Holdings

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

As of: *July 31, 2020* *View Date:* *August 10, 2020*

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								
			-132,261.530	1.000000	-132,261.53	1.000000	-132,261.53	0.00	0.01
		Local							
		Base		1.000000	-132,261.53	1.000000	-132,261.53	0.00	0.01
US DOLLAR Total									
			-132,261.530		-132,261.53		-132,261.53	0.00	0.01
		Local							
		Base			-132,261.53		-132,261.53	0.00	0.01
CASH Total									
			-132,261.530		-132,261.53		-132,261.53	0.00	0.01
		Base							
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.226261	31 Dec 2030		
			4,792,314.540	100.099349	4,797,075.68	100.090000	4,796,627.62	-448.06	0.52
		Local							
		Base		100.099349	4,797,075.68	100.090000	4,796,627.62	-448.06	0.52
US DOLLAR Total									
			4,792,314.540		4,797,075.68		4,796,627.62	-448.06	0.52
		Local							
		Base			4,797,075.68		4,796,627.62	-448.06	0.52
CASH EQUIVALENT Total									
			4,792,314.540		4,797,075.68		4,796,627.62	-448.06	0.52
		Base							
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			34,986.000	42.827729	1,498,370.94	65.630000	2,296,131.18	797,760.24	0.25
		Local							
		Base		42.827729	1,498,370.94	65.630000	2,296,131.18	797,760.24	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
00164V103	AMC NETWORKS INC A COMMON STOCK							
	22,825.000	Local	45.897798	1,047,617.23	23.100000	527,257.50	-520,359.73	0.06
		Base	45.897798	1,047,617.23	23.100000	527,257.50	-520,359.73	0.06
00191U102	ASGN INC COMMON STOCK USD.01							
	29,557.000	Local	64.710452	1,912,646.84	68.460000	2,023,472.22	110,825.38	0.22
		Base	64.710452	1,912,646.84	68.460000	2,023,472.22	110,825.38	0.22
002535300	AARON S INC COMMON STOCK USD.5							
	38,027.000	Local	27.108196	1,030,843.37	52.180000	1,984,248.86	953,405.49	0.21
		Base	27.108196	1,030,843.37	52.180000	1,984,248.86	953,405.49	0.21
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	50,078.000	Local	38.842400	1,945,149.71	29.810000	1,492,825.18	-452,324.53	0.16
		Base	38.842400	1,945,149.71	29.810000	1,492,825.18	-452,324.53	0.16
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	65,279.000	Local	14.490676	945,936.87	26.790000	1,748,824.41	802,887.54	0.19
		Base	14.490676	945,936.87	26.790000	1,748,824.41	802,887.54	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	22,311.000	Local	116.839744	2,606,811.53	99.100000	2,211,020.10	-395,791.43	0.24
		Base	116.839744	2,606,811.53	99.100000	2,211,020.10	-395,791.43	0.24
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	29,155.000	Local	27.208510	793,264.11	34.340000	1,001,182.70	207,918.59	0.11
		Base	27.208510	793,264.11	34.340000	1,001,182.70	207,918.59	0.11
00766T100	AECOM COMMON STOCK USD.01							
	41,348.000	Local	32.711278	1,352,545.91	36.190000	1,496,384.12	143,838.21	0.16
		Base	32.711278	1,352,545.91	36.190000	1,496,384.12	143,838.21	0.16
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	26,586.000	Local	82.517405	2,193,807.74	68.790000	1,828,850.94	-364,956.80	0.20
		Base	82.517405	2,193,807.74	68.790000	1,828,850.94	-364,956.80	0.20
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	8,027.000	Local	403.352029	3,237,706.74	522.320000	4,192,662.64	954,955.90	0.45
		Base	403.352029	3,237,706.74	522.320000	4,192,662.64	954,955.90	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	71,340.000	Local	24.963219	1,780,876.04	8.690000	619,944.60	-1,160,931.44	0.07
		Base	24.963219	1,780,876.04	8.690000	619,944.60	-1,160,931.44	0.07
018522300	ALLETE INC COMMON STOCK							
	29,146.000	Local	67.824192	1,976,803.89	59.300000	1,728,357.80	-248,446.09	0.19
		Base	67.824192	1,976,803.89	59.300000	1,728,357.80	-248,446.09	0.19
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	23,857.000	Local	45.524900	1,086,087.54	44.360000	1,058,296.52	-27,791.02	0.11
		Base	45.524900	1,086,087.54	44.360000	1,058,296.52	-27,791.02	0.11
023436108	AMEDISYS INC COMMON STOCK USD.001							
	18,225.000	Local	135.183230	2,463,714.36	234.160000	4,267,566.00	1,803,851.64	0.46
		Base	135.183230	2,463,714.36	234.160000	4,267,566.00	1,803,851.64	0.46
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	77,467.000	Local	40.980020	3,174,599.19	35.640000	2,760,923.88	-413,675.31	0.30
		Base	40.980020	3,174,599.19	35.640000	2,760,923.88	-413,675.31	0.30
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	87,557.000	Local	16.636238	1,456,619.12	10.000000	875,570.00	-581,049.12	0.09
		Base	16.636238	1,456,619.12	10.000000	875,570.00	-581,049.12	0.09
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	41,968.000	Local	49.455976	2,075,568.40	60.770000	2,550,395.36	474,826.96	0.28
		Base	49.455976	2,075,568.40	60.770000	2,550,395.36	474,826.96	0.28
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	158,781.000	Local	6.488982	1,030,327.09	5.670000	900,288.27	-130,038.82	0.10
		Base	6.488982	1,030,327.09	5.670000	900,288.27	-130,038.82	0.10
038336103	APTARGROUP INC COMMON STOCK USD.01							
	36,139.000	Local	57.076109	2,062,673.50	115.200000	4,163,212.80	2,100,539.30	0.45
		Base	57.076109	2,062,673.50	115.200000	4,163,212.80	2,100,539.30	0.45
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	44,275.000	Local	37.964685	1,680,886.43	71.620000	3,170,975.50	1,490,089.07	0.34
		Base	37.964685	1,680,886.43	71.620000	3,170,975.50	1,490,089.07	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	57,293.000	Local	59.537001	3,411,053.37	43.070000	2,467,609.51	-943,443.86	0.27
		Base	59.537001	3,411,053.37	43.070000	2,467,609.51	-943,443.86	0.27
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	34,025.000	Local	32.907739	1,119,685.81	75.480000	2,568,207.00	1,448,521.19	0.28
		Base	32.907739	1,119,685.81	75.480000	2,568,207.00	1,448,521.19	0.28
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	86,490.000	Local	18.216548	1,575,549.27	12.840000	1,110,531.60	-465,017.67	0.12
		Base	18.216548	1,575,549.27	12.840000	1,110,531.60	-465,017.67	0.12
05329W102	AUTONATION INC COMMON STOCK USD.01							
	32,397.000	Local	40.910687	1,325,383.53	51.340000	1,663,261.98	337,878.45	0.18
		Base	40.910687	1,325,383.53	51.340000	1,663,261.98	337,878.45	0.18
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	26,878.000	Local	37.952176	1,020,078.58	30.670000	824,348.26	-195,730.32	0.09
		Base	37.952176	1,020,078.58	30.670000	824,348.26	-195,730.32	0.09
05368V106	AVIENT CORP COMMON STOCK USD.01							
	51,481.000	Local	33.637041	1,731,668.52	23.900000	1,230,395.90	-501,272.62	0.13
		Base	33.637041	1,731,668.52	23.900000	1,230,395.90	-501,272.62	0.13
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	30,229.000	Local	33.884140	1,024,283.67	25.900000	782,931.10	-241,352.57	0.08
		Base	33.884140	1,024,283.67	25.900000	782,931.10	-241,352.57	0.08
053807103	AVNET INC COMMON STOCK USD1.0							
	55,584.000	Local	29.636587	1,647,320.05	26.720000	1,485,204.48	-162,115.57	0.16
		Base	29.636587	1,647,320.05	26.720000	1,485,204.48	-162,115.57	0.16
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	35,278.000	Local	66.827828	2,357,552.13	83.130000	2,932,660.14	575,108.01	0.32
		Base	66.827828	2,357,552.13	83.130000	2,932,660.14	575,108.01	0.32
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	69,448.000	Local	26.421934	1,834,950.49	40.050000	2,781,392.40	946,441.91	0.30
		Base	26.421934	1,834,950.49	40.050000	2,781,392.40	946,441.91	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
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	54,709.000	20.238899	1,107,249.90	20.930000	1,145,059.37	37,809.47	0.12
		Base		20.238899	1,107,249.90	20.930000	1,145,059.37	37,809.47	0.12
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	22,533.000	56.336344	1,269,426.83	56.630000	1,276,043.79	6,616.96	0.14
		Base		56.336344	1,269,426.83	56.630000	1,276,043.79	6,616.96	0.14
06417N103	BANK OZK COMMON STOCK								
		Local	68,064.000	40.583909	2,762,303.17	24.050000	1,636,939.20	-1,125,363.97	0.18
		Base		40.583909	2,762,303.17	24.050000	1,636,939.20	-1,125,363.97	0.18
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,535.000	71.568549	1,541,228.71	31.600000	680,506.00	-860,722.71	0.07
		Base		71.568549	1,541,228.71	31.600000	680,506.00	-860,722.71	0.07
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	21,533.000	99.193569	2,135,935.12	275.160000	5,925,020.28	3,789,085.16	0.64
		Base		99.193569	2,135,935.12	275.160000	5,925,020.28	3,789,085.16	0.64
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	35,317.000	45.621139	1,611,201.76	57.860000	2,043,441.62	432,239.86	0.22
		Base		45.621139	1,611,201.76	57.860000	2,043,441.62	432,239.86	0.22
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	27,932.000	84.801113	2,368,664.69	62.540000	1,746,867.28	-621,797.41	0.19
		Base		84.801113	2,368,664.69	62.540000	1,746,867.28	-621,797.41	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	5,439.000	326.874295	1,777,869.29	810.440000	4,407,983.16	2,630,113.87	0.48
		Base		326.874295	1,777,869.29	810.440000	4,407,983.16	2,630,113.87	0.48
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	45,082.000	32.619572	1,470,555.55	23.670000	1,067,090.94	-403,464.61	0.12
		Base		32.619572	1,470,555.55	23.670000	1,067,090.94	-403,464.61	0.12
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	52,817.000	37.513139	1,981,331.47	28.340000	1,496,833.78	-484,497.69	0.16
		Base		37.513139	1,981,331.47	28.340000	1,496,833.78	-484,497.69	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
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	26.890000	109,496.08	17,852.24	0.01
		Base		22.505855	91,643.84	26.890000	109,496.08	17,852.24	0.01
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	28,414.000	78.408356	2,227,895.03	44.350000	1,260,160.90	-967,734.13	0.14
		Base		78.408356	2,227,895.03	44.350000	1,260,160.90	-967,734.13	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	166,846.000	17.021332	2,839,941.09	11.510000	1,920,397.46	-919,543.63	0.21
		Base		17.021332	2,839,941.09	11.510000	1,920,397.46	-919,543.63	0.21
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	132,388.000	16.805287	2,224,818.30	45.470000	6,019,682.36	3,794,864.06	0.65
		Base		16.805287	2,224,818.30	45.470000	6,019,682.36	3,794,864.06	0.65
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	44,541.000	29.151247	1,298,425.69	66.980000	2,983,356.18	1,684,930.49	0.32
		Base		29.151247	1,298,425.69	66.980000	2,983,356.18	1,684,930.49	0.32
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	68,381.000	34.736648	2,375,326.75	45.460000	3,108,600.26	733,273.51	0.34
		Base		34.736648	2,375,326.75	45.460000	3,108,600.26	733,273.51	0.34
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	55,362.000	42.469382	2,351,189.92	18.970000	1,050,217.14	-1,300,972.78	0.11
		Base		42.469382	2,351,189.92	18.970000	1,050,217.14	-1,300,972.78	0.11
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	80,830.000	17.140074	1,385,432.18	15.100000	1,220,533.00	-164,899.18	0.13
		Base		17.140074	1,385,432.18	15.100000	1,220,533.00	-164,899.18	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	105,279.000	10.174157	1,071,125.05	9.650000	1,015,942.35	-55,182.70	0.11
		Base		10.174157	1,071,125.05	9.650000	1,015,942.35	-55,182.70	0.11
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,978.000	676.118962	2,013,482.27	1,822.560000	5,427,583.68	3,414,101.41	0.59
		Base		676.118962	2,013,482.27	1,822.560000	5,427,583.68	3,414,101.41	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
127055101	CABOT CORP COMMON STOCK USD1.0							
	31,798.000	Local	31.804317	1,011,313.66	36.480000	1,159,991.04	148,677.38	0.13
		Base	31.804317	1,011,313.66	36.480000	1,159,991.04	148,677.38	0.13
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
	16,357.000	Local	128.464534	2,101,294.39	150.720000	2,465,327.04	364,032.65	0.27
		Base	128.464534	2,101,294.39	150.720000	2,465,327.04	364,032.65	0.27
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	14,119.000	Local	173.976494	2,456,374.12	207.820000	2,934,210.58	477,836.46	0.32
		Base	173.976494	2,456,374.12	207.820000	2,934,210.58	477,836.46	0.32
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	46,777.000	Local	37.158248	1,738,151.38	31.050000	1,452,425.85	-285,725.53	0.16
		Base	37.158248	1,738,151.38	31.050000	1,452,425.85	-285,725.53	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	54,807.000	Local	60.068809	3,292,191.22	90.810000	4,977,023.67	1,684,832.45	0.54
		Base	60.068809	3,292,191.22	90.810000	4,977,023.67	1,684,832.45	0.54
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	20,878.000	Local	100.636558	2,101,090.06	47.250000	986,485.50	-1,114,604.56	0.11
		Base	100.636558	2,101,090.06	47.250000	986,485.50	-1,114,604.56	0.11
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	30,898.000	Local	62.916590	1,943,996.80	119.080000	3,679,333.84	1,735,337.04	0.40
		Base	62.916590	1,943,996.80	119.080000	3,679,333.84	1,735,337.04	0.40
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	26,905.000	Local	39.278126	1,056,777.99	22.360000	601,595.80	-455,182.19	0.06
		Base	39.278126	1,056,777.99	22.360000	601,595.80	-455,182.19	0.06
146229109	CARTER S INC COMMON STOCK USD.01							
	24,545.000	Local	57.819806	1,419,187.13	78.720000	1,932,182.40	512,995.27	0.21
		Base	57.819806	1,419,187.13	78.720000	1,932,182.40	512,995.27	0.21
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	20,710.000	Local	108.523107	2,247,513.55	159.190000	3,296,824.90	1,049,311.35	0.36
		Base	108.523107	2,247,513.55	159.190000	3,296,824.90	1,049,311.35	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
148806102	CATALENT INC COMMON STOCK USD.01							
	91,240.000	Local	39.968996	3,646,771.21	87.340000	7,968,901.60	4,322,130.39	0.86
		Base	39.968996	3,646,771.21	87.340000	7,968,901.60	4,322,130.39	0.86
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	42,536.000	Local	17.885605	760,782.09	24.180000	1,028,520.48	267,738.39	0.11
		Base	17.885605	760,782.09	24.180000	1,028,520.48	267,738.39	0.11
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	57,141.000	Local	63.153440	3,608,650.74	78.290000	4,473,568.89	864,918.15	0.48
		Base	63.153440	3,608,650.74	78.290000	4,473,568.89	864,918.15	0.48
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	104,447.000	Local	21.629764	2,259,163.92	9.510000	993,290.97	-1,265,872.95	0.11
		Base	21.629764	2,259,163.92	9.510000	993,290.97	-1,265,872.95	0.11
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	27,887.000	Local	62.348717	1,738,718.67	198.990000	5,549,234.13	3,810,515.46	0.60
		Base	62.348717	1,738,718.67	198.990000	5,549,234.13	3,810,515.46	0.60
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	8,934.000	Local	342.168770	3,056,935.79	492.190000	4,397,225.46	1,340,289.67	0.47
		Base	342.168770	3,056,935.79	492.190000	4,397,225.46	1,340,289.67	0.47
163851108	CHEMOURS CO/THE COMMON STOCK							
	92,424.000	Local	20.876462	1,929,486.13	18.530000	1,712,616.72	-216,869.41	0.18
		Base	20.876462	1,929,486.13	18.530000	1,712,616.72	-216,869.41	0.18
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	17,744.000	Local	98.313826	1,744,480.52	84.040000	1,491,205.76	-253,274.76	0.16
		Base	98.313826	1,744,480.52	84.040000	1,491,205.76	-253,274.76	0.16
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	19,753.000	Local	56.857574	1,123,107.66	138.520000	2,736,185.56	1,613,077.90	0.30
		Base	56.857574	1,123,107.66	138.520000	2,736,185.56	1,613,077.90	0.30
171779309	CIENA CORP COMMON STOCK USD.01							
	86,488.000	Local	23.197768	2,006,328.55	59.510000	5,146,900.88	3,140,572.33	0.56
		Base	23.197768	2,006,328.55	59.510000	5,146,900.88	3,140,572.33	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
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	57,445.000	Local	27.905627	1,603,038.75	24.460000	1,405,104.70	-197,934.05	0.15
		Base	27.905627	1,603,038.75	24.460000	1,405,104.70	-197,934.05	0.15
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	60,182.000	Local	24.645552	1,483,218.59	11.830000	711,953.06	-771,265.53	0.08
		Base	24.645552	1,483,218.59	11.830000	711,953.06	-771,265.53	0.08
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	32,855.000	Local	58.113072	1,909,304.99	68.530000	2,251,553.15	342,248.16	0.24
		Base	58.113072	1,909,304.99	68.530000	2,251,553.15	342,248.16	0.24
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	28,801.000	Local	45.311311	1,305,011.07	59.600000	1,716,539.60	411,528.53	0.19
		Base	45.311311	1,305,011.07	59.600000	1,716,539.60	411,528.53	0.19
192422103	COGNEX CORP COMMON STOCK USD.002							
	96,596.000	Local	27.138542	2,621,474.60	66.870000	6,459,374.52	3,837,899.92	0.70
		Base	27.138542	2,621,474.60	66.870000	6,459,374.52	3,837,899.92	0.70
192479103	COHERENT INC COMMON STOCK USD.01							
	13,651.000	Local	180.830576	2,468,518.19	138.830000	1,895,168.33	-573,349.86	0.20
		Base	180.830576	2,468,518.19	138.830000	1,895,168.33	-573,349.86	0.20
194014106	COLFAX CORP COMMON STOCK USD.001							
	47,283.000	Local	27.998069	1,323,832.68	29.080000	1,374,989.64	51,156.96	0.15
		Base	27.998069	1,323,832.68	29.080000	1,374,989.64	51,156.96	0.15
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	15,999.000	Local	96.463516	1,543,319.80	75.840000	1,213,364.16	-329,955.64	0.13
		Base	96.463516	1,543,319.80	75.840000	1,213,364.16	-329,955.64	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	56,484.000	Local	33.546012	1,894,812.97	57.260000	3,234,273.84	1,339,460.87	0.35
		Base	33.546012	1,894,812.97	57.260000	3,234,273.84	1,339,460.87	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	67,010.000	Local	15.130244	1,013,877.63	20.680000	1,385,766.80	371,889.17	0.15
		Base	15.130244	1,013,877.63	20.680000	1,385,766.80	371,889.17	0.15

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204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,919.000	Local	66.111682	1,581,325.32	44.080000	1,054,349.52	-526,975.80	0.11
		Base	66.111682	1,581,325.32	44.080000	1,054,349.52	-526,975.80	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	19,082.000	Local	79.530950	1,517,609.58	50.940000	972,037.08	-545,572.50	0.10
		Base	79.530950	1,517,609.58	50.940000	972,037.08	-545,572.50	0.10
21870Q105	CORESITE REALTY CORP REIT USD.01							
	22,665.000	Local	107.457012	2,435,513.17	129.050000	2,924,918.25	489,405.08	0.32
		Base	107.457012	2,435,513.17	129.050000	2,924,918.25	489,405.08	0.32
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	44,694.000	Local	23.401569	1,045,909.73	68.160000	3,046,343.04	2,000,433.31	0.33
		Base	23.401569	1,045,909.73	68.160000	3,046,343.04	2,000,433.31	0.33
21871N101	CORECIVIC INC REIT USD.01							
	75,558.000	Local	27.248112	2,058,812.87	8.910000	673,221.78	-1,385,591.09	0.07
		Base	27.248112	2,058,812.87	8.910000	673,221.78	-1,385,591.09	0.07
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	63,180.000	Local	30.262702	1,911,997.52	26.480000	1,673,006.40	-238,991.12	0.18
		Base	30.262702	1,911,997.52	26.480000	1,673,006.40	-238,991.12	0.18
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	83,628.000	Local	37.521478	3,137,846.16	30.720000	2,569,052.16	-568,794.00	0.28
		Base	37.521478	3,137,846.16	30.720000	2,569,052.16	-568,794.00	0.28
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	13,335.000	Local	145.995428	1,946,849.03	110.470000	1,473,117.45	-473,731.58	0.16
		Base	145.995428	1,946,849.03	110.470000	1,473,117.45	-473,731.58	0.16
224399105	CRANE CO COMMON STOCK USD1.0							
	27,726.000	Local	44.303633	1,228,362.53	56.570000	1,568,459.82	340,097.29	0.17
		Base	44.303633	1,228,362.53	56.570000	1,568,459.82	340,097.29	0.17
225447101	CREE INC COMMON STOCK USD.00125							
	60,874.000	Local	36.330965	2,211,611.16	68.920000	4,195,436.08	1,983,824.92	0.45
		Base	36.330965	2,211,611.16	68.920000	4,195,436.08	1,983,824.92	0.45

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	32,033.000	Local	66.348416	2,125,338.81	72.060000	2,308,297.98	182,959.17	0.25
		Base	66.348416	2,125,338.81	72.060000	2,308,297.98	182,959.17	0.25
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	23,442.000	Local	78.068247	1,830,075.84	89.120000	2,089,151.04	259,075.20	0.23
		Base	78.068247	1,830,075.84	89.120000	2,089,151.04	259,075.20	0.23
23283R100	CYRUSONE INC REIT USD.01							
	64,836.000	Local	54.319919	3,521,886.27	83.420000	5,408,619.12	1,886,732.85	0.58
		Base	54.319919	3,521,886.27	83.420000	5,408,619.12	1,886,732.85	0.58
235825205	DANA INC COMMON STOCK USD.01							
	81,317.000	Local	19.653021	1,598,124.73	11.430000	929,453.31	-668,671.42	0.10
		Base	19.653021	1,598,124.73	11.430000	929,453.31	-668,671.42	0.10
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	92,323.000	Local	27.441518	2,533,483.28	27.930000	2,578,581.39	45,098.11	0.28
		Base	27.441518	2,533,483.28	27.930000	2,578,581.39	45,098.11	0.28
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	15,758.000	Local	79.810395	1,257,652.20	209.250000	3,297,361.50	2,039,709.30	0.36
		Base	79.810395	1,257,652.20	209.250000	3,297,361.50	2,039,709.30	0.36
248019101	DELUXE CORP COMMON STOCK USD1.0							
	23,554.000	Local	27.395059	645,263.23	28.230000	664,929.42	19,666.19	0.07
		Base	27.395059	645,263.23	28.230000	664,929.42	19,666.19	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	36,680.000	Local	32.911634	1,207,198.75	45.620000	1,673,341.60	466,142.85	0.18
		Base	32.911634	1,207,198.75	45.620000	1,673,341.60	466,142.85	0.18
257559203	DOMTAR CORP COMMON STOCK USD.01							
	31,077.000	Local	45.904868	1,426,585.58	20.990000	652,306.23	-774,279.35	0.07
		Base	45.904868	1,426,585.58	20.990000	652,306.23	-774,279.35	0.07
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	70,987.000	Local	30.110995	2,137,489.19	48.340000	3,431,511.58	1,294,022.39	0.37
		Base	30.110995	2,137,489.19	48.340000	3,431,511.58	1,294,022.39	0.37

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	92,812.000	Local	31.898709	2,960,582.97	29.140000	2,704,541.68	-256,041.29	0.29
		Base	31.898709	2,960,582.97	29.140000	2,704,541.68	-256,041.29	0.29
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
	46,213.000	Local	55.409182	2,560,624.51	68.730000	3,176,219.49	615,594.98	0.34
		Base	55.409182	2,560,624.51	68.730000	3,176,219.49	615,594.98	0.34
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	17,813.000	Local	77.749513	1,384,952.08	42.830000	762,930.79	-622,021.29	0.08
		Base	77.749513	1,384,952.08	42.830000	762,930.79	-622,021.29	0.08
26884L109	EQT CORP COMMON STOCK							
	143,711.000	Local	17.290646	2,484,856.08	14.520000	2,086,683.72	-398,172.36	0.23
		Base	17.290646	2,484,856.08	14.520000	2,086,683.72	-398,172.36	0.23
26884U109	EPR PROPERTIES REIT USD.01							
	43,619.000	Local	55.237426	2,409,401.30	28.630000	1,248,811.97	-1,160,589.33	0.13
		Base	55.237426	2,409,401.30	28.630000	1,248,811.97	-1,160,589.33	0.13
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	23,423.000	Local	70.539694	1,652,251.26	80.230000	1,879,227.29	226,976.03	0.20
		Base	70.539694	1,652,251.26	80.230000	1,879,227.29	226,976.03	0.20
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	79,652.000	Local	26.154438	2,083,253.29	34.660000	2,760,738.32	677,485.03	0.30
		Base	26.154438	2,083,253.29	34.660000	2,760,738.32	677,485.03	0.30
277276101	EASTGROUP PROPERTIES INC REIT							
	21,983.000	Local	117.822794	2,590,098.49	132.660000	2,916,264.78	326,166.29	0.31
		Base	117.822794	2,590,098.49	132.660000	2,916,264.78	326,166.29	0.31
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	64,154.000	Local	30.974865	1,987,161.48	36.140000	2,318,525.56	331,364.08	0.25
		Base	30.974865	1,987,161.48	36.140000	2,318,525.56	331,364.08	0.25
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	30,583.000	Local	43.371287	1,326,424.06	29.890000	914,125.87	-412,298.19	0.10
		Base	43.371287	1,326,424.06	29.890000	914,125.87	-412,298.19	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
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	30,868.000	Local	53.517233	1,651,969.96	68.500000	2,114,458.00	462,488.04	0.23
		Base	53.517233	1,651,969.96	68.500000	2,114,458.00	462,488.04	0.23
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	55,947.000	Local	46.779850	2,617,192.29	68.080000	3,808,871.76	1,191,679.47	0.41
		Base	46.779850	2,617,192.29	68.080000	3,808,871.76	1,191,679.47	0.41
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	35,832.000	Local	29.595472	1,060,464.94	50.130000	1,796,258.16	735,793.22	0.19
		Base	29.595472	1,060,464.94	50.130000	1,796,258.16	735,793.22	0.19
29275Y102	ENERSYS COMMON STOCK USD.01							
	23,885.000	Local	66.516862	1,588,755.26	67.260000	1,606,505.10	17,749.84	0.17
		Base	66.516862	1,588,755.26	67.260000	1,606,505.10	17,749.84	0.17
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	45,816.000	Local	52.521434	2,406,322.00	60.360000	2,765,453.76	359,131.76	0.30
		Base	52.521434	2,406,322.00	60.360000	2,765,453.76	359,131.76	0.30
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	229,012.000	Local	14.206832	3,253,534.90	9.650000	2,209,965.80	-1,043,569.10	0.24
		Base	14.206832	3,253,534.90	9.650000	2,209,965.80	-1,043,569.10	0.24
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	125,469.000	Local	25.668274	3,220,572.72	45.350000	5,690,019.15	2,469,446.43	0.61
		Base	25.668274	3,220,572.72	45.350000	5,690,019.15	2,469,446.43	0.61
29786A106	ETSY INC COMMON STOCK USD.001							
	66,794.000	Local	53.969603	3,604,845.69	118.380000	7,907,073.72	4,302,228.03	0.85
		Base	53.969603	3,604,845.69	118.380000	7,907,073.72	4,302,228.03	0.85
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	22,849.000	Local	79.272767	1,811,303.46	55.300000	1,263,549.70	-547,753.76	0.14
		Base	79.272767	1,811,303.46	55.300000	1,263,549.70	-547,753.76	0.14
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	172,664.000	Local	20.996862	3,625,402.10	23.090000	3,986,811.76	361,409.66	0.43
		Base	20.996862	3,625,402.10	23.090000	3,986,811.76	361,409.66	0.43

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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
302520101	FNB CORP COMMON STOCK USD.01							
	181,823.000	Local	12.167905	2,212,404.94	7.410000	1,347,308.43	-865,096.51	0.15
		Base	12.167905	2,212,404.94	7.410000	1,347,308.43	-865,096.51	0.15
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	20,881.000	Local	110.317114	2,303,531.66	119.440000	2,494,026.64	190,494.98	0.27
		Base	110.317114	2,303,531.66	119.440000	2,494,026.64	190,494.98	0.27
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	21,315.000	Local	106.311917	2,266,038.51	346.300000	7,381,384.50	5,115,345.99	0.80
		Base	106.311917	2,266,038.51	346.300000	7,381,384.50	5,115,345.99	0.80
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	16,328.000	Local	88.002401	1,436,903.20	439.190000	7,171,094.32	5,734,191.12	0.77
		Base	88.002401	1,436,903.20	439.190000	7,171,094.32	5,734,191.12	0.77
314211103	FEDERATED HERMES INC COMMON STOCK							
	53,969.000	Local	22.762795	1,228,485.30	26.360000	1,422,622.84	194,137.54	0.15
		Base	22.762795	1,228,485.30	26.360000	1,422,622.84	194,137.54	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	62,709.000	Local	24.182656	1,516,470.15	51.010000	3,198,786.09	1,682,315.94	0.35
		Base	24.182656	1,516,470.15	51.010000	3,198,786.09	1,682,315.94	0.35
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	79,948.000	Local	27.636195	2,209,458.49	29.920000	2,392,044.16	182,585.67	0.26
		Base	27.636195	2,209,458.49	29.920000	2,392,044.16	182,585.67	0.26
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
	311,553.000	Local	11.588318	3,610,375.31	9.270000	2,888,096.31	-722,279.00	0.31
		Base	11.588318	3,610,375.31	9.270000	2,888,096.31	-722,279.00	0.31
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	71,594.000	Local	26.183036	1,874,548.25	43.920000	3,144,408.48	1,269,860.23	0.34
		Base	26.183036	1,874,548.25	43.920000	3,144,408.48	1,269,860.23	0.34
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	42,916.000	Local	34.353123	1,474,298.62	59.550000	2,555,647.80	1,081,349.18	0.28
		Base	34.353123	1,474,298.62	59.550000	2,555,647.80	1,081,349.18	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
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	23,323.000	Local	88.859409	2,072,468.00	57.640000	1,344,337.72	-728,130.28	0.15
		Base	88.859409	2,072,468.00	57.640000	1,344,337.72	-728,130.28	0.15
33829M101	FIVE BELOW COMMON STOCK USD.01							
	31,379.000	Local	80.127250	2,514,312.99	108.910000	3,417,486.89	903,173.90	0.37
		Base	80.127250	2,514,312.99	108.910000	3,417,486.89	903,173.90	0.37
343412102	FLUOR CORP COMMON STOCK USD.01							
	78,892.000	Local	28.550851	2,252,433.73	10.190000	803,909.48	-1,448,524.25	0.09
		Base	28.550851	2,252,433.73	10.190000	803,909.48	-1,448,524.25	0.09
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	108,359.000	Local	15.245453	1,651,982.02	22.750000	2,465,167.25	813,185.23	0.27
		Base	15.245453	1,651,982.02	22.750000	2,465,167.25	813,185.23	0.27
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	58,660.000	Local	36.243064	2,126,018.13	29.390000	1,724,017.40	-402,000.73	0.19
		Base	36.243064	2,126,018.13	29.390000	1,724,017.40	-402,000.73	0.19
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	91,147.000	Local	10.835950	987,664.36	9.700000	884,125.90	-103,538.46	0.10
		Base	10.835950	987,664.36	9.700000	884,125.90	-103,538.46	0.10
361448103	GATX CORP COMMON STOCK USD.625							
	19,639.000	Local	38.435713	754,838.96	60.990000	1,197,782.61	442,943.65	0.13
		Base	38.435713	754,838.96	60.990000	1,197,782.61	442,943.65	0.13
36162J106	GEO GROUP INC/THE REIT USD.01							
	68,362.000	Local	26.916175	1,840,043.53	10.630000	726,688.06	-1,113,355.47	0.08
		Base	26.916175	1,840,043.53	10.630000	726,688.06	-1,113,355.47	0.08
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	35,301.000	Local	108.939394	3,845,669.56	157.580000	5,562,731.58	1,717,062.02	0.60
		Base	108.939394	3,845,669.56	157.580000	5,562,731.58	1,717,062.02	0.60
371901109	GENTEX CORP COMMON STOCK USD.06							
	137,817.000	Local	12.836997	1,769,156.45	26.990000	3,719,680.83	1,950,524.38	0.40
		Base	12.836997	1,769,156.45	26.990000	3,719,680.83	1,950,524.38	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	283,272.000	Local	4.794058	1,358,022.40	2.040000	577,874.88	-780,147.52	0.06
		Base	4.794058	1,358,022.40	2.040000	577,874.88	-780,147.52	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	49,935.000	Local	34.204700	1,708,011.69	35.310000	1,763,204.85	55,193.16	0.19
		Base	34.204700	1,708,011.69	35.310000	1,763,204.85	55,193.16	0.19
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	42,585.000	Local	30.274942	1,289,258.42	48.180000	2,051,745.30	762,486.88	0.22
		Base	30.274942	1,289,258.42	48.180000	2,051,745.30	762,486.88	0.22
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	131,109.000	Local	17.933271	2,351,213.29	9.010000	1,181,292.09	-1,169,921.20	0.13
		Base	17.933271	2,351,213.29	9.010000	1,181,292.09	-1,169,921.20	0.13
384109104	GRACO INC COMMON STOCK USD1.0							
	93,764.000	Local	19.546629	1,832,770.15	53.240000	4,991,995.36	3,159,225.21	0.54
		Base	19.546629	1,832,770.15	53.240000	4,991,995.36	3,159,225.21	0.54
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,406.000	Local	443.139564	1,066,193.79	398.370000	958,478.22	-107,715.57	0.10
		Base	443.139564	1,066,193.79	398.370000	958,478.22	-107,715.57	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	26,628.000	Local	93.492498	2,489,518.23	88.740000	2,362,968.72	-126,549.51	0.26
		Base	93.492498	2,489,518.23	88.740000	2,362,968.72	-126,549.51	0.26
397624107	GREIF INC CL A COMMON STOCK							
	14,882.000	Local	49.217793	732,459.19	34.790000	517,744.78	-214,714.41	0.06
		Base	49.217793	732,459.19	34.790000	517,744.78	-214,714.41	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	35,760.000	Local	38.710200	1,384,276.75	43.990000	1,573,082.40	188,805.65	0.17
		Base	38.710200	1,384,276.75	43.990000	1,573,082.40	188,805.65	0.17
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	51,813.000	Local	56.628629	2,934,099.15	72.240000	3,742,971.12	808,871.97	0.40
		Base	56.628629	2,934,099.15	72.240000	3,742,971.12	808,871.97	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
404251100	HNI CORP COMMON STOCK USD1.0							
	24,010.000	Local	30.941496	742,905.33	29.700000	713,097.00	-29,808.33	0.08
		Base	30.941496	742,905.33	29.700000	713,097.00	-29,808.33	0.08
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	28,352.000	Local	95.430380	2,705,642.12	87.660000	2,485,336.32	-220,305.80	0.27
		Base	95.430380	2,705,642.12	87.660000	2,485,336.32	-220,305.80	0.27
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	44,197.000	Local	24.987400	1,104,368.11	33.980000	1,501,814.06	397,445.95	0.16
		Base	24.987400	1,104,368.11	33.980000	1,501,814.06	397,445.95	0.16
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	48,561.000	Local	32.222687	1,564,765.89	19.060000	925,572.66	-639,193.23	0.10
		Base	32.222687	1,564,765.89	19.060000	925,572.66	-639,193.23	0.10
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	21,386.000	Local	60.438346	1,292,534.46	101.880000	2,178,805.68	886,271.22	0.24
		Base	60.438346	1,292,534.46	101.880000	2,178,805.68	886,271.22	0.24
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	86,208.000	Local	23.448400	2,021,439.67	26.030000	2,243,994.24	222,554.57	0.24
		Base	23.448400	2,021,439.67	26.030000	2,243,994.24	222,554.57	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	61,446.000	Local	28.017720	1,721,576.83	36.260000	2,228,031.96	506,455.13	0.24
		Base	28.017720	1,721,576.83	36.260000	2,228,031.96	506,455.13	0.24
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	42,916.000	Local	46.808787	2,008,845.90	26.190000	1,123,970.04	-884,875.86	0.12
		Base	46.808787	2,008,845.90	26.190000	1,123,970.04	-884,875.86	0.12
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	75,942.000	Local	30.559435	2,320,744.64	29.300000	2,225,100.60	-95,644.04	0.24
		Base	30.559435	2,320,744.64	29.300000	2,225,100.60	-95,644.04	0.24
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	42,691.000	Local	83.498015	3,564,613.76	51.560000	2,201,147.96	-1,363,465.80	0.24
		Base	83.498015	3,564,613.76	51.560000	2,201,147.96	-1,363,465.80	0.24

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
428291108	HEXCEL CORP COMMON STOCK USD.01								
		Local	46,990.000	42.077100	1,977,202.93	37.300000	1,752,727.00	-224,475.93	0.19
		Base		42.077100	1,977,202.93	37.300000	1,752,727.00	-224,475.93	0.19
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	58,469.000	35.062606	2,050,075.52	38.340000	2,241,701.46	191,625.94	0.24
		Base		35.062606	2,050,075.52	38.340000	2,241,701.46	191,625.94	0.24
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	37,491.000	52.763392	1,978,152.34	97.220000	3,644,875.02	1,666,722.68	0.39
		Base		52.763392	1,978,152.34	97.220000	3,644,875.02	1,666,722.68	0.39
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	86,441.000	21.617915	1,868,674.23	16.330000	1,411,581.53	-457,092.70	0.15
		Base		21.617915	1,868,674.23	16.330000	1,411,581.53	-457,092.70	0.15
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	30,500.000	72.915681	2,223,928.28	134.970000	4,116,585.00	1,892,656.72	0.44
		Base		72.915681	2,223,928.28	134.970000	4,116,585.00	1,892,656.72	0.44
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01								
		Local	86,277.000	23.798500	2,053,263.19	23.570000	2,033,548.89	-19,714.30	0.22
		Base		23.798500	2,053,263.19	23.570000	2,033,548.89	-19,714.30	0.22
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	10,925.000	232.139589	2,536,125.01	183.730000	2,007,250.25	-528,874.76	0.22
		Base		232.139589	2,536,125.01	183.730000	2,007,250.25	-528,874.76	0.22
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	48,571.000	28.360114	1,377,479.11	57.730000	2,804,003.83	1,426,524.72	0.30
		Base		28.360114	1,377,479.11	57.730000	2,804,003.83	1,426,524.72	0.30
451107106	IDACORP INC COMMON STOCK								
		Local	28,396.000	50.433111	1,432,098.61	93.250000	2,647,927.00	1,215,828.39	0.29
		Base		50.433111	1,432,098.61	93.250000	2,647,927.00	1,215,828.39	0.29
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	23,189.000	94.532647	2,192,117.54	58.480000	1,356,092.72	-836,024.82	0.15
		Base		94.532647	2,192,117.54	58.480000	1,356,092.72	-836,024.82	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
457187102	INGREDION INC COMMON STOCK USD.01							
	37,698.000	Local	53.377220	2,012,214.43	86.500000	3,260,877.00	1,248,662.57	0.35
		Base	53.377220	2,012,214.43	86.500000	3,260,877.00	1,248,662.57	0.35
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	20,509.000	Local	91.604677	1,878,720.33	66.860000	1,371,231.74	-507,488.59	0.15
		Base	91.604677	1,878,720.33	66.860000	1,371,231.74	-507,488.59	0.15
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	39,641.000	Local	60.329689	2,391,529.20	47.750000	1,892,857.75	-498,671.45	0.20
		Base	60.329689	2,391,529.20	47.750000	1,892,857.75	-498,671.45	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	43,208.000	Local	56.569763	2,444,266.31	49.600000	2,143,116.80	-301,149.51	0.23
		Base	56.569763	2,444,266.31	49.600000	2,143,116.80	-301,149.51	0.23
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	17,308.000	Local	42.162438	729,747.48	60.020000	1,038,826.16	309,078.68	0.11
		Base	42.162438	729,747.48	60.020000	1,038,826.16	309,078.68	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	31,342.000	Local	22.794511	714,425.56	30.420000	953,423.64	238,998.08	0.10
		Base	22.794511	714,425.56	30.420000	953,423.64	238,998.08	0.10
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	20,000.000	Local	138.580000	2,771,600.00	185.930000	3,718,600.00	947,000.00	0.40
		Base	138.580000	2,771,600.00	185.930000	3,718,600.00	947,000.00	0.40
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	66,147.000	Local	36.256615	2,398,266.33	29.010000	1,918,924.47	-479,341.86	0.21
		Base	36.256615	2,398,266.33	29.010000	1,918,924.47	-479,341.86	0.21
466313103	JABIL INC COMMON STOCK USD.001							
	77,121.000	Local	22.747048	1,754,275.11	34.860000	2,688,438.06	934,162.95	0.29
		Base	22.747048	1,754,275.11	34.860000	2,688,438.06	934,162.95	0.29
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	12,760.000	Local	83.844463	1,069,855.35	82.110000	1,047,723.60	-22,131.75	0.11
		Base	83.844463	1,069,855.35	82.110000	1,047,723.60	-22,131.75	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	127,093.000	Local	17.826216	2,265,587.21	16.200000	2,058,906.60	-206,680.61	0.22
		Base	17.826216	2,265,587.21	16.200000	2,058,906.60	-206,680.61	0.22
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	151,795.000	Local	12.166309	1,846,784.84	10.340000	1,569,560.30	-277,224.54	0.17
		Base	12.166309	1,846,784.84	10.340000	1,569,560.30	-277,224.54	0.17
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	29,059.000	Local	96.033036	2,790,623.99	98.910000	2,874,225.69	83,601.70	0.31
		Base	96.033036	2,790,623.99	98.910000	2,874,225.69	83,601.70	0.31
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	25,511.000	Local	78.252663	1,996,303.68	56.720000	1,446,983.92	-549,319.76	0.16
		Base	78.252663	1,996,303.68	56.720000	1,446,983.92	-549,319.76	0.16
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	72,724.000	Local	22.697428	1,650,647.72	15.130000	1,100,314.12	-550,333.60	0.12
		Base	22.697428	1,650,647.72	15.130000	1,100,314.12	-550,333.60	0.12
48242W106	KBR INC COMMON STOCK USD.001							
	80,121.000	Local	25.312971	2,028,100.53	22.240000	1,781,891.04	-246,209.49	0.19
		Base	25.312971	2,028,100.53	22.240000	1,781,891.04	-246,209.49	0.19
48666K109	KB HOME COMMON STOCK USD1.0							
	48,971.000	Local	16.403944	803,317.56	33.640000	1,647,384.44	844,066.88	0.18
		Base	16.403944	803,317.56	33.640000	1,647,384.44	844,066.88	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
	34,555.000	Local	44.840849	1,549,475.53	78.520000	2,713,258.60	1,163,783.07	0.29
		Base	44.840849	1,549,475.53	78.520000	2,713,258.60	1,163,783.07	0.29
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	46,665.000	Local	29.334935	1,368,914.76	26.960000	1,258,088.40	-110,826.36	0.14
		Base	29.334935	1,368,914.76	26.960000	1,258,088.40	-110,826.36	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
	59,593.000	Local	60.613825	3,612,159.66	58.270000	3,472,484.11	-139,675.55	0.37
		Base	60.613825	3,612,159.66	58.270000	3,472,484.11	-139,675.55	0.37

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497266106	KIRBY CORP COMMON STOCK USD.1							
	33,796.000	Local	54.182049	1,831,136.54	46.240000	1,562,727.04	-268,409.50	0.17
		Base	54.182049	1,831,136.54	46.240000	1,562,727.04	-268,409.50	0.17
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	68,849.000	Local	37.724481	2,597,292.79	43.490000	2,994,243.01	396,950.22	0.32
		Base	37.724481	2,597,292.79	43.490000	2,994,243.01	396,950.22	0.32
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,713.000	Local	122.603262	2,049,068.32	195.110000	3,260,873.43	1,211,805.11	0.35
		Base	122.603262	2,049,068.32	195.110000	3,260,873.43	1,211,805.11	0.35
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	48,593.000	Local	44.096622	2,142,787.13	65.730000	3,194,017.89	1,051,230.76	0.34
		Base	44.096622	2,142,787.13	65.730000	3,194,017.89	1,051,230.76	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK							
	11,159.000	Local	78.775733	879,058.41	158.590000	1,769,705.81	890,647.40	0.19
		Base	78.775733	879,058.41	158.590000	1,769,705.81	890,647.40	0.19
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	21,596.000	Local	56.011061	1,209,614.87	121.780000	2,629,960.88	1,420,346.01	0.28
		Base	56.011061	1,209,614.87	121.780000	2,629,960.88	1,420,346.01	0.28
521865204	LEAR CORP COMMON STOCK USD.01							
	30,675.000	Local	131.880706	4,045,440.66	110.380000	3,385,906.50	-659,534.16	0.37
		Base	131.880706	4,045,440.66	110.380000	3,385,906.50	-659,534.16	0.37
524901105	LEGG MASON INC COMMON STOCK USD.1							
	47,058.000	Local	34.212773	1,609,984.68	49.990000	2,352,429.42	742,444.74	0.25
		Base	34.212773	1,609,984.68	49.990000	2,352,429.42	742,444.74	0.25
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	4,345.000	Local	326.371229	1,418,082.99	346.290000	1,504,630.05	86,547.06	0.16
		Base	326.371229	1,418,082.99	346.290000	1,504,630.05	86,547.06	0.16
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	19,606.000	Local	83.140186	1,630,046.49	268.140000	5,257,152.84	3,627,106.35	0.57
		Base	83.140186	1,630,046.49	268.140000	5,257,152.84	3,627,106.35	0.57

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Base Currency: USD - US DOLLAR

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53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	9,034.000	Local	151.528273	1,368,906.42	117.180000	1,058,604.12	-310,302.30	0.11
		Base	151.528273	1,368,906.42	117.180000	1,058,604.12	-310,302.30	0.11
53223X107	LIFE STORAGE INC REIT USD.01							
	26,402.000	Local	101.656462	2,683,933.92	98.130000	2,590,828.26	-93,105.66	0.28
		Base	101.656462	2,683,933.92	98.130000	2,590,828.26	-93,105.66	0.28
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	33,416.000	Local	44.614414	1,490,835.27	90.390000	3,020,472.24	1,529,636.97	0.33
		Base	44.614414	1,490,835.27	90.390000	3,020,472.24	1,529,636.97	0.33
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	13,690.000	Local	155.428092	2,127,810.58	177.650000	2,432,028.50	304,217.92	0.26
		Base	155.428092	2,127,810.58	177.650000	2,432,028.50	304,217.92	0.26
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	36,784.000	Local	21.321129	784,276.40	45.570000	1,676,246.88	891,970.48	0.18
		Base	21.321129	784,276.40	45.570000	1,676,246.88	891,970.48	0.18
54142L109	LOGMEIN INC COMMON STOCK USD.01							
	27,449.000	Local	101.190082	2,777,566.57	85.810000	2,355,398.69	-422,167.88	0.25
		Base	101.190082	2,777,566.57	85.810000	2,355,398.69	-422,167.88	0.25
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	63,176.000	Local	12.244724	773,572.70	31.670000	2,000,783.92	1,227,211.22	0.22
		Base	12.244724	773,572.70	31.670000	2,000,783.92	1,227,211.22	0.22
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	42,138.000	Local	59.317131	2,499,505.25	92.830000	3,911,670.54	1,412,165.29	0.42
		Base	59.317131	2,499,505.25	92.830000	3,911,670.54	1,412,165.29	0.42
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	112,857.000	Local	21.511645	2,427,739.76	20.980000	2,367,739.86	-59,999.90	0.26
		Base	21.511645	2,427,739.76	20.980000	2,367,739.86	-59,999.90	0.26
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,885.000	Local	102.750880	3,173,460.92	127.440000	3,935,984.40	762,523.48	0.42
		Base	102.750880	3,173,460.92	127.440000	3,935,984.40	762,523.48	0.42

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553498106	MSA SAFETY INC COMMON STOCK							
	20,127.000	Local	51.915894	1,044,911.19	118.530000	2,385,653.31	1,340,742.12	0.26
		Base	51.915894	1,044,911.19	118.530000	2,385,653.31	1,340,742.12	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	25,567.000	Local	64.292310	1,643,761.50	66.010000	1,687,677.67	43,916.17	0.18
		Base	64.292310	1,643,761.50	66.010000	1,687,677.67	43,916.17	0.18
554382101	MACERICH CO/THE REIT USD.01							
	68,615.000	Local	23.393879	1,605,171.03	7.630000	523,532.45	-1,081,638.58	0.06
		Base	23.393879	1,605,171.03	7.630000	523,532.45	-1,081,638.58	0.06
554489104	MACK CALI REALTY CORP REIT USD.01							
	50,989.000	Local	24.578458	1,253,231.02	14.420000	735,261.38	-517,969.64	0.08
		Base	24.578458	1,253,231.02	14.420000	735,261.38	-517,969.64	0.08
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	35,737.000	Local	59.027531	2,109,466.89	95.790000	3,423,247.23	1,313,780.34	0.37
		Base	59.027531	2,109,466.89	95.790000	3,423,247.23	1,313,780.34	0.37
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	32,718.000	Local	54.360231	1,778,558.03	68.790000	2,250,671.22	472,113.19	0.24
		Base	54.360231	1,778,558.03	68.790000	2,250,671.22	472,113.19	0.24
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,563.000	Local	112.988659	2,323,385.80	84.660000	1,740,863.58	-582,522.22	0.19
		Base	112.988659	2,323,385.80	84.660000	1,740,863.58	-582,522.22	0.19
574795100	MASIMO CORP COMMON STOCK USD.001							
	28,041.000	Local	109.506829	3,070,680.98	220.120000	6,172,384.92	3,101,703.94	0.67
		Base	109.506829	3,070,680.98	220.120000	6,172,384.92	3,101,703.94	0.67
576323109	MASTEC INC COMMON STOCK USD.1							
	32,763.000	Local	44.915528	1,471,567.45	39.780000	1,303,312.14	-168,255.31	0.14
		Base	44.915528	1,471,567.45	39.780000	1,303,312.14	-168,255.31	0.14
577081102	MATTEL INC COMMON STOCK USD1.0							
	195,239.000	Local	10.702945	2,089,632.23	11.110000	2,169,105.29	79,473.06	0.23
		Base	10.702945	2,089,632.23	11.110000	2,169,105.29	79,473.06	0.23

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577933104	MAXIMUS INC COMMON STOCK							
	34,513.000	Local	63.441395	2,189,552.87	74.210000	2,561,209.73	371,656.86	0.28
		Base	63.441395	2,189,552.87	74.210000	2,561,209.73	371,656.86	0.28
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	297,353.000	Local	16.175066	4,809,704.50	20.130000	5,985,715.89	1,176,011.39	0.65
		Base	16.175066	4,809,704.50	20.130000	5,985,715.89	1,176,011.39	0.65
58502B106	MEDNAX INC COMMON STOCK USD.01							
	48,069.000	Local	30.729932	1,477,157.08	19.980000	960,418.62	-516,738.46	0.10
		Base	30.729932	1,477,157.08	19.980000	960,418.62	-516,738.46	0.10
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	31,292.000	Local	73.358259	2,295,526.65	77.430000	2,422,939.56	127,412.91	0.26
		Base	73.358259	2,295,526.65	77.430000	2,422,939.56	127,412.91	0.26
589400100	MERCURY GENERAL CORP COMMON STOCK							
	15,267.000	Local	43.610084	665,795.15	42.910000	655,106.97	-10,688.18	0.07
		Base	43.610084	665,795.15	42.910000	655,106.97	-10,688.18	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	31,281.000	Local	76.727200	2,400,103.55	83.060000	2,598,199.86	198,096.31	0.28
		Base	76.727200	2,400,103.55	83.060000	2,598,199.86	198,096.31	0.28
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	33,064.000	Local	22.997023	760,373.56	23.430000	774,689.52	14,315.96	0.08
		Base	22.997023	760,373.56	23.430000	774,689.52	14,315.96	0.08
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	19,190.000	Local	34.304285	658,299.22	46.880000	899,627.20	241,327.98	0.10
		Base	34.304285	658,299.22	46.880000	899,627.20	241,327.98	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	33,332.000	Local	95.661754	3,188,597.59	184.700000	6,156,420.40	2,967,822.81	0.66
		Base	95.661754	3,188,597.59	184.700000	6,156,420.40	2,967,822.81	0.66
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	23,445.000	Local	99.048449	2,322,190.89	265.010000	6,213,159.45	3,890,968.56	0.67
		Base	99.048449	2,322,190.89	265.010000	6,213,159.45	3,890,968.56	0.67

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626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	82,208.000	Local	24.628879	2,024,690.89	13.210000	1,085,967.68	-938,723.21	0.12
		Base	24.628879	2,024,690.89	13.210000	1,085,967.68	-938,723.21	0.12
626755102	MURPHY USA INC COMMON STOCK							
	15,450.000	Local	50.632429	782,271.03	132.410000	2,045,734.50	1,263,463.47	0.22
		Base	50.632429	782,271.03	132.410000	2,045,734.50	1,263,463.47	0.22
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	71,969.000	Local	19.282231	1,387,722.90	18.430000	1,326,388.67	-61,334.23	0.14
		Base	19.282231	1,387,722.90	18.430000	1,326,388.67	-61,334.23	0.14
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	50,870.000	Local	44.313113	2,254,208.08	40.570000	2,063,795.90	-190,412.18	0.22
		Base	44.313113	2,254,208.08	40.570000	2,063,795.90	-190,412.18	0.22
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	66,151.000	Local	28.763487	1,902,733.44	35.500000	2,348,360.50	445,627.06	0.25
		Base	28.763487	1,902,733.44	35.500000	2,348,360.50	445,627.06	0.25
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	96,783.000	Local	35.000000	3,387,405.02	35.450000	3,430,957.35	43,552.33	0.37
		Base	35.000000	3,387,405.02	35.450000	3,430,957.35	43,552.33	0.37
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	95,740.000	Local	12.537456	1,200,336.01	7.960000	762,090.40	-438,245.61	0.08
		Base	12.537456	1,200,336.01	7.960000	762,090.40	-438,245.61	0.08
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	100,219.000	Local	17.392391	1,743,048.05	22.160000	2,220,853.04	477,804.99	0.24
		Base	17.392391	1,743,048.05	22.160000	2,220,853.04	477,804.99	0.24
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	35,784.000	Local	35.978630	1,287,459.28	25.460000	911,060.64	-376,398.64	0.10
		Base	35.978630	1,287,459.28	25.460000	911,060.64	-376,398.64	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	53,908.000	Local	35.318041	1,903,924.98	31.060000	1,674,382.48	-229,542.50	0.18
		Base	35.318041	1,903,924.98	31.060000	1,674,382.48	-229,542.50	0.18

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649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	261,110.000	Local	14.891284	3,888,263.06	10.530000	2,749,488.30	-1,138,774.76	0.30
		Base	14.891284	3,888,263.06	10.530000	2,749,488.30	-1,138,774.76	0.30
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	81,271.000	Local	16.301047	1,324,802.38	46.140000	3,749,843.94	2,425,041.56	0.40
		Base	16.301047	1,324,802.38	46.140000	3,749,843.94	2,425,041.56	0.40
651587107	NEWMARKET CORP COMMON STOCK							
	4,056.000	Local	205.476036	833,410.80	374.810000	1,520,229.36	686,818.56	0.16
		Base	205.476036	833,410.80	374.810000	1,520,229.36	686,818.56	0.16
655663102	NORDSON CORP COMMON STOCK							
	28,892.000	Local	65.592037	1,895,085.12	193.630000	5,594,357.96	3,699,272.84	0.60
		Base	65.592037	1,895,085.12	193.630000	5,594,357.96	3,699,272.84	0.60
655664100	NORDSTROM INC COMMON STOCK							
	61,005.000	Local	16.044900	978,819.13	13.690000	835,158.45	-143,660.68	0.09
		Base	16.044900	978,819.13	13.690000	835,158.45	-143,660.68	0.09
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	28,425.000	Local	61.026947	1,734,690.98	56.260000	1,599,190.50	-135,500.48	0.17
		Base	61.026947	1,734,690.98	56.260000	1,599,190.50	-135,500.48	0.17
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	29,194.000	Local	51.071803	1,490,990.21	44.850000	1,309,350.90	-181,639.31	0.14
		Base	51.071803	1,490,990.21	44.850000	1,309,350.90	-181,639.31	0.14
670704105	NUVASIVE INC COMMON STOCK USD.001							
	28,843.000	Local	66.462339	1,916,973.24	57.140000	1,648,089.02	-268,884.22	0.18
		Base	66.462339	1,916,973.24	57.140000	1,648,089.02	-268,884.22	0.18
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	112,695.000	Local	23.521874	2,650,797.61	32.900000	3,707,665.50	1,056,867.89	0.40
		Base	23.521874	2,650,797.61	32.900000	3,707,665.50	1,056,867.89	0.40
67098H104	O I GLASS INC COMMON STOCK							
	162,562.000	Local	14.254322	2,317,211.02	10.440000	1,697,147.28	-620,063.74	0.18
		Base	14.254322	2,317,211.02	10.440000	1,697,147.28	-620,063.74	0.18

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680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	160,826.000	Local	16.337291	2,627,461.22	16.070000	2,584,473.82	-42,987.40	0.28
		Base	16.337291	2,627,461.22	16.070000	2,584,473.82	-42,987.40	0.28
680665205	OLIN CORP COMMON STOCK USD1.0							
	88,914.000	Local	18.187742	1,617,144.91	11.240000	999,393.36	-617,751.55	0.11
		Base	18.187742	1,617,144.91	11.240000	999,393.36	-617,751.55	0.11
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	31,863.000	Local	70.213093	2,237,199.78	105.100000	3,348,801.30	1,111,601.52	0.36
		Base	70.213093	2,237,199.78	105.100000	3,348,801.30	1,111,601.52	0.36
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	127,747.000	Local	30.038161	3,837,285.01	32.380000	4,136,447.86	299,162.85	0.45
		Base	30.038161	3,837,285.01	32.380000	4,136,447.86	299,162.85	0.45
68235P108	ONE GAS INC COMMON STOCK							
	29,754.000	Local	45.547218	1,355,211.92	75.700000	2,252,377.80	897,165.88	0.24
		Base	45.547218	1,355,211.92	75.700000	2,252,377.80	897,165.88	0.24
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	38,311.000	Local	42.165811	1,615,414.38	78.720000	3,015,841.92	1,400,427.54	0.33
		Base	42.165811	1,615,414.38	78.720000	3,015,841.92	1,400,427.54	0.33
690742101	OWENS CORNING COMMON STOCK USD.001							
	60,694.000	Local	58.674107	3,561,166.23	60.470000	3,670,166.18	108,999.95	0.40
		Base	58.674107	3,561,166.23	60.470000	3,670,166.18	108,999.95	0.40
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	57,401.000	Local	22.253556	1,277,376.37	8.680000	498,240.68	-779,135.69	0.05
		Base	22.253556	1,277,376.37	8.680000	498,240.68	-779,135.69	0.05
69349H107	PNM RESOURCES INC COMMON STOCK							
	44,830.000	Local	20.558830	921,652.36	42.230000	1,893,170.90	971,518.54	0.20
		Base	20.558830	921,652.36	42.230000	1,893,170.90	971,518.54	0.20
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	35,821.000	Local	94.447031	3,383,187.10	106.560000	3,817,085.76	433,898.66	0.41
		Base	94.447031	3,383,187.10	106.560000	3,817,085.76	433,898.66	0.41

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69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	11,290.000	Local	149.268192	1,685,237.89	137.950000	1,557,455.50	-127,782.39	0.17
		Base	149.268192	1,685,237.89	137.950000	1,557,455.50	-127,782.39	0.17
69370C100	PTC INC COMMON STOCK USD.01							
	58,603.000	Local	30.118644	1,765,042.91	85.560000	5,014,072.68	3,249,029.77	0.54
		Base	30.118644	1,765,042.91	85.560000	5,014,072.68	3,249,029.77	0.54
695263103	PACWEST BANCORP COMMON STOCK							
	65,557.000	Local	40.640696	2,664,282.09	18.275000	1,198,054.18	-1,466,227.91	0.13
		Base	40.640696	2,664,282.09	18.275000	1,198,054.18	-1,466,227.91	0.13
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	12,538.000	Local	82.406344	1,033,210.74	94.670000	1,186,972.46	153,761.72	0.13
		Base	82.406344	1,033,210.74	94.670000	1,186,972.46	153,761.72	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	132,470.000	Local	22.660900	3,001,889.47	8.270000	1,095,526.90	-1,906,362.57	0.12
		Base	22.660900	3,001,889.47	8.270000	1,095,526.90	-1,906,362.57	0.12
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	48,505.000	Local	21.927419	1,063,589.44	26.560000	1,288,292.80	224,703.36	0.14
		Base	21.927419	1,063,589.44	26.560000	1,288,292.80	224,703.36	0.14
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	20,244.000	Local	137.064247	2,774,728.61	133.200000	2,696,500.80	-78,227.81	0.29
		Base	137.064247	2,774,728.61	133.200000	2,696,500.80	-78,227.81	0.29
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	122,864.000	Local	31.145385	3,826,646.55	10.600000	1,302,358.40	-2,524,288.15	0.14
		Base	31.145385	3,826,646.55	10.600000	1,302,358.40	-2,524,288.15	0.14
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	72,756.000	Local	25.077307	1,824,524.57	33.850000	2,462,790.60	638,266.03	0.27
		Base	25.077307	1,824,524.57	33.850000	2,462,790.60	638,266.03	0.27
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,612.000	Local	141.031319	2,624,874.91	221.910000	4,130,188.92	1,505,314.01	0.45
		Base	141.031319	2,624,874.91	221.910000	4,130,188.92	1,505,314.01	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
715347100	PERSPECTA INC COMMON STOCK USD.01							
	76,855.000	Local	21.275639	1,635,139.25	21.400000	1,644,697.00	9,557.75	0.18
		Base	21.275639	1,635,139.25	21.400000	1,644,697.00	9,557.75	0.18
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	114,003.000	Local	16.918100	1,928,714.15	18.040000	2,056,614.12	127,899.97	0.22
		Base	16.918100	1,928,714.15	18.040000	2,056,614.12	127,899.97	0.22
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	29,162.000	Local	29.335188	855,472.74	15.350000	447,636.70	-407,836.04	0.05
		Base	29.335188	855,472.74	15.350000	447,636.70	-407,836.04	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	40,118.000	Local	62.125954	2,492,369.04	39.620000	1,589,475.16	-902,893.88	0.17
		Base	62.125954	2,492,369.04	39.620000	1,589,475.16	-902,893.88	0.17
731068102	POLARIS INC COMMON STOCK USD.01							
	32,404.000	Local	61.131564	1,980,907.21	103.630000	3,358,026.52	1,377,119.31	0.36
		Base	61.131564	1,980,907.21	103.630000	3,358,026.52	1,377,119.31	0.36
73278L105	POOL CORP COMMON STOCK USD.001							
	22,503.000	Local	102.592130	2,308,630.70	316.700000	7,126,700.10	4,818,069.40	0.77
		Base	102.592130	2,308,630.70	316.700000	7,126,700.10	4,818,069.40	0.77
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	36,069.000	Local	53.224723	1,919,762.52	88.740000	3,200,763.06	1,281,000.54	0.35
		Base	53.224723	1,919,762.52	88.740000	3,200,763.06	1,281,000.54	0.35
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	40,431.000	Local	38.895561	1,572,586.41	42.810000	1,730,851.11	158,264.70	0.19
		Base	38.895561	1,572,586.41	42.810000	1,730,851.11	158,264.70	0.19
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	28,181.000	Local	52.701003	1,485,166.96	37.190000	1,048,051.39	-437,115.57	0.11
		Base	52.701003	1,485,166.96	37.190000	1,048,051.39	-437,115.57	0.11
74164M108	PRIMERICA INC COMMON STOCK							
	22,951.000	Local	48.739905	1,118,629.57	119.660000	2,746,316.66	1,627,687.09	0.30
		Base	48.739905	1,118,629.57	119.660000	2,746,316.66	1,627,687.09	0.30

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743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	52,151.000	Local	53.893555	2,810,602.78	55.560000	2,897,509.56	86,906.78	0.31
		Base	53.893555	2,810,602.78	55.560000	2,897,509.56	86,906.78	0.31
74758T303	QUALYS INC COMMON STOCK USD.001							
	18,855.000	Local	102.303800	1,928,938.15	123.480000	2,328,215.40	399,277.25	0.25
		Base	102.303800	1,928,938.15	123.480000	2,328,215.40	399,277.25	0.25
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	21,510.000	Local	201.396000	4,332,027.97	282.470000	6,075,929.70	1,743,901.73	0.66
		Base	201.396000	4,332,027.97	282.470000	6,075,929.70	1,743,901.73	0.66
749607107	RLI CORP COMMON STOCK USD1.0							
	3,634.000	Local	82.665980	300,408.17	88.130000	320,264.42	19,856.25	0.03
		Base	82.665980	300,408.17	88.130000	320,264.42	19,856.25	0.03
74967X103	RH COMMON STOCK USD.0001							
	1,571.000	Local	160.952788	252,856.83	287.430000	451,552.53	198,695.70	0.05
		Base	160.952788	252,856.83	287.430000	451,552.53	198,695.70	0.05
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	72,879.000	Local	33.397769	2,433,996.03	81.590000	5,946,197.61	3,512,201.58	0.64
		Base	33.397769	2,433,996.03	81.590000	5,946,197.61	3,512,201.58	0.64
754907103	RAYONIER INC REIT							
	77,962.000	Local	23.970552	1,868,792.21	27.780000	2,165,784.36	296,992.15	0.23
		Base	23.970552	1,868,792.21	27.780000	2,165,784.36	296,992.15	0.23
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	22,802.000	Local	66.511724	1,516,600.34	91.970000	2,097,099.94	580,499.60	0.23
		Base	66.511724	1,516,600.34	91.970000	2,097,099.94	580,499.60	0.23
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	38,190.000	Local	62.952078	2,404,139.87	85.250000	3,255,697.50	851,557.63	0.35
		Base	62.952078	2,404,139.87	85.250000	3,255,697.50	851,557.63	0.35
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	35,818.000	Local	49.757500	1,782,214.15	98.260000	3,519,476.68	1,737,262.53	0.38
		Base	49.757500	1,782,214.15	98.260000	3,519,476.68	1,737,262.53	0.38

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759916109	REPLIGEN CORP COMMON STOCK USD.01							
	26,495.000	Local	81.479719	2,158,805.15	150.910000	3,998,360.45	1,839,555.30	0.43
		Base	81.479719	2,158,805.15	150.910000	3,998,360.45	1,839,555.30	0.43
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	36,907.000	Local	81.399739	3,004,220.18	139.930000	5,164,396.51	2,160,176.33	0.56
		Base	81.399739	3,004,220.18	139.930000	5,164,396.51	2,160,176.33	0.56
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	30,212.000	Local	65.112082	1,967,166.22	36.630000	1,106,665.56	-860,500.66	0.12
		Base	65.112082	1,967,166.22	36.630000	1,106,665.56	-860,500.66	0.12
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	69,912.000	Local	31.076422	2,172,614.84	52.330000	3,658,494.96	1,485,880.12	0.39
		Base	31.076422	2,172,614.84	52.330000	3,658,494.96	1,485,880.12	0.39
78442P106	SLM CORP COMMON STOCK USD.2							
	211,109.000	Local	9.325466	1,968,689.81	6.770000	1,429,207.93	-539,481.88	0.15
		Base	9.325466	1,968,689.81	6.770000	1,429,207.93	-539,481.88	0.15
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	9,458.000	Local	311.406455	2,945,282.25	339.620000	3,212,125.96	266,843.71	0.35
		Base	311.406455	2,945,282.25	339.620000	3,212,125.96	266,843.71	0.35
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	115,690.000	Local	22.951680	2,655,279.89	14.740000	1,705,270.60	-950,009.29	0.18
		Base	22.951680	2,655,279.89	14.740000	1,705,270.60	-950,009.29	0.18
78573M104	SABRE CORP COMMON STOCK USD.01							
	155,068.000	Local	21.589390	3,347,823.50	7.560000	1,172,314.08	-2,175,509.42	0.13
		Base	21.589390	3,347,823.50	7.560000	1,172,314.08	-2,175,509.42	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	63,576.000	Local	23.229981	1,476,869.29	11.610000	738,117.36	-738,751.93	0.08
		Base	23.229981	1,476,869.29	11.610000	738,117.36	-738,751.93	0.08
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	11,140.000	Local	155.337717	1,730,462.17	111.495000	1,242,054.30	-488,407.87	0.13
		Base	155.337717	1,730,462.17	111.495000	1,242,054.30	-488,407.87	0.13

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808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	27,804.000	Local	52.319367	1,454,687.68	79.980000	2,223,763.92	769,076.24	0.24
		Base	52.319367	1,454,687.68	79.980000	2,223,763.92	769,076.24	0.24
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	30,858.000	Local	42.545156	1,312,858.43	17.570000	542,175.06	-770,683.37	0.06
		Base	42.545156	1,312,858.43	17.570000	542,175.06	-770,683.37	0.06
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	22,207.000	Local	59.835605	1,328,769.28	158.570000	3,521,363.99	2,192,594.71	0.38
		Base	59.835605	1,328,769.28	158.570000	3,521,363.99	2,192,594.71	0.38
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	33,605.000	Local	71.095225	2,389,155.05	54.340000	1,826,095.70	-563,059.35	0.20
		Base	71.095225	2,389,155.05	54.340000	1,826,095.70	-563,059.35	0.20
816850101	SEMTECH CORP COMMON STOCK USD.01							
	36,675.000	Local	51.460307	1,887,306.76	55.730000	2,043,897.75	156,590.99	0.22
		Base	51.460307	1,887,306.76	55.730000	2,043,897.75	156,590.99	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	23,840.000	Local	34.957049	833,376.06	52.210000	1,244,686.40	411,310.34	0.13
		Base	34.957049	833,376.06	52.210000	1,244,686.40	411,310.34	0.13
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	100,262.000	Local	16.134536	1,617,680.86	43.360000	4,347,360.32	2,729,679.46	0.47
		Base	16.134536	1,617,680.86	43.360000	4,347,360.32	2,729,679.46	0.47
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	92,677.000	Local	21.328272	1,976,640.27	6.700000	620,935.90	-1,355,704.37	0.07
		Base	21.328272	1,976,640.27	6.700000	620,935.90	-1,355,704.37	0.07
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	30,149.000	Local	85.462651	2,576,613.46	102.530000	3,091,176.97	514,563.51	0.33
		Base	85.462651	2,576,613.46	102.530000	3,091,176.97	514,563.51	0.33
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	24,590.000	Local	55.405169	1,362,413.11	100.510000	2,471,540.90	1,109,127.79	0.27
		Base	55.405169	1,362,413.11	100.510000	2,471,540.90	1,109,127.79	0.27

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827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	43,680.000	Local	19.430316	848,716.20	38.250000	1,670,760.00	822,043.80	0.18
		Base	19.430316	848,716.20	38.250000	1,670,760.00	822,043.80	0.18
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	44,347.000	Local	54.489349	2,416,439.15	17.390000	771,194.33	-1,645,244.82	0.08
		Base	54.489349	2,416,439.15	17.390000	771,194.33	-1,645,244.82	0.08
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	76,641.000	Local	35.433422	2,715,652.93	29.280000	2,244,048.48	-471,604.45	0.24
		Base	35.433422	2,715,652.93	29.280000	2,244,048.48	-471,604.45	0.24
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	27,957.000	Local	88.668412	2,478,902.80	175.100000	4,895,270.70	2,416,367.90	0.53
		Base	88.668412	2,478,902.80	175.100000	4,895,270.70	2,416,367.90	0.53
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	56,478.000	Local	35.227495	1,989,578.45	51.740000	2,922,171.72	932,593.27	0.32
		Base	35.227495	1,989,578.45	51.740000	2,922,171.72	932,593.27	0.32
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	31,031.000	Local	77.462971	2,403,753.45	69.640000	2,160,998.84	-242,754.61	0.23
		Base	77.462971	2,403,753.45	69.640000	2,160,998.84	-242,754.61	0.23
84857L101	SPIRE INC COMMON STOCK USD1.0							
	28,836.000	Local	77.318067	2,229,543.78	61.660000	1,778,027.76	-451,516.02	0.19
		Base	77.318067	2,229,543.78	61.660000	1,778,027.76	-451,516.02	0.19
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	57,904.000	Local	43.590621	2,524,071.32	34.460000	1,995,371.84	-528,699.48	0.22
		Base	43.590621	2,524,071.32	34.460000	1,995,371.84	-528,699.48	0.22
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	66,306.000	Local	21.372866	1,417,149.22	26.380000	1,749,152.28	332,003.06	0.19
		Base	21.372866	1,417,149.22	26.380000	1,749,152.28	332,003.06	0.19
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	118,378.000	Local	16.273222	1,926,391.47	27.410000	3,244,740.98	1,318,349.51	0.35
		Base	16.273222	1,926,391.47	27.410000	3,244,740.98	1,318,349.51	0.35

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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
858912108	STERICYCLE INC COMMON STOCK USD.01							
	51,469.000	Local	48.518125	2,497,179.38	60.435000	3,110,529.02	613,349.64	0.34
		Base	48.518125	2,497,179.38	60.435000	3,110,529.02	613,349.64	0.34
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	109,442.000	Local	22.824258	2,497,932.48	11.250000	1,231,222.50	-1,266,709.98	0.13
		Base	22.824258	2,497,932.48	11.250000	1,231,222.50	-1,266,709.98	0.13
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	38,568.000	Local	48.948464	1,887,844.37	48.480000	1,869,776.64	-18,067.73	0.20
		Base	48.948464	1,887,844.37	48.480000	1,869,776.64	-18,067.73	0.20
862121100	STORE CAPITAL CORP REIT USD.01							
	125,277.000	Local	23.142831	2,899,264.47	23.690000	2,967,812.13	68,547.66	0.32
		Base	23.142831	2,899,264.47	23.690000	2,967,812.13	68,547.66	0.32
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	12,500.000	Local	148.804700	1,860,058.75	126.210000	1,577,625.00	-282,433.75	0.17
		Base	148.804700	1,860,058.75	126.210000	1,577,625.00	-282,433.75	0.17
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	19,159.000	Local	76.332811	1,462,460.33	80.020000	1,533,103.18	70,642.85	0.17
		Base	76.332811	1,462,460.33	80.020000	1,533,103.18	70,642.85	0.17
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	82,895.000	Local	24.345898	2,018,153.21	20.150000	1,670,334.25	-347,818.96	0.18
		Base	24.345898	2,018,153.21	20.150000	1,670,334.25	-347,818.96	0.18
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	23,186.000	Local	92.155626	2,136,720.34	124.740000	2,892,221.64	755,501.30	0.31
		Base	92.155626	2,136,720.34	124.740000	2,892,221.64	755,501.30	0.31
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	35,177.000	Local	46.969634	1,652,250.83	62.390000	2,194,693.03	542,442.20	0.24
		Base	46.969634	1,652,250.83	62.390000	2,194,693.03	542,442.20	0.24
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	85,553.000	Local	36.375939	3,112,070.72	27.490000	2,351,851.97	-760,218.75	0.25
		Base	36.375939	3,112,070.72	27.490000	2,351,851.97	-760,218.75	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
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
	73,351.000	Local	14.133612	1,036,714.59	16.720000	1,226,428.72	189,714.13	0.13
		Base	14.133612	1,036,714.59	16.720000	1,226,428.72	189,714.13	0.13
876664103	TAUBMAN CENTERS INC REIT USD.01							
	34,719.000	Local	54.866710	1,904,917.31	38.720000	1,344,319.68	-560,597.63	0.15
		Base	54.866710	1,904,917.31	38.720000	1,344,319.68	-560,597.63	0.15
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	72,941.000	Local	24.413743	1,780,762.84	23.450000	1,710,466.45	-70,296.39	0.18
		Base	24.413743	1,780,762.84	23.450000	1,710,466.45	-70,296.39	0.18
87901J105	TEGNA INC COMMON STOCK USD1.0							
	122,992.000	Local	14.297131	1,758,432.75	11.780000	1,448,845.76	-309,586.99	0.16
		Base	14.297131	1,758,432.75	11.780000	1,448,845.76	-309,586.99	0.16
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	54,941.000	Local	31.285418	1,718,852.13	19.420000	1,066,954.22	-651,897.91	0.12
		Base	31.285418	1,718,852.13	19.420000	1,066,954.22	-651,897.91	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	24,402.000	Local	51.778505	1,263,499.08	80.950000	1,975,341.90	711,842.82	0.21
		Base	51.778505	1,263,499.08	80.950000	1,975,341.90	711,842.82	0.21
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	58,966.000	Local	28.556357	1,683,854.13	26.440000	1,559,061.04	-124,793.09	0.17
		Base	28.556357	1,683,854.13	26.440000	1,559,061.04	-124,793.09	0.17
88076W103	TERADATA CORP COMMON STOCK USD.01							
	61,065.000	Local	28.997560	1,770,736.03	21.000000	1,282,365.00	-488,371.03	0.14
		Base	28.997560	1,770,736.03	21.000000	1,282,365.00	-488,371.03	0.14
880770102	TERADYNE INC COMMON STOCK USD.125							
	93,274.000	Local	27.566890	2,571,274.08	88.960000	8,297,655.04	5,726,380.96	0.90
		Base	27.566890	2,571,274.08	88.960000	8,297,655.04	5,726,380.96	0.90
880779103	TEREX CORP COMMON STOCK USD.01							
	35,901.000	Local	23.060758	827,904.29	18.850000	676,733.85	-151,170.44	0.07
		Base	23.060758	827,904.29	18.850000	676,733.85	-151,170.44	0.07

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88162G103	TETRA TECH INC COMMON STOCK USD.01							
	30,395.000	Local	79.061085	2,403,061.67	88.650000	2,694,516.75	291,455.08	0.29
		Base	79.061085	2,403,061.67	88.650000	2,694,516.75	291,455.08	0.29
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	28,416.000	Local	72.820938	2,069,279.76	33.220000	943,979.52	-1,125,300.24	0.10
		Base	72.820938	2,069,279.76	33.220000	943,979.52	-1,125,300.24	0.10
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	36,655.000	Local	46.239744	1,694,917.81	56.190000	2,059,644.45	364,726.64	0.22
		Base	46.239744	1,694,917.81	56.190000	2,059,644.45	364,726.64	0.22
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	31,072.000	Local	43.355633	1,347,146.22	113.990000	3,541,897.28	2,194,751.06	0.38
		Base	43.355633	1,347,146.22	113.990000	3,541,897.28	2,194,751.06	0.38
887389104	TIMKEN CO COMMON STOCK							
	38,041.000	Local	28.925049	1,100,337.77	45.660000	1,736,952.06	636,614.29	0.19
		Base	28.925049	1,100,337.77	45.660000	1,736,952.06	636,614.29	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	65,049.000	Local	28.310443	1,841,566.02	38.200000	2,484,871.80	643,305.78	0.27
		Base	28.310443	1,841,566.02	38.200000	2,484,871.80	643,305.78	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	9,627.000	Local	22.767717	219,184.81	31.700000	305,175.90	85,991.09	0.03
		Base	22.767717	219,184.81	31.700000	305,175.90	85,991.09	0.03
89055F103	TOPBUILD CORP COMMON STOCK							
	18,652.000	Local	119.340000	2,225,929.68	131.920000	2,460,571.84	234,642.16	0.27
		Base	119.340000	2,225,929.68	131.920000	2,460,571.84	234,642.16	0.27
891092108	TORO CO COMMON STOCK USD1.0							
	60,319.000	Local	42.297610	2,551,349.56	71.350000	4,303,760.65	1,752,411.09	0.46
		Base	42.297610	2,551,349.56	71.350000	4,303,760.65	1,752,411.09	0.46
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	31,762.000	Local	75.065472	2,384,229.52	43.820000	1,391,810.84	-992,418.68	0.15
		Base	75.065472	2,384,229.52	43.820000	1,391,810.84	-992,418.68	0.15

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89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	32,563.000	Local	66.358209	2,160,822.36	139.330000	4,537,002.79	2,376,180.43	0.49
		Base	66.358209	2,160,822.36	139.330000	4,537,002.79	2,376,180.43	0.49
896239100	TRIMBLE INC COMMON STOCK							
	140,602.000	Local	23.269299	3,271,709.93	44.510000	6,258,195.02	2,986,485.09	0.68
		Base	23.269299	3,271,709.93	44.510000	6,258,195.02	2,986,485.09	0.68
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	52,983.000	Local	11.308374	599,151.56	19.530000	1,034,757.99	435,606.43	0.11
		Base	11.308374	599,151.56	19.530000	1,034,757.99	435,606.43	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	56,707.000	Local	29.039358	1,646,734.88	20.230000	1,147,182.61	-499,552.27	0.12
		Base	29.039358	1,646,734.88	20.230000	1,147,182.61	-499,552.27	0.12
898402102	TRUSTMARK CORP COMMON STOCK							
	35,664.000	Local	22.997821	820,194.30	22.520000	803,153.28	-17,041.02	0.09
		Base	22.997821	820,194.30	22.520000	803,153.28	-17,041.02	0.09
902104108	II VI INC COMMON STOCK							
	54,163.000	Local	33.927076	1,837,592.20	50.720000	2,747,147.36	909,555.16	0.30
		Base	33.927076	1,837,592.20	50.720000	2,747,147.36	909,555.16	0.30
902681105	UGI CORP COMMON STOCK							
	117,216.000	Local	26.918049	3,155,226.00	33.340000	3,907,981.44	752,755.44	0.42
		Base	26.918049	3,155,226.00	33.340000	3,907,981.44	752,755.44	0.42
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	23,841.000	Local	73.501997	1,752,361.11	49.800000	1,187,281.80	-565,079.31	0.13
		Base	73.501997	1,752,361.11	49.800000	1,187,281.80	-565,079.31	0.13
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	123,940.000	Local	17.349671	2,150,318.27	10.850000	1,344,749.00	-805,569.27	0.15
		Base	17.349671	2,150,318.27	10.850000	1,344,749.00	-805,569.27	0.15
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	71,581.000	Local	36.310059	2,599,110.33	26.320000	1,884,011.92	-715,098.41	0.20
		Base	36.310059	2,599,110.33	26.320000	1,884,011.92	-715,098.41	0.20

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	123,705.000	Local	22.102573	2,734,198.83	6.660000	823,875.30	-1,910,323.53	0.09
		Base	22.102573	2,734,198.83	6.660000	823,875.30	-1,910,323.53	0.09
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	24,762.000	Local	70.027808	1,734,028.59	111.470000	2,760,220.14	1,026,191.55	0.30
		Base	70.027808	1,734,028.59	111.470000	2,760,220.14	1,026,191.55	0.30
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	77,949.000	Local	16.542900	1,289,502.51	17.670000	1,377,358.83	87,856.32	0.15
		Base	16.542900	1,289,502.51	17.670000	1,377,358.83	87,856.32	0.15
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	23,861.000	Local	105.158032	2,509,175.79	174.450000	4,162,551.45	1,653,375.66	0.45
		Base	105.158032	2,509,175.79	174.450000	4,162,551.45	1,653,375.66	0.45
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	39,622.000	Local	23.139236	916,822.80	16.540000	655,347.88	-261,474.92	0.07
		Base	23.139236	916,822.80	16.540000	655,347.88	-261,474.92	0.07
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	62,308.000	Local	21.622931	1,347,281.57	10.480000	652,987.84	-694,293.73	0.07
		Base	21.622931	1,347,281.57	10.480000	652,987.84	-694,293.73	0.07
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	220,447.000	Local	10.594337	2,335,489.77	7.470000	1,646,739.09	-688,750.68	0.18
		Base	10.594337	2,335,489.77	7.470000	1,646,739.09	-688,750.68	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	12,020.000	Local	100.021763	1,202,261.59	121.200000	1,456,824.00	254,562.41	0.16
		Base	100.021763	1,202,261.59	121.200000	1,456,824.00	254,562.41	0.16
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	104,138.000	Local	12.604925	1,312,651.64	20.520000	2,136,911.76	824,260.12	0.23
		Base	12.604925	1,312,651.64	20.520000	2,136,911.76	824,260.12	0.23
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,928.000	Local	70.070818	2,307,291.90	37.960000	1,249,946.88	-1,057,345.02	0.13
		Base	70.070818	2,307,291.90	37.960000	1,249,946.88	-1,057,345.02	0.13

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	74,600.000	Local	10.671630	796,103.57	15.690000	1,170,474.00	374,370.43	0.13
		Base	10.671630	796,103.57	15.690000	1,170,474.00	374,370.43	0.13
92839U206	VISTEON CORP COMMON STOCK							
	15,660.000	Local	119.255431	1,867,540.05	72.610000	1,137,072.60	-730,467.45	0.12
		Base	119.255431	1,867,540.05	72.610000	1,137,072.60	-730,467.45	0.12
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	42,608.000	Local	19.278401	821,414.09	23.340000	994,470.72	173,056.63	0.11
		Base	19.278401	821,414.09	23.340000	994,470.72	173,056.63	0.11
942622200	WATSCO INC COMMON STOCK USD.5							
	18,437.000	Local	100.062400	1,844,850.47	236.070000	4,352,422.59	2,507,572.12	0.47
		Base	100.062400	1,844,850.47	236.070000	4,352,422.59	2,507,572.12	0.47
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	50,749.000	Local	25.175193	1,277,615.86	27.270000	1,383,925.23	106,309.37	0.15
		Base	25.175193	1,277,615.86	27.270000	1,383,925.23	106,309.37	0.15
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	67,772.000	Local	23.668665	1,604,072.77	17.060000	1,156,190.32	-447,882.45	0.12
		Base	23.668665	1,604,072.77	17.060000	1,156,190.32	-447,882.45	0.12
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	100,291.000	Local	8.188627	821,245.61	23.180000	2,324,745.38	1,503,499.77	0.25
		Base	8.188627	821,245.61	23.180000	2,324,745.38	1,503,499.77	0.25
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	32,278.000	Local	29.359023	947,650.56	43.985000	1,419,747.83	472,097.27	0.15
		Base	29.359023	947,650.56	43.985000	1,419,747.83	472,097.27	0.15
96208T104	WEX INC COMMON STOCK USD.01							
	24,490.000	Local	95.549441	2,340,005.80	158.370000	3,878,481.30	1,538,475.50	0.42
		Base	95.549441	2,340,005.80	158.370000	3,878,481.30	1,538,475.50	0.42
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	24,592.000	Local	43.039351	1,058,423.71	33.830000	831,947.36	-226,476.35	0.09
		Base	43.039351	1,058,423.71	33.830000	831,947.36	-226,476.35	0.09

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969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	43,759.000	Local	37.180947	1,627,001.08	87.120000	3,812,284.08	2,185,283.00	0.41
		Base	37.180947	1,627,001.08	87.120000	3,812,284.08	2,185,283.00	0.41
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	32,379.000	Local	68.075576	2,204,219.06	42.800000	1,385,821.20	-818,397.86	0.15
		Base	68.075576	2,204,219.06	42.800000	1,385,821.20	-818,397.86	0.15
980745103	WOODWARD INC COMMON STOCK USD.00292							
	31,898.000	Local	42.075494	1,342,124.11	74.940000	2,390,436.12	1,048,312.01	0.26
		Base	42.075494	1,342,124.11	74.940000	2,390,436.12	1,048,312.01	0.26
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	35,650.000	Local	38.709922	1,380,008.73	23.530000	838,844.50	-541,164.23	0.09
		Base	38.709922	1,380,008.73	23.530000	838,844.50	-541,164.23	0.09
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	26,067.000	Local	72.517062	1,890,302.25	46.610000	1,214,982.87	-675,319.38	0.13
		Base	72.517062	1,890,302.25	46.610000	1,214,982.87	-675,319.38	0.13
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	20,628.000	Local	19.414126	400,474.59	37.420000	771,899.76	371,425.17	0.08
		Base	19.414126	400,474.59	37.420000	771,899.76	371,425.17	0.08
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
	229,833.000	Local	13.298931	3,056,533.22	5.970000	1,372,103.01	-1,684,430.21	0.15
		Base	13.298931	3,056,533.22	5.970000	1,372,103.01	-1,684,430.21	0.15
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	26,237.000	Local	55.234137	1,449,178.06	25.780000	676,389.86	-772,788.20	0.07
		Base	55.234137	1,449,178.06	25.780000	676,389.86	-772,788.20	0.07
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
	47,852.000	Local	43.343663	2,074,080.95	26.600000	1,272,863.20	-801,217.75	0.14
		Base	43.343663	2,074,080.95	26.600000	1,272,863.20	-801,217.75	0.14
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	52,357.000	Local	56.526517	2,959,558.84	44.160000	2,312,085.12	-647,473.72	0.25
		Base	56.526517	2,959,558.84	44.160000	2,312,085.12	-647,473.72	0.25

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983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	51,287.000	Local	60.725544	3,114,430.95	75.020000	3,847,550.74	733,119.79	0.42
		Base	60.725544	3,114,430.95	75.020000	3,847,550.74	733,119.79	0.42
985817105	YELP INC COMMON STOCK USD.000001							
	36,625.000	Local	33.157200	1,214,382.45	24.980000	914,892.50	-299,489.95	0.10
		Base	33.157200	1,214,382.45	24.980000	914,892.50	-299,489.95	0.10
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	49,138.000	Local	38.805935	1,906,846.04	16.640000	817,656.32	-1,089,189.72	0.09
		Base	38.805935	1,906,846.04	16.640000	817,656.32	-1,089,189.72	0.09
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01							
	48,599.000	Local	43.965199	2,136,664.71	14.990000	728,499.01	-1,408,165.70	0.08
		Base	43.965199	2,136,664.71	14.990000	728,499.01	-1,408,165.70	0.08
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	62,260.000	Local	35.298000	2,197,653.48	35.830000	2,230,775.80	33,122.32	0.24
		Base	35.298000	2,197,653.48	35.830000	2,230,775.80	33,122.32	0.24
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	14,208.000	Local	112.145189	1,593,358.84	188.250000	2,674,656.00	1,081,297.16	0.29
		Base	112.145189	1,593,358.84	188.250000	2,674,656.00	1,081,297.16	0.29
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK							
	86,380.000	Local	25.780330	2,226,904.93	20.890000	1,804,478.20	-422,426.73	0.19
		Base	25.780330	2,226,904.93	20.890000	1,804,478.20	-422,426.73	0.19
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	27,344.000	Local	70.811269	1,936,263.35	46.540000	1,272,589.76	-663,673.59	0.14
		Base	70.811269	1,936,263.35	46.540000	1,272,589.76	-663,673.59	0.14
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	87,946.000	Local	25.168126	2,213,436.03	18.160000	1,597,099.36	-616,336.67	0.17
		Base	25.168126	2,213,436.03	18.160000	1,597,099.36	-616,336.67	0.17
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	28,311.000	Local	118.631575	3,358,578.53	180.380000	5,106,738.18	1,748,159.65	0.55
		Base	118.631575	3,358,578.53	180.380000	5,106,738.18	1,748,159.65	0.55

& 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
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
			326,702.000	7.262444	2,372,654.95	2.040000	666,472.08	-1,706,182.87	0.07
		Base		7.262444	2,372,654.95	2.040000	666,472.08	-1,706,182.87	0.07
US DOLLAR Total									
			22,083,063.000		774,477,365.61		921,532,212.87	147,054,847.26	99.47
		Base			774,477,365.61		921,532,212.87	147,054,847.26	99.47
EQUITY Total									
			22,083,063.000	Base	774,477,365.61		921,532,212.87	147,054,847.26	99.47

& 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									
		26,743,116.010	Base		779,142,179.76		926,196,578.96	147,054,399.20	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								
			2,319,112.580	1.000000	2,319,112.58	1.000000	2,319,112.58	0.00	0.37
		Base		1.000000	2,319,112.58	1.000000	2,319,112.58	0.00	0.37
US DOLLAR Total									
			2,319,112.580		2,319,112.58		2,319,112.58	0.00	0.37
		Base			2,319,112.58		2,319,112.58	0.00	0.37
CASH Total									
			2,319,112.580	Base	2,319,112.58		2,319,112.58	0.00	0.37
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.226261	31 Dec 2030		
			1,504,540.140	100.097760	1,506,010.98	100.090000	1,505,894.23	-116.75	0.24
		Base		100.097760	1,506,010.98	100.090000	1,505,894.23	-116.75	0.24
US DOLLAR Total									
			1,504,540.140		1,506,010.98		1,505,894.23	-116.75	0.24
		Base			1,506,010.98		1,505,894.23	-116.75	0.24
CASH EQUIVALENT Total									
			1,504,540.140	Base	1,506,010.98		1,505,894.23	-116.75	0.24
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
000360206	AAON INC COMMON STOCK USD.004								
			35,177.000	21.447913	754,473.22	59.250000	2,084,237.25	1,329,764.03	0.33
		Base		21.447913	754,473.22	59.250000	2,084,237.25	1,329,764.03	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	28,525.000	25.332007	722,595.50	17.220000	491,200.50	-231,395.00	0.08
		Base		25.332007	722,595.50	17.220000	491,200.50	-231,395.00	0.08
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	57,603.000	26.677805	1,536,721.61	35.900000	2,067,947.70	531,226.09	0.33
		Base		26.677805	1,536,721.61	35.900000	2,067,947.70	531,226.09	0.33
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	29,667.000	21.453607	636,464.16	9.555000	283,468.19	-352,995.97	0.05
		Base		21.453607	636,464.16	9.555000	283,468.19	-352,995.97	0.05
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	40,611.000	24.481008	994,198.20	54.940000	2,231,168.34	1,236,970.14	0.36
		Base		24.481008	994,198.20	54.940000	2,231,168.34	1,236,970.14	0.36
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	8,208.000	60.788819	498,954.63	29.610000	243,038.88	-255,915.75	0.04
		Base		60.788819	498,954.63	29.610000	243,038.88	-255,915.75	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	9,399.000	49.710261	467,226.74	57.630000	541,664.37	74,437.63	0.09
		Base		49.710261	467,226.74	57.630000	541,664.37	74,437.63	0.09
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	22,621.000	30.863093	698,154.03	31.580000	714,371.18	16,217.15	0.11
		Base		30.863093	698,154.03	31.580000	714,371.18	16,217.15	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	53,252.000	14.658609	780,600.24	9.630000	512,816.76	-267,783.48	0.08
		Base		14.658609	780,600.24	9.630000	512,816.76	-267,783.48	0.08
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	74,426.000	24.632779	1,833,319.18	12.040000	896,089.04	-937,230.14	0.14
		Base		24.632779	1,833,319.18	12.040000	896,089.04	-937,230.14	0.14
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	11,694.000	72.391136	846,541.95	96.410000	1,127,418.54	280,876.59	0.18
		Base		72.391136	846,541.95	96.410000	1,127,418.54	280,876.59	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
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	41,536.000	17.746026	737,098.93	12.420000	515,877.12	-221,221.81	0.08
		Base		17.746026	737,098.93	12.420000	515,877.12	-221,221.81	0.08
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,527.000	19.213582	509,678.69	15.420000	409,046.34	-100,632.35	0.07
		Base		19.213582	509,678.69	15.420000	409,046.34	-100,632.35	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	24,231.000	15.856657	384,222.65	12.450000	301,675.95	-82,546.70	0.05
		Base		15.856657	384,222.65	12.450000	301,675.95	-82,546.70	0.05
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	62,457.000	19.818113	1,237,779.90	41.250000	2,576,351.25	1,338,571.35	0.41
		Base		19.818113	1,237,779.90	41.250000	2,576,351.25	1,338,571.35	0.41
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	33,086.000	26.351191	871,855.49	73.570000	2,434,137.02	1,562,281.53	0.39
		Base		26.351191	871,855.49	73.570000	2,434,137.02	1,562,281.53	0.39
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	18,678.000	36.818230	687,690.90	76.550000	1,429,800.90	742,110.00	0.23
		Base		36.818230	687,690.90	76.550000	1,429,800.90	742,110.00	0.23
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	17,403.000	14.153121	246,306.76	20.960000	364,766.88	118,460.12	0.06
		Base		14.153121	246,306.76	20.960000	364,766.88	118,460.12	0.06
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	46,575.000	53.037679	2,470,229.92	66.970000	3,119,127.75	648,897.83	0.50
		Base		53.037679	2,470,229.92	66.970000	3,119,127.75	648,897.83	0.50
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	8,408.000	71.175094	598,440.19	103.110000	866,948.88	268,508.69	0.14
		Base		71.175094	598,440.19	103.110000	866,948.88	268,508.69	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	36,688.000	43.011628	1,578,010.61	70.040000	2,569,627.52	991,616.91	0.41
		Base		43.011628	1,578,010.61	70.040000	2,569,627.52	991,616.91	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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	26,541.000	36.917141	979,817.83	48.080000	1,276,091.28	296,273.45	0.20
		Base		36.917141	979,817.83	48.080000	1,276,091.28	296,273.45	0.20
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	58,806.000	20.563837	1,209,276.99	11.820000	695,086.92	-514,190.07	0.11
		Base		20.563837	1,209,276.99	11.820000	695,086.92	-514,190.07	0.11
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	16,286.000	33.007468	537,559.62	24.390000	397,215.54	-140,344.08	0.06
		Base		33.007468	537,559.62	24.390000	397,215.54	-140,344.08	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	11,344.000	81.434917	923,797.70	112.030000	1,270,868.32	347,070.62	0.20
		Base		81.434917	923,797.70	112.030000	1,270,868.32	347,070.62	0.20
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	140,626.000	7.164900	1,007,571.23	9.000000	1,265,634.00	258,062.77	0.20
		Base		7.164900	1,007,571.23	9.000000	1,265,634.00	258,062.77	0.20
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	39,576.000	18.913352	748,514.83	12.800000	506,572.80	-241,942.03	0.08
		Base		18.913352	748,514.83	12.800000	506,572.80	-241,942.03	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	41,544.000	35.730515	1,484,388.51	27.000000	1,121,688.00	-362,700.51	0.18
		Base		35.730515	1,484,388.51	27.000000	1,121,688.00	-362,700.51	0.18
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	97,895.000	13.779990	1,348,992.10	7.060000	691,138.70	-657,853.40	0.11
		Base		13.779990	1,348,992.10	7.060000	691,138.70	-657,853.40	0.11
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	79,159.000	24.263108	1,920,643.38	25.450000	2,014,596.55	93,953.17	0.32
		Base		24.263108	1,920,643.38	25.450000	2,014,596.55	93,953.17	0.32
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,783.000	34.214883	437,368.85	29.110000	372,113.13	-65,255.72	0.06
		Base		34.214883	437,368.85	29.110000	372,113.13	-65,255.72	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
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	31,891.000	37.700719	1,202,313.62	76.880000	2,451,780.08	1,249,466.46	0.39
		Base		37.700719	1,202,313.62	76.880000	2,451,780.08	1,249,466.46	0.39
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	22,948.000	14.477434	332,228.16	13.460000	308,880.08	-23,348.08	0.05
		Base		14.477434	332,228.16	13.460000	308,880.08	-23,348.08	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	13,461.000	51.126174	688,209.43	80.620000	1,085,225.82	397,016.39	0.17
		Base		51.126174	688,209.43	80.620000	1,085,225.82	397,016.39	0.17
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	5,379.000	95.534112	513,877.99	95.160000	511,865.64	-2,012.35	0.08
		Base		95.534112	513,877.99	95.160000	511,865.64	-2,012.35	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	16,690.000	37.199308	620,856.45	63.460000	1,059,147.40	438,290.95	0.17
		Base		37.199308	620,856.45	63.460000	1,059,147.40	438,290.95	0.17
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	56,475.000	31.958875	1,804,877.46	23.075000	1,303,160.63	-501,716.83	0.21
		Base		31.958875	1,804,877.46	23.075000	1,303,160.63	-501,716.83	0.21
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	29,224.000	19.339834	565,187.32	20.020000	585,064.48	19,877.16	0.09
		Base		19.339834	565,187.32	20.020000	585,064.48	19,877.16	0.09
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	28,442.000	27.819114	791,231.24	14.220000	404,445.24	-386,786.00	0.06
		Base		27.819114	791,231.24	14.220000	404,445.24	-386,786.00	0.06
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	32,556.000	15.481653	504,020.68	8.260000	268,912.56	-235,108.12	0.04
		Base		15.481653	504,020.68	8.260000	268,912.56	-235,108.12	0.04
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	12,299.000	36.952352	454,476.98	36.400000	447,683.60	-6,793.38	0.07
		Base		36.952352	454,476.98	36.400000	447,683.60	-6,793.38	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
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,754.000	21.527222	489,830.40	21.590000	491,258.86	1,428.46	0.08
		Base		21.527222	489,830.40	21.590000	491,258.86	1,428.46	0.08
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	123,673.000	17.094620	2,114,142.89	9.300000	1,150,158.90	-963,983.99	0.18
		Base		17.094620	2,114,142.89	9.300000	1,150,158.90	-963,983.99	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	33,474.000	40.236068	1,346,862.14	63.120000	2,112,878.88	766,016.74	0.34
		Base		40.236068	1,346,862.14	63.120000	2,112,878.88	766,016.74	0.34
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	16,722.000	38.572388	645,007.47	14.210000	237,619.62	-407,387.85	0.04
		Base		38.572388	645,007.47	14.210000	237,619.62	-407,387.85	0.04
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	21,831.000	23.481864	512,632.58	30.390000	663,444.09	150,811.51	0.11
		Base		23.481864	512,632.58	30.390000	663,444.09	150,811.51	0.11
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	111,053.000	9.903077	1,099,766.46	6.660000	739,612.98	-360,153.48	0.12
		Base		9.903077	1,099,766.46	6.660000	739,612.98	-360,153.48	0.12
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	41,689.000	30.427441	1,268,489.57	42.220000	1,760,109.58	491,620.01	0.28
		Base		30.427441	1,268,489.57	42.220000	1,760,109.58	491,620.01	0.28
03966V107	ARCONIC CORP COMMON STOCK USD.01								
		Local	83,175.000	8.036969	668,474.91	16.290000	1,354,920.75	686,445.84	0.22
		Base		8.036969	668,474.91	16.290000	1,354,920.75	686,445.84	0.22
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	67,455.000	6.272682	423,123.75	4.220000	284,660.10	-138,463.65	0.05
		Base		6.272682	423,123.75	4.220000	284,660.10	-138,463.65	0.05
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	48,838.000	13.397725	654,318.11	9.640000	470,798.32	-183,519.79	0.08
		Base		13.397725	654,318.11	9.640000	470,798.32	-183,519.79	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
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	55,897.000	20.711532	1,157,712.53	9.340000	522,077.98	-635,634.55	0.08
		Base		20.711532	1,157,712.53	9.340000	522,077.98	-635,634.55	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	16,674.000	55.004160	917,139.36	100.150000	1,669,901.10	752,761.74	0.27
		Base		55.004160	917,139.36	100.150000	1,669,901.10	752,761.74	0.27
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	19,539.000	36.527663	713,714.00	44.490000	869,290.11	155,576.11	0.14
		Base		36.527663	713,714.00	44.490000	869,290.11	155,576.11	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	22,587.000	40.691776	919,105.14	52.080000	1,176,330.96	257,225.82	0.19
		Base		40.691776	919,105.14	52.080000	1,176,330.96	257,225.82	0.19
05379B107	AVISTA CORP COMMON STOCK								
		Local	58,176.000	32.666326	1,900,396.19	37.130000	2,160,074.88	259,678.69	0.34
		Base		32.666326	1,900,396.19	37.130000	2,160,074.88	259,678.69	0.34
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	28,441.000	29.254122	832,016.47	29.420000	836,734.22	4,717.75	0.13
		Base		29.254122	832,016.47	29.420000	836,734.22	4,717.75	0.13
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	44,869.000	19.678110	882,937.12	22.410000	1,005,514.29	122,577.17	0.16
		Base		19.678110	882,937.12	22.410000	1,005,514.29	122,577.17	0.16
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	55,430.000	24.019033	1,331,374.99	28.910000	1,602,481.30	271,106.31	0.26
		Base		24.019033	1,331,374.99	28.910000	1,602,481.30	271,106.31	0.26
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	25,172.000	29.887181	752,320.13	62.600000	1,575,767.20	823,447.07	0.25
		Base		29.887181	752,320.13	62.600000	1,575,767.20	823,447.07	0.25
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	27,996.000	57.303775	1,604,276.49	100.260000	2,806,878.96	1,202,602.47	0.45
		Base		57.303775	1,604,276.49	100.260000	2,806,878.96	1,202,602.47	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
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	38,261.000	Local	16.150827	617,946.79	10.720000	410,157.92	-207,788.87	0.07
		Base	16.150827	617,946.79	10.720000	410,157.92	-207,788.87	0.07
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	30,377.000	Local	42.558504	1,292,799.68	35.430000	1,076,257.11	-216,542.57	0.17
		Base	42.558504	1,292,799.68	35.430000	1,076,257.11	-216,542.57	0.17
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
	33,611.000	Local	8.734034	293,559.61	2.120000	71,255.32	-222,304.29	0.01
		Base	8.734034	293,559.61	2.120000	71,255.32	-222,304.29	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01							
	41,002.000	Local	32.388611	1,327,997.84	36.870000	1,511,743.74	183,745.90	0.24
		Base	32.388611	1,327,997.84	36.870000	1,511,743.74	183,745.90	0.24
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
	109,297.000	Local	10.330500	1,129,092.66	10.820000	1,182,593.54	53,500.88	0.19
		Base	10.330500	1,129,092.66	10.820000	1,182,593.54	53,500.88	0.19
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
	8,795.000	Local	18.411341	161,927.74	12.200000	107,299.00	-54,628.74	0.02
		Base	18.411341	161,927.74	12.200000	107,299.00	-54,628.74	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
	31,482.000	Local	18.971151	597,249.77	20.360000	640,973.52	43,723.75	0.10
		Base	18.971151	597,249.77	20.360000	640,973.52	43,723.75	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
	37,345.000	Local	34.717575	1,296,527.85	9.960000	371,956.20	-924,571.65	0.06
		Base	34.717575	1,296,527.85	9.960000	371,956.20	-924,571.65	0.06
089302103	BIG LOTS INC COMMON STOCK USD.01							
	33,924.000	Local	30.672227	1,040,524.62	39.340000	1,334,570.16	294,045.54	0.21
		Base	30.672227	1,040,524.62	39.340000	1,334,570.16	294,045.54	0.21
090672106	BIOTELEMETRY INC COMMON STOCK USD.001							
	29,563.000	Local	27.257610	805,816.72	42.560000	1,258,201.28	452,384.56	0.20
		Base	27.257610	805,816.72	42.560000	1,258,201.28	452,384.56	0.20

& 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
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	19,282.000	39.533228	762,279.71	20.060000	386,796.92	-375,482.79	0.06
		Base		39.533228	762,279.71	20.060000	386,796.92	-375,482.79	0.06
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	75,633.000	17.691418	1,338,054.99	11.520000	871,292.16	-466,762.83	0.14
		Base		17.691418	1,338,054.99	11.520000	871,292.16	-466,762.83	0.14
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	41,402.000	13.960185	577,979.60	11.790000	488,129.58	-89,850.02	0.08
		Base		13.960185	577,979.60	11.790000	488,129.58	-89,850.02	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	33,886.000	30.055522	1,018,461.43	46.590000	1,578,748.74	560,287.31	0.25
		Base		30.055522	1,018,461.43	46.590000	1,578,748.74	560,287.31	0.25
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	16,172.000	31.467572	508,893.58	18.190000	294,168.68	-214,724.90	0.05
		Base		31.467572	508,893.58	18.190000	294,168.68	-214,724.90	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	24,907.000	27.767857	691,614.02	19.360000	482,199.52	-209,414.50	0.08
		Base		27.767857	691,614.02	19.360000	482,199.52	-209,414.50	0.08
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	70,772.000	8.660052	612,889.21	5.885000	416,493.22	-196,395.99	0.07
		Base		8.660052	612,889.21	5.885000	416,493.22	-196,395.99	0.07
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	32,866.000	30.619257	1,006,332.49	48.260000	1,586,113.16	579,780.67	0.25
		Base		30.619257	1,006,332.49	48.260000	1,586,113.16	579,780.67	0.25
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	41,861.000	34.666619	1,451,179.34	45.970000	1,924,350.17	473,170.83	0.31
		Base		34.666619	1,451,179.34	45.970000	1,924,350.17	473,170.83	0.31
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	147,073.000	10.161441	1,494,473.57	10.830000	1,592,800.59	98,327.02	0.25
		Base		10.161441	1,494,473.57	10.830000	1,592,800.59	98,327.02	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
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	53,891.000	Local	10.272200	553,579.13	13.440000	724,295.04	170,715.91	0.12
		Base	10.272200	553,579.13	13.440000	724,295.04	170,715.91	0.12
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	38,823.000	Local	23.418400	909,172.54	26.890000	1,043,950.47	134,777.93	0.17
		Base	23.418400	909,172.54	26.890000	1,043,950.47	134,777.93	0.17
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	5,773.000	Local	49.949730	288,359.79	16.010000	92,425.73	-195,934.06	0.01
		Base	49.949730	288,359.79	16.010000	92,425.73	-195,934.06	0.01
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	68,261.000	Local	10.680569	729,066.33	9.595000	654,964.30	-74,102.03	0.10
		Base	10.680569	729,066.33	9.595000	654,964.30	-74,102.03	0.10
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
	63,856.000	Local	17.128068	1,093,729.89	54.450000	3,476,959.20	2,383,229.31	0.55
		Base	17.128068	1,093,729.89	54.450000	3,476,959.20	2,383,229.31	0.55
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	24,774.000	Local	35.911532	889,672.30	16.030000	397,127.22	-492,545.08	0.06
		Base	35.911532	889,672.30	16.030000	397,127.22	-492,545.08	0.06
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	28,612.000	Local	27.153937	776,928.44	42.130000	1,205,423.56	428,495.12	0.19
		Base	27.153937	776,928.44	42.130000	1,205,423.56	428,495.12	0.19
126501105	CTS CORP COMMON STOCK							
	27,903.000	Local	15.217141	424,603.89	19.860000	554,153.58	129,549.69	0.09
		Base	15.217141	424,603.89	19.860000	554,153.58	129,549.69	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK							
	111,293.000	Local	16.061607	1,787,544.47	18.070000	2,011,064.51	223,520.04	0.32
		Base	16.061607	1,787,544.47	18.070000	2,011,064.51	223,520.04	0.32
12739A100	CADENCE BANCORP COMMON STOCK							
	108,868.000	Local	15.886137	1,729,492.01	7.810000	850,259.08	-879,232.93	0.14
		Base	15.886137	1,729,492.01	7.810000	850,259.08	-879,232.93	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	26,202.000	27.646445	724,392.14	43.945000	1,151,446.89	427,054.75	0.18
		Base		27.646445	724,392.14	43.945000	1,151,446.89	427,054.75	0.18
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	29,745.000	13.283726	395,124.42	7.880000	234,390.60	-160,733.82	0.04
		Base		13.283726	395,124.42	7.880000	234,390.60	-160,733.82	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	14,205.000	42.460260	603,147.99	57.770000	820,622.85	217,474.86	0.13
		Base		42.460260	603,147.99	57.770000	820,622.85	217,474.86	0.13
129500104	CALERES INC COMMON STOCK USD.01								
		Local	34,825.000	14.375703	500,633.86	6.310000	219,745.75	-280,888.11	0.04
		Base		14.375703	500,633.86	6.310000	219,745.75	-280,888.11	0.04
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	42,114.000	32.245929	1,358,005.04	46.870000	1,973,883.18	615,878.14	0.32
		Base		32.245929	1,358,005.04	46.870000	1,973,883.18	615,878.14	0.32
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	81,452.000	9.610034	782,756.47	19.050000	1,551,660.60	768,904.13	0.25
		Base		9.610034	782,756.47	19.050000	1,551,660.60	768,904.13	0.25
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	343,209.000	7.535478	2,586,243.83	1.140000	391,258.26	-2,194,985.57	0.06
		Base		7.535478	2,586,243.83	1.140000	391,258.26	-2,194,985.57	0.06
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	83,335.000	10.248698	854,075.23	6.150000	512,510.25	-341,564.98	0.08
		Base		10.248698	854,075.23	6.150000	512,510.25	-341,564.98	0.08
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	30,513.000	40.209420	1,226,910.03	30.480000	930,036.24	-296,873.79	0.15
		Base		40.209420	1,226,910.03	30.480000	930,036.24	-296,873.79	0.15
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	90,152.000	15.353246	1,384,125.86	18.020000	1,624,539.04	240,413.18	0.26
		Base		15.353246	1,384,125.86	18.020000	1,624,539.04	240,413.18	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
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	18,275.000	24.289318	443,887.29	7.190000	131,397.25	-312,490.04	0.02
		Base		24.289318	443,887.29	7.190000	131,397.25	-312,490.04	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	7,483.000	117.512230	879,344.02	200.330000	1,499,069.39	619,725.37	0.24
		Base		117.512230	879,344.02	200.330000	1,499,069.39	619,725.37	0.24
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	74,659.000	4.374893	326,625.10	0.813500	60,735.10	-265,890.00	0.01
		Base		4.374893	326,625.10	0.813500	60,735.10	-265,890.00	0.01
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	8,304.000	19.638109	163,074.86	37.860000	314,389.44	151,314.58	0.05
		Base		19.638109	163,074.86	37.860000	314,389.44	151,314.58	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	33,908.000	17.052348	578,211.03	34.650000	1,174,912.20	596,701.17	0.19
		Base		17.052348	578,211.03	34.650000	1,174,912.20	596,701.17	0.19
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,306.000	21.426211	520,785.48	15.560000	378,201.36	-142,584.12	0.06
		Base		21.426211	520,785.48	15.560000	378,201.36	-142,584.12	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	43,373.000	11.304625	490,315.48	8.710000	377,778.83	-112,536.65	0.06
		Base		11.304625	490,315.48	8.710000	377,778.83	-112,536.65	0.06
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	24,782.000	25.758610	638,349.88	35.620000	882,734.84	244,384.96	0.14
		Base		25.758610	638,349.88	35.620000	882,734.84	244,384.96	0.14
157210105	CEVA INC COMMON STOCK USD.001								
		Local	19,023.000	26.320878	500,702.06	40.200000	764,724.60	264,022.54	0.12
		Base		26.320878	500,702.06	40.200000	764,724.60	264,022.54	0.12
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,448.000	40.192510	1,223,781.54	68.530000	2,086,601.44	862,819.90	0.33
		Base		40.192510	1,223,781.54	68.530000	2,086,601.44	862,819.90	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
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	40,600.000	18.106620	735,128.76	5.210000	211,526.00	-523,602.76	0.03
		Base		18.106620	735,128.76	5.210000	211,526.00	-523,602.76	0.03
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	36,157.000	24.336000	879,916.75	24.000000	867,768.00	-12,148.75	0.14
		Base		24.336000	879,916.75	24.000000	867,768.00	-12,148.75	0.14
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	26,725.000	29.047533	776,295.31	11.530000	308,139.25	-468,156.06	0.05
		Base		29.047533	776,295.31	11.530000	308,139.25	-468,156.06	0.05
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	104,074.000	7.068876	735,686.16	1.270000	132,173.98	-603,512.18	0.02
		Base		7.068876	735,686.16	1.270000	132,173.98	-603,512.18	0.02
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	12,570.000	50.947811	640,413.98	24.410000	306,833.70	-333,580.28	0.05
		Base		50.947811	640,413.98	24.410000	306,833.70	-333,580.28	0.05
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	14,389.000	26.919890	387,350.30	15.910000	228,928.99	-158,421.31	0.04
		Base		26.919890	387,350.30	15.910000	228,928.99	-158,421.31	0.04
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	43,744.000	15.912317	696,068.39	15.010000	656,597.44	-39,470.95	0.10
		Base		15.912317	696,068.39	15.010000	656,597.44	-39,470.95	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,272.000	37.455020	646,923.10	26.220000	452,871.84	-194,051.26	0.07
		Base		37.455020	646,923.10	26.220000	452,871.84	-194,051.26	0.07
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	13,961.000	47.690381	665,805.41	62.460000	872,004.06	206,198.65	0.14
		Base		47.690381	665,805.41	62.460000	872,004.06	206,198.65	0.14
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	14,328.000	35.945966	515,033.80	36.920000	528,989.76	13,955.96	0.08
		Base		35.945966	515,033.80	36.920000	528,989.76	13,955.96	0.08

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185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	344,603.000	8.502975	2,930,150.79	5.180000	1,785,043.54	-1,145,107.25	0.28
		Base		8.502975	2,930,150.79	5.180000	1,785,043.54	-1,145,107.25	0.28
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	4,013.000	215.980765	866,730.81	229.560000	921,224.28	54,493.47	0.15
		Base		215.980765	866,730.81	229.560000	921,224.28	54,493.47	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	36,282.000	47.046497	1,706,941.02	90.110000	3,269,371.02	1,562,430.00	0.52
		Base		47.046497	1,706,941.02	90.110000	3,269,371.02	1,562,430.00	0.52
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	52,722.000	17.834300	940,259.97	17.590000	927,379.98	-12,879.99	0.15
		Base		17.834300	940,259.97	17.590000	927,379.98	-12,879.99	0.15
192576106	COHU INC COMMON STOCK USD1.0								
		Local	36,073.000	15.594412	562,537.21	18.830000	679,254.59	116,717.38	0.11
		Base		15.594412	562,537.21	18.830000	679,254.59	116,717.38	0.11
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	61,895.000	27.813454	1,721,513.73	28.930000	1,790,622.35	69,108.62	0.29
		Base		27.813454	1,721,513.73	28.930000	1,790,622.35	69,108.62	0.29
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	31,530.000	19.877153	626,726.64	49.710000	1,567,356.30	940,629.66	0.25
		Base		19.877153	626,726.64	49.710000	1,567,356.30	940,629.66	0.25
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	45,037.000	39.409425	1,774,882.26	56.230000	2,532,430.51	757,548.25	0.40
		Base		39.409425	1,774,882.26	56.230000	2,532,430.51	757,548.25	0.40
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	103,443.000	9.218615	953,601.23	4.980000	515,146.14	-438,455.09	0.08
		Base		9.218615	953,601.23	4.980000	515,146.14	-438,455.09	0.08
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	17,806.000	31.137091	554,427.04	45.730000	814,268.38	259,841.34	0.13
		Base		31.137091	554,427.04	45.730000	814,268.38	259,841.34	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	10,924.000	Local	48.176832	526,283.71	24.680000	269,604.32	-256,679.39	0.04
		Base	48.176832	526,283.71	24.680000	269,604.32	-256,679.39	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	21,368.000	Local	23.207847	495,905.28	16.420000	350,862.56	-145,042.72	0.06
		Base	23.207847	495,905.28	16.420000	350,862.56	-145,042.72	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
	24,673.000	Local	46.797705	1,154,639.78	82.540000	2,036,509.42	881,869.64	0.33
		Base	46.797705	1,154,639.78	82.540000	2,036,509.42	881,869.64	0.33
208242107	CONN S INC COMMON STOCK USD.01							
	16,577.000	Local	17.376776	288,054.81	9.960000	165,106.92	-122,947.89	0.03
		Base	17.376776	288,054.81	9.960000	165,106.92	-122,947.89	0.03
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	22,462.000	Local	20.425440	458,796.24	5.880000	132,076.56	-326,719.68	0.02
		Base	20.425440	458,796.24	5.880000	132,076.56	-326,719.68	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	63,146.000	Local	17.820884	1,125,317.53	7.300000	460,965.80	-664,351.73	0.07
		Base	17.820884	1,125,317.53	7.300000	460,965.80	-664,351.73	0.07
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	14,608.000	Local	78.295689	1,143,743.42	10.710000	156,451.68	-987,291.74	0.02
		Base	78.295689	1,143,743.42	10.710000	156,451.68	-987,291.74	0.02
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	43,469.000	Local	25.275259	1,098,690.25	31.060000	1,350,147.14	251,456.89	0.22
		Base	25.275259	1,098,690.25	31.060000	1,350,147.14	251,456.89	0.22
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	89,265.000	Local	18.486836	1,650,227.42	14.950000	1,334,511.75	-315,715.67	0.21
		Base	18.486836	1,650,227.42	14.950000	1,334,511.75	-315,715.67	0.21
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	38,961.000	Local	31.873850	1,241,837.07	26.520000	1,033,245.72	-208,591.35	0.16
		Base	31.873850	1,241,837.07	26.520000	1,033,245.72	-208,591.35	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
221006109	CORVEL CORP COMMON STOCK USD.0001							
	7,612.000	Local	37.552888	285,852.58	79.490000	605,077.88	319,225.30	0.10
		Base	37.552888	285,852.58	79.490000	605,077.88	319,225.30	0.10
22304C100	COVETRUS INC COMMON STOCK							
	84,198.000	Local	11.125904	936,778.83	22.160000	1,865,827.68	929,048.85	0.30
		Base	11.125904	936,778.83	22.160000	1,865,827.68	929,048.85	0.30
227046109	CROCS INC COMMON STOCK USD.001							
	58,264.000	Local	22.073534	1,286,092.37	35.940000	2,094,008.16	807,915.79	0.33
		Base	22.073534	1,286,092.37	35.940000	2,094,008.16	807,915.79	0.33
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	32,442.000	Local	8.718692	282,851.79	6.485000	210,386.37	-72,465.42	0.03
		Base	8.718692	282,851.79	6.485000	210,386.37	-72,465.42	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	32,661.000	Local	13.865951	452,875.84	19.410000	633,950.01	181,074.17	0.10
		Base	13.865951	452,875.84	19.410000	633,950.01	181,074.17	0.10
229669106	CUBIC CORP COMMON STOCK							
	27,058.000	Local	50.178291	1,357,724.21	42.000000	1,136,436.00	-221,288.21	0.18
		Base	50.178291	1,357,724.21	42.000000	1,136,436.00	-221,288.21	0.18
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	25,030.000	Local	23.466464	587,365.60	11.850000	296,605.50	-290,760.10	0.05
		Base	23.466464	587,365.60	11.850000	296,605.50	-290,760.10	0.05
232109108	CUTERA INC COMMON STOCK USD.001							
	15,074.000	Local	35.185610	530,387.89	14.230000	214,503.02	-315,884.87	0.03
		Base	35.185610	530,387.89	14.230000	214,503.02	-315,884.87	0.03
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	57,549.000	Local	15.751555	906,486.21	21.620000	1,244,209.38	337,723.17	0.20
		Base	15.751555	906,486.21	21.620000	1,244,209.38	337,723.17	0.20
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	12,752.000	Local	59.083084	753,427.49	29.380000	374,653.76	-378,773.73	0.06
		Base	59.083084	753,427.49	29.380000	374,653.76	-378,773.73	0.06

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23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	20,076.000	10.148168	203,734.62	14.850000	298,128.60	94,393.98	0.05
		Base		10.148168	203,734.62	14.850000	298,128.60	94,393.98	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	13,942.000	49.505189	690,201.35	16.880000	235,340.96	-454,860.39	0.04
		Base		49.505189	690,201.35	16.880000	235,340.96	-454,860.39	0.04
234264109	DAKTRONICS INC COMMON STOCK								
		Local	32,192.000	9.031974	290,757.32	4.170000	134,240.64	-156,516.68	0.02
		Base		9.031974	290,757.32	4.170000	134,240.64	-156,516.68	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	40,993.000	31.023841	1,271,760.31	12.340000	505,853.62	-765,906.69	0.08
		Base		31.023841	1,271,760.31	12.340000	505,853.62	-765,906.69	0.08
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	434,056.000	1.839044	798,248.13	0.025500	11,068.43	-787,179.70	0.00
		Base		1.839044	798,248.13	0.025500	11,068.43	-787,179.70	0.00
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	46,960.000	18.244571	856,765.04	5.910000	277,533.60	-579,231.44	0.04
		Base		18.244571	856,765.04	5.910000	277,533.60	-579,231.44	0.04
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	172,248.000	9.636406	1,659,851.62	4.620000	795,785.76	-864,065.86	0.13
		Base		9.636406	1,659,851.62	4.620000	795,785.76	-864,065.86	0.13
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	67,099.000	10.867456	729,195.44	6.970000	467,680.03	-261,515.41	0.07
		Base		10.867456	729,195.44	6.970000	467,680.03	-261,515.41	0.07
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,032.000	11.279521	282,348.97	12.120000	303,387.84	21,038.87	0.05
		Base		11.279521	282,348.97	12.120000	303,387.84	21,038.87	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,762.000	14.923726	369,541.31	11.745000	290,829.69	-78,711.62	0.05
		Base		14.923726	369,541.31	11.745000	290,829.69	-78,711.62	0.05

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254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	14,204.000	Local	59.441279	844,303.93	45.430000	645,287.72	-199,016.21	0.10
		Base	59.441279	844,303.93	45.430000	645,287.72	-199,016.21	0.10
254543101	DIODES INC COMMON STOCK USD.667							
	36,061.000	Local	29.830667	1,075,723.69	51.450000	1,855,338.45	779,614.76	0.30
		Base	29.830667	1,075,723.69	51.450000	1,855,338.45	779,614.76	0.30
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	205,916.000	Local	4.143900	853,295.31	3.895000	802,042.82	-51,252.49	0.13
		Base	4.143900	853,295.31	3.895000	802,042.82	-51,252.49	0.13
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
	61,640.000	Local	19.065963	1,175,225.94	1.130000	69,653.20	-1,105,572.74	0.01
		Base	19.065963	1,175,225.94	1.130000	69,653.20	-1,105,572.74	0.01
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	26,538.000	Local	20.773882	551,297.27	8.650000	229,553.70	-321,743.57	0.04
		Base	20.773882	551,297.27	8.650000	229,553.70	-321,743.57	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	25,006.000	Local	45.741075	1,143,801.33	81.750000	2,044,240.50	900,439.17	0.33
		Base	45.741075	1,143,801.33	81.750000	2,044,240.50	900,439.17	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	30,321.000	Local	37.177860	1,127,269.90	33.290000	1,009,386.09	-117,883.81	0.16
		Base	37.177860	1,127,269.90	33.290000	1,009,386.09	-117,883.81	0.16
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	17,030.000	Local	12.757406	217,258.63	19.760000	336,512.80	119,254.17	0.05
		Base	12.757406	217,258.63	19.760000	336,512.80	119,254.17	0.05
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	27,817.000	Local	51.412758	1,430,148.70	30.080000	836,735.36	-593,413.34	0.13
		Base	51.412758	1,430,148.70	30.080000	836,735.36	-593,413.34	0.13
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	8,769.000	Local	55.532423	486,963.82	46.390000	406,793.91	-80,169.91	0.06
		Base	55.532423	486,963.82	46.390000	406,793.91	-80,169.91	0.06

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27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	64,940.000	Local	21.679648	1,407,876.31	24.450000	1,587,783.00	179,906.69	0.25
		Base	21.679648	1,407,876.31	24.450000	1,587,783.00	179,906.69	0.25
278715206	EBIX INC COMMON STOCK USD.1							
	19,286.000	Local	22.665486	437,126.56	22.055000	425,352.73	-11,773.83	0.07
		Base	22.665486	437,126.56	22.055000	425,352.73	-11,773.83	0.07
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	23,031.000	Local	23.440472	539,857.52	25.065000	577,272.02	37,414.50	0.09
		Base	23.440472	539,857.52	25.065000	577,272.02	37,414.50	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001							
	22,144.000	Local	63.343515	1,402,678.79	69.140000	1,531,036.16	128,357.37	0.24
		Base	63.343515	1,402,678.79	69.140000	1,531,036.16	128,357.37	0.24
282914100	8X8 INC COMMON STOCK USD.001							
	89,657.000	Local	12.579822	1,127,869.07	15.900000	1,425,546.30	297,677.23	0.23
		Base	12.579822	1,127,869.07	15.900000	1,425,546.30	297,677.23	0.23
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	38,558.000	Local	37.215700	1,434,962.96	111.240000	4,289,191.92	2,854,228.96	0.68
		Base	37.215700	1,434,962.96	111.240000	4,289,191.92	2,854,228.96	0.68
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	26,277.000	Local	23.626222	620,826.24	32.520000	854,528.04	233,701.80	0.14
		Base	23.626222	620,826.24	32.520000	854,528.04	233,701.80	0.14
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	14,022.000	Local	49.906906	699,794.63	45.850000	642,908.70	-56,885.93	0.10
		Base	49.906906	699,794.63	45.850000	642,908.70	-56,885.93	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	24,039.000	Local	30.054013	722,468.42	36.530000	878,144.67	155,676.25	0.14
		Base	30.054013	722,468.42	36.530000	878,144.67	155,676.25	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	17,798.000	Local	33.715819	600,074.14	50.190000	893,281.62	293,207.48	0.14
		Base	33.715819	600,074.14	50.190000	893,281.62	293,207.48	0.14

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292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	45,971.000	Local	24.194474	1,112,244.18	18.900000	868,851.90	-243,392.28	0.14
		Base	24.194474	1,112,244.18	18.900000	868,851.90	-243,392.28	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	17,739.000	Local	47.883903	849,412.56	47.730000	846,682.47	-2,730.09	0.14
		Base	47.883903	849,412.56	47.730000	846,682.47	-2,730.09	0.14
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	25,969.000	Local	22.018635	571,801.92	16.090000	417,841.21	-153,960.71	0.07
		Base	22.018635	571,801.92	16.090000	417,841.21	-153,960.71	0.07
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	43,709.000	Local	19.039857	832,213.10	45.990000	2,010,176.91	1,177,963.81	0.32
		Base	19.039857	832,213.10	45.990000	2,010,176.91	1,177,963.81	0.32
294268107	EPLUS INC COMMON STOCK USD.01							
	11,700.000	Local	48.669662	569,435.04	74.540000	872,118.00	302,682.96	0.14
		Base	48.669662	569,435.04	74.540000	872,118.00	302,682.96	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	22,509.000	Local	46.514672	1,046,998.76	85.940000	1,934,423.46	887,424.70	0.31
		Base	46.514672	1,046,998.76	85.940000	1,934,423.46	887,424.70	0.31
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	79,576.000	Local	22.681695	1,804,918.56	16.100000	1,281,173.60	-523,744.96	0.20
		Base	22.681695	1,804,918.56	16.100000	1,281,173.60	-523,744.96	0.20
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	19,943.000	Local	19.990831	398,677.15	11.840000	236,125.12	-162,552.03	0.04
		Base	19.990831	398,677.15	11.840000	236,125.12	-162,552.03	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01							
	51,585.000	Local	21.552979	1,111,810.42	31.050000	1,601,714.25	489,903.83	0.26
		Base	21.552979	1,111,810.42	31.050000	1,601,714.25	489,903.83	0.26
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	29,700.000	Local	37.383307	1,110,284.22	64.060000	1,902,582.00	792,297.78	0.30
		Base	37.383307	1,110,284.22	64.060000	1,902,582.00	792,297.78	0.30

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30214U102	EXPONENT INC COMMON STOCK USD.001							
	44,585.000	Local	28.142619	1,254,738.66	84.060000	3,747,815.10	2,493,076.44	0.60
		Base	28.142619	1,254,738.66	84.060000	3,747,815.10	2,493,076.44	0.60
30219E103	EXPRESS INC COMMON STOCK							
	55,726.000	Local	13.857099	772,200.72	1.010000	56,283.26	-715,917.46	0.01
		Base	13.857099	772,200.72	1.010000	56,283.26	-715,917.46	0.01
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	104,160.000	Local	12.071387	1,257,355.72	4.550000	473,928.00	-783,427.72	0.08
		Base	12.071387	1,257,355.72	4.550000	473,928.00	-783,427.72	0.08
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
	24,074.000	Local	13.116818	315,774.28	4.970000	119,647.78	-196,126.50	0.02
		Base	13.116818	315,774.28	4.970000	119,647.78	-196,126.50	0.02
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	45,114.000	Local	17.953240	809,942.48	5.720000	258,052.08	-551,890.40	0.04
		Base	17.953240	809,942.48	5.720000	258,052.08	-551,890.40	0.04
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	15,324.000	Local	44.087156	675,591.58	59.830000	916,834.92	241,243.34	0.15
		Base	44.087156	675,591.58	59.830000	916,834.92	241,243.34	0.15
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	52,081.000	Local	13.070315	680,715.07	30.910000	1,609,823.71	929,108.64	0.26
		Base	13.070315	680,715.07	30.910000	1,609,823.71	929,108.64	0.26
315405100	FERRO CORP COMMON STOCK USD1.0							
	71,162.000	Local	17.080707	1,215,497.25	11.690000	831,883.78	-383,613.47	0.13
		Base	17.080707	1,215,497.25	11.690000	831,883.78	-383,613.47	0.13
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	32.360000	998,144.20	-127,123.51	0.16
		Base	36.481365	1,125,267.71	32.360000	998,144.20	-127,123.51	0.16
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	17,506.000	Local	20.132526	352,440.00	6.480000	113,438.88	-239,001.12	0.02
		Base	20.132526	352,440.00	6.480000	113,438.88	-239,001.12	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	188,600.000	6.207471	1,170,728.96	5.440000	1,025,984.00	-144,744.96	0.16
		Base		6.207471	1,170,728.96	5.440000	1,025,984.00	-144,744.96	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	84,839.000	7.988854	677,766.42	7.870000	667,682.93	-10,083.49	0.11
		Base		7.988854	677,766.42	7.870000	667,682.93	-10,083.49	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	84,691.000	20.406604	1,728,255.69	13.915000	1,178,475.27	-549,780.42	0.19
		Base		20.406604	1,728,255.69	13.915000	1,178,475.27	-549,780.42	0.19
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	98,774.000	15.443957	1,525,461.44	12.135000	1,198,622.49	-326,838.95	0.19
		Base		15.443957	1,525,461.44	12.135000	1,198,622.49	-326,838.95	0.19
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	29,917.000	30.676099	917,736.85	31.380000	938,795.46	21,058.61	0.15
		Base		30.676099	917,736.85	31.380000	938,795.46	21,058.61	0.15
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	65,909.000	15.861128	1,045,391.11	28.840000	1,900,815.56	855,424.45	0.30
		Base		15.861128	1,045,391.11	28.840000	1,900,815.56	855,424.45	0.30
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	9,265.000	34.691363	321,415.48	35.110000	325,294.15	3,878.67	0.05
		Base		34.691363	321,415.48	35.110000	325,294.15	3,878.67	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	24,190.000	40.710715	984,792.19	51.990000	1,257,638.10	272,845.91	0.20
		Base		40.710715	984,792.19	51.990000	1,257,638.10	272,845.91	0.20
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	40,141.000	14.281730	573,282.91	3.310000	132,866.71	-440,416.20	0.02
		Base		14.281730	573,282.91	3.310000	132,866.71	-440,416.20	0.02
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
		Local	15,323.000	17.885398	274,057.95	13.730000	210,384.79	-63,673.16	0.03
		Base		17.885398	274,057.95	13.730000	210,384.79	-63,673.16	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
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	75,408.000	20.627139	1,555,451.27	25.200000	1,900,281.60	344,830.33	0.30
		Base		20.627139	1,555,451.27	25.200000	1,900,281.60	344,830.33	0.30
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	35,378.000	36.082215	1,276,516.60	89.000000	3,148,642.00	1,872,125.40	0.50
		Base		36.082215	1,276,516.60	89.000000	3,148,642.00	1,872,125.40	0.50
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	33,131.000	32.381489	1,072,831.10	54.050000	1,790,730.55	717,899.45	0.29
		Base		32.381489	1,072,831.10	54.050000	1,790,730.55	717,899.45	0.29
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	11,737.000	34.313041	402,732.16	26.400000	309,856.80	-92,875.36	0.05
		Base		34.313041	402,732.16	26.400000	309,856.80	-92,875.36	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	92,536.000	11.015496	1,019,329.98	5.250000	485,814.00	-533,515.98	0.08
		Base		11.015496	1,019,329.98	5.250000	485,814.00	-533,515.98	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	44,456.000	30.550549	1,358,155.21	45.340000	2,015,635.04	657,479.83	0.32
		Base		30.550549	1,358,155.21	45.340000	2,015,635.04	657,479.83	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	22,312.000	14.116251	314,961.80	13.180000	294,072.16	-20,889.64	0.05
		Base		14.116251	314,961.80	13.180000	294,072.16	-20,889.64	0.05
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01								
		Local	46,651.000	19.009489	886,811.69	22.820000	1,064,575.82	177,764.13	0.17
		Base		19.009489	886,811.69	22.820000	1,064,575.82	177,764.13	0.17
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	37,388.000	32.582310	1,218,187.42	9.890000	369,767.32	-848,420.10	0.06
		Base		32.582310	1,218,187.42	9.890000	369,767.32	-848,420.10	0.06
36251C103	GMS INC COMMON STOCK USD.01								
		Local	36,587.000	20.389145	745,977.64	23.430000	857,233.41	111,255.77	0.14
		Base		20.389145	745,977.64	23.430000	857,233.41	111,255.77	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	55,985.000	5.059098	283,233.62	4.010000	224,499.85	-58,733.77	0.04
		Base		5.059098	283,233.62	4.010000	224,499.85	-58,733.77	0.04
36472T109	GANNETT CO INC COMMON STOCK USD.01								
		Local	114,199.000	8.407748	960,156.44	1.480000	169,014.52	-791,141.92	0.03
		Base		8.407748	960,156.44	1.480000	169,014.52	-791,141.92	0.03
366505105	GARRETT MOTION INC COMMON STOCK USD.001								
		Local	65,226.000	12.549187	818,533.28	5.880000	383,528.88	-435,004.40	0.06
		Base		12.549187	818,533.28	5.880000	383,528.88	-435,004.40	0.06
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	12,065.000	47.309324	570,787.00	15.550000	187,610.75	-383,176.25	0.03
		Base		47.309324	570,787.00	15.550000	187,610.75	-383,176.25	0.03
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,211.000	47.355549	1,335,947.40	38.770000	1,093,740.47	-242,206.93	0.17
		Base		47.355549	1,335,947.40	38.770000	1,093,740.47	-242,206.93	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	11,849.000	35.465707	420,233.16	7.550000	89,459.95	-330,773.21	0.01
		Base		35.465707	420,233.16	7.550000	89,459.95	-330,773.21	0.01
374297109	GETTY REALTY CORP REIT USD.01								
		Local	29,957.000	22.383937	670,555.59	29.630000	887,625.91	217,070.32	0.14
		Base		22.383937	670,555.59	29.630000	887,625.91	217,070.32	0.14
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,066.000	22.510638	631,783.56	51.720000	1,451,573.52	819,789.96	0.23
		Base		22.510638	631,783.56	51.720000	1,451,573.52	819,789.96	0.23
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	38,308.000	17.938616	687,192.52	15.930000	610,246.44	-76,946.08	0.10
		Base		17.938616	687,192.52	15.930000	610,246.44	-76,946.08	0.10
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	34,422.000	35.635878	1,226,658.18	43.700000	1,504,241.40	277,583.22	0.24
		Base		35.635878	1,226,658.18	43.700000	1,504,241.40	277,583.22	0.24

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379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	77,343.000	17.217554	1,331,657.30	16.650000	1,287,760.95	-43,896.35	0.21
		Base		17.217554	1,331,657.30	16.650000	1,287,760.95	-43,896.35	0.21
379890106	GLU MOBILE INC COMMON STOCK USD.0001								
		Local	113,832.000	6.325548	720,049.79	9.440000	1,074,574.08	354,524.29	0.17
		Base		6.325548	720,049.79	9.440000	1,074,574.08	354,524.29	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	40,430.000	25.449324	1,028,916.15	16.960000	685,692.80	-343,223.35	0.11
		Base		25.449324	1,028,916.15	16.960000	685,692.80	-343,223.35	0.11
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	47,737.000	16.669695	795,761.24	6.790000	324,134.23	-471,627.01	0.05
		Base		16.669695	795,761.24	6.790000	324,134.23	-471,627.01	0.05
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	47,593.000	29.461758	1,402,173.44	13.000000	618,709.00	-783,464.44	0.10
		Base		29.461758	1,402,173.44	13.000000	618,709.00	-783,464.44	0.10
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	42,137.000	32.928828	1,387,522.02	50.690000	2,135,924.53	748,402.51	0.34
		Base		32.928828	1,387,522.02	50.690000	2,135,924.53	748,402.51	0.34
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,872.000	19.296380	557,125.09	12.930000	373,314.96	-183,810.13	0.06
		Base		19.296380	557,125.09	12.930000	373,314.96	-183,810.13	0.06
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	28,242.000	31.225880	881,881.31	25.730000	726,666.66	-155,214.65	0.12
		Base		31.225880	881,881.31	25.730000	726,666.66	-155,214.65	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	12,666.000	36.542710	462,849.96	11.980000	151,738.68	-311,111.28	0.02
		Base		36.542710	462,849.96	11.980000	151,738.68	-311,111.28	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	37,314.000	14.313100	534,079.02	22.870000	853,371.18	319,292.16	0.14
		Base		14.313100	534,079.02	22.870000	853,371.18	319,292.16	0.14

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398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	14,771.000	Local	56.147389	829,353.08	84.020000	1,241,059.42	411,706.34	0.20
		Base	56.147389	829,353.08	84.020000	1,241,059.42	411,706.34	0.20
401617105	GUESS? INC COMMON STOCK USD.01							
	38,011.000	Local	13.400816	509,378.43	10.340000	393,033.74	-116,344.69	0.06
		Base	13.400816	509,378.43	10.340000	393,033.74	-116,344.69	0.06
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01							
	126,276.000	Local	7.248984	915,372.70	1.010000	127,538.76	-787,833.94	0.02
		Base	7.248984	915,372.70	1.010000	127,538.76	-787,833.94	0.02
40416E103	HCI GROUP INC COMMON STOCK							
	5,456.000	Local	42.045537	229,400.45	44.620000	243,446.72	14,046.27	0.04
		Base	42.045537	229,400.45	44.620000	243,446.72	14,046.27	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
	76,435.000	Local	18.247330	1,394,734.64	32.500000	2,484,137.50	1,089,402.86	0.40
		Base	18.247330	1,394,734.64	32.500000	2,484,137.50	1,089,402.86	0.40
41043F208	HANGER INC COMMON STOCK USD.01							
	32,673.000	Local	21.709989	709,330.47	17.460000	570,470.58	-138,859.89	0.09
		Base	21.709989	709,330.47	17.460000	570,470.58	-138,859.89	0.09
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	26,469.000	Local	12.479484	330,319.45	9.230000	244,308.87	-86,010.58	0.04
		Base	12.479484	330,319.45	9.230000	244,308.87	-86,010.58	0.04
413160102	HARMONIC INC COMMON STOCK USD.001							
	83,660.000	Local	6.156177	515,025.74	5.580000	466,822.80	-48,202.94	0.07
		Base	6.156177	515,025.74	5.580000	466,822.80	-48,202.94	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
	68,197.000	Local	14.742140	1,005,369.75	15.960000	1,088,424.12	83,054.37	0.17
		Base	14.742140	1,005,369.75	15.960000	1,088,424.12	83,054.37	0.17
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	14,919.000	Local	14.912207	222,475.22	14.220000	212,148.18	-10,327.04	0.03
		Base	14.912207	222,475.22	14.220000	212,148.18	-10,327.04	0.03

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419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	39,779.000	Local	25.173727	1,001,385.70	11.890000	472,972.31	-528,413.39	0.08
		Base	25.173727	1,001,385.70	11.890000	472,972.31	-528,413.39	0.08
420261109	HAWKINS INC COMMON STOCK USD.05							
	8,161.000	Local	38.341214	312,902.65	51.530000	420,536.33	107,633.68	0.07
		Base	38.341214	312,902.65	51.530000	420,536.33	107,633.68	0.07
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	10,846.000	Local	46.519582	504,551.39	18.360000	199,132.56	-305,418.83	0.03
		Base	46.519582	504,551.39	18.360000	199,132.56	-305,418.83	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
	21,874.000	Local	26.551706	580,792.02	21.955000	480,243.67	-100,548.35	0.08
		Base	26.551706	580,792.02	21.955000	480,243.67	-100,548.35	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	40,097.000	Local	18.281811	733,045.78	20.285000	813,367.65	80,321.87	0.13
		Base	18.281811	733,045.78	20.285000	813,367.65	80,321.87	0.13
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	16,672.000	Local	22.310132	371,954.52	20.230000	337,274.56	-34,679.96	0.05
		Base	22.310132	371,954.52	20.230000	337,274.56	-34,679.96	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	123,197.000	Local	5.767832	710,579.60	4.190000	516,195.43	-194,384.17	0.08
		Base	5.767832	710,579.60	4.190000	516,195.43	-194,384.17	0.08
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	92,907.000	Local	20.792611	1,931,779.10	17.830000	1,656,531.81	-275,247.29	0.26
		Base	20.792611	1,931,779.10	17.830000	1,656,531.81	-275,247.29	0.26
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	31,010.000	Local	31.000059	961,311.82	18.915000	586,554.15	-374,757.67	0.09
		Base	31.000059	961,311.82	18.915000	586,554.15	-374,757.67	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	31,126.000	Local	16.656643	518,454.67	4.760000	148,159.76	-370,294.91	0.02
		Base	16.656643	518,454.67	4.760000	148,159.76	-370,294.91	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
42805E306	HESKA CORP COMMON STOCK USD.001							
	7,355.000	Local	96.674910	711,043.96	96.220000	707,698.10	-3,345.86	0.11
		Base	96.674910	711,043.96	96.220000	707,698.10	-3,345.86	0.11
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	14,313.000	Local	34.842129	498,695.39	23.190000	331,918.47	-166,776.92	0.05
		Base	34.842129	498,695.39	23.190000	331,918.47	-166,776.92	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	71,103.000	Local	7.156179	508,825.79	0.361400	25,696.62	-483,129.17	0.00
		Base	7.156179	508,825.79	0.361400	25,696.62	-483,129.17	0.00
431571108	HILLENBRAND INC COMMON STOCK							
	64,547.000	Local	24.507760	1,581,902.41	29.230000	1,886,708.81	304,806.40	0.30
		Base	24.507760	1,581,902.41	29.230000	1,886,708.81	304,806.40	0.30
43785V102	HOMESTREET INC COMMON STOCK							
	20,218.000	Local	29.699284	600,460.13	26.440000	534,563.92	-65,896.21	0.09
		Base	29.699284	600,460.13	26.440000	534,563.92	-65,896.21	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	106,501.000	Local	10.115332	1,077,292.97	8.430000	897,803.43	-179,489.54	0.14
		Base	10.115332	1,077,292.97	8.430000	897,803.43	-179,489.54	0.14
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	35,697.000	Local	24.247105	865,548.92	37.580000	1,341,493.26	475,944.34	0.21
		Base	24.247105	865,548.92	37.580000	1,341,493.26	475,944.34	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	28,992.000	Local	38.337820	1,111,490.09	52.900000	1,533,676.80	422,186.71	0.24
		Base	38.337820	1,111,490.09	52.900000	1,533,676.80	422,186.71	0.24
45031U101	ISTAR INC REIT USD.001							
	62,873.000	Local	11.742821	738,306.40	11.610000	729,955.53	-8,350.87	0.12
		Base	11.742821	738,306.40	11.610000	729,955.53	-8,350.87	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	81,876.000	Local	10.216821	836,512.46	11.500000	941,574.00	105,061.54	0.15
		Base	10.216821	836,512.46	11.500000	941,574.00	105,061.54	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	28,473.000	48.907043	1,392,530.23	64.520000	1,837,077.96	444,547.73	0.29
		Base		48.907043	1,392,530.23	64.520000	1,837,077.96	444,547.73	0.29
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	31,629.000	42.646300	1,348,859.83	43.930000	1,389,461.97	40,602.14	0.22
		Base		42.646300	1,348,859.83	43.930000	1,389,461.97	40,602.14	0.22
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	56,354.000	20.640158	1,163,155.47	21.110000	1,189,632.94	26,477.47	0.19
		Base		20.640158	1,163,155.47	21.110000	1,189,632.94	26,477.47	0.19
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,536.000	27.170638	829,682.59	49.840000	1,521,914.24	692,231.65	0.24
		Base		27.170638	829,682.59	49.840000	1,521,914.24	692,231.65	0.24
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	21,268.000	55.332750	1,176,816.92	75.170000	1,598,715.56	421,898.64	0.26
		Base		55.332750	1,176,816.92	75.170000	1,598,715.56	421,898.64	0.26
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	15,819.000	34.440417	544,812.96	18.640000	294,866.16	-249,946.80	0.05
		Base		34.440417	544,812.96	18.640000	294,866.16	-249,946.80	0.05
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	15,830.000	49.605426	785,253.90	30.700000	485,981.00	-299,272.90	0.08
		Base		49.605426	785,253.90	30.700000	485,981.00	-299,272.90	0.08
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	18,311.000	33.479499	613,043.10	79.110000	1,448,583.21	835,540.11	0.23
		Base		33.479499	613,043.10	79.110000	1,448,583.21	835,540.11	0.23
45781M101	INNOVIVA INC COMMON STOCK								
		Local	57,849.000	11.131057	643,920.54	13.545000	783,564.71	139,644.17	0.13
		Base		11.131057	643,920.54	13.545000	783,564.71	139,644.17	0.13
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	18,342.000	84.619114	1,552,083.78	104.230000	1,911,786.66	359,702.88	0.31
		Base		84.619114	1,552,083.78	104.230000	1,911,786.66	359,702.88	0.31

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45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	28,374.000	Local	42.666735	1,210,625.94	65.770000	1,866,157.98	655,532.04	0.30
		Base	42.666735	1,210,625.94	65.770000	1,866,157.98	655,532.04	0.30
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	15,265.000	Local	30.487251	465,387.89	40.890000	624,185.85	158,797.96	0.10
		Base	30.487251	465,387.89	40.890000	624,185.85	158,797.96	0.10
458665304	INTERFACE INC COMMON STOCK USD.1							
	50,620.000	Local	15.002144	759,408.55	7.980000	403,947.60	-355,460.95	0.06
		Base	15.002144	759,408.55	7.980000	403,947.60	-355,460.95	0.06
461203101	INVACARE CORP COMMON STOCK USD.25							
	29,801.000	Local	18.616418	554,787.88	7.040000	209,799.04	-344,988.84	0.03
		Base	18.616418	554,787.88	7.040000	209,799.04	-344,988.84	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	170,712.000	Local	13.391889	2,286,156.11	3.070000	524,085.84	-1,762,070.27	0.08
		Base	13.391889	2,286,156.11	3.070000	524,085.84	-1,762,070.27	0.08
461730509	INVESTORS REAL ESTATE TRUST REIT							
	10,528.000	Local	70.191015	738,971.01	72.300000	761,174.40	22,203.39	0.12
		Base	70.191015	738,971.01	72.300000	761,174.40	22,203.39	0.12
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	84,591.000	Local	14.122351	1,194,623.79	27.390000	2,316,947.49	1,122,323.70	0.37
		Base	14.122351	1,194,623.79	27.390000	2,316,947.49	1,122,323.70	0.37
462726100	IROBOT CORP COMMON STOCK USD.01							
	24,135.000	Local	36.219501	874,157.66	72.690000	1,754,373.15	880,215.49	0.28
		Base	36.219501	874,157.66	72.690000	1,754,373.15	880,215.49	0.28
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	457,220.000	Local	76.583510	35,015,512.57	71.210000	32,558,636.20	-2,456,876.37	5.20
		Base	76.583510	35,015,512.57	71.210000	32,558,636.20	-2,456,876.37	5.20
465741106	ITRON INC COMMON STOCK							
	30,905.000	Local	44.122454	1,363,604.44	69.560000	2,149,751.80	786,147.36	0.34
		Base	44.122454	1,363,604.44	69.560000	2,149,751.80	786,147.36	0.34

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466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	12,940.000	85.227253	1,102,840.66	123.130000	1,593,302.20	490,461.54	0.25
		Base		85.227253	1,102,840.66	123.130000	1,593,302.20	490,461.54	0.25
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	27,380.000	42.420282	1,161,467.32	93.760000	2,567,148.80	1,405,681.48	0.41
		Base		42.420282	1,161,467.32	93.760000	2,567,148.80	1,405,681.48	0.41
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01								
		Local	20,156.000	19.252140	388,046.13	16.650000	335,597.40	-52,448.73	0.05
		Base		19.252140	388,046.13	16.650000	335,597.40	-52,448.73	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,647.000	65.165517	889,313.81	61.950000	845,431.65	-43,882.16	0.13
		Base		65.165517	889,313.81	61.950000	845,431.65	-43,882.16	0.13
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	23,899.000	38.695255	924,777.90	39.490000	943,771.51	18,993.61	0.15
		Base		38.695255	924,777.90	39.490000	943,771.51	18,993.61	0.15
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	28,808.000	17.087125	492,245.90	14.810000	426,646.48	-65,599.42	0.07
		Base		17.087125	492,245.90	14.810000	426,646.48	-65,599.42	0.07
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	17,918.000	102.102541	1,829,473.33	194.900000	3,492,218.20	1,662,744.87	0.56
		Base		102.102541	1,829,473.33	194.900000	3,492,218.20	1,662,744.87	0.56
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	72,721.000	21.281920	1,547,642.54	9.870000	717,756.27	-829,886.27	0.11
		Base		21.281920	1,547,642.54	9.870000	717,756.27	-829,886.27	0.11
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	74,377.000	14.134200	1,051,259.43	15.260000	1,134,993.02	83,733.59	0.18
		Base		14.134200	1,051,259.43	15.260000	1,134,993.02	83,733.59	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	40,460.000	35.004705	1,416,290.37	19.160000	775,213.60	-641,076.77	0.12
		Base		35.004705	1,416,290.37	19.160000	775,213.60	-641,076.77	0.12

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50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	18,139.000	Local	30.700941	556,884.36	25.170000	456,558.63	-100,325.73	0.07
		Base	30.700941	556,884.36	25.170000	456,558.63	-100,325.73	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
	47,603.000	Local	22.991479	1,094,463.39	28.100000	1,337,644.30	243,180.91	0.21
		Base	22.991479	1,094,463.39	28.100000	1,337,644.30	243,180.91	0.21
50077C106	KRATON CORP COMMON STOCK USD.01							
	27,538.000	Local	24.699331	680,170.19	13.150000	362,124.70	-318,045.49	0.06
		Base	24.699331	680,170.19	13.150000	362,124.70	-318,045.49	0.06
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	53,982.000	Local	13.809561	745,467.73	23.700000	1,279,373.40	533,905.67	0.20
		Base	13.809561	745,467.73	23.700000	1,279,373.40	533,905.67	0.20
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	18,903.000	Local	47.616103	900,087.19	114.110000	2,157,021.33	1,256,934.14	0.34
		Base	47.616103	900,087.19	114.110000	2,157,021.33	1,256,934.14	0.34
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	21,727.000	Local	47.896369	1,040,644.40	125.800000	2,733,256.60	1,692,612.20	0.44
		Base	47.896369	1,040,644.40	125.800000	2,733,256.60	1,692,612.20	0.44
502175102	LTC PROPERTIES INC REIT USD.01							
	33,895.000	Local	35.863402	1,215,590.00	37.150000	1,259,199.25	43,609.25	0.20
		Base	35.863402	1,215,590.00	37.150000	1,259,199.25	43,609.25	0.20
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	39,825.000	Local	16.716159	665,721.02	28.460000	1,133,419.50	467,698.48	0.18
		Base	16.716159	665,721.02	28.460000	1,133,419.50	467,698.48	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001							
	28,915.000	Local	28.388892	820,864.80	5.950000	172,044.25	-648,820.55	0.03
		Base	28.388892	820,864.80	5.950000	172,044.25	-648,820.55	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	57,091.000	Local	21.122255	1,205,890.67	13.480000	769,586.68	-436,303.99	0.12
		Base	21.122255	1,205,890.67	13.480000	769,586.68	-436,303.99	0.12

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516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	7,865.000	Local	91.468938	719,403.20	15.160000	119,233.40	-600,169.80	0.02
		Base	91.468938	719,403.20	15.160000	119,233.40	-600,169.80	0.02
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	14,346.000	Local	30.888195	443,122.05	29.330000	420,768.18	-22,353.87	0.07
		Base	30.888195	443,122.05	29.330000	420,768.18	-22,353.87	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	238,827.000	Local	9.850501	2,352,565.62	11.600000	2,770,393.20	417,827.58	0.44
		Base	9.850501	2,352,565.62	11.600000	2,770,393.20	417,827.58	0.44
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	9,388.000	Local	75.541003	709,178.94	96.970000	910,354.36	201,175.42	0.15
		Base	75.541003	709,178.94	96.970000	910,354.36	201,175.42	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	23,493.000	Local	18.806418	441,819.18	5.150000	120,988.95	-320,830.23	0.02
		Base	18.806418	441,819.18	5.150000	120,988.95	-320,830.23	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	19,146.000	Local	58.134094	1,113,035.37	229.150000	4,387,305.90	3,274,270.53	0.70
		Base	58.134094	1,113,035.37	229.150000	4,387,305.90	3,274,270.53	0.70
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	53,237.000	Local	16.238568	864,492.62	42.980000	2,288,126.26	1,423,633.64	0.37
		Base	16.238568	864,492.62	42.980000	2,288,126.26	1,423,633.64	0.37
53814L108	LIVENT CORP COMMON STOCK USD.001							
	126,579.000	Local	10.898846	1,379,565.07	6.270000	793,650.33	-585,914.74	0.13
		Base	10.898846	1,379,565.07	6.270000	793,650.33	-585,914.74	0.13
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	24,930.000	Local	22.751578	567,196.85	22.320000	556,437.60	-10,759.25	0.09
		Base	22.751578	567,196.85	22.320000	556,437.60	-10,759.25	0.09
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	36,828.000	Local	23.345756	859,777.51	36.400000	1,340,539.20	480,761.69	0.21
		Base	23.345756	859,777.51	36.400000	1,340,539.20	480,761.69	0.21

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550819106	LYDALL INC COMMON STOCK USD.1							
	15,298.000	Local	14.576193	222,986.60	16.200000	247,827.60	24,841.00	0.04
		Base	14.576193	222,986.60	16.200000	247,827.60	24,841.00	0.04
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	43,609.000	Local	22.846388	996,308.14	44.830000	1,954,991.47	958,683.33	0.31
		Base	22.846388	996,308.14	44.830000	1,954,991.47	958,683.33	0.31
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	11,412.000	Local	74.600689	851,343.06	36.270000	413,913.24	-437,429.82	0.07
		Base	74.600689	851,343.06	36.270000	413,913.24	-437,429.82	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	24,658.000	Local	20.848100	514,072.44	41.630000	1,026,512.54	512,440.10	0.16
		Base	20.848100	514,072.44	41.630000	1,026,512.54	512,440.10	0.16
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
	15,466.000	Local	42.407629	655,876.39	18.550000	286,894.30	-368,982.09	0.05
		Base	42.407629	655,876.39	18.550000	286,894.30	-368,982.09	0.05
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	14,455.000	Local	29.596349	427,815.23	36.670000	530,064.85	102,249.62	0.08
		Base	29.596349	427,815.23	36.670000	530,064.85	102,249.62	0.08
55616P104	MACY S INC COMMON STOCK USD.01							
	267,336.000	Local	4.951611	1,323,743.93	6.060000	1,620,056.16	296,312.23	0.26
		Base	4.951611	1,323,743.93	6.060000	1,620,056.16	296,312.23	0.26
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	66,165.000	Local	20.420429	1,351,117.67	21.180000	1,401,374.70	50,257.03	0.22
		Base	20.420429	1,351,117.67	21.180000	1,401,374.70	50,257.03	0.22
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	19,236.000	Local	54.694073	1,052,095.19	74.170000	1,426,734.12	374,638.93	0.23
		Base	54.694073	1,052,095.19	74.170000	1,426,734.12	374,638.93	0.23
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	23,392.000	Local	40.992211	958,889.80	69.580000	1,627,615.36	668,725.56	0.26
		Base	40.992211	958,889.80	69.580000	1,627,615.36	668,725.56	0.26

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566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	20,379.000	Local	34.915156	711,535.97	27.240000	555,123.96	-156,412.01	0.09
		Base	34.915156	711,535.97	27.240000	555,123.96	-156,412.01	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	19,998.000	Local	17.586280	351,690.42	13.810000	276,172.38	-75,518.04	0.04
		Base	17.586280	351,690.42	13.810000	276,172.38	-75,518.04	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	18,565.000	Local	12.099508	224,627.37	27.740000	514,993.10	290,365.73	0.08
		Base	12.099508	224,627.37	27.740000	514,993.10	290,365.73	0.08
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	33,714.000	Local	14.887584	501,920.02	26.620000	897,466.68	395,546.66	0.14
		Base	14.887584	501,920.02	26.620000	897,466.68	395,546.66	0.14
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	94,725.000	Local	10.080400	954,865.89	8.680000	822,213.00	-132,652.89	0.13
		Base	10.080400	954,865.89	8.680000	822,213.00	-132,652.89	0.13
576690101	MATERION CORP COMMON STOCK							
	17,561.000	Local	36.280909	637,129.05	57.420000	1,008,352.62	371,223.57	0.16
		Base	36.280909	637,129.05	57.420000	1,008,352.62	371,223.57	0.16
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	22,621.000	Local	14.461838	327,141.24	8.755000	198,046.86	-129,094.38	0.03
		Base	14.461838	327,141.24	8.755000	198,046.86	-129,094.38	0.03
57686G105	MATSON INC COMMON STOCK							
	37,209.000	Local	27.715986	1,031,284.12	36.420000	1,355,151.78	323,867.66	0.22
		Base	27.715986	1,031,284.12	36.420000	1,355,151.78	323,867.66	0.22
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	27,062.000	Local	39.161495	1,059,788.37	21.600000	584,539.20	-475,249.17	0.09
		Base	39.161495	1,059,788.37	21.600000	584,539.20	-475,249.17	0.09
57776J100	MAXLINEAR INC COMMON STOCK							
	56,952.000	Local	26.440348	1,505,830.70	25.350000	1,443,733.20	-62,097.50	0.23
		Base	26.440348	1,505,830.70	25.350000	1,443,733.20	-62,097.50	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	10,185.000	53.827013	548,228.13	167.130000	1,702,219.05	1,153,990.92	0.27
		Base		53.827013	548,228.13	167.130000	1,702,219.05	1,153,990.92	0.27
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	23,236.000	60.144669	1,397,521.54	119.350000	2,773,216.60	1,375,695.06	0.44
		Base		60.144669	1,397,521.54	119.350000	2,773,216.60	1,375,695.06	0.44
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	34,741.000	12.959740	450,234.31	7.450000	258,820.45	-191,413.86	0.04
		Base		12.959740	450,234.31	7.450000	258,820.45	-191,413.86	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	34,844.000	13.330871	464,500.86	14.360000	500,359.84	35,858.98	0.08
		Base		13.330871	464,500.86	14.360000	500,359.84	35,858.98	0.08
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	37,048.000	17.373106	643,638.83	24.490000	907,305.52	263,666.69	0.14
		Base		17.373106	643,638.83	24.490000	907,305.52	263,666.69	0.14
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	47,958.000	24.074881	1,154,583.16	44.720000	2,144,681.76	990,098.60	0.34
		Base		24.074881	1,154,583.16	44.720000	2,144,681.76	990,098.60	0.34
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	30,557.000	35.804953	1,094,091.95	99.180000	3,030,643.26	1,936,551.31	0.48
		Base		35.804953	1,094,091.95	99.180000	3,030,643.26	1,936,551.31	0.48
59001K100	MERITOR INC COMMON STOCK USD1.0								
		Local	62,469.000	24.280942	1,516,806.19	22.750000	1,421,169.75	-95,636.44	0.23
		Base		24.280942	1,516,806.19	22.750000	1,421,169.75	-95,636.44	0.23
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	3,511.000	235.351173	826,317.97	236.940000	831,896.34	5,578.37	0.13
		Base		235.351173	826,317.97	236.940000	831,896.34	5,578.37	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	27,541.000	25.780535	710,021.72	18.660000	513,915.06	-196,106.66	0.08
		Base		25.780535	710,021.72	18.660000	513,915.06	-196,106.66	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
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	32,066.000	Local	20.161766	646,507.19	28.200000	904,261.20	257,754.01	0.14
		Base	20.161766	646,507.19	28.200000	904,261.20	257,754.01	0.14
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	66,332.000	Local	7.924133	525,623.61	7.180000	476,263.76	-49,359.85	0.08
		Base	7.924133	525,623.61	7.180000	476,263.76	-49,359.85	0.08
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	6,691.000	Local	136.320175	912,118.29	123.920000	829,148.72	-82,969.57	0.13
		Base	136.320175	912,118.29	123.920000	829,148.72	-82,969.57	0.13
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
	101,786.000	Local	18.230536	1,855,613.31	29.490000	3,001,669.14	1,146,055.83	0.48
		Base	18.230536	1,855,613.31	29.490000	3,001,669.14	1,146,055.83	0.48
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	10,420.000	Local	19.049477	198,495.55	36.190000	377,099.80	178,604.25	0.06
		Base	19.049477	198,495.55	36.190000	377,099.80	178,604.25	0.06
610236101	MONRO INC COMMON STOCK USD.01							
	28,805.000	Local	45.852894	1,320,792.61	56.300000	1,621,721.50	300,928.89	0.26
		Base	45.852894	1,320,792.61	56.300000	1,621,721.50	300,928.89	0.26
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	25,880.000	Local	50.871661	1,316,558.58	53.720000	1,390,273.60	73,715.02	0.22
		Base	50.871661	1,316,558.58	53.720000	1,390,273.60	73,715.02	0.22
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	16,416.000	Local	28.865191	473,850.97	16.645000	273,244.32	-200,606.65	0.04
		Base	28.865191	473,850.97	16.645000	273,244.32	-200,606.65	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	14,283.000	Local	19.591980	279,832.25	9.640000	137,688.12	-142,144.13	0.02
		Base	19.591980	279,832.25	9.640000	137,688.12	-142,144.13	0.02
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	49,080.000	Local	23.555043	1,156,081.51	27.960000	1,372,276.80	216,195.29	0.22
		Base	23.555043	1,156,081.51	27.960000	1,372,276.80	216,195.29	0.22

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628464109	MYERS INDUSTRIES INC COMMON STOCK							
	30,944.000	Local	13.935490	431,219.79	15.060000	466,016.64	34,796.85	0.07
		Base	13.935490	431,219.79	15.060000	466,016.64	34,796.85	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	64,454.000	Local	20.402760	1,315,039.50	12.070000	777,959.78	-537,079.72	0.12
		Base	20.402760	1,315,039.50	12.070000	777,959.78	-537,079.72	0.12
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	37,688.000	Local	25.443629	958,919.49	29.790000	1,122,725.52	163,806.03	0.18
		Base	25.443629	958,919.49	29.790000	1,122,725.52	163,806.03	0.18
62914B100	NIC INC COMMON STOCK							
	57,922.000	Local	17.912015	1,037,499.75	21.920000	1,269,650.24	232,150.49	0.20
		Base	17.912015	1,037,499.75	21.920000	1,269,650.24	232,150.49	0.20
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	73,306.000	Local	16.576573	1,215,162.24	15.520000	1,137,709.12	-77,453.12	0.18
		Base	16.576573	1,215,162.24	15.520000	1,137,709.12	-77,453.12	0.18
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	26,431.000	Local	30.894418	816,570.35	27.780000	734,253.18	-82,317.17	0.12
		Base	30.894418	816,570.35	27.780000	734,253.18	-82,317.17	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	10,094.000	Local	42.170594	425,669.98	64.150000	647,530.10	221,860.12	0.10
		Base	42.170594	425,669.98	64.150000	647,530.10	221,860.12	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	4,359.000	Local	90.944822	396,428.48	85.390000	372,215.01	-24,213.47	0.06
		Base	90.944822	396,428.48	85.390000	372,215.01	-24,213.47	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	53,609.000	Local	26.059540	1,397,025.89	30.820000	1,652,229.38	255,203.49	0.26
		Base	26.059540	1,397,025.89	30.820000	1,652,229.38	255,203.49	0.26
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	29,264.000	Local	22.802128	667,281.46	18.580000	543,725.12	-123,556.34	0.09
		Base	22.802128	667,281.46	18.580000	543,725.12	-123,556.34	0.09

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
640079109	NEENAH INC COMMON STOCK USD.01							
	14,516.000	Local	35.903783	521,179.31	44.610000	647,558.76	126,379.45	0.10
		Base	35.903783	521,179.31	44.610000	647,558.76	126,379.45	0.10
640491106	NEOGEN CORP COMMON STOCK USD.16							
	45,747.000	Local	34.722313	1,588,441.67	76.770000	3,511,997.19	1,923,555.52	0.56
		Base	34.722313	1,588,441.67	76.770000	3,511,997.19	1,923,555.52	0.56
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	95,020.000	Local	19.842844	1,885,467.00	38.230000	3,632,614.60	1,747,147.60	0.58
		Base	19.842844	1,885,467.00	38.230000	3,632,614.60	1,747,147.60	0.58
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	25,545.000	Local	21.808492	557,097.94	30.750000	785,508.75	228,410.81	0.13
		Base	21.808492	557,097.94	30.750000	785,508.75	228,410.81	0.13
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	326,958.000	Local	5.341488	1,746,442.37	2.620000	856,629.96	-889,812.41	0.14
		Base	5.341488	1,746,442.37	2.620000	856,629.96	-889,812.41	0.14
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
	78,121.000	Local	9.140042	714,029.22	1.890000	147,648.69	-566,380.53	0.02
		Base	9.140042	714,029.22	1.890000	147,648.69	-566,380.53	0.02
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	19,151.000	Local	43.613786	835,247.62	38.230000	732,142.73	-103,104.89	0.12
		Base	43.613786	835,247.62	38.230000	732,142.73	-103,104.89	0.12
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	42,365.000	Local	27.748555	1,175,567.52	14.620000	619,376.30	-556,191.22	0.10
		Base	27.748555	1,175,567.52	14.620000	619,376.30	-556,191.22	0.10
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	37,465.000	Local	14.876710	557,355.93	9.610000	360,038.65	-197,317.28	0.06
		Base	14.876710	557,355.93	9.610000	360,038.65	-197,317.28	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	102,619.000	Local	12.252325	1,257,321.34	9.850000	1,010,797.15	-246,524.19	0.16
		Base	12.252325	1,257,321.34	9.850000	1,010,797.15	-246,524.19	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
			26,388.000	52.357858	1,381,619.17	53.490000	1,411,494.12	29,874.95	0.23
		Base		52.357858	1,381,619.17	53.490000	1,411,494.12	29,874.95	0.23
67011P100	NOW INC COMMON STOCK USD.01								
			94,498.000	8.719100	823,937.52	7.880000	744,644.24	-79,293.28	0.12
		Base		8.719100	823,937.52	7.880000	744,644.24	-79,293.28	0.12
67103X102	OFG BANCORP COMMON STOCK USD1.0								
			44,385.000	15.814131	701,910.19	13.080000	580,555.80	-121,354.39	0.09
		Base		15.814131	701,910.19	13.080000	580,555.80	-121,354.39	0.09
671044105	OSI SYSTEMS INC COMMON STOCK								
			14,503.000	57.187365	829,388.36	70.960000	1,029,132.88	199,744.52	0.16
		Base		57.187365	829,388.36	70.960000	1,029,132.88	199,744.52	0.16
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
			253,774.000	2.518675	639,174.27	0.640000	162,415.36	-476,758.91	0.03
		Base		2.518675	639,174.27	0.640000	162,415.36	-476,758.91	0.03
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
			85,946.000	12.478866	1,072,508.59	5.620000	483,016.52	-589,492.07	0.08
		Base		12.478866	1,072,508.59	5.620000	483,016.52	-589,492.07	0.08
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
			41,717.000	51.652395	2,154,782.97	25.150000	1,049,182.55	-1,105,600.42	0.17
		Base		51.652395	2,154,782.97	25.150000	1,049,182.55	-1,105,600.42	0.17
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
			52,790.000	20.133090	1,062,825.84	4.480000	236,499.20	-826,326.64	0.04
		Base		20.133090	1,062,825.84	4.480000	236,499.20	-826,326.64	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK								
			142,336.000	13.655287	1,943,638.99	13.990000	1,991,280.64	47,641.65	0.32
		Base		13.655287	1,943,638.99	13.990000	1,991,280.64	47,641.65	0.32
68162K106	OLYMPIC STEEL INC COMMON STOCK								
			7,891.000	20.063795	158,323.41	10.580000	83,486.78	-74,836.63	0.01
		Base		20.063795	158,323.41	10.580000	83,486.78	-74,836.63	0.01

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68213N109	OMNICELL INC COMMON STOCK USD.001							
	36,882.000	Local	35.916647	1,324,677.79	70.290000	2,592,435.78	1,267,757.99	0.41
		Base	35.916647	1,324,677.79	70.290000	2,592,435.78	1,267,757.99	0.41
68287N100	ONESPAN INC COMMON STOCK USD.001							
	28,264.000	Local	13.464354	380,556.51	31.140000	880,140.96	499,584.45	0.14
		Base	13.464354	380,556.51	31.140000	880,140.96	499,584.45	0.14
683344105	ONTO INNOVATION INC COMMON STOCK							
	41,146.000	Local	18.728944	770,621.13	37.820000	1,556,141.72	785,520.59	0.25
		Base	18.728944	770,621.13	37.820000	1,556,141.72	785,520.59	0.25
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	61,638.000	Local	11.881802	732,370.51	18.150000	1,118,729.70	386,359.19	0.18
		Base	11.881802	732,370.51	18.150000	1,118,729.70	386,359.19	0.18
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	16,642.000	Local	38.717965	644,344.37	30.710000	511,075.82	-133,268.55	0.08
		Base	38.717965	644,344.37	30.710000	511,075.82	-133,268.55	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	54,471.000	Local	13.402844	730,066.31	16.080000	875,893.68	145,827.37	0.14
		Base	13.402844	730,066.31	16.080000	875,893.68	145,827.37	0.14
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	14,504.000	Local	48.808605	707,920.01	42.940000	622,801.76	-85,118.25	0.10
		Base	48.808605	707,920.01	42.940000	622,801.76	-85,118.25	0.10
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	9,479.000	Local	50.368664	477,444.57	43.700000	414,232.30	-63,212.27	0.07
		Base	50.368664	477,444.57	43.700000	414,232.30	-63,212.27	0.07
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	82,553.000	Local	41.681514	3,440,933.99	14.260000	1,177,205.78	-2,263,728.21	0.19
		Base	41.681514	3,440,933.99	14.260000	1,177,205.78	-2,263,728.21	0.19
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	24,411.000	Local	16.954873	413,885.41	24.580000	600,022.38	186,136.97	0.10
		Base	16.954873	413,885.41	24.580000	600,022.38	186,136.97	0.10

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	50,942.000	Local	10.963056	558,480.00	17.070000	869,579.94	311,099.94	0.14
		Base	10.963056	558,480.00	17.070000	869,579.94	311,099.94	0.14
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	39,361.000	Local	30.825240	1,213,312.26	39.560000	1,557,121.16	343,808.90	0.25
		Base	30.825240	1,213,312.26	39.560000	1,557,121.16	343,808.90	0.25
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	69,932.000	Local	33.030056	2,309,857.87	21.010000	1,469,271.32	-840,586.55	0.23
		Base	33.030056	2,309,857.87	21.010000	1,469,271.32	-840,586.55	0.23
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	36,430.000	Local	37.702712	1,373,509.80	52.610000	1,916,582.30	543,072.50	0.31
		Base	37.702712	1,373,509.80	52.610000	1,916,582.30	543,072.50	0.31
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	15,307.000	Local	83.886500	1,284,050.65	91.340000	1,398,141.38	114,090.73	0.22
		Base	83.886500	1,284,050.65	91.340000	1,398,141.38	114,090.73	0.22
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	33,563.000	Local	18.630910	625,309.24	7.410000	248,701.83	-376,607.41	0.04
		Base	18.630910	625,309.24	7.410000	248,701.83	-376,607.41	0.04
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	16,822.000	Local	23.384845	393,379.86	10.780000	181,341.16	-212,038.70	0.03
		Base	23.384845	393,379.86	10.780000	181,341.16	-212,038.70	0.03
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	19,103.000	Local	41.853008	799,518.01	63.950000	1,221,636.85	422,118.84	0.19
		Base	41.853008	799,518.01	63.950000	1,221,636.85	422,118.84	0.19
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	161,609.000	Local	4.229600	683,541.43	3.875000	626,234.88	-57,306.55	0.10
		Base	4.229600	683,541.43	3.875000	626,234.88	-57,306.55	0.10
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	11,694.000	Local	66.415372	776,661.36	9.910000	115,887.54	-660,773.82	0.02
		Base	66.415372	776,661.36	9.910000	115,887.54	-660,773.82	0.02

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Base Currency: USD - US DOLLAR

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70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001								
		Local	22,690.000	6.945554	157,594.63	25.060000	568,611.40	411,016.77	0.09
		Base		6.945554	157,594.63	25.060000	568,611.40	411,016.77	0.09
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	51,728.000	12.404383	641,653.93	1.180000	61,039.04	-580,614.89	0.01
		Base		12.404383	641,653.93	1.180000	61,039.04	-580,614.89	0.01
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	86,366.000	17.556054	1,516,246.16	18.850000	1,627,999.10	111,752.94	0.26
		Base		17.556054	1,516,246.16	18.850000	1,627,999.10	111,752.94	0.26
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	59,742.000	8.171996	488,211.38	14.400000	860,284.80	372,073.42	0.14
		Base		8.171996	488,211.38	14.400000	860,284.80	372,073.42	0.14
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,608.000	18.591965	531,878.93	39.210000	1,121,719.68	589,840.75	0.18
		Base		18.591965	531,878.93	39.210000	1,121,719.68	589,840.75	0.18
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	17,438.000	16.543488	288,485.34	31.200000	544,065.60	255,580.26	0.09
		Base		16.543488	288,485.34	31.200000	544,065.60	255,580.26	0.09
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	17,532.000	29.786903	522,223.98	23.195000	406,654.74	-115,569.24	0.06
		Base		29.786903	522,223.98	23.195000	406,654.74	-115,569.24	0.06
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	56,297.000	10.119322	569,687.47	11.880000	668,808.36	99,120.89	0.11
		Base		10.119322	569,687.47	11.880000	668,808.36	99,120.89	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	12,551.000	46.401351	582,383.36	61.910000	777,032.41	194,649.05	0.12
		Base		46.401351	582,383.36	61.910000	777,032.41	194,649.05	0.12
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	149,238.000	5.883236	878,002.30	3.340000	498,454.92	-379,547.38	0.08
		Base		5.883236	878,002.30	3.340000	498,454.92	-379,547.38	0.08

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727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	28,841.000	23.686401	683,139.50	19.990000	576,531.59	-106,607.91	0.09
		Base		23.686401	683,139.50	19.990000	576,531.59	-106,607.91	0.09
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	25,274.000	39.897362	1,008,365.93	74.290000	1,877,605.46	869,239.53	0.30
		Base		39.897362	1,008,365.93	74.290000	1,877,605.46	869,239.53	0.30
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	7,679.000	35.785068	274,793.54	26.550000	203,877.45	-70,916.09	0.03
		Base		35.785068	274,793.54	26.550000	203,877.45	-70,916.09	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	25,840.000	53.462435	1,381,469.33	122.030000	3,153,255.20	1,771,785.87	0.50
		Base		53.462435	1,381,469.33	122.030000	3,153,255.20	1,771,785.87	0.50
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	11,737.000	60.806012	713,680.16	37.250000	437,203.25	-276,476.91	0.07
		Base		60.806012	713,680.16	37.250000	437,203.25	-276,476.91	0.07
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	19,314.000	68.215156	1,317,507.53	65.370000	1,262,556.18	-54,951.35	0.20
		Base		68.215156	1,317,507.53	65.370000	1,262,556.18	-54,951.35	0.20
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	46,549.000	35.870985	1,669,758.50	14.700000	684,270.30	-985,488.20	0.11
		Base		35.870985	1,669,758.50	14.700000	684,270.30	-985,488.20	0.11
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	38,740.000	27.544654	1,067,079.90	34.860000	1,350,476.40	283,396.50	0.22
		Base		27.544654	1,067,079.90	34.860000	1,350,476.40	283,396.50	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	71,188.000	14.534814	1,034,704.35	5.370000	382,279.56	-652,424.79	0.06
		Base		14.534814	1,034,704.35	5.370000	382,279.56	-652,424.79	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	23,003.000	81.681674	1,878,923.54	120.120000	2,763,120.36	884,196.82	0.44
		Base		81.681674	1,878,923.54	120.120000	2,763,120.36	884,196.82	0.44

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743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
	9,906.000	Local	48.753246	482,949.65	81.010000	802,485.06	319,535.41	0.13
		Base	48.753246	482,949.65	81.010000	802,485.06	319,535.41	0.13
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	51,851.000	Local	15.909247	824,910.35	13.650000	707,766.15	-117,144.20	0.11
		Base	15.909247	824,910.35	13.650000	707,766.15	-117,144.20	0.11
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
	11,192.000	Local	76.013519	850,743.31	194.000000	2,171,248.00	1,320,504.69	0.35
		Base	76.013519	850,743.31	194.000000	2,171,248.00	1,320,504.69	0.35
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
	209,976.000	Local	3.045605	639,504.02	1.470000	308,664.72	-330,839.30	0.05
		Base	3.045605	639,504.02	1.470000	308,664.72	-330,839.30	0.05
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	28,358.000	Local	16.241011	460,562.59	14.050000	398,429.90	-62,132.69	0.06
		Base	16.241011	460,562.59	14.050000	398,429.90	-62,132.69	0.06
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	40,461.000	Local	9.137503	369,712.50	11.675000	472,382.18	102,669.68	0.08
		Base	9.137503	369,712.50	11.675000	472,382.18	102,669.68	0.08
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	88.130000	1,668,741.55	908,219.13	0.27
		Base	40.164902	760,522.42	88.130000	1,668,741.55	908,219.13	0.27
749660106	RPC INC COMMON STOCK USD.1							
	44,384.000	Local	5.214382	231,435.13	2.970000	131,820.48	-99,614.65	0.02
		Base	5.214382	231,435.13	2.970000	131,820.48	-99,614.65	0.02
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	287.430000	2,231,606.52	1,942,080.63	0.36
		Base	37.290815	289,525.89	287.430000	2,231,606.52	1,942,080.63	0.36

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74971D101	RPT REALTY REIT USD.01							
	69,668.000	Local	12.180425	848,585.83	6.220000	433,334.96	-415,250.87	0.07
		Base	12.180425	848,585.83	6.220000	433,334.96	-415,250.87	0.07
750491102	RADNET INC COMMON STOCK USD.0001							
	36,188.000	Local	18.252534	660,522.69	15.890000	575,027.32	-85,495.37	0.09
		Base	18.252534	660,522.69	15.890000	575,027.32	-85,495.37	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
	97,960.000	Local	11.619754	1,138,271.12	14.760000	1,445,889.60	307,618.48	0.23
		Base	11.619754	1,138,271.12	14.760000	1,445,889.60	307,618.48	0.23
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	183,510.000	Local	3.902400	716,129.35	6.460000	1,185,474.60	469,345.25	0.19
		Base	3.902400	716,129.35	6.460000	1,185,474.60	469,345.25	0.19
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	31,009.000	Local	22.392148	694,358.12	21.610000	670,104.49	-24,253.63	0.11
		Base	22.392148	694,358.12	21.610000	670,104.49	-24,253.63	0.11
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	43,341.000	Local	16.791845	727,775.36	2.910000	126,122.31	-601,653.05	0.02
		Base	16.791845	727,775.36	2.910000	126,122.31	-601,653.05	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	15,683.000	Local	31.005178	486,254.20	32.370000	507,658.71	21,404.51	0.08
		Base	31.005178	486,254.20	32.370000	507,658.71	21,404.51	0.08
75574U101	READY CAPITAL CORP REIT USD.0001							
	34,835.000	Local	13.576533	472,938.54	8.020000	279,376.70	-193,561.84	0.04
		Base	13.576533	472,938.54	8.020000	279,376.70	-193,561.84	0.04
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	99,874.000	Local	6.701964	669,351.99	9.060000	904,858.44	235,506.45	0.14
		Base	6.701964	669,351.99	9.060000	904,858.44	235,506.45	0.14
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	11,164.000	Local	36.067476	402,657.30	8.740000	97,573.36	-305,083.94	0.02
		Base	36.067476	402,657.30	8.740000	97,573.36	-305,083.94	0.02

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758075402	REDWOOD TRUST INC REIT USD.01								
		Local	99,271.000	11.536264	1,145,216.45	7.130000	707,802.23	-437,414.22	0.11
		Base		11.536264	1,145,216.45	7.130000	707,802.23	-437,414.22	0.11
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	20,908.000	14.574132	304,715.96	7.680000	160,573.44	-144,142.52	0.03
		Base		14.574132	304,715.96	7.680000	160,573.44	-144,142.52	0.03
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	27,417.000	62.079524	1,702,034.32	33.100000	907,502.70	-794,531.62	0.14
		Base		62.079524	1,702,034.32	33.100000	907,502.70	-794,531.62	0.14
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	33,807.000	19.855828	671,265.97	27.580000	932,397.06	261,131.09	0.15
		Base		19.855828	671,265.97	27.580000	932,397.06	261,131.09	0.15
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,845.000	14.630048	612,194.34	28.920000	1,210,157.40	597,963.06	0.19
		Base		14.630048	612,194.34	28.920000	1,210,157.40	597,963.06	0.19
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	106,463.000	12.410100	1,321,216.47	13.280000	1,413,828.64	92,612.17	0.23
		Base		12.410100	1,321,216.47	13.280000	1,413,828.64	92,612.17	0.23
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	26,122.000	11.861471	309,845.35	11.300000	295,178.60	-14,666.75	0.05
		Base		11.861471	309,845.35	11.300000	295,178.60	-14,666.75	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	100,591.000	15.446710	1,553,799.98	10.870000	1,093,424.17	-460,375.81	0.17
		Base		15.446710	1,553,799.98	10.870000	1,093,424.17	-460,375.81	0.17
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	185,125.000	7.147300	1,323,143.92	6.360000	1,177,395.00	-145,748.92	0.19
		Base		7.147300	1,323,143.92	6.360000	1,177,395.00	-145,748.92	0.19
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,760.000	58.388414	277,928.85	68.150000	324,394.00	46,465.15	0.05
		Base		58.388414	277,928.85	68.150000	324,394.00	46,465.15	0.05

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76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	51,715.000	10.857695	561,505.68	1.100000	56,886.50	-504,619.18	0.01
		Base		10.857695	561,505.68	1.100000	56,886.50	-504,619.18	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	16,144.000	65.240935	1,053,249.65	119.190000	1,924,203.36	870,953.71	0.31
		Base		65.240935	1,053,249.65	119.190000	1,924,203.36	870,953.71	0.31
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	27,165.000	9.107276	247,399.16	6.695000	181,869.68	-65,529.48	0.03
		Base		9.107276	247,399.16	6.695000	181,869.68	-65,529.48	0.03
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	32,980.000	26.069871	859,784.35	21.500000	709,070.00	-150,714.35	0.11
		Base		26.069871	859,784.35	21.500000	709,070.00	-150,714.35	0.11
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	92,047.000	9.311083	857,057.23	2.950000	271,538.65	-585,518.58	0.04
		Base		9.311083	857,057.23	2.950000	271,538.65	-585,518.58	0.04
784635104	SPX CORP COMMON STOCK USD.01								
		Local	38,522.000	18.900162	728,072.05	42.000000	1,617,924.00	889,851.95	0.26
		Base		18.900162	728,072.05	42.000000	1,617,924.00	889,851.95	0.26
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	30,196.000	39.702975	1,198,871.04	75.170000	2,269,833.32	1,070,962.28	0.36
		Base		39.702975	1,198,871.04	75.170000	2,269,833.32	1,070,962.28	0.36
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	36,859.000	33.088958	1,219,625.90	40.080000	1,477,308.72	257,682.82	0.24
		Base		33.088958	1,219,625.90	40.080000	1,477,308.72	257,682.82	0.24
78645L100	SAFEHOLD INC REIT USD.01								
		Local	11,491.000	43.000834	494,122.58	50.430000	579,491.13	85,368.55	0.09
		Base		43.000834	494,122.58	50.430000	579,491.13	85,368.55	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	12,533.000	57.892665	725,568.77	75.670000	948,372.11	222,803.34	0.15
		Base		57.892665	725,568.77	75.670000	948,372.11	222,803.34	0.15

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78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	22,540.000	46.665059	1,051,830.43	119.450000	2,692,403.00	1,640,572.57	0.43
		Base		46.665059	1,051,830.43	119.450000	2,692,403.00	1,640,572.57	0.43
790148100	ST JOE CO/THE COMMON STOCK								
		Local	27,001.000	19.555366	528,014.43	20.610000	556,490.61	28,476.18	0.09
		Base		19.555366	528,014.43	20.610000	556,490.61	28,476.18	0.09
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	7,735.000	75.003613	580,152.95	88.170000	681,994.95	101,842.00	0.11
		Base		75.003613	580,152.95	88.170000	681,994.95	101,842.00	0.11
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	58,967.000	19.702137	1,161,775.93	29.680000	1,750,140.56	588,364.63	0.28
		Base		19.702137	1,161,775.93	29.680000	1,750,140.56	588,364.63	0.28
804395101	SAUL CENTERS INC REIT USD.01								
		Local	10,207.000	42.254077	431,287.36	30.710000	313,456.97	-117,830.39	0.05
		Base		42.254077	431,287.36	30.710000	313,456.97	-117,830.39	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	21,978.000	32.949497	724,164.04	22.950000	504,395.10	-219,768.94	0.08
		Base		32.949497	724,164.04	22.950000	504,395.10	-219,768.94	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	26,328.000	31.660225	833,550.41	23.930000	630,029.04	-203,521.37	0.10
		Base		31.660225	833,550.41	23.930000	630,029.04	-203,521.37	0.10
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	26,978.000	31.685543	854,812.57	32.530000	877,594.34	22,781.77	0.14
		Base		31.685543	854,812.57	32.530000	877,594.34	22,781.77	0.14
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	47,437.000	14.545150	689,978.26	11.380000	539,833.06	-150,145.20	0.09
		Base		14.545150	689,978.26	11.380000	539,833.06	-150,145.20	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	45,579.000	25.482490	1,161,466.40	18.880000	860,531.52	-300,934.88	0.14
		Base		25.482490	1,161,466.40	18.880000	860,531.52	-300,934.88	0.14

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811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	15,293.000	42.897875	656,037.20	29.080000	444,720.44	-211,316.76	0.07
		Base		42.897875	656,037.20	29.080000	444,720.44	-211,316.76	0.07
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	92,894.000	14.680426	1,363,723.48	19.040000	1,768,701.76	404,978.28	0.28
		Base		14.680426	1,363,723.48	19.040000	1,768,701.76	404,978.28	0.28
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,857.000	29.241897	171,269.79	39.180000	229,477.26	58,207.47	0.04
		Base		29.241897	171,269.79	39.180000	229,477.26	58,207.47	0.04
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	40,032.000	25.014557	1,001,382.76	36.590000	1,464,770.88	463,388.12	0.23
		Base		25.014557	1,001,382.76	36.590000	1,464,770.88	463,388.12	0.23
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	30,367.000	51.194417	1,554,620.86	48.550000	1,474,317.85	-80,303.01	0.24
		Base		51.194417	1,554,620.86	48.550000	1,474,317.85	-80,303.01	0.24
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	40,543.000	38.451861	1,558,953.81	50.270000	2,038,096.61	479,142.80	0.33
		Base		38.451861	1,558,953.81	50.270000	2,038,096.61	479,142.80	0.33
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	7,687.000	28.827204	221,594.72	24.550000	188,715.85	-32,878.87	0.03
		Base		28.827204	221,594.72	24.550000	188,715.85	-32,878.87	0.03
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	16,666.000	43.332348	722,176.92	54.340000	905,630.44	183,453.52	0.14
		Base		43.332348	722,176.92	54.340000	905,630.44	183,453.52	0.14
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	94,205.000	22.067685	2,078,886.28	16.590000	1,562,860.95	-516,025.33	0.25
		Base		22.067685	2,078,886.28	16.590000	1,562,860.95	-516,025.33	0.25
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	34,198.000	40.045959	1,369,491.69	96.560000	3,302,158.88	1,932,667.19	0.53
		Base		40.045959	1,369,491.69	96.560000	3,302,158.88	1,932,667.19	0.53

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829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	10,599.000	58.535300	620,415.64	70.400000	746,169.60	125,753.96	0.12
		Base		58.535300	620,415.64	70.400000	746,169.60	125,753.96	0.12
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	128,584.000	7.958100	1,023,284.33	7.330000	942,520.72	-80,763.61	0.15
		Base		7.958100	1,023,284.33	7.330000	942,520.72	-80,763.61	0.15
830879102	SKYWEST INC COMMON STOCK								
		Local	43,413.000	20.735374	900,184.77	26.310000	1,142,196.03	242,011.26	0.18
		Base		20.735374	900,184.77	26.310000	1,142,196.03	242,011.26	0.18
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	23,886.000	23.518801	561,770.07	46.500000	1,110,699.00	548,928.93	0.18
		Base		23.518801	561,770.07	46.500000	1,110,699.00	548,928.93	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,816.000	17.590286	366,159.39	38.120000	793,505.92	427,346.53	0.13
		Base		17.590286	366,159.39	38.120000	793,505.92	427,346.53	0.13
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	79,967.000	27.856248	2,227,580.60	23.330000	1,865,630.11	-361,950.49	0.30
		Base		27.856248	2,227,580.60	23.330000	1,865,630.11	-361,950.49	0.30
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	26,837.000	27.981681	750,944.36	27.700000	743,384.90	-7,559.46	0.12
		Base		27.981681	750,944.36	27.700000	743,384.90	-7,559.46	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	468,297.000	2.252286	1,054,738.96	2.430000	1,137,961.71	83,222.75	0.18
		Base		2.252286	1,054,738.96	2.430000	1,137,961.71	83,222.75	0.18
847215100	SPARTANNASH CO COMMON STOCK								
		Local	30,855.000	19.909065	614,294.19	21.025000	648,726.38	34,432.19	0.10
		Base		19.909065	614,294.19	21.025000	648,726.38	34,432.19	0.10
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	99,545.000	9.068005	902,674.52	2.990000	297,639.55	-605,034.97	0.05
		Base		9.068005	902,674.52	2.990000	297,639.55	-605,034.97	0.05

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84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,280.000	13.982202	213,648.05	10.020000	153,105.60	-60,542.45	0.02
		Base		13.982202	213,648.05	10.020000	153,105.60	-60,542.45	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	14,062.000	65.272295	917,859.01	260.280000	3,660,057.36	2,742,198.35	0.58
		Base		65.272295	917,859.01	260.280000	3,660,057.36	2,742,198.35	0.58
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	17,361.000	27.153583	471,413.36	45.480000	789,578.28	318,164.92	0.13
		Base		27.153583	471,413.36	45.480000	789,578.28	318,164.92	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	10,726.000	47.641175	510,999.24	53.550000	574,377.30	63,378.06	0.09
		Base		47.641175	510,999.24	53.550000	574,377.30	63,378.06	0.09
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	17,291.000	56.844749	982,902.55	109.200000	1,888,177.20	905,274.65	0.30
		Base		56.844749	982,902.55	109.200000	1,888,177.20	905,274.65	0.30
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	20,474.000	23.907203	489,476.07	41.950000	858,884.30	369,408.23	0.14
		Base		23.907203	489,476.07	41.950000	858,884.30	369,408.23	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	14,127.000	32.541958	459,720.24	52.480000	741,384.96	281,664.72	0.12
		Base		32.541958	459,720.24	52.480000	741,384.96	281,664.72	0.12
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,359.000	39.271674	563,901.96	81.370000	1,168,391.83	604,489.87	0.19
		Base		39.271674	563,901.96	81.370000	1,168,391.83	604,489.87	0.19
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	91,295.000	12.149695	1,109,206.44	5.180000	472,908.10	-636,298.34	0.08
		Base		12.149695	1,109,206.44	5.180000	472,908.10	-636,298.34	0.08
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	71,548.000	10.170032	727,645.48	3.190000	228,238.12	-499,407.36	0.04
		Base		10.170032	727,645.48	3.190000	228,238.12	-499,407.36	0.04

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86771W105	SUNRUN INC COMMON STOCK USD.0001								
		Local	68,726.000	18.174343	1,249,049.92	36.690000	2,521,556.94	1,272,507.02	0.40
		Base		18.174343	1,249,049.92	36.690000	2,521,556.94	1,272,507.02	0.40
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	45,440.000	19.676383	894,094.85	22.265000	1,011,721.60	117,626.75	0.16
		Base		19.676383	894,094.85	22.265000	1,011,721.60	117,626.75	0.16
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	11,790.000	22.155749	261,216.28	47.290000	557,549.10	296,332.82	0.09
		Base		22.155749	261,216.28	47.290000	557,549.10	296,332.82	0.09
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	32,565.000	21.616504	703,941.46	27.460000	894,234.90	190,293.44	0.14
		Base		21.616504	703,941.46	27.460000	894,234.90	190,293.44	0.14
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	85,573.000	11.969836	1,024,294.81	12.310000	1,053,403.63	29,108.82	0.17
		Base		11.969836	1,024,294.81	12.310000	1,053,403.63	29,108.82	0.17
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	17,748.000	48.380469	858,656.56	56.200000	997,437.60	138,781.04	0.16
		Base		48.380469	858,656.56	56.200000	997,437.60	138,781.04	0.16
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	16,639.000	37.948921	631,432.09	40.980000	681,866.22	50,434.13	0.11
		Base		37.948921	631,432.09	40.980000	681,866.22	50,434.13	0.11
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	17,529.000	20.953954	367,301.86	6.810000	119,372.49	-247,929.37	0.02
		Base		20.953954	367,301.86	6.810000	119,372.49	-247,929.37	0.02
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	80,802.000	13.921320	1,124,870.47	6.430000	519,556.86	-605,313.61	0.08
		Base		13.921320	1,124,870.47	6.430000	519,556.86	-605,313.61	0.08
878155100	TEAM INC COMMON STOCK USD.3								
		Local	26,478.000	24.072920	637,402.78	3.950000	104,588.10	-532,814.68	0.02
		Base		24.072920	637,402.78	3.950000	104,588.10	-532,814.68	0.02

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87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	19,760.000	20.462092	404,330.94	36.290000	717,090.40	312,759.46	0.11
		Base		20.462092	404,330.94	36.290000	717,090.40	312,759.46	0.11
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	15,944.000	49.524155	789,613.12	66.620000	1,062,189.28	272,576.16	0.17
		Base		49.524155	789,613.12	66.620000	1,062,189.28	272,576.16	0.17
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	90,863.000	24.386373	2,215,819.01	22.070000	2,005,346.41	-210,472.60	0.32
		Base		24.386373	2,215,819.01	22.070000	2,005,346.41	-210,472.60	0.32
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	102,917.000	11.178169	1,150,423.66	6.590000	678,223.03	-472,200.63	0.11
		Base		11.178169	1,150,423.66	6.590000	678,223.03	-472,200.63	0.11
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	34,598.000	14.403093	498,318.20	3.670000	126,974.66	-371,343.54	0.02
		Base		14.403093	498,318.20	3.670000	126,974.66	-371,343.54	0.02
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	43,793.000	16.325660	714,949.62	1.490000	65,251.57	-649,698.05	0.01
		Base		16.325660	714,949.62	1.490000	65,251.57	-649,698.05	0.01
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	37,725.000	15.958841	602,047.26	13.120000	494,952.00	-107,095.26	0.08
		Base		15.958841	602,047.26	13.120000	494,952.00	-107,095.26	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	10,557.000	52.836548	557,795.44	64.530000	681,243.21	123,447.77	0.11
		Base		52.836548	557,795.44	64.530000	681,243.21	123,447.77	0.11
894650100	TREDEGAR CORP COMMON STOCK								
		Local	21,438.000	18.784929	402,711.31	15.880000	340,435.44	-62,275.87	0.05
		Base		18.784929	402,711.31	15.880000	340,435.44	-62,275.87	0.05
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	19,181.000	38.402535	736,599.02	26.200000	502,542.20	-234,056.82	0.08
		Base		38.402535	736,599.02	26.200000	502,542.20	-234,056.82	0.08

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896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	44,872.000	Local	23.565093	1,057,412.86	6.780000	304,232.16	-753,180.70	0.05
		Base	23.565093	1,057,412.86	6.780000	304,232.16	-753,180.70	0.05
89785X101	TRUEBLUE INC COMMON STOCK							
	31,231.000	Local	17.830169	556,854.00	15.430000	481,894.33	-74,959.67	0.08
		Base	17.830169	556,854.00	15.430000	481,894.33	-74,959.67	0.08
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	83,504.000	Local	5.788029	483,323.59	5.790000	483,488.16	164.57	0.08
		Base	5.788029	483,323.59	5.790000	483,488.16	164.57	0.08
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	15,308.000	Local	26.796262	410,197.18	47.460000	726,517.68	316,320.50	0.12
		Base	26.796262	410,197.18	47.460000	726,517.68	316,320.50	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	42,466.000	Local	13.040866	553,793.41	15.430000	655,250.38	101,456.97	0.10
		Base	13.040866	553,793.41	15.430000	655,250.38	101,456.97	0.10
902104108	II VI INC COMMON STOCK							
	18,997.000	Local	27.483606	522,106.07	50.720000	963,527.84	441,421.77	0.15
		Base	27.483606	522,106.07	50.720000	963,527.84	441,421.77	0.15
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
	52,921.000	Local	19.715315	1,043,354.19	58.220000	3,081,060.62	2,037,706.43	0.49
		Base	19.715315	1,043,354.19	58.220000	3,081,060.62	2,037,706.43	0.49
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	10,538.000	Local	63.234224	666,362.25	81.180000	855,474.84	189,112.59	0.14
		Base	63.234224	666,362.25	81.180000	855,474.84	189,112.59	0.14
90333L201	US CONCRETE INC COMMON STOCK USD.001							
	13,708.000	Local	40.503653	555,224.07	24.820000	340,232.56	-214,991.51	0.05
		Base	40.503653	555,224.07	24.820000	340,232.56	-214,991.51	0.05
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	11,094.000	Local	60.252969	668,446.44	83.060000	921,467.64	253,021.20	0.15
		Base	60.252969	668,446.44	83.060000	921,467.64	253,021.20	0.15

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90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	63,969.000	Local	25.253260	1,615,425.77	3.530000	225,810.57	-1,389,615.20	0.04
		Base	25.253260	1,615,425.77	3.530000	225,810.57	-1,389,615.20	0.04
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	34,541.000	Local	20.928509	722,891.62	30.090000	1,039,338.69	316,447.07	0.17
		Base	20.928509	722,891.62	30.090000	1,039,338.69	316,447.07	0.17
904677200	UNIFI INC COMMON STOCK USD.1							
	12,598.000	Local	26.697270	336,332.21	11.960000	150,672.08	-185,660.13	0.02
		Base	26.697270	336,332.21	11.960000	150,672.08	-185,660.13	0.02
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	13,180.000	Local	94.618140	1,247,067.09	186.480000	2,457,806.40	1,210,739.31	0.39
		Base	94.618140	1,247,067.09	186.480000	2,457,806.40	1,210,739.31	0.39
909214306	UNISYS CORP COMMON STOCK USD.01							
	45,184.000	Local	16.607436	750,390.40	11.890000	537,237.76	-213,152.64	0.09
		Base	16.607436	750,390.40	11.890000	537,237.76	-213,152.64	0.09
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	67,683.000	Local	17.555805	1,188,229.52	17.930000	1,213,556.19	25,326.67	0.19
		Base	17.555805	1,188,229.52	17.930000	1,213,556.19	25,326.67	0.19
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	18,383.000	Local	26.488442	486,937.03	25.370000	466,376.71	-20,560.32	0.07
		Base	26.488442	486,937.03	25.370000	466,376.71	-20,560.32	0.07
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	17,860.000	Local	19.108006	341,268.98	7.400000	132,164.00	-209,104.98	0.02
		Base	19.108006	341,268.98	7.400000	132,164.00	-209,104.98	0.02
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	46,353.000	Local	18.846235	873,579.52	19.850000	920,107.05	46,527.53	0.15
		Base	18.846235	873,579.52	19.850000	920,107.05	46,527.53	0.15
91325V108	UNITI GROUP INC REIT USD.0001							
	167,994.000	Local	7.878274	1,323,502.70	9.900000	1,663,140.60	339,637.90	0.27
		Base	7.878274	1,323,502.70	9.900000	1,663,140.60	339,637.90	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	21,126.000	47.733165	1,008,410.84	42.160000	890,672.16	-117,738.68	0.14
		Base		47.733165	1,008,410.84	42.160000	890,672.16	-117,738.68	0.14
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	12,031.000	32.674113	393,102.25	46.070000	554,268.17	161,165.92	0.09
		Base		32.674113	393,102.25	46.070000	554,268.17	161,165.92	0.09
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	10,942.000	57.288710	626,853.07	69.580000	761,344.36	134,491.29	0.12
		Base		57.288710	626,853.07	69.580000	761,344.36	134,491.29	0.12
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,801.000	17.784003	458,845.05	17.510000	451,775.51	-7,069.54	0.07
		Base		17.784003	458,845.05	17.510000	451,775.51	-7,069.54	0.07
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	25,930.000	18.952623	491,441.51	9.810000	254,373.30	-237,068.21	0.04
		Base		18.952623	491,441.51	9.810000	254,373.30	-237,068.21	0.04
91734M103	US ECOLOGY INC COMMON STOCK USD.01								
		Local	22,060.000	46.263223	1,020,566.71	34.680000	765,040.80	-255,525.91	0.12
		Base		46.263223	1,020,566.71	34.680000	765,040.80	-255,525.91	0.12
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	46,934.000	17.629409	827,418.70	10.080000	473,094.72	-354,323.98	0.08
		Base		17.629409	827,418.70	10.080000	473,094.72	-354,323.98	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	20,000.000	128.391105	2,567,822.10	130.520000	2,610,400.00	42,577.90	0.42
		Base		128.391105	2,567,822.10	130.520000	2,610,400.00	42,577.90	0.42
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	33,847.000	27.452395	929,181.22	15.680000	530,720.96	-398,460.26	0.08
		Base		27.452395	929,181.22	15.680000	530,720.96	-398,460.26	0.08
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	103,321.000	10.987896	1,135,280.37	8.820000	911,291.22	-223,989.15	0.15
		Base		10.987896	1,135,280.37	8.820000	911,291.22	-223,989.15	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
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	42,731.000	Local	28.939783	1,236,625.85	13.520000	577,723.12	-658,902.73	0.09
		Base	28.939783	1,236,625.85	13.520000	577,723.12	-658,902.73	0.09
92335C106	VERA BRADLEY INC COMMON STOCK							
	19,907.000	Local	13.616332	271,060.32	4.385000	87,292.20	-183,768.12	0.01
		Base	13.616332	271,060.32	4.385000	87,292.20	-183,768.12	0.01
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	39,614.000	Local	23.350063	924,989.41	16.720000	662,346.08	-262,643.33	0.11
		Base	23.350063	924,989.41	16.720000	662,346.08	-262,643.33	0.11
923454102	VERITIV CORP COMMON STOCK USD.01							
	10,843.000	Local	33.933455	367,940.45	15.310000	166,006.33	-201,934.12	0.03
		Base	33.933455	367,940.45	15.310000	166,006.33	-201,934.12	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5							
	17,629.000	Local	26.795405	472,376.20	14.460000	254,915.34	-217,460.86	0.04
		Base	26.795405	472,376.20	14.460000	254,915.34	-217,460.86	0.04
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	197,238.000	Local	7.882982	1,554,823.52	13.830000	2,727,801.54	1,172,978.02	0.44
		Base	7.882982	1,554,823.52	13.830000	2,727,801.54	1,172,978.02	0.44
925815102	VICOR CORP COMMON STOCK USD.01							
	16,038.000	Local	20.779423	333,260.39	81.470000	1,306,615.86	973,355.47	0.21
		Base	20.779423	333,260.39	81.470000	1,306,615.86	973,355.47	0.21
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
	26,050.000	Local	27.600267	718,986.95	40.600000	1,057,630.00	338,643.05	0.17
		Base	27.600267	718,986.95	40.600000	1,057,630.00	338,643.05	0.17
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	6,291.000	Local	103.904998	653,666.34	135.920000	855,072.72	201,406.38	0.14
		Base	103.904998	653,666.34	135.920000	855,072.72	201,406.38	0.14
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	50,192.000	Local	17.041814	855,362.73	17.150000	860,792.80	5,430.07	0.14
		Base	17.041814	855,362.73	17.150000	860,792.80	5,430.07	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	199,594.000	Local	8.430645	1,682,706.18	11.950000	2,385,148.30	702,442.12	0.38
		Base	8.430645	1,682,706.18	11.950000	2,385,148.30	702,442.12	0.38
929236107	WD 40 CO COMMON STOCK USD.001							
	11,835.000	Local	88.755059	1,050,416.12	196.550000	2,326,169.25	1,275,753.13	0.37
		Base	88.755059	1,050,416.12	196.550000	2,326,169.25	1,275,753.13	0.37
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	45,736.000	Local	12.896298	589,825.07	11.390000	520,933.04	-68,892.03	0.08
		Base	12.896298	589,825.07	11.390000	520,933.04	-68,892.03	0.08
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	56,732.000	Local	16.638936	943,960.14	14.590000	827,719.88	-116,240.26	0.13
		Base	16.638936	943,960.14	14.590000	827,719.88	-116,240.26	0.13
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	24,976.000	Local	27.927008	697,504.95	50.410000	1,259,040.16	561,535.21	0.20
		Base	27.927008	697,504.95	50.410000	1,259,040.16	561,535.21	0.20
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	44,235.000	Local	18.165751	803,561.99	15.920000	704,221.20	-99,340.79	0.11
		Base	18.165751	803,561.99	15.920000	704,221.20	-99,340.79	0.11
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
	160,005.000	Local	5.760014	921,631.03	0.733900	117,427.67	-804,203.36	0.02
		Base	5.760014	921,631.03	0.733900	117,427.67	-804,203.36	0.02
939653101	WASHINGTON REIT REIT USD.01							
	71,164.000	Local	26.627706	1,894,934.10	22.360000	1,591,227.04	-303,707.06	0.25
		Base	26.627706	1,894,934.10	22.360000	1,591,227.04	-303,707.06	0.25
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	23,765.000	Local	51.661452	1,227,734.40	83.890000	1,993,645.85	765,911.45	0.32
		Base	51.661452	1,227,734.40	83.890000	1,993,645.85	765,911.45	0.32
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	23,293.000	Local	50.393413	1,173,813.78	60.360000	1,405,965.48	232,151.70	0.22
		Base	50.393413	1,173,813.78	60.360000	1,405,965.48	232,151.70	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
966084204	WHITESTONE REIT REIT USD.001								
		Local	36,427.000	11.979550	436,379.06	6.600000	240,418.20	-195,960.86	0.04
		Base		11.979550	436,379.06	6.600000	240,418.20	-195,960.86	0.04
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	25,575.000	45.961468	1,175,464.54	156.250000	3,996,093.75	2,820,629.21	0.64
		Base		45.961468	1,175,464.54	156.250000	3,996,093.75	2,820,629.21	0.64
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	29,131.000	23.764187	692,274.54	60.410000	1,759,803.71	1,067,529.17	0.28
		Base		23.764187	692,274.54	60.410000	1,759,803.71	1,067,529.17	0.28
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	102,928.000	7.350176	756,538.90	3.600000	370,540.80	-385,998.10	0.06
		Base		7.350176	756,538.90	3.600000	370,540.80	-385,998.10	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	70,218.000	21.290042	1,494,944.20	24.040000	1,688,040.72	193,096.52	0.27
		Base		21.290042	1,494,944.20	24.040000	1,688,040.72	193,096.52	0.27
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,542.000	70.928871	322,158.93	74.300000	337,470.60	15,311.67	0.05
		Base		70.928871	322,158.93	74.300000	337,470.60	15,311.67	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK								
		Local	99,428.000	23.272941	2,313,981.98	18.440000	1,833,452.32	-480,529.66	0.29
		Base		23.272941	2,313,981.98	18.440000	1,833,452.32	-480,529.66	0.29
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	98,085.000	19.527552	1,915,359.95	7.960000	780,756.60	-1,134,603.35	0.12
		Base		19.527552	1,915,359.95	7.960000	780,756.60	-1,134,603.35	0.12
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	42,914.000	41.083119	1,763,040.96	30.090000	1,291,282.26	-471,758.70	0.21
		Base		41.083119	1,763,040.96	30.090000	1,291,282.26	-471,758.70	0.21
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	57,897.000	25.442714	1,473,056.82	48.890000	2,830,584.33	1,357,527.51	0.45
		Base		25.442714	1,473,056.82	48.890000	2,830,584.33	1,357,527.51	0.45

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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
989817101	ZUMIEZ INC COMMON STOCK							
	17,350.000	Local	24.903705	432,079.28	23.100000	400,785.00	-31,294.28	0.06
		Base	24.903705	432,079.28	23.100000	400,785.00	-31,294.28	0.06
98986M103	ZYNEX INC COMMON STOCK USD.001							
	13,200.000	Local	24.318000	320,997.60	19.120000	252,384.00	-68,613.60	0.04
		Base	24.318000	320,997.60	19.120000	252,384.00	-68,613.60	0.04
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	129,128.000	Local	12.839700	1,657,964.78	14.980000	1,934,337.44	276,372.66	0.31
		Base	12.839700	1,657,964.78	14.980000	1,934,337.44	276,372.66	0.31
G1991C105	CARDTRONICS PLC A COMMON STOCK							
	31,148.000	Local	27.254833	848,933.54	22.330000	695,534.84	-153,398.70	0.11
		Base	27.254833	848,933.54	22.330000	695,534.84	-153,398.70	0.11
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	177,241.000	Local	8.044116	1,425,747.22	3.480000	616,798.68	-808,948.54	0.10
		Base	8.044116	1,425,747.22	3.480000	616,798.68	-808,948.54	0.10
G3323L100	FABRINET COMMON STOCK USD.01							
	31,747.000	Local	33.207417	1,054,235.88	72.630000	2,305,784.61	1,251,548.73	0.37
		Base	33.207417	1,054,235.88	72.630000	2,305,784.61	1,251,548.73	0.37
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	26,002.000	Local	33.647634	874,905.78	22.580000	587,125.16	-287,780.62	0.09
		Base	33.647634	874,905.78	22.580000	587,125.16	-287,780.62	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	19,735.000	Local	25.493574	503,115.69	32.820000	647,702.70	144,587.01	0.10
		Base	25.493574	503,115.69	32.820000	647,702.70	144,587.01	0.10
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	26,373.000	Local	35.509005	936,478.98	46.320000	1,221,597.36	285,118.38	0.19
		Base	35.509005	936,478.98	46.320000	1,221,597.36	285,118.38	0.19
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	5,870.000	Local	108.734213	638,269.83	42.410000	248,946.70	-389,323.13	0.04
		Base	108.734213	638,269.83	42.410000	248,946.70	-389,323.13	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
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	45,289.000	Local	16.163712	732,038.35	10.740000	486,403.86	-245,634.49	0.08
		Base	16.163712	732,038.35	10.740000	486,403.86	-245,634.49	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	11,832.000	Local	28.462017	336,762.59	27.890000	329,994.48	-6,768.11	0.05
		Base	28.462017	336,762.59	27.890000	329,994.48	-6,768.11	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
	69,816.000	Local	14.147203	987,701.10	7.790000	543,866.64	-443,834.46	0.09
		Base	14.147203	987,701.10	7.790000	543,866.64	-443,834.46	0.09
G9402V109	VALARIS PLC COMMON STOCK USD.1							
	170,773.000	Local	4.463729	762,284.40	0.392100	66,960.09	-695,324.31	0.01
		Base	4.463729	762,284.40	0.392100	66,960.09	-695,324.31	0.01
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	33,058.000	Local	32.163811	1,063,271.25	21.700000	717,358.60	-345,912.65	0.11
		Base	32.163811	1,063,271.25	21.700000	717,358.60	-345,912.65	0.11
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	38,415.000	Local	17.354700	666,680.81	21.330000	819,391.95	152,711.14	0.13
		Base	17.354700	666,680.81	21.330000	819,391.95	152,711.14	0.13
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	23,319.000	Local	13.740772	320,421.06	8.540000	199,144.26	-121,276.80	0.03
		Base	13.740772	320,421.06	8.540000	199,144.26	-121,276.80	0.03
US DOLLAR Total								
	28,461,369.000	Local		570,182,024.52		622,692,061.13	52,510,036.61	99.39
		Base		570,182,024.52		622,692,061.13	52,510,036.61	99.39
EQUITY Total								
	28,461,369.000	Base		570,182,024.52		622,692,061.13	52,510,036.61	99.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		32,285,021.720	Base		574,007,148.08		626,517,067.94	52,509,919.86	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									
			-8,259.910	Local	1.000000	-8,259.91	1.000000	-8,259.91	0.00	0.00
				Base	1.000000	-8,259.91	1.000000	-8,259.91	0.00	0.00
US DOLLAR Total										
			-8,259.910	Local		-8,259.91		-8,259.91	0.00	0.00
				Base		-8,259.91		-8,259.91	0.00	0.00
CASH Total										
			-8,259.910	Base		-8,259.91		-8,259.91	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.226261	31 Dec 2030		
			14,620,229.250	Local	100.101331	14,635,044.02	100.090000	14,633,387.46	-1,656.56	0.69
				Base	100.101331	14,635,044.02	100.090000	14,633,387.46	-1,656.56	0.69
11563VMU8	BROWN-FORMAN CORP.						0.370000	28 Dec 2020		
			7,500,000.000	Local	99.846861	7,488,514.58	99.812900	7,485,967.50	-2,547.08	0.35
				Base	99.846861	7,488,514.58	99.812900	7,485,967.50	-2,547.08	0.35
26244HJP9	DUKE ENERGY CORP						0.240000	23 Sep 2020		
			10,000,000.000	Local	99.964667	9,996,466.67	99.964667	9,996,466.67	0.00	0.47
				Base	99.964667	9,996,466.67	99.964667	9,996,466.67	0.00	0.47
41282JJ93	HARLEY-DAVIDSON FND CP						0.510000	09 Sep 2020		
			10,000,000.000	Local	99.944750	9,994,475.00	99.944750	9,994,475.00	0.00	0.47
				Base	99.944750	9,994,475.00	99.944750	9,994,475.00	0.00	0.47
41282JKU4	HARLEY-DAVIDSON FND CP						0.460000	28 Oct 2020		
			10,000,000.000	Local	99.887556	9,988,755.55	99.887556	9,988,755.55	0.00	0.47
				Base	99.887556	9,988,755.55	99.887556	9,988,755.55	0.00	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.623333	4,981,166.67	99.524400	4,976,220.00	-4,946.67	0.24
		Base	99.623333	4,981,166.67	99.524400	4,976,220.00	-4,946.67	0.24
93142WHX4	WALGREENS BOOTS				0.670000	31 Aug 2020		
	20,000,000.000	Local	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.95
		Base	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	0.95
US DOLLAR Total								
	77,120,229.250	Local		77,073,255.82		77,064,105.51	-9,150.31	3.65
		Base		77,073,255.82		77,064,105.51	-9,150.31	3.65
CASH EQUIVALENT Total								
	77,120,229.250	Base		77,073,255.82		77,064,105.51	-9,150.31	3.65
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	50,000,000.000	Local	1.000000	50,000,000.00	1.000000	50,000,000.00	0.00	2.37
		Base	1.000000	50,000,000.00	1.000000	50,000,000.00	0.00	2.37
US DOLLAR Total								
	50,000,000.000	Local		50,000,000.00		50,000,000.00	0.00	2.37
		Base		50,000,000.00		50,000,000.00	0.00	2.37
EQUITY Total								
	50,000,000.000	Base		50,000,000.00		50,000,000.00	0.00	2.37
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.226960	10,228,161.30	117.161582	11,956,339.44	1,728,178.14	0.57
		Base	100.226960	10,228,161.30	117.161582	11,956,339.44	1,728,178.14	0.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	129.101768	12,990,219.90	2,941,537.96	0.62
		Base		99.867640	10,048,681.94	129.101768	12,990,219.90	2,941,537.96	0.62
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.736000	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.232817	5,011,640.85	11,640.85	0.24
		Base		100.000000	5,000,000.00	100.232817	5,011,640.85	11,640.85	0.24
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	103.723482	5,186,174.11	110.566942	5,528,347.10	342,172.99	0.26
		Base		103.723482	5,186,174.11	110.566942	5,528,347.10	342,172.99	0.26
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.784293	4,989,214.67	166.529543	8,326,477.15	3,337,262.48	0.39
		Base		99.784293	4,989,214.67	166.529543	8,326,477.15	3,337,262.48	0.39
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					1.019250	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.482758	10,048,275.80	48,275.80	0.48
		Base		100.000000	10,000,000.00	100.482758	10,048,275.80	48,275.80	0.48
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.494750	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.052830	4,002,113.20	2,113.20	0.19
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.052830	4,002,113.20	2,113.20	0.19
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.948147	2,998,444.40	133.869757	4,016,092.71	1,017,648.31	0.19
		Base		99.948147	2,998,444.40	133.869757	4,016,092.71	1,017,648.31	0.19
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					0.922880	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.317367	10,031,736.70	31,736.70	0.48
		Base		100.000000	10,000,000.00	100.317367	10,031,736.70	31,736.70	0.48
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	102.594819	5,129,740.94	107.989794	5,399,489.70	269,748.76	0.26
		Base		102.594819	5,129,740.94	107.989794	5,399,489.70	269,748.76	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.924842	4,996,242.09	126.415226	6,320,761.30	1,324,519.21	0.30
		Base		99.924842	4,996,242.09	126.415226	6,320,761.30	1,324,519.21	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
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.796963	4,989,848.16	114.735367	5,736,768.35	746,920.19	0.27
		Base		99.796963	4,989,848.16	114.735367	5,736,768.35	746,920.19	0.27
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996562	9,999,656.17	115.038278	11,503,827.80	1,504,171.63	0.54
		Base		99.996562	9,999,656.17	115.038278	11,503,827.80	1,504,171.63	0.54
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	101.821523	5,091,076.14	105.388071	5,269,403.55	178,327.41	0.25
		Base		101.821523	5,091,076.14	105.388071	5,269,403.55	178,327.41	0.25
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.946880	25 Jun 2022		
		Local	10,000,000.000	100.127362	10,012,736.17	100.260726	10,026,072.60	13,336.43	0.47
		Base		100.127362	10,012,736.17	100.260726	10,026,072.60	13,336.43	0.47
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	102.062664	5,103,133.22	112.615605	5,630,780.25	527,647.03	0.27
		Base		102.062664	5,103,133.22	112.615605	5,630,780.25	527,647.03	0.27
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.922038	14,988,305.73	105.029569	15,754,435.35	766,129.62	0.75
		Base		99.922038	14,988,305.73	105.029569	15,754,435.35	766,129.62	0.75
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.255630	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.034450	3,001,033.50	1,033.50	0.14
		Base		100.000000	3,000,000.00	100.034450	3,001,033.50	1,033.50	0.14
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.977004	14,996,550.66	103.475530	15,521,329.50	524,778.84	0.74
		Base		99.977004	14,996,550.66	103.475530	15,521,329.50	524,778.84	0.74
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.948223	2,998,446.70	112.975454	3,389,263.62	390,816.92	0.16
		Base		99.948223	2,998,446.70	112.975454	3,389,263.62	390,816.92	0.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.924092	9,992,409.19	111.528433	11,152,843.30	1,160,434.11	0.53
		Base		99.924092	9,992,409.19	111.528433	11,152,843.30	1,160,434.11	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
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	108.280534	32,484,160.20	2,484,160.20	1.54
		Base		100.000000	30,000,000.00	108.280534	32,484,160.20	2,484,160.20	1.54
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	117.463899	5,873,194.93	113.461594	5,673,079.70	-200,115.23	0.27
		Base		117.463899	5,873,194.93	113.461594	5,673,079.70	-200,115.23	0.27
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	117.455791	5,872,789.55	872,789.55	0.28
		Base		100.000000	5,000,000.00	117.455791	5,872,789.55	872,789.55	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.961300	15 Apr 2044		
		Local	2,752,454.140	108.921422	2,998,012.18	101.428760	2,791,780.10	-206,232.08	0.13
Original Face:		Base	4,153,000.000	108.921422	2,998,012.18	101.428760	2,791,780.10	-206,232.08	0.13
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.221583	3,373,312.24	108.854800	3,592,208.40	218,896.16	0.17
Original Face:		Base	3,300,000.000	102.221583	3,373,312.24	108.854800	3,592,208.40	218,896.16	0.17
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	103.875720	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	103.875720	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	99.957732	7,996,618.55	101.287339	8,102,987.12	106,368.57	0.38
		Base		99.957732	7,996,618.55	101.287339	8,102,987.12	106,368.57	0.38
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.418250	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.434218	10,043,421.80	43,421.80	0.48
		Base		100.000000	10,000,000.00	100.434218	10,043,421.80	43,421.80	0.48
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.964445	2,998,933.36	103.825736	3,114,772.08	115,838.72	0.15
		Base		99.964445	2,998,933.36	103.825736	3,114,772.08	115,838.72	0.15
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.605221	2,988,156.64	120.198130	3,605,943.90	617,787.26	0.17
		Base		99.605221	2,988,156.64	120.198130	3,605,943.90	617,787.26	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.945229	14,991,784.28	100.636631	15,095,494.65	103,710.37	0.72
		Base		99.945229	14,991,784.28	100.636631	15,095,494.65	103,710.37	0.72
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.867130	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.383980	4,015,359.20	15,359.20	0.19
		Base		100.000000	4,000,000.00	100.383980	4,015,359.20	15,359.20	0.19
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	111.962248	11,196,224.80	1,196,224.80	0.53
		Base		100.000000	10,000,000.00	111.962248	11,196,224.80	1,196,224.80	0.53
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	106.480993	2,129,619.86	129,619.86	0.10
		Base		100.000000	2,000,000.00	106.480993	2,129,619.86	129,619.86	0.10
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					0.784630	12 Feb 2021		
		Local	5,000,000.000	99.356528	4,967,826.39	100.131311	5,006,565.55	38,739.16	0.24
		Base		99.356528	4,967,826.39	100.131311	5,006,565.55	38,739.16	0.24
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.496245	5,124,812.27	108.190610	5,409,530.50	284,718.23	0.26
Original Face:		Base	5,000,000.000	102.496245	5,124,812.27	108.190610	5,409,530.50	284,718.23	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.776059	9,977,605.85	145.680106	14,568,010.60	4,590,404.75	0.69
		Base		99.776059	9,977,605.85	145.680106	14,568,010.60	4,590,404.75	0.69
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.947102	8,556,420.23	107.282262	9,004,200.25	447,780.02	0.43
		Base		101.947102	8,556,420.23	107.282262	9,004,200.25	447,780.02	0.43
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.998315	4,999,915.73	102.724327	5,136,216.35	136,300.62	0.24
		Base		99.998315	4,999,915.73	102.724327	5,136,216.35	136,300.62	0.24
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.687956	12,959,434.29	108.152256	14,059,793.28	1,100,358.99	0.67
		Base		99.687956	12,959,434.29	108.152256	14,059,793.28	1,100,358.99	0.67

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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
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.138250	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.755464	15,113,319.60	113,319.60	0.72
		Base		100.000000	15,000,000.00	100.755464	15,113,319.60	113,319.60	0.72
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	108.394095	5,419,704.75	419,704.75	0.26
		Base		100.000000	5,000,000.00	108.394095	5,419,704.75	419,704.75	0.26
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	58,273.600	100.140046	58,355.21	116.370770	67,813.44	9,458.23	0.00
Original Face:		Base	5,000,000.000	100.140046	58,355.21	116.370770	67,813.44	9,458.23	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	3,408,737.200	91.985125	3,135,531.16	107.262520	3,656,297.42	520,766.26	0.17
Original Face:		Base	10,000,000.000	91.985125	3,135,531.16	107.262520	3,656,297.42	520,766.26	0.17
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	492,557.100	101.995470	502,385.93	107.874126	531,341.67	28,955.74	0.03
Original Face:		Base	5,085,000.000	101.995470	502,385.93	107.874126	531,341.67	28,955.74	0.03
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	2,853,105.750	102.751219	2,931,600.94	105.996133	3,024,181.77	92,580.83	0.14
Original Face:		Base	5,000,000.000	102.751219	2,931,600.94	105.996133	3,024,181.77	92,580.83	0.14
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	2,555,347.600	106.883355	2,731,241.25	108.053704	2,761,147.73	29,906.48	0.13
Original Face:		Base	5,000,000.000	106.883355	2,731,241.25	108.053704	2,761,147.73	29,906.48	0.13
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	2,790,452.700	103.006399	2,874,344.84	107.038850	2,986,868.48	112,523.64	0.14
Original Face:		Base	7,000,000.000	103.006399	2,874,344.84	107.038850	2,986,868.48	112,523.64	0.14
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	2,150,720.390	100.855492	2,169,119.64	106.342916	2,287,138.78	118,019.14	0.11
Original Face:		Base	3,550,000.000	100.855492	2,169,119.64	106.342916	2,287,138.78	118,019.14	0.11
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	2,749,902.850	103.013962	2,832,783.87	106.036792	2,915,908.77	83,124.90	0.14
Original Face:		Base	5,000,000.000	103.013962	2,832,783.87	106.036792	2,915,908.77	83,124.90	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	1,031,768.200	Local	104.279212	1,075,919.75	115.098446	1,187,549.16	111,629.41	0.06
Original Face:	10,300,000.000	Base	104.279212	1,075,919.75	115.098446	1,187,549.16	111,629.41	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	578,636.820	Local	99.658795	576,662.48	114.205201	660,833.34	84,170.86	0.03
Original Face:	14,598,876.000	Base	99.658795	576,662.48	114.205201	660,833.34	84,170.86	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	505,632.940	Local	99.650452	503,865.51	114.862446	580,782.36	76,916.85	0.03
Original Face:	11,774,977.000	Base	99.650452	503,865.51	114.862446	580,782.36	76,916.85	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	221,484.080	Local	99.597565	220,592.75	111.597618	247,170.96	26,578.21	0.01
Original Face:	3,598,890.000	Base	99.597565	220,592.75	111.597618	247,170.96	26,578.21	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	159,879.910	Local	99.677414	159,364.16	113.760736	181,880.56	22,516.40	0.01
Original Face:	6,241,535.000	Base	99.677414	159,364.16	113.760736	181,880.56	22,516.40	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	183,829.250	Local	100.204277	184,204.77	114.222370	209,974.13	25,769.36	0.01
Original Face:	5,000,000.000	Base	100.204277	184,204.77	114.222370	209,974.13	25,769.36	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	205,583.350	Local	100.778570	207,183.96	116.071103	238,622.86	31,438.90	0.01
Original Face:	5,000,000.000	Base	100.778570	207,183.96	116.071103	238,622.86	31,438.90	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	225,698.750	Local	100.528917	226,892.51	116.864033	263,760.66	36,868.15	0.01
Original Face:	5,000,000.000	Base	100.528917	226,892.51	116.864033	263,760.66	36,868.15	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.278000	01 Jan 2037		
	708,340.980	Local	103.345286	732,037.01	104.511995	740,301.29	8,264.28	0.04
Original Face:	6,000,000.000	Base	103.345286	732,037.01	104.511995	740,301.29	8,264.28	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.683000	01 Oct 2036		
	617,871.350	Local	103.293597	638,221.54	105.088104	649,309.29	11,087.75	0.03
Original Face:	5,000,000.000	Base	103.293597	638,221.54	105.088104	649,309.29	11,087.75	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	3,287,371.440	99.935179	3,285,240.54	105.905217	3,481,497.86	196,257.32	0.16
Original Face:		Base	8,208,821.000	99.935179	3,285,240.54	105.905217	3,481,497.86	196,257.32	0.16
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	2,501,132.850	103.595346	2,591,057.23	107.494840	2,688,588.76	97,531.53	0.13
Original Face:		Base	5,000,000.000	103.595346	2,591,057.23	107.494840	2,688,588.76	97,531.53	0.13
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	2,361,195.550	110.087782	2,599,387.80	110.926619	2,619,194.39	19,806.59	0.12
Original Face:		Base	7,231,153.000	110.087782	2,599,387.80	110.926619	2,619,194.39	19,806.59	0.12
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	3,717,194.320	100.025513	3,718,142.70	110.350372	4,101,937.76	383,795.06	0.19
Original Face:		Base	8,000,000.000	100.025513	3,718,142.70	110.350372	4,101,937.76	383,795.06	0.19
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	2,976,428.280	103.303829	3,074,764.39	106.491911	3,169,655.35	94,890.96	0.15
Original Face:		Base	6,000,000.000	103.303829	3,074,764.39	106.491911	3,169,655.35	94,890.96	0.15
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	3,126,591.350	100.451612	3,140,711.42	106.351174	3,325,166.61	184,455.19	0.16
Original Face:		Base	5,000,000.000	100.451612	3,140,711.42	106.351174	3,325,166.61	184,455.19	0.16
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	108.382361	5,419,118.07	123.514078	6,175,703.90	756,585.83	0.29
		Base		108.382361	5,419,118.07	123.514078	6,175,703.90	756,585.83	0.29
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	108.244913	5,412,245.67	119.701222	5,985,061.10	572,815.43	0.28
		Base		108.244913	5,412,245.67	119.701222	5,985,061.10	572,815.43	0.28
313384E21	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/20 0.00000						31 Aug 2020		
		Local	20,000,000.000	99.990000	19,998,000.00	99.994556	19,998,911.20	911.20	0.95
		Base		99.990000	19,998,000.00	99.994556	19,998,911.20	911.20	0.95
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	116.923636	4,957,562.15	117.555003	4,984,332.13	26,769.98	0.24
		Base		116.923636	4,957,562.15	117.555003	4,984,332.13	26,769.98	0.24

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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	138.478475	6,923,923.74	155.501194	7,775,059.70	851,135.96	0.37
		Base	138.478475	6,923,923.74	155.501194	7,775,059.70	851,135.96	0.37
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
	1,145,802.480	Local	102.661676	1,176,300.03	102.018680	1,168,932.57	-7,367.46	0.06
Original Face:	3,000,000.000	Base	102.661676	1,176,300.03	102.018680	1,168,932.57	-7,367.46	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.626625	25 Mar 2052		
	377,690.060	Local	108.772373	410,822.44	117.390560	443,372.48	32,550.04	0.02
Original Face:	4,261,779.000	Base	108.772373	410,822.44	117.390560	443,372.48	32,550.04	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023		
	1,655,449.320	Local	102.468546	1,696,314.85	100.652950	1,666,258.58	-30,056.27	0.08
Original Face:	6,000,000.000	Base	102.468546	1,696,314.85	100.652950	1,666,258.58	-30,056.27	0.08
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025		
	421,807.540	Local	102.454183	432,159.47	100.420170	423,579.85	-8,579.62	0.02
Original Face:	1,250,000.000	Base	102.454183	432,159.47	100.420170	423,579.85	-8,579.62	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
	1,751,728.550	Local	100.658817	1,763,269.24	102.313510	1,792,254.97	28,985.73	0.08
Original Face:	5,000,000.000	Base	100.658817	1,763,269.24	102.313510	1,792,254.97	28,985.73	0.08
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	1,110,839.250	Local	103.744144	1,152,430.67	105.036420	1,166,785.78	14,355.11	0.06
Original Face:	5,000,000.000	Base	103.744144	1,152,430.67	105.036420	1,166,785.78	14,355.11	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
	3,256,312.400	Local	107.411834	3,497,664.87	103.994140	3,386,374.08	-111,290.79	0.16
Original Face:	5,469,245.000	Base	107.411834	3,497,664.87	103.994140	3,386,374.08	-111,290.79	0.16
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	8,781,751.500	Local	98.332106	8,635,281.17	108.572140	9,534,535.53	899,254.36	0.45
Original Face:	30,000,000.000	Base	98.332106	8,635,281.17	108.572140	9,534,535.53	899,254.36	0.45

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3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	1,338,820.750	Local	101.550867	1,359,584.08	102.625990	1,373,978.05	14,393.97	0.07
Original Face:	5,000,000.000	Base	101.550867	1,359,584.08	102.625990	1,373,978.05	14,393.97	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,743,021.660	Local	99.926537	1,741,741.18	104.508880	1,821,612.42	79,871.24	0.09
Original Face:	6,000,000.000	Base	99.926537	1,741,741.18	104.508880	1,821,612.42	79,871.24	0.09
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,584,740.700	Local	99.321059	1,573,981.25	104.106490	1,649,817.92	75,836.67	0.08
Original Face:	5,000,000.000	Base	99.321059	1,573,981.25	104.106490	1,649,817.92	75,836.67	0.08
3136AE2K2	FANNIE MAE FNR 2013 70 KC				3.500000	25 Jul 2043		
	3,256,139.130	Local	99.393587	3,236,393.48	100.948310	3,287,017.42	50,623.94	0.16
Original Face:	20,312,000.000	Base	99.393587	3,236,393.48	100.948310	3,287,017.42	50,623.94	0.16
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,595,500.380	Local	100.812910	1,608,470.37	108.209700	1,726,486.17	118,015.80	0.08
Original Face:	6,000,000.000	Base	100.812910	1,608,470.37	108.209700	1,726,486.17	118,015.80	0.08
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	579,085.250	Local	102.138284	591,467.74	102.721310	594,843.95	3,376.21	0.03
Original Face:	2,500,000.000	Base	102.138284	591,467.74	102.721310	594,843.95	3,376.21	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.521630	25 Apr 2038		
	1,474,948.800	Local	99.862795	1,472,925.09	100.082570	1,476,166.67	3,241.58	0.07
Original Face:	5,000,000.000	Base	99.862795	1,472,925.09	100.082570	1,476,166.67	3,241.58	0.07
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.480121	1,537,201.82	103.679700	1,555,195.50	17,993.68	0.07
Original Face:	1,500,000.000	Base	102.480121	1,537,201.82	103.679700	1,555,195.50	17,993.68	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	1,313,192.950	Local	105.751163	1,388,716.82	107.506140	1,411,763.05	23,046.23	0.07
Original Face:	5,000,000.000	Base	105.751163	1,388,716.82	107.506140	1,411,763.05	23,046.23	0.07
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	970,360.560	Local	102.646832	996,044.37	105.107530	1,019,922.02	23,877.65	0.05
Original Face:	1,750,000.000	Base	102.646832	996,044.37	105.107530	1,019,922.02	23,877.65	0.05

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3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.353070	3,445,587.29	104.098070	3,801,455.40	355,868.11	0.18
Original Face:		Base	3,651,802.000	94.353070	3,445,587.29	104.098070	3,801,455.40	355,868.11	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	1,671,837.970	101.872504	1,703,143.20	104.659060	1,749,729.90	46,586.70	0.08
Original Face:		Base	8,500,000.000	101.872504	1,703,143.20	104.659060	1,749,729.90	46,586.70	0.08
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	1,554,089.150	102.653930	1,595,333.59	104.333450	1,621,434.83	26,101.24	0.08
Original Face:		Base	5,000,000.000	102.653930	1,595,333.59	104.333450	1,621,434.83	26,101.24	0.08
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	1,119,803.950	105.019619	1,176,013.84	102.629990	1,149,254.68	-26,759.16	0.05
Original Face:		Base	5,000,000.000	105.019619	1,176,013.84	102.629990	1,149,254.68	-26,759.16	0.05
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,389,952.250	102.246844	1,421,182.31	105.293340	1,463,527.15	42,344.84	0.07
Original Face:		Base	5,000,000.000	102.246844	1,421,182.31	105.293340	1,463,527.15	42,344.84	0.07
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	2,818,804.550	100.814478	2,841,763.08	103.683710	2,922,641.14	80,878.06	0.14
Original Face:		Base	5,000,000.000	100.814478	2,841,763.08	103.683710	2,922,641.14	80,878.06	0.14
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	4,060,914.300	104.477345	4,242,735.45	103.893810	4,219,038.59	-23,696.86	0.20
Original Face:		Base	8,346,000.000	104.477345	4,242,735.45	103.893810	4,219,038.59	-23,696.86	0.20
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,552,834.300	101.816843	1,581,046.86	104.947660	1,629,663.26	48,616.40	0.08
Original Face:		Base	5,000,000.000	101.816843	1,581,046.86	104.947660	1,629,663.26	48,616.40	0.08
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	1,939,450.260	102.121933	1,980,604.09	104.540380	2,027,508.67	46,904.58	0.10
Original Face:		Base	6,000,000.000	102.121933	1,980,604.09	104.540380	2,027,508.67	46,904.58	0.10
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	5,853,910.330	102.941558	6,026,106.49	105.775930	6,192,028.09	165,921.60	0.29
Original Face:		Base	9,284,523.000	102.941558	6,026,106.49	105.775930	6,192,028.09	165,921.60	0.29

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3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
		Local	42,439.200	101.077683	42,896.56	99.921210	42,405.76	-490.80	0.00
	Original Face:	Base	5,000,000.000	101.077683	42,896.56	99.921210	42,405.76	-490.80	0.00
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	5,620,467.180	83.891660	4,715,103.19	101.563640	5,708,351.05	993,247.86	0.27
	Original Face:	Base	6,000,000.000	83.891660	4,715,103.19	101.563640	5,708,351.05	993,247.86	0.27
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.088042	10,915,532.20	108.135380	11,562,130.04	646,597.84	0.55
	Original Face:	Base	10,692,273.000	102.088042	10,915,532.20	108.135380	11,562,130.04	646,597.84	0.55
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	1,787,904.300	102.059615	1,824,728.25	104.314430	1,865,042.18	40,313.93	0.09
	Original Face:	Base	15,000,000.000	102.059615	1,824,728.25	104.314430	1,865,042.18	40,313.93	0.09
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	3,967,507.390	104.812107	4,158,428.09	103.130790	4,091,721.71	-66,706.38	0.19
	Original Face:	Base	11,000,000.000	104.812107	4,158,428.09	103.130790	4,091,721.71	-66,706.38	0.19
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,296,283.750	102.827798	1,332,940.04	104.285490	1,351,835.86	18,895.82	0.06
	Original Face:	Base	2,304,044.000	102.827798	1,332,940.04	104.285490	1,351,835.86	18,895.82	0.06
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	2,642,202.650	107.430203	2,838,523.66	107.235920	2,833,390.32	-5,133.34	0.13
	Original Face:	Base	4,600,000.000	107.430203	2,838,523.66	107.235920	2,833,390.32	-5,133.34	0.13
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	4,573,134.240	103.339064	4,725,834.14	105.218280	4,811,773.19	85,939.05	0.23
	Original Face:	Base	6,976,000.000	103.339064	4,725,834.14	105.218280	4,811,773.19	85,939.05	0.23
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	1,389,378.480	101.265026	1,406,954.48	101.587950	1,411,441.12	4,486.64	0.07
	Original Face:	Base	3,479,000.000	101.265026	1,406,954.48	101.587950	1,411,441.12	4,486.64	0.07
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	2,343,597.820	101.512673	2,379,048.78	101.438220	2,377,303.91	-1,744.87	0.11
	Original Face:	Base	5,000,000.000	101.512673	2,379,048.78	101.438220	2,377,303.91	-1,744.87	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
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	910,708.290	101.743979	926,590.85	101.549350	924,818.35	-1,772.50	0.04
Original Face:		Base	3,000,000.000	101.743979	926,590.85	101.549350	924,818.35	-1,772.50	0.04
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.000000	25 Jan 2039		
		Local	455,284.200	100.703642	458,487.77	100.216680	456,270.71	-2,217.06	0.02
Original Face:		Base	2,645,000.000	100.703642	458,487.77	100.216680	456,270.71	-2,217.06	0.02
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	4,114,759.440	100.924236	4,152,789.53	105.020590	4,321,344.64	168,555.11	0.20
Original Face:		Base	6,000,000.000	100.924236	4,152,789.53	105.020590	4,321,344.64	168,555.11	0.20
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,824,748.310	101.640183	4,903,883.00	102.644980	4,952,361.94	48,478.94	0.23
Original Face:		Base	5,729,287.000	101.640183	4,903,883.00	102.644980	4,952,361.94	48,478.94	0.23
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	4,355,584.560	101.292072	4,411,861.86	107.201030	4,669,231.51	257,369.65	0.22
Original Face:		Base	6,000,000.000	101.292072	4,411,861.86	107.201030	4,669,231.51	257,369.65	0.22
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	7,259,307.600	99.078019	7,192,378.17	106.245660	7,712,699.27	520,321.10	0.37
Original Face:		Base	10,000,000.000	99.078019	7,192,378.17	106.245660	7,712,699.27	520,321.10	0.37
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	3,629,653.800	99.865402	3,624,768.36	106.245660	3,856,349.64	231,581.28	0.18
Original Face:		Base	5,000,000.000	99.865402	3,624,768.36	106.245660	3,856,349.64	231,581.28	0.18
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	9,372,312.000	103.028735	9,656,174.45	105.005550	9,841,447.76	185,273.31	0.47
Original Face:		Base	10,000,000.000	103.028735	9,656,174.45	105.005550	9,841,447.76	185,273.31	0.47
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	3,840,144.100	101.537862	3,899,200.21	102.547970	3,937,989.82	38,789.61	0.19
Original Face:		Base	5,000,000.000	101.537862	3,899,200.21	102.547970	3,937,989.82	38,789.61	0.19
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	3,840,144.100	101.769407	3,908,091.88	102.547970	3,937,989.82	29,897.94	0.19
Original Face:		Base	5,000,000.000	101.769407	3,908,091.88	102.547970	3,937,989.82	29,897.94	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
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,781,141.350	102.808056	4,915,398.46	106.075130	5,071,601.90	156,203.44	0.24
Original Face:	5,000,000.000	Base		102.808056	4,915,398.46	106.075130	5,071,601.90	156,203.44	0.24
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	4,214,610.500	101.719179	4,287,067.20	103.428770	4,359,119.80	72,052.60	0.21
Original Face:	5,000,000.000	Base		101.719179	4,287,067.20	103.428770	4,359,119.80	72,052.60	0.21
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		Local	4,128,909.870	101.947672	4,209,327.50	103.493330	4,273,146.32	63,818.82	0.20
Original Face:	5,000,000.000	Base		101.947672	4,209,327.50	103.493330	4,273,146.32	63,818.82	0.20
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	208,804.700	99.875678	208,545.11	114.696517	239,491.72	30,946.61	0.01
Original Face:	6,625,000.000	Base		99.875678	208,545.11	114.696517	239,491.72	30,946.61	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	209,185.800	99.941057	209,062.50	116.978266	244,701.92	35,639.42	0.01
Original Face:	6,000,000.000	Base		99.941057	209,062.50	116.978266	244,701.92	35,639.42	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	777,906.400	100.748478	783,728.86	102.318130	795,939.28	12,210.42	0.04
Original Face:	5,000,000.000	Base		100.748478	783,728.86	102.318130	795,939.28	12,210.42	0.04
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	3,366,131.000	100.291729	3,375,950.98	100.217990	3,373,468.83	-2,482.15	0.16
Original Face:	5,000,000.000	Base		100.291729	3,375,950.98	100.217990	3,373,468.83	-2,482.15	0.16
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	573,936.510	103.951298	596,614.45	106.649980	612,103.17	15,488.72	0.03
Original Face:	7,703,000.000	Base		103.951298	596,614.45	106.649980	612,103.17	15,488.72	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	964,723.200	102.969667	993,372.27	109.507350	1,056,442.81	63,070.54	0.05
Original Face:	10,000,000.000	Base		102.969667	993,372.27	109.507350	1,056,442.81	63,070.54	0.05
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.000000	15 Aug 2038		
		Local	63,229.600	102.734779	64,958.79	100.006330	63,233.60	-1,725.19	0.00
Original Face:	10,000,000.000	Base		102.734779	64,958.79	100.006330	63,233.60	-1,725.19	0.00

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3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	2,264,562.950	Local	102.475740	2,320,627.65	106.022560	2,400,947.61	80,319.96	0.11
Original Face:	13,000,000.000	Base	102.475740	2,320,627.65	106.022560	2,400,947.61	80,319.96	0.11
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	453,240.900	Local	100.673086	456,291.60	103.448650	468,871.59	12,579.99	0.02
Original Face:	3,000,000.000	Base	100.673086	456,291.60	103.448650	468,871.59	12,579.99	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	1,469,029.380	Local	102.981509	1,512,828.63	105.252070	1,546,183.83	33,355.20	0.07
Original Face:	12,500,000.000	Base	102.981509	1,512,828.63	105.252070	1,546,183.83	33,355.20	0.07
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	1,305,369.950	Local	106.394220	1,388,838.18	110.437290	1,441,615.20	52,777.02	0.07
Original Face:	5,000,000.000	Base	106.394220	1,388,838.18	110.437290	1,441,615.20	52,777.02	0.07
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,672,427.120	Local	103.038643	3,784,019.07	105.970340	3,891,683.51	107,664.44	0.18
Original Face:	8,000,000.000	Base	103.038643	3,784,019.07	105.970340	3,891,683.51	107,664.44	0.18
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,928,431.900	Local	102.144462	1,969,786.38	105.021900	2,025,275.82	55,489.44	0.10
Original Face:	5,000,000.000	Base	102.144462	1,969,786.38	105.021900	2,025,275.82	55,489.44	0.10
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	663,920.300	Local	103.666678	688,264.12	102.858720	682,899.92	-5,364.20	0.03
Original Face:	5,000,000.000	Base	103.666678	688,264.12	102.858720	682,899.92	-5,364.20	0.03
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,501,245.400	Local	100.741885	1,512,382.91	105.339750	1,581,408.15	69,025.24	0.07
Original Face:	5,000,000.000	Base	100.741885	1,512,382.91	105.339750	1,581,408.15	69,025.24	0.07
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,771,425.800	Local	103.438362	1,832,333.83	107.489150	1,904,090.54	71,756.71	0.09
Original Face:	5,000,000.000	Base	103.438362	1,832,333.83	107.489150	1,904,090.54	71,756.71	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.520627	6,312,695.38	105.703320	6,638,168.50	325,473.12	0.31
Original Face:	6,280,000.000	Base	100.520627	6,312,695.38	105.703320	6,638,168.50	325,473.12	0.31

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3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	3,976,619.360	103.526961	4,116,873.18	101.866780	4,050,854.09	-66,019.09	0.19
Original Face:		Base	8,090,000.000	103.526961	4,116,873.18	101.866780	4,050,854.09	-66,019.09	0.19
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	1,515,203.160	103.338562	1,565,789.15	102.596200	1,554,540.86	-11,248.29	0.07
Original Face:		Base	3,000,000.000	103.338562	1,565,789.15	102.596200	1,554,540.86	-11,248.29	0.07
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,659,517.400	104.510090	1,734,363.13	105.209840	1,745,975.60	11,612.47	0.08
Original Face:		Base	5,000,000.000	104.510090	1,734,363.13	105.209840	1,745,975.60	11,612.47	0.08
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	903,756.600	101.691402	919,042.76	101.409360	916,493.78	-2,548.98	0.04
Original Face:		Base	5,000,000.000	101.691402	919,042.76	101.409360	916,493.78	-2,548.98	0.04
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	302,050.350	100.847882	304,611.38	102.070610	308,304.63	3,693.25	0.01
Original Face:		Base	1,000,000.000	100.847882	304,611.38	102.070610	308,304.63	3,693.25	0.01
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	1,023,470.500	101.098738	1,034,715.76	102.536840	1,049,434.31	14,718.55	0.05
Original Face:		Base	5,000,000.000	101.098738	1,034,715.76	102.536840	1,049,434.31	14,718.55	0.05
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	2,140,306.350	101.970787	2,182,487.24	102.363830	2,190,899.55	8,412.31	0.10
Original Face:		Base	7,500,000.000	101.970787	2,182,487.24	102.363830	2,190,899.55	8,412.31	0.10
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	3,653,161.800	102.527186	3,745,483.99	107.269550	3,918,730.22	173,246.23	0.19
Original Face:		Base	10,000,000.000	102.527186	3,745,483.99	107.269550	3,918,730.22	173,246.23	0.19
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,685,926.600	101.655409	1,713,835.58	104.914950	1,768,789.05	54,953.47	0.08
Original Face:		Base	5,000,000.000	101.655409	1,713,835.58	104.914950	1,768,789.05	54,953.47	0.08
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	1,112,733.700	101.954694	1,134,484.24	101.427010	1,128,612.52	-5,871.72	0.05
Original Face:		Base	5,000,000.000	101.954694	1,134,484.24	101.427010	1,128,612.52	-5,871.72	0.05

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3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	1,212,393.060	Local	102.699789	1,245,125.12	100.957660	1,224,003.66	-21,121.46	0.06
Original Face:	6,000,000.000	Base	102.699789	1,245,125.12	100.957660	1,224,003.66	-21,121.46	0.06
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.913477	1,765,582.81	112.781830	2,013,129.73	247,546.92	0.10
Original Face:	1,784,977.000	Base	98.913477	1,765,582.81	112.781830	2,013,129.73	247,546.92	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	2,325,969.800	Local	101.411532	2,358,801.61	101.421290	2,359,028.58	226.97	0.11
Original Face:	10,000,000.000	Base	101.411532	2,358,801.61	101.421290	2,359,028.58	226.97	0.11
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,622,162.020	Local	101.656498	2,665,598.09	104.067800	2,728,826.33	63,228.24	0.13
Original Face:	5,183,921.000	Base	101.656498	2,665,598.09	104.067800	2,728,826.33	63,228.24	0.13
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	718,265.250	Local	102.497050	736,200.69	100.685570	723,189.46	-13,011.23	0.03
Original Face:	5,000,000.000	Base	102.497050	736,200.69	100.685570	723,189.46	-13,011.23	0.03
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,239,942.900	Local	101.111312	1,253,722.54	103.527270	1,283,679.03	29,956.49	0.06
Original Face:	5,000,000.000	Base	101.111312	1,253,722.54	103.527270	1,283,679.03	29,956.49	0.06
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	4,775,497.400	Local	102.377829	4,889,050.58	102.820120	4,910,172.16	21,121.58	0.23
Original Face:	14,550,000.000	Base	102.377829	4,889,050.58	102.820120	4,910,172.16	21,121.58	0.23
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	2,322,353.000	Local	102.564898	2,381,918.98	101.372850	2,354,235.42	-27,683.56	0.11
Original Face:	10,000,000.000	Base	102.564898	2,381,918.98	101.372850	2,354,235.42	-27,683.56	0.11
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	5,000,000.000	Local	104.776314	5,238,815.69	102.073540	5,103,677.00	-135,138.69	0.24
Original Face:	5,000,000.000	Base	104.776314	5,238,815.69	102.073540	5,103,677.00	-135,138.69	0.24
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,884,209.160	Local	103.337335	1,947,091.54	105.759870	1,992,737.16	45,645.62	0.09
Original Face:	3,000,000.000	Base	103.337335	1,947,091.54	105.759870	1,992,737.16	45,645.62	0.09

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3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	1,682,162.600	Local	103.010353	1,732,801.64	102.214640	1,719,416.45	-13,385.19	0.08
Original Face:	5,000,000.000	Base	103.010353	1,732,801.64	102.214640	1,719,416.45	-13,385.19	0.08
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,512,338.270	Local	102.940205	1,556,804.11	105.088350	1,589,291.33	32,487.22	0.08
Original Face:	2,579,263.000	Base	102.940205	1,556,804.11	105.088350	1,589,291.33	32,487.22	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	1,744,468.400	Local	102.277130	1,784,192.22	102.547130	1,788,902.28	4,710.06	0.08
Original Face:	5,000,000.000	Base	102.277130	1,784,192.22	102.547130	1,788,902.28	4,710.06	0.08
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	1,947,216.950	Local	102.845264	2,002,620.41	103.185430	2,009,244.18	6,623.77	0.10
Original Face:	5,000,000.000	Base	102.845264	2,002,620.41	103.185430	2,009,244.18	6,623.77	0.10
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	2,971,587.500	Local	101.873069	3,027,247.37	102.706150	3,052,003.12	24,755.75	0.14
Original Face:	5,000,000.000	Base	101.873069	3,027,247.37	102.706150	3,052,003.12	24,755.75	0.14
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	2,110,062.480	Local	103.682802	2,187,771.90	102.303190	2,158,661.23	-29,110.67	0.10
Original Face:	6,000,000.000	Base	103.682802	2,187,771.90	102.303190	2,158,661.23	-29,110.67	0.10
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	1,832,791.070	Local	99.841294	1,829,882.32	102.113100	1,871,519.78	41,637.46	0.09
Original Face:	3,650,000.000	Base	99.841294	1,829,882.32	102.113100	1,871,519.78	41,637.46	0.09
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	1,919,408.200	Local	103.030549	1,977,576.81	101.841670	1,954,757.36	-22,819.45	0.09
Original Face:	5,000,000.000	Base	103.030549	1,977,576.81	101.841670	1,954,757.36	-22,819.45	0.09
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.915588	1,998,311.75	103.210503	2,064,210.06	65,898.31	0.10
		Base	99.915588	1,998,311.75	103.210503	2,064,210.06	65,898.31	0.10
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	839,932.370	Local	102.006506	856,785.66	104.144270	874,741.44	17,955.78	0.04
Original Face:	1,104,000.000	Base	102.006506	856,785.66	104.144270	874,741.44	17,955.78	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
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	4,097,280.100	Local	103.520054	4,241,506.59	104.081810	4,264,523.29	23,016.70	0.20
Original Face:	5,000,000.000	Base	103.520054	4,241,506.59	104.081810	4,264,523.29	23,016.70	0.20
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	4,955,299.860	Local	102.960424	5,101,997.76	103.918450	5,149,470.81	47,473.05	0.24
Original Face:	6,000,000.000	Base	102.960424	5,101,997.76	103.918450	5,149,470.81	47,473.05	0.24
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,611,398.950	Local	104.085012	7,922,325.50	108.006240	8,220,785.82	298,460.32	0.39
Original Face:	9,629,000.000	Base	104.085012	7,922,325.50	108.006240	8,220,785.82	298,460.32	0.39
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,622,499.600	Local	100.626407	3,645,191.19	107.000770	3,876,102.47	230,911.28	0.18
Original Face:	5,000,000.000	Base	100.626407	3,645,191.19	107.000770	3,876,102.47	230,911.28	0.18
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,997,080.080	Local	99.403954	4,967,295.19	107.602850	5,377,000.58	409,705.39	0.25
Original Face:	6,000,000.000	Base	99.403954	4,967,295.19	107.602850	5,377,000.58	409,705.39	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	5,487,200.300	Local	112.800362	6,189,581.80	114.167010	6,264,572.52	74,990.72	0.30
Original Face:	10,000,000.000	Base	112.800362	6,189,581.80	114.167010	6,264,572.52	74,990.72	0.30
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,542,726.430	Local	104.645007	9,985,986.75	110.367340	10,532,053.32	546,066.57	0.50
Original Face:	11,739,000.000	Base	104.645007	9,985,986.75	110.367340	10,532,053.32	546,066.57	0.50
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	7,065,818.250	Local	100.531632	7,103,382.42	102.207280	7,221,780.64	118,398.22	0.34
Original Face:	15,000,000.000	Base	100.531632	7,103,382.42	102.207280	7,221,780.64	118,398.22	0.34
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042		
	883,520.700	Local	103.536734	914,768.48	100.718380	889,867.74	-24,900.74	0.04
Original Face:	5,000,000.000	Base	103.536734	914,768.48	100.718380	889,867.74	-24,900.74	0.04
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	3,744,698.440	Local	102.619820	3,842,802.79	101.419520	3,797,855.18	-44,947.61	0.18
Original Face:	4,396,000.000	Base	102.619820	3,842,802.79	101.419520	3,797,855.18	-44,947.61	0.18

Base Currency: USD - US DOLLAR

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3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042		
	649,243.050	Local	102.047549	662,536.62	100.430860	652,040.38	-10,496.24	0.03
Original Face:	5,000,000.000	Base	102.047549	662,536.62	100.430860	652,040.38	-10,496.24	0.03
3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043		
	891,324.700	Local	103.248787	920,281.94	100.866500	899,048.03	-21,233.91	0.04
Original Face:	5,000,000.000	Base	103.248787	920,281.94	100.866500	899,048.03	-21,233.91	0.04
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,168,219.880	Local	104.321064	4,348,331.34	104.686090	4,363,546.41	15,215.07	0.21
Original Face:	4,774,000.000	Base	104.321064	4,348,331.34	104.686090	4,363,546.41	15,215.07	0.21
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,654,334.650	Local	103.044567	4,796,039.00	106.155650	4,940,839.20	144,800.20	0.23
Original Face:	5,000,000.000	Base	103.044567	4,796,039.00	106.155650	4,940,839.20	144,800.20	0.23
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	3,741,074.750	Local	101.830731	3,809,563.78	102.540480	3,836,116.01	26,552.23	0.18
Original Face:	5,000,000.000	Base	101.830731	3,809,563.78	102.540480	3,836,116.01	26,552.23	0.18
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	2,311,433.100	Local	104.006531	2,404,041.39	110.048205	2,543,690.64	139,649.25	0.12
Original Face:	10,000,000.000	Base	104.006531	2,404,041.39	110.048205	2,543,690.64	139,649.25	0.12
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	1,038,846.970	Local	102.160490	1,061,291.15	105.112712	1,091,960.22	30,669.07	0.05
Original Face:	7,000,000.000	Base	102.160490	1,061,291.15	105.112712	1,091,960.22	30,669.07	0.05
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				3.257000	01 Nov 2035		
	612,782.850	Local	103.186093	632,306.68	104.769881	642,011.86	9,705.18	0.03
Original Face:	5,000,000.000	Base	103.186093	632,306.68	104.769881	642,011.86	9,705.18	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	3,549,053.400	Local	105.584253	3,747,241.51	111.347991	3,951,799.66	204,558.15	0.19
Original Face:	20,000,000.000	Base	105.584253	3,747,241.51	111.347991	3,951,799.66	204,558.15	0.19
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.090000	01 May 2036		
	671,053.500	Local	103.330630	693,403.81	104.611642	702,000.09	8,596.28	0.03
Original Face:	5,000,000.000	Base	103.330630	693,403.81	104.611642	702,000.09	8,596.28	0.03

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3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.341000	01 Oct 2037		
	277,124.440	Local	106.291466	294,559.63	104.476376	289,529.57	-5,030.06	0.01
Original Face:	4,000,000.000	Base	106.291466	294,559.63	104.476376	289,529.57	-5,030.06	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	1,767,025.440	Local	104.115648	1,839,749.98	107.794218	1,904,751.25	65,001.27	0.09
Original Face:	8,000,000.000	Base	104.115648	1,839,749.98	107.794218	1,904,751.25	65,001.27	0.09
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.334000	01 Jun 2021		
	1,708,758.690	Local	101.676899	1,737,412.84	101.415172	1,732,940.56	-4,472.28	0.08
Original Face:	5,000,000.000	Base	101.676899	1,737,412.84	101.415172	1,732,940.56	-4,472.28	0.08
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				3.749000	01 Aug 2037		
	134,705.600	Local	106.542779	143,519.09	100.410427	135,258.47	-8,260.62	0.01
Original Face:	5,000,000.000	Base	106.542779	143,519.09	100.410427	135,258.47	-8,260.62	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.696000	01 Apr 2023		
	3,658,677.040	Local	102.309647	3,743,179.57	104.490016	3,822,952.22	79,772.65	0.18
Original Face:	4,950,000.000	Base	102.309647	3,743,179.57	104.490016	3,822,952.22	79,772.65	0.18
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.456000	01 Feb 2023		
	2,624,070.310	Local	101.536065	2,664,377.73	103.527163	2,716,625.55	52,247.82	0.13
Original Face:	6,575,000.000	Base	101.536065	2,664,377.73	103.527163	2,716,625.55	52,247.82	0.13
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,358,614.140	Local	102.143405	1,387,734.74	105.136109	1,428,394.04	40,659.30	0.07
Original Face:	6,000,000.000	Base	102.143405	1,387,734.74	105.136109	1,428,394.04	40,659.30	0.07
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,701,625.000	Local	103.428740	1,759,969.30	104.963747	1,786,089.36	26,120.06	0.08
Original Face:	10,000,000.000	Base	103.428740	1,759,969.30	104.963747	1,786,089.36	26,120.06	0.08
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.564000	01 Jan 2021		
	2,194,390.080	Local	100.416742	2,203,535.02	100.007708	2,194,559.22	-8,975.80	0.10
Original Face:	10,000,000.000	Base	100.416742	2,203,535.02	100.007708	2,194,559.22	-8,975.80	0.10
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	2,172,499.440	Local	104.301931	2,265,958.86	108.031179	2,346,976.76	81,017.90	0.11
Original Face:	6,000,000.000	Base	104.301931	2,265,958.86	108.031179	2,346,976.76	81,017.90	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	3,158,161.850	Local	104.911921	3,313,288.27	109.913481	3,471,245.62	157,957.35	0.16
Original Face:	6,750,000.000	Base	104.911921	3,313,288.27	109.913481	3,471,245.62	157,957.35	0.16
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	2,809,786.770	Local	102.731967	2,886,549.23	108.138523	3,038,461.91	151,912.68	0.14
Original Face:	7,000,000.000	Base	102.731967	2,886,549.23	108.138523	3,038,461.91	151,912.68	0.14
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,366,090.640	Local	99.557787	8,329,094.72	104.842340	8,771,205.19	442,110.47	0.42
Original Face:	8,500,000.000	Base	99.557787	8,329,094.72	104.842340	8,771,205.19	442,110.47	0.42
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.766705	5,603,895.83	110.817552	6,224,621.90	620,726.07	0.29
Original Face:	5,617,000.000	Base	99.766705	5,603,895.83	110.817552	6,224,621.90	620,726.07	0.29
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	2,077,660.920	Local	101.203221	2,102,659.77	106.620854	2,215,219.82	112,560.05	0.10
Original Face:	5,948,304.000	Base	101.203221	2,102,659.77	106.620854	2,215,219.82	112,560.05	0.10
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	4,013,858.080	Local	102.176682	4,101,227.00	106.281711	4,265,997.04	164,770.04	0.20
Original Face:	7,922,201.000	Base	102.176682	4,101,227.00	106.281711	4,265,997.04	164,770.04	0.20
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	2,317,505.100	Local	102.177144	2,367,960.53	109.326331	2,533,643.30	165,682.77	0.12
Original Face:	6,000,000.000	Base	102.177144	2,367,960.53	109.326331	2,533,643.30	165,682.77	0.12
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	4,420,370.820	Local	104.353905	4,612,829.58	108.026679	4,775,179.80	162,350.22	0.23
Original Face:	11,523,254.000	Base	104.353905	4,612,829.58	108.026679	4,775,179.80	162,350.22	0.23
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	26,973.050	Local	99.891707	26,943.84	102.539830	27,658.12	714.28	0.00
Original Face:	5,000,000.000	Base	99.891707	26,943.84	102.539830	27,658.12	714.28	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,867,705.070	Local	117.003608	4,525,354.49	124.000130	4,795,959.31	270,604.82	0.23
Original Face:	41,000,000.000	Base	117.003608	4,525,354.49	124.000130	4,795,959.31	270,604.82	0.23

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31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	175,325.300	101.444418	177,857.73	118.894860	208,452.77	30,595.04	0.01
Original Face:		Base	5,000,000.000	101.444418	177,857.73	118.894860	208,452.77	30,595.04	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	900,925.540	108.565049	978,090.25	112.999100	1,018,037.75	39,947.50	0.05
Original Face:		Base	5,855,000.000	108.565049	978,090.25	112.999100	1,018,037.75	39,947.50	0.05
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.038940	25 Sep 2039		
		Local	519,239.500	104.818857	544,260.91	114.711620	595,628.04	51,367.13	0.03
Original Face:		Base	5,000,000.000	104.818857	544,260.91	114.711620	595,628.04	51,367.13	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	5,035.920	101.223808	5,097.55	102.756740	5,174.75	77.20	0.00
Original Face:		Base	6,000,000.000	101.223808	5,097.55	102.756740	5,174.75	77.20	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.568942	25 Aug 2039		
		Local	1,493,233.000	102.585855	1,531,845.84	112.815910	1,684,604.40	152,758.56	0.08
Original Face:		Base	10,000,000.000	102.585855	1,531,845.84	112.815910	1,684,604.40	152,758.56	0.08
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	707.460	101.453086	717.74	100.366040	710.05	-7.69	0.00
Original Face:		Base	6,000,000.000	101.453086	717.74	100.366040	710.05	-7.69	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	4,515,020.670	102.400352	4,623,397.06	110.251370	4,977,872.14	354,475.08	0.24
Original Face:		Base	8,609,641.000	102.400352	4,623,397.06	110.251370	4,977,872.14	354,475.08	0.24
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	3,524,238.000	99.601271	3,510,185.85	104.773750	3,692,476.31	182,290.46	0.17
Original Face:		Base	5,000,000.000	99.601271	3,510,185.85	104.773750	3,692,476.31	182,290.46	0.17
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.034727	25 Oct 2040		
		Local	911,558.800	108.015417	984,624.04	116.093490	1,058,260.42	73,636.38	0.05
Original Face:		Base	5,000,000.000	108.015417	984,624.04	116.093490	1,058,260.42	73,636.38	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,049,139.870	99.659449	1,045,567.01	114.851238	1,204,950.13	159,383.12	0.06
Original Face:		Base	11,959,998.000	99.659449	1,045,567.01	114.851238	1,204,950.13	159,383.12	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
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	62.750	100.191235	62.87	105.049767	65.92	3.05	0.00
	Original Face:	Base	3,640,000.000	100.191235	62.87	105.049767	65.92	3.05	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	488.520	100.042987	488.73	105.747126	516.60	27.87	0.00
	Original Face:	Base	4,300,000.000	100.042987	488.73	105.747126	516.60	27.87	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	167,436.350	99.397586	166,427.69	114.552626	191,802.74	25,375.05	0.01
	Original Face:	Base	5,000,000.000	99.397586	166,427.69	114.552626	191,802.74	25,375.05	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	199,487.410	100.573580	200,631.63	116.980964	233,362.30	32,730.67	0.01
	Original Face:	Base	6,500,000.000	100.573580	200,631.63	116.980964	233,362.30	32,730.67	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	421,003.600	100.136213	421,577.06	116.989560	492,530.26	70,953.20	0.02
	Original Face:	Base	8,000,000.000	100.136213	421,577.06	116.989560	492,530.26	70,953.20	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	282,000.310	100.448804	283,265.94	112.139433	316,233.55	32,967.61	0.01
	Original Face:	Base	5,457,127.000	100.448804	283,265.94	112.139433	316,233.55	32,967.61	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	267,568.800	100.505122	268,920.35	112.142186	300,057.50	31,137.15	0.01
	Original Face:	Base	5,000,000.000	100.505122	268,920.35	112.142186	300,057.50	31,137.15	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	867,017.620	100.927779	875,061.63	116.292255	1,008,274.34	133,212.71	0.05
	Original Face:	Base	10,547,657.000	100.927779	875,061.63	116.292255	1,008,274.34	133,212.71	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	519,754.380	100.519467	522,454.33	116.718951	606,651.86	84,197.53	0.03
	Original Face:	Base	17,500,000.000	100.519467	522,454.33	116.718951	606,651.86	84,197.53	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	219,475.880	103.266523	226,645.11	115.647997	253,819.46	27,174.35	0.01
	Original Face:	Base	9,397,749.000	103.266523	226,645.11	115.647997	253,819.46	27,174.35	0.01

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3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	7,364,468.360	Local	105.368868	7,759,856.96	108.120998	7,962,536.69	202,679.73	0.38
Original Face:	15,243,777.000	Base	105.368868	7,759,856.96	108.120998	7,962,536.69	202,679.73	0.38
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	1,841,506.730	Local	100.612971	1,852,794.63	104.126117	1,917,489.45	64,694.82	0.09
Original Face:	4,744,826.000	Base	100.612971	1,852,794.63	104.126117	1,917,489.45	64,694.82	0.09
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	2,628,292.530	Local	100.639097	2,645,089.88	104.132226	2,736,899.52	91,809.64	0.13
Original Face:	4,166,154.000	Base	100.639097	2,645,089.88	104.132226	2,736,899.52	91,809.64	0.13
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	6,386,374.100	Local	102.522956	6,547,499.52	106.241121	6,784,955.44	237,455.92	0.32
Original Face:	10,000,000.000	Base	102.522956	6,547,499.52	106.241121	6,784,955.44	237,455.92	0.32
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	8,005,269.230	Local	108.125729	8,655,755.72	108.415288	8,678,935.69	23,179.97	0.41
Original Face:	9,938,165.000	Base	108.125729	8,655,755.72	108.415288	8,678,935.69	23,179.97	0.41
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	5,429,295.920	Local	108.123104	5,870,323.27	108.415163	5,886,180.02	15,856.75	0.28
Original Face:	6,864,195.000	Base	108.123104	5,870,323.27	108.415163	5,886,180.02	15,856.75	0.28
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	6,112,469.710	Local	105.336579	6,438,666.49	107.581934	6,575,913.13	137,246.64	0.31
Original Face:	11,668,342.000	Base	105.336579	6,438,666.49	107.581934	6,575,913.13	137,246.64	0.31
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	5,491,931.900	Local	99.832368	5,482,725.67	106.621305	5,855,569.46	372,843.79	0.28
Original Face:	10,000,000.000	Base	99.832368	5,482,725.67	106.621305	5,855,569.46	372,843.79	0.28
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	3,188,698.020	Local	100.691672	3,210,753.35	105.129569	3,352,264.49	141,511.14	0.16
Original Face:	6,000,000.000	Base	100.691672	3,210,753.35	105.129569	3,352,264.49	141,511.14	0.16
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	967,091.940	Local	105.001934	1,015,465.24	114.949977	1,111,671.96	96,206.72	0.05
Original Face:	9,100,000.000	Base	105.001934	1,015,465.24	114.949977	1,111,671.96	96,206.72	0.05

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31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	537,479.070	101.073895	543,251.03	106.043853	569,963.51	26,712.48	0.03
	Original Face:	Base	7,060,000.000	101.073895	543,251.03	106.043853	569,963.51	26,712.48	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	576,148.800	102.492945	590,511.87	106.196226	611,848.28	21,336.41	0.03
	Original Face:	Base	6,000,000.000	102.492945	590,511.87	106.196226	611,848.28	21,336.41	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	1,422,839.250	104.106944	1,481,274.46	110.049873	1,565,832.79	84,558.33	0.07
	Original Face:	Base	5,000,000.000	104.106944	1,481,274.46	110.049873	1,565,832.79	84,558.33	0.07
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	3,204,673.290	103.471600	3,315,926.72	107.984979	3,460,565.78	144,639.06	0.16
	Original Face:	Base	7,000,000.000	103.471600	3,315,926.72	107.984979	3,460,565.78	144,639.06	0.16
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	256,986.450	100.935851	259,391.46	105.875517	272,085.73	12,694.27	0.01
	Original Face:	Base	7,000,000.000	100.935851	259,391.46	105.875517	272,085.73	12,694.27	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	1,037,539.480	105.467025	1,094,262.02	107.882288	1,119,321.33	25,059.31	0.05
	Original Face:	Base	6,100,000.000	105.467025	1,094,262.02	107.882288	1,119,321.33	25,059.31	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	3,114,399.060	101.752451	3,168,977.38	104.148491	3,243,599.62	74,622.24	0.15
	Original Face:	Base	9,500,000.000	101.752451	3,168,977.38	104.148491	3,243,599.62	74,622.24	0.15
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,570,680.850	102.745467	1,613,803.37	108.074953	1,697,512.59	83,709.22	0.08
	Original Face:	Base	5,000,000.000	102.745467	1,613,803.37	108.074953	1,697,512.59	83,709.22	0.08
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	2,468,574.680	103.883252	2,564,435.66	107.884283	2,663,204.09	98,768.43	0.13
	Original Face:	Base	7,899,440.000	103.883252	2,564,435.66	107.884283	2,663,204.09	98,768.43	0.13
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	2,690,358.400	105.904655	2,849,214.77	109.669122	2,950,492.44	101,277.67	0.14
	Original Face:	Base	8,000,000.000	105.904655	2,849,214.77	109.669122	2,950,492.44	101,277.67	0.14

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31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	3,127,249.320	Local	102.237720	3,197,228.41	105.194464	3,289,693.16	92,464.75	0.16
Original Face:	6,000,000.000	Base	102.237720	3,197,228.41	105.194464	3,289,693.16	92,464.75	0.16
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	2,683,997.850	Local	102.352411	2,747,136.51	104.906629	2,815,691.67	68,555.16	0.13
Original Face:	5,000,000.000	Base	102.352411	2,747,136.51	104.906629	2,815,691.67	68,555.16	0.13
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	2,881,445.850	Local	103.231846	2,974,569.73	106.516961	3,069,228.55	94,658.82	0.15
Original Face:	5,000,000.000	Base	103.231846	2,974,569.73	106.516961	3,069,228.55	94,658.82	0.15
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				3.169000	01 Feb 2037		
	476,665.450	Local	102.980785	490,873.82	105.205453	501,478.05	10,604.23	0.02
Original Face:	5,000,000.000	Base	102.980785	490,873.82	105.205453	501,478.05	10,604.23	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	429,618.060	Local	105.727378	454,223.91	109.299055	469,568.48	15,344.57	0.02
Original Face:	3,262,241.000	Base	105.727378	454,223.91	109.299055	469,568.48	15,344.57	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.534000	01 Jan 2037		
	628,013.830	Local	102.972387	646,680.83	104.425909	655,809.15	9,128.32	0.03
Original Face:	6,271,091.000	Base	102.972387	646,680.83	104.425909	655,809.15	9,128.32	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	856,421.760	Local	102.545348	878,220.67	105.057234	899,733.01	21,512.34	0.04
Original Face:	12,000,000.000	Base	102.545348	878,220.67	105.057234	899,733.01	21,512.34	0.04
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.060191	9,906,019.05	133.964355	13,396,435.50	3,490,416.45	0.63
		Base	99.060191	9,906,019.05	133.964355	13,396,435.50	3,490,416.45	0.63
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.683109	4,984,155.44	159.629231	7,981,461.55	2,997,306.11	0.38
		Base	99.683109	4,984,155.44	159.629231	7,981,461.55	2,997,306.11	0.38
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	6,400,000.000	Local	96.687500	6,188,000.00	101.221470	6,478,174.08	290,174.08	0.31
Original Face:	6,400,000.000	Base	96.687500	6,188,000.00	101.221470	6,478,174.08	290,174.08	0.31

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34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.609467	6,309,816.57	107.065240	6,520,273.12	210,456.55	0.31
Original Face:	6,090,000.000	Base	103.609467	6,309,816.57	107.065240	6,520,273.12	210,456.55	0.31
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				1.113750	05 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	97.500000	4,875,000.00	-125,000.00	0.23
		Base	100.000000	5,000,000.00	97.500000	4,875,000.00	-125,000.00	0.23
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.965622	4,998,281.09	103.756000	5,187,800.00	189,518.91	0.25
		Base	99.965622	4,998,281.09	103.756000	5,187,800.00	189,518.91	0.25
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.393194	25 Jul 2022		
	5,000,000.000	Local	99.613157	4,980,657.83	103.243860	5,162,193.00	181,535.17	0.24
Original Face:	5,000,000.000	Base	99.613157	4,980,657.83	103.243860	5,162,193.00	181,535.17	0.24
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	2,513,216.720	Local	110.696014	2,782,030.74	112.790669	2,834,673.95	52,643.21	0.13
Original Face:	8,707,929.000	Base	110.696014	2,782,030.74	112.790669	2,834,673.95	52,643.21	0.13
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	10,119,909.500	Local	105.702066	10,696,953.45	108.144272	10,944,102.46	247,149.01	0.52
Original Face:	11,805,572.000	Base	105.702066	10,696,953.45	108.144272	10,944,102.46	247,149.01	0.52
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	4,900,909.400	Local	100.000000	4,900,909.40	105.846982	5,187,464.69	286,555.29	0.25
Original Face:	10,000,000.000	Base	100.000000	4,900,909.40	105.846982	5,187,464.69	286,555.29	0.25
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	1,588,716.350	Local	109.026883	1,732,127.91	113.768753	1,807,462.78	75,334.87	0.09
Original Face:	6,000,000.000	Base	109.026883	1,732,127.91	113.768753	1,807,462.78	75,334.87	0.09
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	3,452,210.380	Local	105.683678	3,648,422.90	107.327149	3,705,158.98	56,736.08	0.18
Original Face:	5,682,660.000	Base	105.683678	3,648,422.90	107.327149	3,705,158.98	56,736.08	0.18
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	2,409,907.320	Local	105.904654	2,552,204.01	107.509914	2,590,889.29	38,685.28	0.12
Original Face:	5,271,946.000	Base	105.904654	2,552,204.01	107.509914	2,590,889.29	38,685.28	0.12

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36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	6,840,755.370	Local	105.690001	7,229,994.39	107.160973	7,330,620.02	100,625.63	0.35
Original Face:	8,934,236.000	Base	105.690001	7,229,994.39	107.160973	7,330,620.02	100,625.63	0.35
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	179,586.890	Local	100.888862	181,183.17	116.599785	209,397.93	28,214.76	0.01
Original Face:	7,000,000.000	Base	100.888862	181,183.17	116.599785	209,397.93	28,214.76	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	1,904,717.850	Local	103.859054	1,978,221.94	106.099646	2,020,898.90	42,676.96	0.10
Original Face:	22,821,698.000	Base	103.859054	1,978,221.94	106.099646	2,020,898.90	42,676.96	0.10
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	515,025.790	Local	102.654413	528,696.70	104.245274	536,890.05	8,193.35	0.03
Original Face:	5,000,000.000	Base	102.654413	528,696.70	104.245274	536,890.05	8,193.35	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	3,895,901.040	Local	101.063458	3,937,332.30	102.808553	4,005,319.49	67,987.19	0.19
Original Face:	13,640,889.000	Base	101.063458	3,937,332.30	102.808553	4,005,319.49	67,987.19	0.19
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	1,239,696.550	Local	108.056822	1,339,576.69	108.994434	1,351,200.24	11,623.55	0.06
Original Face:	5,000,000.000	Base	108.056822	1,339,576.69	108.994434	1,351,200.24	11,623.55	0.06
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	3,000,001.690	Local	106.278589	3,188,359.48	106.989945	3,209,700.16	21,340.68	0.15
Original Face:	10,000,000.000	Base	106.278589	3,188,359.48	106.989945	3,209,700.16	21,340.68	0.15
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.209000	20 Mar 2070		
	6,593,172.780	Local	106.597866	7,028,181.46	106.656250	7,032,030.84	3,849.38	0.33
Original Face:	6,631,731.000	Base	106.597866	7,028,181.46	106.656250	7,032,030.84	3,849.38	0.33
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.195000	20 Apr 2070		
	9,996,067.770	Local	112.328823	11,228,465.26	112.359375	11,231,519.27	3,054.01	0.53
Original Face:	10,005,856.000	Base	112.328823	11,228,465.26	112.359375	11,231,519.27	3,054.01	0.53
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	7,538,423.000	Local	107.115194	8,074,796.43	106.735215	8,046,152.00	-28,644.43	0.38
Original Face:	7,538,423.000	Base	107.115194	8,074,796.43	106.735215	8,046,152.00	-28,644.43	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
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					4.129000	20 May 2070		
		Local	10,000,000.000	110.795688	11,079,568.79	110.796875	11,079,687.50	118.71	0.52
Original Face:		Base	10,000,000.000	110.795688	11,079,568.79	110.796875	11,079,687.50	118.71	0.52
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	155,529.620	100.839088	156,834.65	116.943620	181,881.97	25,047.32	0.01
Original Face:		Base	7,322,535.000	100.839088	156,834.65	116.943620	181,881.97	25,047.32	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	892,459.390	105.102604	937,998.06	113.534893	1,013,252.81	75,254.75	0.05
Original Face:		Base	8,800,000.000	105.102604	937,998.06	113.534893	1,013,252.81	75,254.75	0.05
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					1.118380	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.771292	9,977,129.20	-22,870.80	0.47
		Base		100.000000	10,000,000.00	99.771292	9,977,129.20	-22,870.80	0.47
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	670,421.710	106.363165	713,081.75	109.646310	735,092.67	22,010.92	0.03
Original Face:		Base	2,500,000.000	106.363165	713,081.75	109.646310	735,092.67	22,010.92	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	1,156,508.800	102.369142	1,183,908.13	101.577950	1,174,757.93	-9,150.20	0.06
Original Face:		Base	10,000,000.000	102.369142	1,183,908.13	101.577950	1,174,757.93	-9,150.20	0.06
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	3,232,192.960	106.160671	3,431,317.72	111.778350	3,612,891.96	181,574.24	0.17
Original Face:		Base	8,000,000.000	106.160671	3,431,317.72	111.778350	3,612,891.96	181,574.24	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					0.378130	20 Aug 2067		
		Local	54,647.400	100.000000	54,647.40	99.961740	54,626.49	-20.91	0.00
Original Face:		Base	10,000,000.000	100.000000	54,647.40	99.961740	54,626.49	-20.91	0.00
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.903880	20 Apr 2067		
		Local	8,863,798.800	103.549222	9,178,394.70	102.516310	9,086,839.46	-91,555.24	0.43
Original Face:		Base	10,000,000.000	103.549222	9,178,394.70	102.516310	9,086,839.46	-91,555.24	0.43
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	433,714.700	103.483534	448,823.30	106.591890	462,304.70	13,481.40	0.02
Original Face:		Base	10,000,000.000	103.483534	448,823.30	106.591890	462,304.70	13,481.40	0.02

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38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
		Local	266,241.340	102.292461	272,344.82	100.025430	266,309.05	-6,035.77	0.01
Original Face:		Base	6,500,000.000	102.292461	272,344.82	100.025430	266,309.05	-6,035.77	0.01
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					0.378130	20 Jun 2063		
		Local	147,531.860	100.000000	147,531.86	99.888050	147,366.70	-165.16	0.01
Original Face:		Base	9,934,605.000	100.000000	147,531.86	99.888050	147,366.70	-165.16	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.325250	20 Dec 2066		
		Local	9,012,750.200	101.030092	9,105,589.80	101.038590	9,106,355.72	765.92	0.43
Original Face:		Base	10,000,000.000	101.030092	9,105,589.80	101.038590	9,106,355.72	765.92	0.43
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.706170	20 Aug 2034		
		Local	795,557.600	106.972697	851,029.42	115.601140	919,673.65	68,644.23	0.04
Original Face:		Base	5,000,000.000	106.972697	851,029.42	115.601140	919,673.65	68,644.23	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.953220	20 Apr 2037		
		Local	1,619,590.300	108.096584	1,750,721.79	115.469350	1,870,130.39	119,408.60	0.09
Original Face:		Base	10,000,000.000	108.096584	1,750,721.79	115.469350	1,870,130.39	119,408.60	0.09
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
		Local	0.010	-437,200.000000	-43.72	100.000000	0.01	43.73	0.00
Original Face:		Base	3,250,000.000	-437,200.000000	-43.72	100.000000	0.01	43.73	0.00
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
		Local	1,913,486.630	103.868907	1,987,517.64	100.364030	1,920,452.30	-67,065.34	0.09
Original Face:		Base	5,000,000.000	103.868907	1,987,517.64	100.364030	1,920,452.30	-67,065.34	0.09
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	620,858.030	102.191048	634,461.33	104.899770	651,278.65	16,817.32	0.03
Original Face:		Base	6,500,000.000	102.191048	634,461.33	104.899770	651,278.65	16,817.32	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.692319	1,993,846.37	107.468380	2,149,367.60	155,521.23	0.10
Original Face:		Base	2,000,000.000	99.692319	1,993,846.37	107.468380	2,149,367.60	155,521.23	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	5,000,000.000	103.293363	5,164,668.13	102.462260	5,123,113.00	-41,555.13	0.24
Original Face:		Base	5,000,000.000	103.293363	5,164,668.13	102.462260	5,123,113.00	-41,555.13	0.24

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38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	804,429.990	100.244878	806,399.86	100.923000	811,854.88	5,455.02	0.04
	Original Face:	Base	3,000,000.000	100.244878	806,399.86	100.923000	811,854.88	5,455.02	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	3,096,501.240	100.279872	3,105,167.49	104.266940	3,228,627.09	123,459.60	0.15
	Original Face:	Base	12,000,000.000	100.279872	3,105,167.49	104.266940	3,228,627.09	123,459.60	0.15
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.420324	5,234,659.40	112.037520	6,082,516.96	847,857.56	0.29
	Original Face:	Base	5,429,000.000	96.420324	5,234,659.40	112.037520	6,082,516.96	847,857.56	0.29
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	1,181,681.720	99.889609	1,180,377.25	100.724780	1,190,246.31	9,869.06	0.06
	Original Face:	Base	5,000,000.000	99.889609	1,180,377.25	100.724780	1,190,246.31	9,869.06	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	437,999.100	102.457544	448,763.12	102.759670	450,086.43	1,323.31	0.02
	Original Face:	Base	5,000,000.000	102.457544	448,763.12	102.759670	450,086.43	1,323.31	0.02
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	2,035,940.210	102.370386	2,084,199.86	106.243280	2,163,049.66	78,849.80	0.10
	Original Face:	Base	3,000,000.000	102.370386	2,084,199.86	106.243280	2,163,049.66	78,849.80	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	5,790,975.040	99.890473	5,784,632.36	101.939790	5,903,307.79	118,675.43	0.28
	Original Face:	Base	10,000,000.000	99.890473	5,784,632.36	101.939790	5,903,307.79	118,675.43	0.28
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	4,574,867.680	101.847361	4,659,381.98	102.466370	4,687,700.84	28,318.86	0.22
	Original Face:	Base	5,879,850.000	101.847361	4,659,381.98	102.466370	4,687,700.84	28,318.86	0.22
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.072620	20 Nov 2042		
		Local	2,437,661.320	113.592364	2,768,997.11	119.002440	2,900,876.45	131,879.34	0.14
	Original Face:	Base	5,010,613.000	113.592364	2,768,997.11	119.002440	2,900,876.45	131,879.34	0.14
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	3,174,403.740	99.572931	3,160,846.86	101.896390	3,234,602.82	73,755.96	0.15
	Original Face:	Base	6,000,000.000	99.572931	3,160,846.86	101.896390	3,234,602.82	73,755.96	0.15

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38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	7,146,596.750	Local	102.127909	7,298,669.83	101.757160	7,272,173.89	-26,495.94	0.34
Original Face:	13,484,830.000	Base	102.127909	7,298,669.83	101.757160	7,272,173.89	-26,495.94	0.34
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042		
	1,446,660.400	Local	100.446553	1,453,120.50	101.510060	1,468,505.84	15,385.34	0.07
Original Face:	5,000,000.000	Base	100.446553	1,453,120.50	101.510060	1,468,505.84	15,385.34	0.07
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043		
	2,747,793.200	Local	101.314304	2,783,907.55	101.467810	2,788,125.58	4,218.03	0.13
Original Face:	10,000,000.000	Base	101.314304	2,783,907.55	101.467810	2,788,125.58	4,218.03	0.13
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	5,830,815.730	Local	101.358926	5,910,052.19	105.377863	6,144,389.01	234,336.82	0.29
Original Face:	6,068,715.000	Base	101.358926	5,910,052.19	105.377863	6,144,389.01	234,336.82	0.29
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.178130	20 Aug 2069		
	10,041,962.900	Local	102.767271	10,319,851.25	102.656510	10,308,728.65	-11,122.60	0.49
Original Face:	10,000,000.000	Base	102.767271	10,319,851.25	102.656510	10,308,728.65	-11,122.60	0.49
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.382120	20 Jul 2070		
	13,083,197.000	Local	118.646394	15,522,741.47	118.648438	15,523,008.88	267.41	0.74
Original Face:	13,083,197.000	Base	118.646394	15,522,741.47	118.648438	15,523,008.88	267.41	0.74
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	4,743,271.700	Local	100.432119	4,763,768.28	101.775820	4,827,503.67	63,735.39	0.23
Original Face:	10,000,000.000	Base	100.432119	4,763,768.28	101.775820	4,827,503.67	63,735.39	0.23
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	3,943,629.600	Local	98.105582	3,868,920.76	102.004590	4,022,683.20	153,762.44	0.19
Original Face:	10,000,000.000	Base	98.105582	3,868,920.76	102.004590	4,022,683.20	153,762.44	0.19
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.615140	20 Jun 2048		
	6,388,443.700	Local	106.486510	6,802,830.73	115.702860	7,391,612.07	588,781.34	0.35
Original Face:	10,000,000.000	Base	106.486510	6,802,830.73	115.702860	7,391,612.07	588,781.34	0.35
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.618220	20 Feb 2049		
	6,340,199.000	Local	104.655824	6,635,387.49	112.050590	7,104,230.39	468,842.90	0.34
Original Face:	10,000,000.000	Base	104.655824	6,635,387.49	112.050590	7,104,230.39	468,842.90	0.34

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	6,516,685.600	101.858930	6,637,826.25	103.281300	6,730,517.60	92,691.35	0.32
Original Face:		Base	10,000,000.000	101.858930	6,637,826.25	103.281300	6,730,517.60	92,691.35	0.32
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					4.888260	20 Jun 2034		
		Local	4,336,628.590	104.720842	4,541,353.96	108.898030	4,722,503.10	181,149.14	0.22
Original Face:		Base	6,317,173.000	104.720842	4,541,353.96	108.898030	4,722,503.10	181,149.14	0.22
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.643030	20 Dec 2041		
		Local	8,444,294.580	104.950090	8,862,294.74	109.998160	9,288,568.66	426,273.92	0.44
Original Face:		Base	11,457,930.000	104.950090	8,862,294.74	109.998160	9,288,568.66	426,273.92	0.44
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.525410	20 Jan 2050		
		Local	7,370,450.100	113.678038	8,378,583.08	117.043190	8,626,609.91	248,026.83	0.41
Original Face:		Base	8,141,884.000	113.678038	8,378,583.08	117.043190	8,626,609.91	248,026.83	0.41
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.846434	4,992,321.68	112.582938	5,629,146.90	636,825.22	0.27
		Base		99.846434	4,992,321.68	112.582938	5,629,146.90	636,825.22	0.27
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.927059	3,997,082.36	106.520596	4,260,823.84	263,741.48	0.20
		Base		99.927059	3,997,082.36	106.520596	4,260,823.84	263,741.48	0.20
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	115.731958	11,573,195.75	136.770428	13,677,042.80	2,103,847.05	0.65
		Base		115.731958	11,573,195.75	136.770428	13,677,042.80	2,103,847.05	0.65
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.111066	5,918,575.21	110.912200	6,366,360.28	447,785.07	0.30
Original Face:		Base	5,740,000.000	103.111066	5,918,575.21	110.912200	6,366,360.28	447,785.07	0.30
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.315407	4,965,770.37	160.390225	8,019,511.25	3,053,740.88	0.38
		Base		99.315407	4,965,770.37	160.390225	8,019,511.25	3,053,740.88	0.38
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.897758	9,989,775.79	105.770215	10,577,021.50	587,245.71	0.50
		Base		99.897758	9,989,775.79	105.770215	10,577,021.50	587,245.71	0.50

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46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	6,312,932.680	108.544536	6,852,343.49	100.764620	6,361,202.63	-491,140.86	0.30
	Original Face:	Base	10,000,000.000	108.544536	6,852,343.49	100.764620	6,361,202.63	-491,140.86	0.30
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.669086	2,207,675.92	103.484990	2,269,428.78	61,752.86	0.11
	Original Face:	Base	4,840,000.000	100.669086	2,207,675.92	103.484990	2,269,428.78	61,752.86	0.11
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.442689	4,922,134.45	142.344269	7,117,213.45	2,195,079.00	0.34
		Base		98.442689	4,922,134.45	142.344269	7,117,213.45	2,195,079.00	0.34
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.256380	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.238406	5,011,920.30	11,920.30	0.24
		Base		100.000000	5,000,000.00	100.238406	5,011,920.30	11,920.30	0.24
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.941480	4,997,074.02	113.608604	5,680,430.20	683,356.18	0.27
		Base		99.941480	4,997,074.02	113.608604	5,680,430.20	683,356.18	0.27
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.636270	9,963,627.02	106.766166	10,676,616.60	712,989.58	0.51
		Base		99.636270	9,963,627.02	106.766166	10,676,616.60	712,989.58	0.51
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.685228	3,987,409.10	117.696084	4,707,843.36	720,434.26	0.22
		Base		99.685228	3,987,409.10	117.696084	4,707,843.36	720,434.26	0.22
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					1.267630	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	98.361580	14,754,237.00	-245,763.00	0.70
		Base		100.000000	15,000,000.00	98.361580	14,754,237.00	-245,763.00	0.70
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.725823	4,986,291.16	155.210335	7,760,516.75	2,774,225.59	0.37
		Base		99.725823	4,986,291.16	155.210335	7,760,516.75	2,774,225.59	0.37
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	116.681132	11,668,113.16	134.034116	13,403,411.60	1,735,298.44	0.63
		Base		116.681132	11,668,113.16	134.034116	13,403,411.60	1,735,298.44	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.859411	9,985,941.08	112.081182	11,208,118.20	1,222,177.12	0.53
		Base	99.859411	9,985,941.08	112.081182	11,208,118.20	1,222,177.12	0.53
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.893263	7,991,461.04	103.844227	8,307,538.16	316,077.12	0.39
		Base	99.893263	7,991,461.04	103.844227	8,307,538.16	316,077.12	0.39
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020		
	10,000,000.000	Local	100.011718	10,001,171.76	100.229547	10,022,954.70	21,782.94	0.47
		Base	100.011718	10,001,171.76	100.229547	10,022,954.70	21,782.94	0.47
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				1.036130	04 May 2021		
	19,900,000.000	Local	100.109349	19,921,760.37	100.224050	19,944,585.95	22,825.58	0.94
		Base	100.109349	19,921,760.37	100.224050	19,944,585.95	22,825.58	0.94
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.631014	4,981,550.68	111.685675	5,584,283.75	602,733.07	0.26
		Base	99.631014	4,981,550.68	111.685675	5,584,283.75	602,733.07	0.26
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.642335	6,974,963.44	117.562369	8,229,365.83	1,254,402.39	0.39
		Base	99.642335	6,974,963.44	117.562369	8,229,365.83	1,254,402.39	0.39
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.893543	4,994,677.16	111.502169	5,575,108.45	580,431.29	0.26
		Base	99.893543	4,994,677.16	111.502169	5,575,108.45	580,431.29	0.26
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.630786	4,981,539.31	106.000059	5,300,002.95	318,463.64	0.25
		Base	99.630786	4,981,539.31	106.000059	5,300,002.95	318,463.64	0.25
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.940276	4,997,013.79	110.381542	5,519,077.10	522,063.31	0.26
		Base	99.940276	4,997,013.79	110.381542	5,519,077.10	522,063.31	0.26
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.921130	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.464487	20,092,897.40	92,897.40	0.95
		Base	100.000000	20,000,000.00	100.464487	20,092,897.40	92,897.40	0.95

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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
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.853314	5,542,665.70	114.143829	5,707,191.45	164,525.75	0.27
		Base	110.853314	5,542,665.70	114.143829	5,707,191.45	164,525.75	0.27
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.975356	4,998,767.80	102.719986	5,135,999.30	137,231.50	0.24
		Base	99.975356	4,998,767.80	102.719986	5,135,999.30	137,231.50	0.24
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	115.578346	3,467,350.38	137.169023	4,115,070.69	647,720.31	0.19
		Base	115.578346	3,467,350.38	137.169023	4,115,070.69	647,720.31	0.19
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.705147	19,941,029.45	99.111838	19,822,367.60	-118,661.85	0.94
		Base	99.705147	19,941,029.45	99.111838	19,822,367.60	-118,661.85	0.94
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022		
	3,000,000.000	Local	99.951772	2,998,553.16	104.166723	3,125,001.69	126,448.53	0.15
		Base	99.951772	2,998,553.16	104.166723	3,125,001.69	126,448.53	0.15
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.953782	9,795,470.61	157.280410	15,413,480.18	5,618,009.57	0.73
		Base	99.953782	9,795,470.61	157.280410	15,413,480.18	5,618,009.57	0.73
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.874663	14,981,199.44	106.919453	16,037,917.95	1,056,718.51	0.76
		Base	99.874663	14,981,199.44	106.919453	16,037,917.95	1,056,718.51	0.76
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021		
	3,000,000.000	Local	100.119365	3,003,580.96	100.945560	3,028,366.80	24,785.84	0.14
		Base	100.119365	3,003,580.96	100.945560	3,028,366.80	24,785.84	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.397872	5,019,893.59	111.676027	5,583,801.35	563,907.76	0.26
		Base	100.397872	5,019,893.59	111.676027	5,583,801.35	563,907.76	0.26
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	101.550000	10,155,000.00	155,000.00	0.48
		Base	100.000000	10,000,000.00	101.550000	10,155,000.00	155,000.00	0.48

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808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.887295	9,988,729.46	114.264054	11,426,405.40	1,437,675.94	0.54
		Base		99.887295	9,988,729.46	114.264054	11,426,405.40	1,437,675.94	0.54
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.966342	4,998,317.11	106.248325	5,312,416.25	314,099.14	0.25
		Base		99.966342	4,998,317.11	106.248325	5,312,416.25	314,099.14	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.995072	3,999,802.88	103.731157	4,149,246.28	149,443.40	0.20
		Base		99.995072	3,999,802.88	103.731157	4,149,246.28	149,443.40	0.20
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.876046	4,993,802.32	107.609233	5,380,461.65	386,659.33	0.25
		Base		99.876046	4,993,802.32	107.609233	5,380,461.65	386,659.33	0.25
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.995274	4,999,763.72	103.608244	5,180,412.20	180,648.48	0.25
		Base		99.995274	4,999,763.72	103.608244	5,180,412.20	180,648.48	0.25
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.954960	4,997,748.02	107.337033	5,366,851.65	369,103.63	0.25
		Base		99.954960	4,997,748.02	107.337033	5,366,851.65	369,103.63	0.25
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.970146	4,998,507.32	104.145449	5,207,272.45	208,765.13	0.25
		Base		99.970146	4,998,507.32	104.145449	5,207,272.45	208,765.13	0.25
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	107.183501	5,359,175.06	150.930756	7,546,537.80	2,187,362.74	0.36
		Base		107.183501	5,359,175.06	150.930756	7,546,537.80	2,187,362.74	0.36
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.946316	4,997,315.82	104.213964	5,210,698.20	213,382.38	0.25
		Base		99.946316	4,997,315.82	104.213964	5,210,698.20	213,382.38	0.25
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.910249	2,997,307.46	106.460202	3,193,806.06	196,498.60	0.15
		Base		99.910249	2,997,307.46	106.460202	3,193,806.06	196,498.60	0.15

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902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.948314	4,997,415.69	101.563378	5,078,168.90	80,753.21	0.24
		Base		99.948314	4,997,415.69	101.563378	5,078,168.90	80,753.21	0.24
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.981913	14,997,286.90	101.425334	15,213,800.10	216,513.20	0.72
		Base		99.981913	14,997,286.90	101.425334	15,213,800.10	216,513.20	0.72
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.701495	4,985,074.77	159.805463	7,990,273.15	3,005,198.38	0.38
		Base		99.701495	4,985,074.77	159.805463	7,990,273.15	3,005,198.38	0.38
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	104.925792	5,246,289.58	117.816406	5,890,820.30	644,530.72	0.28
		Base		104.925792	5,246,289.58	117.816406	5,890,820.30	644,530.72	0.28
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	121.060875	6,053,043.75	131.222656	6,561,132.80	508,089.05	0.31
		Base		121.060875	6,053,043.75	131.222656	6,561,132.80	508,089.05	0.31
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	118.135820	14,766,977.52	133.261719	16,657,714.88	1,890,737.36	0.79
		Base		118.135820	14,766,977.52	133.261719	16,657,714.88	1,890,737.36	0.79
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	113.155830	14,144,478.75	131.488281	16,436,035.13	2,291,556.38	0.78
		Base		113.155830	14,144,478.75	131.488281	16,436,035.13	2,291,556.38	0.78
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		Local	20,000,000.000	123.583339	24,716,667.85	138.597656	27,719,531.20	3,002,863.35	1.31
		Base		123.583339	24,716,667.85	138.597656	27,719,531.20	3,002,863.35	1.31
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		Local	12,500,000.000	125.954960	15,744,369.95	138.515625	17,314,453.13	1,570,083.18	0.82
		Base		125.954960	15,744,369.95	138.515625	17,314,453.13	1,570,083.18	0.82
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		Local	15,000,000.000	116.787851	17,518,177.70	141.746094	21,261,914.10	3,743,736.40	1.01
		Base		116.787851	17,518,177.70	141.746094	21,261,914.10	3,743,736.40	1.01

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912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	127.319609	19,097,941.30	141.371094	21,205,664.10	2,107,722.80	1.00
		Base	127.319609	19,097,941.30	141.371094	21,205,664.10	2,107,722.80	1.00
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	122.220669	27,499,650.42	140.035156	31,507,910.10	4,008,259.68	1.49
		Base	122.220669	27,499,650.42	140.035156	31,507,910.10	4,008,259.68	1.49
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	121.639689	21,286,945.54	139.101562	24,342,773.35	3,055,827.81	1.15
		Base	121.639689	21,286,945.54	139.101562	24,342,773.35	3,055,827.81	1.15
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.809060	5,040,452.99	104.214844	5,210,742.20	170,289.21	0.25
		Base	100.809060	5,040,452.99	104.214844	5,210,742.20	170,289.21	0.25
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.313868	5,165,693.38	113.238281	5,661,914.05	496,220.67	0.27
		Base	103.313868	5,165,693.38	113.238281	5,661,914.05	496,220.67	0.27
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.948942	5,097,447.08	106.445312	5,322,265.60	224,818.52	0.25
		Base	101.948942	5,097,447.08	106.445312	5,322,265.60	224,818.52	0.25
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	102.202498	2,555,062.45	108.796875	2,719,921.88	164,859.43	0.13
		Base	102.202498	2,555,062.45	108.796875	2,719,921.88	164,859.43	0.13
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.842405	4,992,120.23	103.062500	5,153,125.00	161,004.77	0.24
		Base	99.842405	4,992,120.23	103.062500	5,153,125.00	161,004.77	0.24
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.620128	4,981,006.39	103.437500	5,171,875.00	190,868.61	0.25
		Base	99.620128	4,981,006.39	103.437500	5,171,875.00	190,868.61	0.25
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	96.825304	9,682,530.42	110.300781	11,030,078.10	1,347,547.68	0.52
		Base	96.825304	9,682,530.42	110.300781	11,030,078.10	1,347,547.68	0.52

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912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.881098	9,988,109.75	112.210938	11,221,093.80	1,232,984.05	0.53
		Base		99.881098	9,988,109.75	112.210938	11,221,093.80	1,232,984.05	0.53
912828Z29	US TREASURY N/B 01/23 1.5					1.500000	15 Jan 2023		
		Local	5,000,000.000	100.788628	5,039,431.42	103.378906	5,168,945.30	129,513.88	0.24
		Base		100.788628	5,039,431.42	103.378906	5,168,945.30	129,513.88	0.24
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	5,000,000.000	99.864565	4,993,228.23	100.179688	5,008,984.40	15,756.17	0.24
		Base		99.864565	4,993,228.23	100.179688	5,008,984.40	15,756.17	0.24
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	5,000,000.000	99.986138	4,999,306.90	102.767550	5,138,377.50	139,070.60	0.24
Original Face:		Base	5,000,000.000	99.986138	4,999,306.90	102.767550	5,138,377.50	139,070.60	0.24
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.981614	7,998,529.13	102.603500	8,208,280.00	209,750.87	0.39
Original Face:		Base	8,000,000.000	99.981614	7,998,529.13	102.603500	8,208,280.00	209,750.87	0.39
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	5,471,652.970	98.821429	5,407,165.63	100.881830	5,519,903.65	112,738.02	0.26
Original Face:		Base	8,941,000.000	98.821429	5,407,165.63	100.881830	5,519,903.65	112,738.02	0.26
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					0.446750	20 Sep 2022		
		Local	6,425,719.290	100.000000	6,425,719.29	100.036160	6,428,042.83	2,323.54	0.30
Original Face:		Base	10,500,000.000	100.000000	6,425,719.29	100.036160	6,428,042.83	2,323.54	0.30
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	105.005940	5,250,296.98	108.282859	5,414,142.95	163,845.97	0.26
		Base		105.005940	5,250,296.98	108.282859	5,414,142.95	163,845.97	0.26
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	9,135,237.950	106.717611	9,748,907.72	106.077090	9,690,394.58	-58,513.14	0.46
Original Face:		Base	9,250,000.000	106.717611	9,748,907.72	106.077090	9,690,394.58	-58,513.14	0.46
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
		Local	395,837.590	102.298829	404,937.22	102.123300	404,242.41	-694.81	0.02
Original Face:		Base	5,000,000.000	102.298829	404,937.22	102.123300	404,242.41	-694.81	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
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.937590	4,996,879.52	131.606603	6,580,330.15	1,583,450.63	0.31
		Base		99.937590	4,996,879.52	131.606603	6,580,330.15	1,583,450.63	0.31
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.960901	4,998,045.06	104.510829	5,225,541.45	227,496.39	0.25
		Base		99.960901	4,998,045.06	104.510829	5,225,541.45	227,496.39	0.25
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	104.661643	5,233,082.15	233,082.15	0.25
		Base		100.000000	5,000,000.00	104.661643	5,233,082.15	233,082.15	0.25
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	10,000,000.000	99.997292	9,999,729.18	101.265513	10,126,551.30	126,822.12	0.48
		Base		99.997292	9,999,729.18	101.265513	10,126,551.30	126,822.12	0.48
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.670500	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.714756	15,107,213.40	107,213.40	0.72
		Base		100.000000	15,000,000.00	100.714756	15,107,213.40	107,213.40	0.72
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.269500	26 Jul 2021		
		Local	5,000,000.000	100.651841	5,032,592.07	100.820269	5,041,013.45	8,421.38	0.24
		Base		100.651841	5,032,592.07	100.820269	5,041,013.45	8,421.38	0.24
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					0.989250	27 May 2022		
		Local	5,000,000.000	100.106302	5,005,315.09	100.312758	5,015,637.90	10,322.81	0.24
		Base		100.106302	5,005,315.09	100.312758	5,015,637.90	10,322.81	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.775721	6,984,300.45	111.207618	7,784,533.26	800,232.81	0.37
		Base		99.775721	6,984,300.45	111.207618	7,784,533.26	800,232.81	0.37
US DOLLAR Total									
		Local	1,789,582,012.970		1,853,390,188.05		1,983,800,564.28	130,410,376.23	93.98
Original Face:		Base	1,998,234,800.000		1,853,390,188.05		1,983,800,564.28	130,410,376.23	93.98
FIXED INCOME Total									
		Base	1,789,582,012.970		1,853,390,188.05		1,983,800,564.28	130,410,376.23	93.98

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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
Original Face:	1,998,234,800.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,916,693,982.310	Base		1,980,455,183.96		2,110,856,409.88	130,401,225.92	100.00
	Original Face:	1,998,234,800.000							

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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								
			7,661,411.330	1.000000	7,661,411.33	1.000000	7,661,411.33	0.00	1.93
		Base		1.000000	7,661,411.33	1.000000	7,661,411.33	0.00	1.93
US DOLLAR Total									
			7,661,411.330		7,661,411.33		7,661,411.33	0.00	1.93
		Base			7,661,411.33		7,661,411.33	0.00	1.93
CASH Total									
			7,661,411.330	Base	7,661,411.33		7,661,411.33	0.00	1.93
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
			3,000,000.000	99.965163	2,998,954.88	99.965163	2,998,954.88	0.00	0.75
		Base		99.965163	2,998,954.88	99.965163	2,998,954.88	0.00	0.75
138994009	CANTOR FITZGERALD REPO REPO					0.320000	03 Aug 2020		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.52
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.52
138994009	CANTOR FITZGERALD REPO REPO					0.320000	06 Aug 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
16677JSQ0	CHEVRON CORP					0.380000	24 May 2021		
			5,000,000.000	99.687556	4,984,377.78	99.722300	4,986,115.00	1,737.22	1.26
		Base		99.687556	4,984,377.78	99.722300	4,986,115.00	1,737.22	1.26
19121AP13	COCA-COLA COMPANY					1.070000	01 Feb 2021		
			5,000,000.000	99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	1.26
		Base		99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	1.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K0H32	CROWN POINT CAP CO.				1.880000	03 Aug 2020		
	5,000,000.000	Local	99.989556	4,999,477.78	99.989556	4,999,477.78	0.00	1.26
		Base	99.989556	4,999,477.78	99.989556	4,999,477.78	0.00	1.26
2546R2HX7	WALT DISNEY CO				1.660000	31 Aug 2020		
	3,000,000.000	Local	99.861667	2,995,850.00	99.861667	2,995,850.00	0.00	0.75
		Base	99.861667	2,995,850.00	99.861667	2,995,850.00	0.00	0.75
2546R2S31	WALT DISNEY CO				0.500000	03 May 2021		
	3,000,000.000	Local	99.618056	2,988,541.67	99.657900	2,989,737.00	1,195.33	0.75
		Base	99.618056	2,988,541.67	99.657900	2,989,737.00	1,195.33	0.75
30229ALW7	EXXON MOBIL CORP				0.340000	30 Nov 2020		
	5,000,000.000	Local	99.885722	4,994,286.11	99.942100	4,997,105.00	2,818.89	1.26
		Base	99.885722	4,994,286.11	99.942100	4,997,105.00	2,818.89	1.26
56274LJU9	MANHATTAN ASSET FDG.				0.220000	28 Sep 2020		
	3,000,000.000	Local	99.964556	2,998,936.67	99.964556	2,998,936.67	0.00	0.75
		Base	99.964556	2,998,936.67	99.964556	2,998,936.67	0.00	0.75
59157TH30	METLIFE SHORT TERM FDG				1.050000	03 Aug 2020		
	2,000,000.000	Local	99.994167	1,999,883.33	99.994167	1,999,883.33	0.00	0.50
		Base	99.994167	1,999,883.33	99.994167	1,999,883.33	0.00	0.50
59157TN41	METLIFE SHORT TERM FDG				0.230000	04 Jan 2021		
	3,000,000.000	Local	99.900333	2,997,010.00	99.920400	2,997,612.00	602.00	0.75
		Base	99.900333	2,997,010.00	99.920400	2,997,612.00	602.00	0.75
6698M4N40	NOVARTIS FNC CRP				0.250000	04 Jan 2021		
	3,000,000.000	Local	99.891667	2,996,750.00	99.917000	2,997,510.00	760.00	0.75
		Base	99.891667	2,996,750.00	99.917000	2,997,510.00	760.00	0.75
8225X2P32	SHELL INTNL FNC B.V				0.450000	03 Feb 2021		
	4,770,000.000	Local	99.767500	4,758,909.75	99.833800	4,762,072.26	3,162.51	1.20
		Base	99.767500	4,758,909.75	99.833800	4,762,072.26	3,162.51	1.20
8225X2TM6	SHELL INTNL FNC B.V				0.500000	21 Jun 2021		
	3,000,000.000	Local	99.550000	2,986,500.00	99.550000	2,986,500.00	0.00	0.75
		Base	99.550000	2,986,500.00	99.550000	2,986,500.00	0.00	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	03 Aug 2020		
	5,001,670.010	Local	100.000000	5,001,670.01	100.000000	5,001,670.01	0.00	1.26
		Base	100.000000	5,001,670.01	100.000000	5,001,670.01	0.00	1.26
966VMM002	JP MORGAN MONEY MARKET				0.000000	03 Aug 2020		
	5,002,702.710	Local	100.000000	5,002,702.71	100.000000	5,002,702.71	0.00	1.26
		Base	100.000000	5,002,702.71	100.000000	5,002,702.71	0.00	1.26
979QHR003	SOUTH STREET REPO				0.130000	03 Aug 2020		
	3,914,375.000	Local	100.000000	3,914,375.00	100.000000	3,914,375.00	0.00	0.99
		Base	100.000000	3,914,375.00	100.000000	3,914,375.00	0.00	0.99
US DOLLAR Total								
	76,688,747.720	Local		76,590,881.24		76,625,366.64	34,485.40	19.29
		Base		76,590,881.24		76,625,366.64	34,485.40	19.29
CASH EQUIVALENT Total								
	76,688,747.720	Base		76,590,881.24		76,625,366.64	34,485.40	19.29
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.928066	3,997,122.63	104.105927	4,164,237.08	167,114.45	1.05
		Base	99.928066	3,997,122.63	104.105927	4,164,237.08	167,114.45	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.742858	4,987,142.91	107.142486	5,357,124.30	369,981.39	1.35
		Base	99.742858	4,987,142.91	107.142486	5,357,124.30	369,981.39	1.35
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.494750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.052830	4,002,113.20	2,113.20	1.01
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.052830	4,002,113.20	2,113.20	1.01
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.644630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.007342	5,000,367.10	367.10	1.26
		Base	100.000000	5,000,000.00	100.007342	5,000,367.10	367.10	1.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.797630	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.477998	7,033,459.86	33,459.86	1.77
		Base	100.000000	7,000,000.00	100.477998	7,033,459.86	33,459.86	1.77
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.813259	1,996,265.17	105.330944	2,106,618.88	110,353.71	0.53
		Base	99.813259	1,996,265.17	105.330944	2,106,618.88	110,353.71	0.53
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.829173	4,991,458.63	102.764450	5,138,222.50	146,763.87	1.29
		Base	99.829173	4,991,458.63	102.764450	5,138,222.50	146,763.87	1.29
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.644828	1,992,896.56	-7,103.44	0.50
		Base	100.000000	2,000,000.00	99.644828	1,992,896.56	-7,103.44	0.50
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	100.909189	2,018,183.78	18,183.78	0.51
		Base	100.000000	2,000,000.00	100.909189	2,018,183.78	18,183.78	0.51
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
	5,810,000.000	Local	100.036038	5,812,093.80	100.496000	5,838,817.60	26,723.80	1.47
		Base	100.036038	5,812,093.80	100.496000	5,838,817.60	26,723.80	1.47
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.738154	3,661,587.81	107.138291	3,818,408.69	156,820.88	0.96
		Base	102.738154	3,661,587.81	107.138291	3,818,408.69	156,820.88	0.96
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	100.000000	3,000,000.00	0.00	0.76
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.76
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.036700	3,001,101.00	1,101.00	0.76
		Base	100.000000	3,000,000.00	100.036700	3,001,101.00	1,101.00	0.76
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.690882	4,215,927.40	-13,072.60	1.06
		Base	100.000000	4,229,000.00	99.690882	4,215,927.40	-13,072.60	1.06

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
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.852011	2,995,560.34	106.261579	3,187,847.37	192,287.03	0.80
		Base	99.852011	2,995,560.34	106.261579	3,187,847.37	192,287.03	0.80
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.977004	2,999,310.13	103.475530	3,104,265.90	104,955.77	0.78
		Base	99.977004	2,999,310.13	103.475530	3,104,265.90	104,955.77	0.78
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.852622	4,992,631.12	106.403762	5,320,188.10	327,556.98	1.34
		Base	99.852622	4,992,631.12	106.403762	5,320,188.10	327,556.98	1.34
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.957731	1,999,154.62	101.287339	2,025,746.78	26,592.16	0.51
		Base	99.957731	1,999,154.62	101.287339	2,025,746.78	26,592.16	0.51
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				1.040880	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	101.034761	3,031,042.83	31,042.83	0.76
		Base	100.000000	3,000,000.00	101.034761	3,031,042.83	31,042.83	0.76
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
	424,137.540	Local	99.999533	424,135.56	100.281810	425,332.80	1,197.24	0.11
Original Face:	3,000,000.000	Base	99.999533	424,135.56	100.281810	425,332.80	1,197.24	0.11
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,370,000.000	Local	100.069379	2,371,644.28	101.550622	2,406,749.74	35,105.46	0.61
		Base	100.069379	2,371,644.28	101.550622	2,406,749.74	35,105.46	0.61
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	100.525517	2,166,324.89	11,324.89	0.55
		Base	100.000000	2,155,000.00	100.525517	2,166,324.89	11,324.89	0.55
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	99.559270	4,977,963.50	-22,036.50	1.25
		Base	100.000000	5,000,000.00	99.559270	4,977,963.50	-22,036.50	1.25
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.667260	4,983,362.99	104.740104	5,237,005.20	253,642.21	1.32
		Base	99.667260	4,983,362.99	104.740104	5,237,005.20	253,642.21	1.32

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
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019					2.019000	16 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	105.288683	5,264,434.15	264,434.15	1.33
		Base		100.000000	5,000,000.00	105.288683	5,264,434.15	264,434.15	1.33
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
		Local	2,595,531.590	100.000000	2,595,531.59	102.618680	2,663,500.26	67,968.67	0.67
Original Face:		Base	5,126,000.000	100.000000	2,595,531.59	102.618680	2,663,500.26	67,968.67	0.67
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	566,295.760	103.265668	584,789.10	111.394904	630,824.62	46,035.52	0.16
Original Face:		Base	2,090,000.000	103.265668	584,789.10	111.394904	630,824.62	46,035.52	0.16
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	1,572.270	100.573057	1,581.28	105.565257	1,659.77	78.49	0.00
Original Face:		Base	250,000.000	100.573057	1,581.28	105.565257	1,659.77	78.49	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	23,064.640	100.072622	23,081.39	105.842936	24,412.29	1,330.90	0.01
Original Face:		Base	1,000,000.000	100.072622	23,081.39	105.842936	24,412.29	1,330.90	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	25,611.720	100.419691	25,719.21	105.465639	27,011.56	1,292.35	0.01
Original Face:		Base	2,206,300.000	100.419691	25,719.21	105.465639	27,011.56	1,292.35	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	502,995.700	101.124584	508,652.31	105.126957	528,784.07	20,131.76	0.13
Original Face:		Base	5,000,000.000	101.124584	508,652.31	105.126957	528,784.07	20,131.76	0.13
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,446,682.750	101.701347	1,471,295.84	105.230025	1,522,344.62	51,048.78	0.38
Original Face:		Base	5,000,000.000	101.701347	1,471,295.84	105.230025	1,522,344.62	51,048.78	0.38
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	20,837.680	100.738182	20,991.50	105.561528	21,996.57	1,005.07	0.01
Original Face:		Base	1,000,000.000	100.738182	20,991.50	105.561528	21,996.57	1,005.07	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	249,191.640	100.968387	251,604.78	105.844681	263,756.10	12,151.32	0.07
Original Face:		Base	6,000,000.000	100.968387	251,604.78	105.844681	263,756.10	12,151.32	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	247,658.500	Local	101.281002	250,831.01	104.965990	259,957.20	9,126.19	0.07
Original Face:	5,000,000.000	Base	101.281002	250,831.01	104.965990	259,957.20	9,126.19	0.07
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,437,652.100	Local	103.613223	1,489,597.67	108.273983	1,556,603.19	67,005.52	0.39
Original Face:	5,000,000.000	Base	103.613223	1,489,597.67	108.273983	1,556,603.19	67,005.52	0.39
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	988,220.060	Local	103.493468	1,022,743.21	110.092710	1,087,958.24	65,215.03	0.27
Original Face:	5,700,000.000	Base	103.493468	1,022,743.21	110.092710	1,087,958.24	65,215.03	0.27
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	441,900.780	Local	103.252877	456,275.27	111.394346	492,252.48	35,977.21	0.12
Original Face:	2,000,000.000	Base	103.252877	456,275.27	111.394346	492,252.48	35,977.21	0.12
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77				1.770000	28 Aug 2024		
	3,000,000.000	Local	100.038263	3,001,147.89	100.072410	3,002,172.30	1,024.41	0.76
		Base	100.038263	3,001,147.89	100.072410	3,002,172.30	1,024.41	0.76
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	100.070652	5,003,532.60	3,532.60	1.26
		Base	100.000000	5,000,000.00	100.070652	5,003,532.60	3,532.60	1.26
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
	3,000,000.000	Local	100.014992	3,000,449.75	100.252999	3,007,589.97	7,140.22	0.76
		Base	100.014992	3,000,449.75	100.252999	3,007,589.97	7,140.22	0.76
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.951236	2,998,537.09	100.022899	3,000,686.97	2,149.88	0.76
		Base	99.951236	2,998,537.09	100.022899	3,000,686.97	2,149.88	0.76
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.083779	3,002,513.37	2,513.37	0.76
		Base	100.000000	3,000,000.00	100.083779	3,002,513.37	2,513.37	0.76
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.965314	1,999,306.27	103.588353	2,071,767.06	72,460.79	0.52
		Base	99.965314	1,999,306.27	103.588353	2,071,767.06	72,460.79	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
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	1,665,691.060	Local	101.892176	1,697,208.87	102.803120	1,712,382.38	15,173.51	0.43
Original Face:	5,300,000.000	Base	101.892176	1,697,208.87	102.803120	1,712,382.38	15,173.51	0.43
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,868,684.810	Local	102.855387	2,950,596.86	106.075130	3,042,961.14	92,364.28	0.77
Original Face:	3,000,000.000	Base	102.855387	2,950,596.86	106.075130	3,042,961.14	92,364.28	0.77
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	3,000,000.000	Local	102.687192	3,080,615.76	102.687500	3,080,625.00	9.24	0.78
Original Face:	3,000,000.000	Base	102.687192	3,080,615.76	102.687500	3,080,625.00	9.24	0.78
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.022251	3,000,667.53	667.53	0.76
		Base	100.000000	3,000,000.00	100.022251	3,000,667.53	667.53	0.76
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	2,510,406.250	Local	99.811331	2,505,669.88	102.490470	2,572,927.16	67,257.28	0.65
Original Face:	8,190,000.000	Base	99.811331	2,505,669.88	102.490470	2,572,927.16	67,257.28	0.65
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	681,949.080	Local	104.505222	712,672.40	103.893890	708,503.43	-4,168.97	0.18
Original Face:	1,212,000.000	Base	104.505222	712,672.40	103.893890	708,503.43	-4,168.97	0.18
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.895395	1,997,907.90	101.005119	2,020,102.38	22,194.48	0.51
		Base	99.895395	1,997,907.90	101.005119	2,020,102.38	22,194.48	0.51
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48				2.480000	01 Sep 2021		
	0.010	Local	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
Original Face:	2,000,000.000	Base	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	379,380.810	Local	101.105515	383,574.92	106.369308	403,544.74	19,969.82	0.10
Original Face:	1,500,000.000	Base	101.105515	383,574.92	106.369308	403,544.74	19,969.82	0.10
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
	4,965.150	Local	100.122856	4,971.25	100.955978	5,012.62	41.37	0.00
Original Face:	2,500,000.000	Base	100.122856	4,971.25	100.955978	5,012.62	41.37	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
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	51,379.360	101.421680	52,109.81	111.113692	57,089.50	4,979.69	0.01
	Original Face:	Base	983,845.000	101.421680	52,109.81	111.113692	57,089.50	4,979.69	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	18,068.850	100.279376	18,119.33	103.298594	18,664.87	545.54	0.00
	Original Face:	Base	1,800,000.000	100.279376	18,119.33	103.298594	18,664.87	545.54	0.00
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
		Local	1,722.100	100.570815	1,731.93	105.049767	1,809.06	77.13	0.00
	Original Face:	Base	3,350,000.000	100.570815	1,731.93	105.049767	1,809.06	77.13	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	1,178,524.460	103.590396	1,220,838.16	110.049941	1,296,965.47	76,127.31	0.33
	Original Face:	Base	5,200,000.000	103.590396	1,220,838.16	110.049941	1,296,965.47	76,127.31	0.33
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	457,019.800	101.224831	462,617.52	106.513809	486,789.20	24,171.68	0.12
	Original Face:	Base	2,680,283.000	101.224831	462,617.52	106.513809	486,789.20	24,171.68	0.12
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	3,424,662.150	101.848553	3,487,968.83	105.199852	3,602,739.51	114,770.68	0.91
	Original Face:	Base	15,000,000.000	101.848553	3,487,968.83	105.199852	3,602,739.51	114,770.68	0.91
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,317,381.740	101.036115	1,331,031.33	105.184905	1,385,686.73	54,655.40	0.35
	Original Face:	Base	4,200,000.000	101.036115	1,331,031.33	105.184905	1,385,686.73	54,655.40	0.35
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	78,834.330	101.520695	80,033.16	105.455585	83,135.20	3,102.04	0.02
	Original Face:	Base	1,500,000.000	101.520695	80,033.16	105.455585	83,135.20	3,102.04	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	117,479.520	100.939176	118,582.86	105.875517	124,382.05	5,799.19	0.03
	Original Face:	Base	3,200,000.000	100.939176	118,582.86	105.875517	124,382.05	5,799.19	0.03
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	111,654.270	102.385874	114,318.20	105.067979	117,312.88	2,994.68	0.03
	Original Face:	Base	765,534.000	102.385874	114,318.20	105.067979	117,312.88	2,994.68	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
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	992,410.310	Local	101.845175	1,010,722.02	105.170862	1,043,726.48	33,004.46	0.26
Original Face:	5,157,070.000	Base	101.845175	1,010,722.02	105.170862	1,043,726.48	33,004.46	0.26
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	132,791.550	Local	101.120621	134,279.64	106.356484	141,232.42	6,952.78	0.04
Original Face:	5,000,000.000	Base	101.120621	134,279.64	106.356484	141,232.42	6,952.78	0.04
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	229,928.350	Local	101.579657	233,560.43	105.789207	243,239.38	9,678.95	0.06
Original Face:	5,000,000.000	Base	101.579657	233,560.43	105.789207	243,239.38	9,678.95	0.06
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	327,159.180	Local	103.384826	338,232.95	109.907027	359,570.93	21,337.98	0.09
Original Face:	2,000,000.000	Base	103.384826	338,232.95	109.907027	359,570.93	21,337.98	0.09
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	173,835.850	Local	103.218784	179,431.25	109.771115	190,821.55	11,390.30	0.05
Original Face:	5,000,000.000	Base	103.218784	179,431.25	109.771115	190,821.55	11,390.30	0.05
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,903,420.680	Local	106.372873	2,024,723.26	110.020098	2,094,145.30	69,422.04	0.53
Original Face:	14,750,000.000	Base	106.372873	2,024,723.26	110.020098	2,094,145.30	69,422.04	0.53
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	164,404.980	Local	100.902388	165,888.55	105.050347	172,708.00	6,819.45	0.04
Original Face:	2,000,000.000	Base	100.902388	165,888.55	105.050347	172,708.00	6,819.45	0.04
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	2,013,557.380	Local	98.900301	1,991,414.31	100.306580	2,019,730.54	28,316.23	0.51
Original Face:	4,000,000.000	Base	98.900301	1,991,414.31	100.306580	2,019,730.54	28,316.23	0.51
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	387,886.160	Local	99.168558	384,661.11	100.692100	390,570.72	5,909.61	0.10
Original Face:	1,900,000.000	Base	99.168558	384,661.11	100.692100	390,570.72	5,909.61	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	1,558,449.600	Local	99.577361	1,551,862.98	101.910450	1,588,223.00	36,360.02	0.40
Original Face:	3,050,000.000	Base	99.577361	1,551,862.98	101.910450	1,588,223.00	36,360.02	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
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	2,557,223.570	Local	99.331172	2,540,120.13	101.906110	2,605,967.06	65,846.93	0.66
Original Face:	3,000,000.000	Base	99.331172	2,540,120.13	101.906110	2,605,967.06	65,846.93	0.66
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
	1,446,660.400	Local	99.870918	1,444,793.02	101.153740	1,463,351.10	18,558.08	0.37
Original Face:	5,000,000.000	Base	99.870918	1,444,793.02	101.153740	1,463,351.10	18,558.08	0.37
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,802,726.340	Local	102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	0.47
Original Face:	3,000,000.000	Base	102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	0.47
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	768,941.050	Local	100.416259	772,141.84	103.244900	793,892.42	21,750.58	0.20
Original Face:	1,000,000.000	Base	100.416259	772,141.84	103.244900	793,892.42	21,750.58	0.20
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	103.943597	3,118,307.91	118,307.91	0.78
		Base	100.000000	3,000,000.00	103.943597	3,118,307.91	118,307.91	0.78
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	102.064143	2,041,282.86	41,282.86	0.51
		Base	100.000000	2,000,000.00	102.064143	2,041,282.86	41,282.86	0.51
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.375220	06 Aug 2024		
	3,000,000.000	Local	100.078007	3,002,340.22	99.919285	2,997,578.55	-4,761.67	0.75
		Base	100.078007	3,002,340.22	99.919285	2,997,578.55	-4,761.67	0.75
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	101.771289	5,088,564.45	88,564.45	1.28
		Base	100.000000	5,000,000.00	101.771289	5,088,564.45	88,564.45	1.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	98.886818	2,966,604.53	105.770215	3,173,106.45	206,501.92	0.80
		Base	98.886818	2,966,604.53	105.770215	3,173,106.45	206,501.92	0.80
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	101.222206	5,061,110.30	61,110.30	1.27
		Base	100.000000	5,000,000.00	101.222206	5,061,110.30	61,110.30	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
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	100.304508	3,009,135.24	9,135.24	0.76
		Base	100.000000	3,000,000.00	100.304508	3,009,135.24	9,135.24	0.76
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2				2.000000	31 Jan 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.76
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.76
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.961207	2,998,836.22	102.005210	3,060,156.30	61,320.08	0.77
		Base	99.961207	2,998,836.22	102.005210	3,060,156.30	61,320.08	0.77
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				0.514500	25 Jan 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.084673	5,004,233.65	4,233.65	1.26
		Base	100.000000	5,000,000.00	100.084673	5,004,233.65	4,233.65	1.26
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
	753,994.320	Local	99.996256	753,966.09	100.473590	757,565.16	3,599.07	0.19
Original Face:	1,000,000.000	Base	99.996256	753,966.09	100.473590	757,565.16	3,599.07	0.19
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.964886	2,998,946.58	103.676515	3,110,295.45	111,348.87	0.78
		Base	99.964886	2,998,946.58	103.676515	3,110,295.45	111,348.87	0.78
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.813975	2,994,419.25	103.971136	3,119,134.08	124,714.83	0.79
		Base	99.813975	2,994,419.25	103.971136	3,119,134.08	124,714.83	0.79
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.678727	4,983,936.37	106.180762	5,309,038.10	325,101.73	1.34
		Base	99.678727	4,983,936.37	106.180762	5,309,038.10	325,101.73	1.34
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020		
	2,000,000.000	Local	100.011718	2,000,234.35	100.229547	2,004,590.94	4,356.59	0.50
		Base	100.011718	2,000,234.35	100.229547	2,004,590.94	4,356.59	0.50
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.200000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.50
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.50

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
		Local	3,790,000.000	99.990915	3,789,655.67	100.383419	3,804,531.58	14,875.91	0.96
		Base		99.990915	3,789,655.67	100.383419	3,804,531.58	14,875.91	0.96
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.990251	2,999,707.53	102.484367	3,074,531.01	74,823.48	0.77
		Base		99.990251	2,999,707.53	102.484367	3,074,531.01	74,823.48	0.77
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.717630	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.215090	5,010,754.50	10,754.50	1.26
		Base		100.000000	5,000,000.00	100.215090	5,010,754.50	10,754.50	1.26
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	102.967248	2,059,344.96	59,344.96	0.52
		Base		100.000000	2,000,000.00	102.967248	2,059,344.96	59,344.96	0.52
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
		Local	3,460,000.000	100.000000	3,460,000.00	101.565764	3,514,175.43	54,175.43	0.88
		Base		100.000000	3,460,000.00	101.565764	3,514,175.43	54,175.43	0.88
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	103.060000	3,091,800.00	91,800.00	0.78
		Base		100.000000	3,000,000.00	103.060000	3,091,800.00	91,800.00	0.78
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.983742	2,999,512.25	106.439836	3,193,195.08	193,682.83	0.80
		Base		99.983742	2,999,512.25	106.439836	3,193,195.08	193,682.83	0.80
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.940893	2,998,226.79	101.485291	3,044,558.73	46,331.94	0.77
		Base		99.940893	2,998,226.79	101.485291	3,044,558.73	46,331.94	0.77
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.607750	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.707417	2,991,222.51	-8,777.49	0.75
		Base		100.000000	3,000,000.00	99.707417	2,991,222.51	-8,777.49	0.75
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	103.663980	3,109,919.40	109,919.40	0.78
		Base		100.000000	3,000,000.00	103.663980	3,109,919.40	109,919.40	0.78

& 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
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	2,745,186.830	Local	99.994049	2,745,023.46	100.796300	2,767,046.75	22,023.29	0.70
Original Face:	3,000,000.000	Base	99.994049	2,745,023.46	100.796300	2,767,046.75	22,023.29	0.70
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.964419	1,999,288.37	103.731814	2,074,636.28	75,347.91	0.52
		Base	99.964419	1,999,288.37	103.731814	2,074,636.28	75,347.91	0.52
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.558500	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	99.995148	999,951.48	-48.52	0.25
		Base	100.000000	1,000,000.00	99.995148	999,951.48	-48.52	0.25
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.939234	4,996,961.71	104.668029	5,233,401.45	236,439.74	1.32
		Base	99.939234	4,996,961.71	104.668029	5,233,401.45	236,439.74	1.32
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.810604	2,994,318.11	103.706246	3,111,187.38	116,869.27	0.78
		Base	99.810604	2,994,318.11	103.706246	3,111,187.38	116,869.27	0.78
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.887446	998,874.46	103.007612	1,030,076.12	31,201.66	0.26
		Base	99.887446	998,874.46	103.007612	1,030,076.12	31,201.66	0.26
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.228079	2,004,561.57	105.962073	2,119,241.46	114,679.89	0.53
		Base	100.228079	2,004,561.57	105.962073	2,119,241.46	114,679.89	0.53
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.712880	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.326518	5,016,325.90	16,325.90	1.26
		Base	100.000000	5,000,000.00	100.326518	5,016,325.90	16,325.90	1.26
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.921782	4,996,089.11	106.989084	5,349,454.20	353,365.09	1.35
		Base	99.921782	4,996,089.11	106.989084	5,349,454.20	353,365.09	1.35
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.890187	2,996,705.60	103.748097	3,112,442.91	115,737.31	0.78
		Base	99.890187	2,996,705.60	103.748097	3,112,442.91	115,737.31	0.78

& 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
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	2,000,000.000	Local	99.964153	1,999,283.05	99.975833	1,999,516.66	233.61	0.50
		Base	99.964153	1,999,283.05	99.975833	1,999,516.66	233.61	0.50
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
	2,000,000.000	Local	99.950834	1,999,016.67	99.966167	1,999,323.34	306.67	0.50
		Base	99.950834	1,999,016.67	99.966167	1,999,323.34	306.67	0.50
9128282Q2	US TREASURY N/B 08/20 1.5				1.500000	15 Aug 2020		
	2,000,000.000	Local	99.988418	1,999,768.35	100.045797	2,000,915.94	1,147.59	0.50
		Base	99.988418	1,999,768.35	100.045797	2,000,915.94	1,147.59	0.50
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	1,000,000.000	Local	99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.25
		Base	99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.25
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	2,000,000.000	Local	100.390221	2,007,804.41	101.171875	2,023,437.50	15,633.09	0.51
		Base	100.390221	2,007,804.41	101.171875	2,023,437.50	15,633.09	0.51
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.984275	1,999,685.49	102.498196	2,049,963.92	50,278.43	0.52
		Base	99.984275	1,999,685.49	102.498196	2,049,963.92	50,278.43	0.52
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.980046	2,999,401.38	107.334846	3,220,045.38	220,644.00	0.81
		Base	99.980046	2,999,401.38	107.334846	3,220,045.38	220,644.00	0.81
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,000,000.000	Local	99.986138	1,999,722.76	102.767550	2,055,351.00	55,628.24	0.52
Original Face:	2,000,000.000	Base	99.986138	1,999,722.76	102.767550	2,055,351.00	55,628.24	0.52
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.989614	1,999,792.28	102.675890	2,053,517.80	53,725.52	0.52
Original Face:	2,000,000.000	Base	99.989614	1,999,792.28	102.675890	2,053,517.80	53,725.52	0.52
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	1,000,000.000	Local	99.999063	999,990.63	102.061780	1,020,617.80	20,627.17	0.26
Original Face:	1,000,000.000	Base	99.999063	999,990.63	102.061780	1,020,617.80	20,627.17	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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.907875	1,998,157.50	109.095559	2,181,911.18	183,753.68	0.55
		Base	99.907875	1,998,157.50	109.095559	2,181,911.18	183,753.68	0.55
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	3,000,000.000	Local	99.997292	2,999,918.75	101.265513	3,037,965.39	38,046.64	0.76
		Base	99.997292	2,999,918.75	101.265513	3,037,965.39	38,046.64	0.76
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.513032	995,130.32	101.710769	1,017,107.69	21,977.37	0.26
		Base	99.513032	995,130.32	101.710769	1,017,107.69	21,977.37	0.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.377630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.76
		Base	100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.76
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.082005	3,002,460.15	2,460.15	0.76
		Base	100.000000	3,000,000.00	100.082005	3,002,460.15	2,460.15	0.76
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	99.456205	2,983,686.15	-16,313.85	0.75
		Base	100.000000	3,000,000.00	99.456205	2,983,686.15	-16,313.85	0.75
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.937871	1,998,757.41	104.115983	2,082,319.66	83,562.25	0.52
		Base	99.937871	1,998,757.41	104.115983	2,082,319.66	83,562.25	0.52
US DOLLAR Total								
	305,175,733.030	Local		305,819,096.50		313,009,733.28	7,190,636.78	78.78
Original Face:	188,611,032.000	Base		305,819,096.50		313,009,733.28	7,190,636.78	78.78
FIXED INCOME Total								
	305,175,733.030	Base		305,819,096.50		313,009,733.28	7,190,636.78	78.78
Original Face:	188,611,032.000							

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

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

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									
		389,525,892.080	Base		390,071,389.07		397,296,511.25	7,225,122.18	100.00
	Original Face:	188,611,032.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			398,945.020	Local	1.000000	398,945.02	1.000000	398,945.02	0.00	0.30
				Base	1.000000	398,945.02	1.000000	398,945.02	0.00	0.30
US DOLLAR Total									
			398,945.020	Local		398,945.02		398,945.02	0.00	0.30
				Base		398,945.02		398,945.02	0.00	0.30
CASH Total									
			398,945.020	Base		398,945.02		398,945.02	0.00	0.30
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	03 Aug 2020		
			9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	6.72
				Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	6.72
9127962J7	TREASURY BILL 10/20 0.00000					0.145000	01 Oct 2020		
			2,000,000.000	Local	99.975431	1,999,508.61	99.975431	1,999,508.61	0.00	1.49
				Base	99.975431	1,999,508.61	99.975431	1,999,508.61	0.00	1.49
912796TY5	TREASURY BILL 12/20 0.00000					0.155000	31 Dec 2020		
			2,000,000.000	Local	99.934556	1,998,691.11	99.955500	1,999,110.00	418.89	1.49
				Base	99.934556	1,998,691.11	99.955500	1,999,110.00	418.89	1.49
912796XE4	TREASURY BILL 02/21 0.00000					0.167700	25 Feb 2021		
			3,000,000.000	Local	99.903107	2,997,093.20	99.935900	2,998,077.00	983.80	2.24
				Base	99.903107	2,997,093.20	99.935900	2,998,077.00	983.80	2.24
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	03 Aug 2020		
			20,012,137.050	Local	100.000000	20,012,137.05	100.000000	20,012,137.05	0.00	14.95
				Base	100.000000	20,012,137.05	100.000000	20,012,137.05	0.00	14.95

& 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
979QHR003	SOUTH STREET REPO				0.100000	03 Aug 2020		
	930.780	Local	100.000000	930.78	100.000000	930.78	0.00	0.00
		Base	100.000000	930.78	100.000000	930.78	0.00	0.00
US DOLLAR Total								
	36,013,067.830	Local		36,008,360.75		36,009,763.44	1,402.69	26.90
		Base		36,008,360.75		36,009,763.44	1,402.69	26.90
CASH EQUIVALENT Total								
	36,013,067.830	Base		36,008,360.75		36,009,763.44	1,402.69	26.90
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		
	157,288.050	Local	100.188190	157,584.05	100.601923	158,234.80	650.75	0.12
Original Face:	1,000,000.000	Base	100.188190	157,584.05	100.601923	158,234.80	650.75	0.12
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	898,962.990	Local	103.264080	928,305.86	104.946583	943,430.94	15,125.08	0.70
Original Face:	5,000,000.000	Base	103.264080	928,305.86	104.946583	943,430.94	15,125.08	0.70
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	826,488.910	Local	102.515510	847,279.32	104.537386	863,989.90	16,710.58	0.65
Original Face:	4,372,786.000	Base	102.515510	847,279.32	104.537386	863,989.90	16,710.58	0.65
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	985,217.890	Local	102.213246	1,007,023.19	104.578717	1,030,328.23	23,305.04	0.77
Original Face:	5,000,000.000	Base	102.213246	1,007,023.19	104.578717	1,030,328.23	23,305.04	0.77
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	552,192.470	Local	103.604979	572,098.89	104.647642	577,856.40	5,757.51	0.43
Original Face:	4,169,641.000	Base	103.604979	572,098.89	104.647642	577,856.40	5,757.51	0.43
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	546,385.280	Local	101.155101	552,696.58	104.450176	570,700.39	18,003.81	0.43
Original Face:	2,000,000.000	Base	101.155101	552,696.58	104.450176	570,700.39	18,003.81	0.43

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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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	366,989.010	Local	102.394344	375,775.99	103.611198	380,241.71	4,465.72	0.28
Original Face:	2,910,888.000	Base	102.394344	375,775.99	103.611198	380,241.71	4,465.72	0.28
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	714,542.940	Local	103.090863	736,628.48	104.727148	748,320.44	11,691.96	0.56
Original Face:	9,450,000.000	Base	103.090863	736,628.48	104.727148	748,320.44	11,691.96	0.56
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	580,773.400	Local	101.111297	587,227.52	104.995950	609,788.55	22,561.03	0.46
Original Face:	2,500,000.000	Base	101.111297	587,227.52	104.995950	609,788.55	22,561.03	0.46
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	428,406.940	Local	101.063458	432,962.87	102.808553	440,438.98	7,476.11	0.33
Original Face:	1,500,000.000	Base	101.063458	432,962.87	102.808553	440,438.98	7,476.11	0.33
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	733,485.040	Local	105.413077	773,189.15	108.540386	796,127.49	22,938.34	0.59
Original Face:	5,872,458.000	Base	105.413077	773,189.15	108.540386	796,127.49	22,938.34	0.59
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	18,864.560	Local	101.887402	19,220.61	105.035866	19,814.55	593.94	0.01
Original Face:	1,000,000.000	Base	101.887402	19,220.61	105.035866	19,814.55	593.94	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	37,057.490	Local	104.647401	38,779.70	111.053606	41,153.68	2,373.98	0.03
Original Face:	1,000,000.000	Base	104.647401	38,779.70	111.053606	41,153.68	2,373.98	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
	288.470	Local	100.935973	291.17	105.953419	305.64	14.47	0.00
Original Face:	25,000.000	Base	100.935973	291.17	105.953419	305.64	14.47	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	78,802.280	Local	103.221823	81,341.15	112.356890	88,539.79	7,198.64	0.07
Original Face:	2,000,000.000	Base	103.221823	81,341.15	112.356890	88,539.79	7,198.64	0.07
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
	1,013.970	Local	100.000000	1,013.97	100.236730	1,016.37	2.40	0.00
Original Face:	410,000.000	Base	100.000000	1,013.97	100.236730	1,016.37	2.40	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.878100	20 Sep 2063		
	924,956.720	Local	100.429688	928,931.15	100.355150	928,241.70	-689.45	0.69
Original Face:	1,500,000.000	Base	100.429688	928,931.15	100.355150	928,241.70	-689.45	0.69
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.828100	20 Feb 2064		
	916,576.820	Local	100.378907	920,049.79	100.292770	919,260.28	-789.51	0.69
Original Face:	1,530,000.000	Base	100.378907	920,049.79	100.292770	919,260.28	-789.51	0.69
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.378130	20 Jun 2063		
	73,765.920	Local	100.000000	73,765.92	99.888050	73,683.34	-82.58	0.06
Original Face:	4,967,302.000	Base	100.000000	73,765.92	99.888050	73,683.34	-82.58	0.06
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	346,933.570	Local	101.036870	350,530.82	101.300550	351,445.61	914.79	0.26
Original Face:	2,720,000.000	Base	101.036870	350,530.82	101.300550	351,445.61	914.79	0.26
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	234,257.830	Local	101.510660	237,796.67	101.209190	237,090.45	-706.22	0.18
Original Face:	4,000,000.000	Base	101.510660	237,796.67	101.209190	237,090.45	-706.22	0.18
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,636,568.380	Local	102.073109	1,670,496.22	103.199150	1,688,924.66	18,428.44	1.26
Original Face:	4,400,000.000	Base	102.073109	1,670,496.22	103.199150	1,688,924.66	18,428.44	1.26
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,510,168.030	Local	99.355813	1,500,439.73	100.306580	1,514,797.90	14,358.17	1.13
Original Face:	3,000,000.000	Base	99.355813	1,500,439.73	100.306580	1,514,797.90	14,358.17	1.13
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
	481,963.820	Local	99.745649	480,737.94	100.328030	483,544.81	2,806.87	0.36
Original Face:	2,000,000.000	Base	99.745649	480,737.94	100.328030	483,544.81	2,806.87	0.36
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	459,090.360	Local	100.604866	461,867.24	103.695000	476,053.75	14,186.51	0.36
Original Face:	1,000,000.000	Base	100.604866	461,867.24	103.695000	476,053.75	14,186.51	0.36
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
	220,485.990	Local	101.209514	223,152.80	100.476070	221,535.66	-1,617.14	0.17
Original Face:	2,000,000.000	Base	101.209514	223,152.80	100.476070	221,535.66	-1,617.14	0.17

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	397,644.730	Local	101.292697	402,785.07	104.174470	414,244.29	11,459.22	0.31
Original Face:	1,000,000.000	Base	101.292697	402,785.07	104.174470	414,244.29	11,459.22	0.31
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	102.051030	0.01	0.00	0.00
		Base	100.000000	0.01	102.051030	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	579,756.330	Local	100.723409	583,950.34	106.818510	619,287.07	35,336.73	0.46
Original Face:	1,000,000.000	Base	100.723409	583,950.34	106.818510	619,287.07	35,336.73	0.46
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	537,625.590	Local	100.815380	542,009.28	104.780070	563,324.47	21,315.19	0.42
Original Face:	1,000,000.000	Base	100.815380	542,009.28	104.780070	563,324.47	21,315.19	0.42
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	579,097.500	Local	99.890469	578,463.21	101.939790	590,330.78	11,867.57	0.44
Original Face:	1,000,000.000	Base	99.890469	578,463.21	101.939790	590,330.78	11,867.57	0.44
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	392,613.660	Local	100.306599	393,817.41	101.233690	397,457.30	3,639.89	0.30
Original Face:	1,000,000.000	Base	100.306599	393,817.41	101.233690	397,457.30	3,639.89	0.30
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	387,359.650	Local	100.892930	390,818.50	102.178680	395,798.98	4,980.48	0.30
Original Face:	1,000,000.000	Base	100.892930	390,818.50	102.178680	395,798.98	4,980.48	0.30
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.956260	0.03	-0.06	0.00
		Base	300.000000	0.09	102.956260	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,802,726.340	Local	102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	1.40
Original Face:	3,000,000.000	Base	102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	1.40
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,537,882.100	Local	100.350678	1,543,275.12	103.244900	1,587,784.84	44,509.72	1.19
Original Face:	2,000,000.000	Base	100.350678	1,543,275.12	103.244900	1,587,784.84	44,509.72	1.19

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	832,459.780	Local	100.068421	833,029.36	102.589370	854,015.24	20,985.88	0.64
Original Face:	2,000,000.000	Base	100.068421	833,029.36	102.589370	854,015.24	20,985.88	0.64
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,983,924.420	Local	102.283411	2,029,225.56	103.008890	2,043,618.52	14,392.96	1.53
Original Face:	2,000,000.000	Base	102.283411	2,029,225.56	103.008890	2,043,618.52	14,392.96	1.53
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
	6,280,000.000	Local	100.116241	6,287,299.95	100.540229	6,313,926.38	26,626.43	4.72
		Base	100.116241	6,287,299.95	100.540229	6,313,926.38	26,626.43	4.72
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	5,000,000.000	Local	106.642094	5,332,104.71	107.559922	5,377,996.10	45,891.39	4.02
		Base	106.642094	5,332,104.71	107.559922	5,377,996.10	45,891.39	4.02
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.200000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.02
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.02
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.200000	15 Sep 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.61
Original Face:	3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.61
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	2,500,000.000	Local	107.946616	2,698,665.40	108.504400	2,712,610.00	13,944.60	2.03
		Base	107.946616	2,698,665.40	108.504400	2,712,610.00	13,944.60	2.03
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.886425	1,997,728.49	105.560509	2,111,210.18	113,481.69	1.58
		Base	99.886425	1,997,728.49	105.560509	2,111,210.18	113,481.69	1.58
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
	268,952.990	Local	100.701372	270,839.35	101.016920	271,688.03	848.68	0.20
Original Face:	4,000,000.000	Base	100.701372	270,839.35	101.016920	271,688.03	848.68	0.20
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	261,316.780	Local	100.711389	263,175.76	101.771420	265,945.80	2,770.04	0.20
Original Face:	1,000,000.000	Base	100.711389	263,175.76	101.771420	265,945.80	2,770.04	0.20

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.597224	2,987,916.71	101.375488	3,041,264.64	53,347.93	2.27
		Base	99.597224	2,987,916.71	101.375488	3,041,264.64	53,347.93	2.27
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,000,000.000	Local	100.007403	5,000,370.14	99.962000	4,998,100.00	-2,270.14	3.73
		Base	100.007403	5,000,370.14	99.962000	4,998,100.00	-2,270.14	3.73
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	102.326652	511,633.26	11,633.26	0.38
		Base	100.000000	500,000.00	102.326652	511,633.26	11,633.26	0.38
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	3,000,000.000	Local	99.964153	2,998,924.58	99.975833	2,999,274.99	350.41	2.24
		Base	99.964153	2,998,924.58	99.975833	2,999,274.99	350.41	2.24
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
	3,000,000.000	Local	99.950833	2,998,525.00	99.966167	2,998,985.01	460.01	2.24
		Base	99.950833	2,998,525.00	99.966167	2,998,985.01	460.01	2.24
9127964A4	TREASURY BILL 09/20 0.00000					29 Sep 2020		
	2,000,000.000	Local	99.977449	1,999,548.98	99.984167	1,999,683.34	134.36	1.49
		Base	99.977449	1,999,548.98	99.984167	1,999,683.34	134.36	1.49
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
	5,000,000.000	Local	99.883998	4,994,199.89	100.460367	5,023,018.35	28,818.46	3.75
		Base	99.883998	4,994,199.89	100.460367	5,023,018.35	28,818.46	3.75
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	1,000,000.000	Local	99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.75
		Base	99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.75
9128286Q8	US TREASURY FRN 04/21 VAR				0.244028	30 Apr 2021		
	2,000,000.000	Local	99.972436	1,999,448.71	100.086365	2,001,727.30	2,278.59	1.50
		Base	99.972436	1,999,448.71	100.086365	2,001,727.30	2,278.59	1.50
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	2,000,000.000	Local	99.989214	1,999,784.28	101.367188	2,027,343.76	27,559.48	1.51
		Base	99.989214	1,999,784.28	101.367188	2,027,343.76	27,559.48	1.51

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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
9128287G9	US TREASURY FRN 07/21 VAR				0.325028	31 Jul 2021		
	2,000,000.000	Local	99.974962	1,999,499.24	100.188406	2,003,768.12	4,268.88	1.50
		Base	99.974962	1,999,499.24	100.188406	2,003,768.12	4,268.88	1.50
912828L32	US TREASURY N/B 08/20 1.375				1.375000	31 Aug 2020		
	5,000,000.000	Local	99.930239	4,996,511.97	100.096193	5,004,809.65	8,297.68	3.74
		Base	99.930239	4,996,511.97	100.096193	5,004,809.65	8,297.68	3.74
912828N48	US TREASURY N/B 12/20 1.75				1.750000	31 Dec 2020		
	2,000,000.000	Local	100.018084	2,000,361.68	100.671875	2,013,437.50	13,075.82	1.50
		Base	100.018084	2,000,361.68	100.671875	2,013,437.50	13,075.82	1.50
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	2,000,000.000	Local	99.790016	1,995,800.31	100.570312	2,011,406.24	15,605.93	1.50
		Base	99.790016	1,995,800.31	100.570312	2,011,406.24	15,605.93	1.50
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
	2,000,000.000	Local	99.701863	1,994,037.26	100.746094	2,014,921.88	20,884.62	1.51
		Base	99.701863	1,994,037.26	100.746094	2,014,921.88	20,884.62	1.51
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021		
	2,000,000.000	Local	101.491788	2,029,835.75	101.554688	2,031,093.76	1,258.01	1.52
		Base	101.491788	2,029,835.75	101.554688	2,031,093.76	1,258.01	1.52
912828YN4	US TREASURY FRN 10/21 VAR				0.405028	31 Oct 2021		
	3,000,000.000	Local	100.024375	3,000,731.24	100.331350	3,009,940.50	9,209.26	2.25
		Base	100.024375	3,000,731.24	100.331350	3,009,940.50	9,209.26	2.25
912828Z45	US TREASURY FRN 01/22 VAR				0.259028	31 Jan 2022		
	2,000,000.000	Local	99.988055	1,999,761.09	100.163168	2,003,263.36	3,502.27	1.50
		Base	99.988055	1,999,761.09	100.163168	2,003,263.36	3,502.27	1.50
912828ZK9	US TREASURY FRN 04/22 VAR				0.219028	30 Apr 2022		
	2,000,000.000	Local	100.007052	2,000,141.03	100.110470	2,002,209.40	2,068.37	1.50
		Base	100.007052	2,000,141.03	100.110470	2,002,209.40	2,068.37	1.50
91282CAA9	US TREASURY FRN 07/22 VAR				0.165036	31 Jul 2022		
	2,000,000.000	Local	99.973691	1,999,473.82	100.012554	2,000,251.08	777.26	1.49
		Base	99.973691	1,999,473.82	100.012554	2,000,251.08	777.26	1.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
			8,513.610	Local	102.011368	8,684.85	99.969480	8,511.01	-173.84	0.01
	Original Face:		2,000,000.000	Base	102.011368	8,684.85	99.969480	8,511.01	-173.84	0.01
US DOLLAR Total										
			95,781,400.650	Local		96,664,949.05		97,465,155.29	800,206.24	72.80
	Original Face:		103,528,075.000	Base		96,664,949.05		97,465,155.29	800,206.24	72.80
FIXED INCOME Total										
			95,781,400.650	Base		96,664,949.05		97,465,155.29	800,206.24	72.80
	Original Face:		103,528,075.000							

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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									
		132,193,413.500	Base		133,072,254.82		133,873,863.75	801,608.93	100.00
	Original Face:	103,528,075.000							

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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								
			-389,061.750	1.000000	-389,061.75	1.000000	-389,061.75	0.00	0.02
		Base		1.000000	-389,061.75	1.000000	-389,061.75	0.00	0.02
US DOLLAR Total									
			-389,061.750		-389,061.75		-389,061.75	0.00	0.02
		Base			-389,061.75		-389,061.75	0.00	0.02
CASH Total									
			-389,061.750	Base	-389,061.75		-389,061.75	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.226261	31 Dec 2030		
			5,592,680.410	100.098747	5,598,203.04	100.090000	5,597,713.82	-489.22	0.25
		Base		100.098747	5,598,203.04	100.090000	5,597,713.82	-489.22	0.25
US DOLLAR Total									
			5,592,680.410		5,598,203.04		5,597,713.82	-489.22	0.25
		Base			5,598,203.04		5,597,713.82	-489.22	0.25
CASH EQUIVALENT Total									
			5,592,680.410	Base	5,598,203.04		5,597,713.82	-489.22	0.25
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			58,526.000	20.767189	1,215,420.50	35.570000	2,081,769.82	866,349.32	0.09
		Base		20.767189	1,215,420.50	35.570000	2,081,769.82	866,349.32	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	54,236.000	19.419028	1,053,210.42	15.230000	826,014.28	-227,196.14	0.04
		Base		19.419028	1,053,210.42	15.230000	826,014.28	-227,196.14	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	581,175.000	34.190248	19,870,517.30	29.580000	17,191,156.50	-2,679,360.80	0.76
		Base		34.190248	19,870,517.30	29.580000	17,191,156.50	-2,679,360.80	0.76
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	144,328.000	31.785813	4,587,582.80	100.640000	14,525,169.92	9,937,587.12	0.65
		Base		31.785813	4,587,582.80	100.640000	14,525,169.92	9,937,587.12	0.65
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	143,811.000	42.307838	6,084,332.53	94.910000	13,649,102.01	7,564,769.48	0.61
		Base		42.307838	6,084,332.53	94.910000	13,649,102.01	7,564,769.48	0.61
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,669.000	369.492946	1,355,669.62	299.940000	1,100,479.86	-255,189.76	0.05
		Base		369.492946	1,355,669.62	299.940000	1,100,479.86	-255,189.76	0.05
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	62,880.000	38.521009	2,422,201.07	82.630000	5,195,774.40	2,773,573.33	0.23
		Base		38.521009	2,422,201.07	82.630000	5,195,774.40	2,773,573.33	0.23
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	39,313.000	55.829316	2,194,817.90	444.320000	17,467,552.16	15,272,734.26	0.78
		Base		55.829316	2,194,817.90	444.320000	17,467,552.16	15,272,734.26	0.78
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	5,639.000	156.969624	885,151.71	150.140000	846,639.46	-38,512.25	0.04
		Base		156.969624	885,151.71	150.140000	846,639.46	-38,512.25	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	95,497.000	21.368358	2,040,614.08	77.430000	7,394,332.71	5,353,718.63	0.33
		Base		21.368358	2,040,614.08	77.430000	7,394,332.71	5,353,718.63	0.33
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	25,189.000	33.646271	847,515.91	96.330000	2,426,456.37	1,578,940.46	0.11
		Base		33.646271	847,515.91	96.330000	2,426,456.37	1,578,940.46	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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	18,015.000	84.100110	1,515,063.48	286.630000	5,163,639.45	3,648,575.97	0.23
		Base		84.100110	1,515,063.48	286.630000	5,163,639.45	3,648,575.97	0.23
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	13,242.000	47.515538	629,200.76	112.440000	1,488,930.48	859,729.72	0.07
		Base		47.515538	629,200.76	112.440000	1,488,930.48	859,729.72	0.07
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,999.000	63.816674	638,102.92	34.440000	344,365.56	-293,737.36	0.02
		Base		63.816674	638,102.92	34.440000	344,365.56	-293,737.36	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,672.000	82.169274	712,571.94	82.460000	715,093.12	2,521.18	0.03
		Base		82.169274	712,571.94	82.460000	715,093.12	2,521.18	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,297.000	122.586741	1,262,275.67	177.550000	1,828,232.35	565,956.68	0.08
		Base		122.586741	1,262,275.67	177.550000	1,828,232.35	565,956.68	0.08
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	18,020.000	108.703577	1,958,838.46	102.490000	1,846,869.80	-111,968.66	0.08
		Base		108.703577	1,958,838.46	102.490000	1,846,869.80	-111,968.66	0.08
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,846.000	154.945075	905,808.91	293.820000	1,717,671.72	811,862.81	0.08
		Base		154.945075	905,808.91	293.820000	1,717,671.72	811,862.81	0.08
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	20,352.000	41.336844	841,287.44	53.850000	1,095,955.20	254,667.76	0.05
		Base		41.336844	841,287.44	53.850000	1,095,955.20	254,667.76	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	25,617.000	42.815025	1,096,792.50	94.390000	2,417,988.63	1,321,196.13	0.11
		Base		42.815025	1,096,792.50	94.390000	2,417,988.63	1,321,196.13	0.11
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	23,863.000	395.198046	9,430,610.98	1,482.960000	35,387,874.48	25,957,263.50	1.57
		Base		395.198046	9,430,610.98	1,482.960000	35,387,874.48	25,957,263.50	1.57

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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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	24,475.000	Local	385.090366	9,425,086.71	1,487.950000	36,417,576.25	26,992,489.54	1.62
		Base	385.090366	9,425,086.71	1,487.950000	36,417,576.25	26,992,489.54	1.62
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	151,584.000	Local	19.953165	3,024,580.62	41.150000	6,237,681.60	3,213,100.98	0.28
		Base	19.953165	3,024,580.62	41.150000	6,237,681.60	3,213,100.98	0.28
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	34,198.000	Local	380.741676	13,020,603.84	3,164.680000	108,225,726.64	95,205,122.80	4.81
		Base	380.741676	13,020,603.84	3,164.680000	108,225,726.64	95,205,122.80	4.81
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	20,139.000	Local	42.877939	863,518.82	80.240000	1,615,953.36	752,434.54	0.07
		Base	42.877939	863,518.82	80.240000	1,615,953.36	752,434.54	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	10,722.000	Local	46.477378	498,330.45	11.120000	119,228.64	-379,101.81	0.01
		Base	46.477378	498,330.45	11.120000	119,228.64	-379,101.81	0.01
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	40,439.000	Local	42.080062	1,701,675.62	86.880000	3,513,340.32	1,811,664.70	0.16
		Base	42.080062	1,701,675.62	86.880000	3,513,340.32	1,811,664.70	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	53,869.000	Local	47.390733	2,552,891.41	93.320000	5,027,055.08	2,474,163.67	0.22
		Base	47.390733	2,552,891.41	93.320000	5,027,055.08	2,474,163.67	0.22
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	70,276.000	Local	102.519277	7,204,644.74	32.140000	2,258,670.64	-4,945,974.10	0.10
		Base	102.519277	7,204,644.74	32.140000	2,258,670.64	-4,945,974.10	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01							
	36,160.000	Local	70.458781	2,547,789.51	261.390000	9,451,862.40	6,904,072.89	0.42
		Base	70.458781	2,547,789.51	261.390000	9,451,862.40	6,904,072.89	0.42
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	14,768.000	Local	72.554642	1,071,486.95	147.270000	2,174,883.36	1,103,396.41	0.10
		Base	72.554642	1,071,486.95	147.270000	2,174,883.36	1,103,396.41	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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	12,110.000	Local	31.158738	377,332.32	100.190000	1,213,300.90	835,968.58	0.05
		Base	31.158738	377,332.32	100.190000	1,213,300.90	835,968.58	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	9,983.000	Local	42.798108	427,253.51	153.630000	1,533,688.29	1,106,434.78	0.07
		Base	42.798108	427,253.51	153.630000	1,533,688.29	1,106,434.78	0.07
031100100	AMETEK INC COMMON STOCK USD.01							
	18,714.000	Local	49.584883	927,931.50	93.250000	1,745,080.50	817,149.00	0.08
		Base	49.584883	927,931.50	93.250000	1,745,080.50	817,149.00	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	47,980.000	Local	72.825885	3,494,185.94	244.670000	11,739,266.60	8,245,080.66	0.52
		Base	72.825885	3,494,185.94	244.670000	11,739,266.60	8,245,080.66	0.52
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	24,136.000	Local	27.344556	659,988.21	105.760000	2,552,623.36	1,892,635.15	0.11
		Base	27.344556	659,988.21	105.760000	2,552,623.36	1,892,635.15	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	30,054.000	Local	51.773834	1,556,010.81	114.850000	3,451,701.90	1,895,691.09	0.15
		Base	51.773834	1,556,010.81	114.850000	3,451,701.90	1,895,691.09	0.15
03662Q105	ANSYS INC COMMON STOCK USD.01							
	7,016.000	Local	133.150582	934,184.48	310.600000	2,179,169.60	1,244,985.12	0.10
		Base	133.150582	934,184.48	310.600000	2,179,169.60	1,244,985.12	0.10
036752103	ANTHEM INC COMMON STOCK USD.01							
	20,576.000	Local	71.791809	1,477,188.26	273.800000	5,633,708.80	4,156,520.54	0.25
		Base	71.791809	1,477,188.26	273.800000	5,633,708.80	4,156,520.54	0.25
037411105	APACHE CORP COMMON STOCK USD.625							
	30,808.000	Local	63.207038	1,947,282.42	15.350000	472,902.80	-1,474,379.62	0.02
		Base	63.207038	1,947,282.42	15.350000	472,902.80	-1,474,379.62	0.02
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01							
	12,146.000	Local	27.170707	330,015.41	38.820000	471,507.72	141,492.31	0.02
		Base	27.170707	330,015.41	38.820000	471,507.72	141,492.31	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
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	332,495.000	37.108002	12,338,225.08	425.040000	141,323,674.80	128,985,449.72	6.28
		Base		37.108002	12,338,225.08	425.040000	141,323,674.80	128,985,449.72	6.28
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	74,805.000	21.877606	1,636,554.31	64.330000	4,812,205.65	3,175,651.34	0.21
		Base		21.877606	1,636,554.31	64.330000	4,812,205.65	3,175,651.34	0.21
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	45,311.000	25.342242	1,148,282.33	42.830000	1,940,670.13	792,387.80	0.09
		Base		25.342242	1,148,282.33	42.830000	1,940,670.13	792,387.80	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,384.000	287.842292	1,261,900.61	259.770000	1,138,831.68	-123,068.93	0.05
		Base		287.842292	1,261,900.61	259.770000	1,138,831.68	-123,068.93	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,866.000	63.880569	310,842.85	107.470000	522,949.02	212,106.17	0.02
		Base		63.880569	310,842.85	107.470000	522,949.02	212,106.17	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,977.000	97.709618	974,848.86	105.990000	1,057,462.23	82,613.37	0.05
		Base		97.709618	974,848.86	105.990000	1,057,462.23	82,613.37	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	17,880.000	49.016225	876,410.11	236.430000	4,227,368.40	3,350,958.29	0.19
		Base		49.016225	876,410.11	236.430000	4,227,368.40	3,350,958.29	0.19
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	35,082.000	47.110811	1,652,741.46	132.910000	4,662,748.62	3,010,007.16	0.21
		Base		47.110811	1,652,741.46	132.910000	4,662,748.62	3,010,007.16	0.21
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,903.000	255.082275	485,421.57	1,207.420000	2,297,720.26	1,812,298.69	0.10
		Base		255.082275	485,421.57	1,207.420000	2,297,720.26	1,812,298.69	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	11,479.000	136.933599	1,571,860.78	153.120000	1,757,664.48	185,803.70	0.08
		Base		136.933599	1,571,860.78	153.120000	1,757,664.48	185,803.70	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
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,794.000	Local	53.655483	364,535.35	113.340000	770,031.96	405,496.61	0.03
		Base	53.655483	364,535.35	113.340000	770,031.96	405,496.61	0.03
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	53,465.000	Local	42.105380	2,251,164.16	15.490000	828,172.85	-1,422,991.31	0.04
		Base	42.105380	2,251,164.16	15.490000	828,172.85	-1,422,991.31	0.04
058498106	BALL CORP COMMON STOCK							
	26,584.000	Local	18.712201	497,445.15	73.630000	1,957,379.92	1,459,934.77	0.09
		Base	18.712201	497,445.15	73.630000	1,957,379.92	1,459,934.77	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	636,890.000	Local	23.753823	15,128,572.26	24.880000	15,845,823.20	717,250.94	0.70
		Base	23.753823	15,128,572.26	24.880000	15,845,823.20	717,250.94	0.70
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	65,741.000	Local	35.593897	2,339,978.41	35.850000	2,356,814.85	16,836.44	0.10
		Base	35.593897	2,339,978.41	35.850000	2,356,814.85	16,836.44	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	41,515.000	Local	34.537613	1,433,829.02	86.380000	3,586,065.70	2,152,236.68	0.16
		Base	34.537613	1,433,829.02	86.380000	3,586,065.70	2,152,236.68	0.16
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	24,061.000	Local	138.219996	3,325,711.32	281.340000	6,769,321.74	3,443,610.42	0.30
		Base	138.219996	3,325,711.32	281.340000	6,769,321.74	3,443,610.42	0.30
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	11,515.000	Local	68.893775	793,311.82	61.750000	711,051.25	-82,260.57	0.03
		Base	68.893775	793,311.82	61.750000	711,051.25	-82,260.57	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	158,606.000	Local	94.976607	15,063,859.76	195.780000	31,051,882.68	15,988,022.92	1.38
		Base	94.976607	15,063,859.76	195.780000	31,051,882.68	15,988,022.92	1.38
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	18,544.000	Local	34.658161	642,700.93	99.590000	1,846,796.96	1,204,096.03	0.08
		Base	34.658161	642,700.93	99.590000	1,846,796.96	1,204,096.03	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
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,744.000	Local	452.573503	789,288.19	524.890000	915,408.16	126,119.97	0.04
		Base	452.573503	789,288.19	524.890000	915,408.16	126,119.97	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	13,311.000	Local	104.429451	1,390,060.42	274.690000	3,656,398.59	2,266,338.17	0.16
		Base	104.429451	1,390,060.42	274.690000	3,656,398.59	2,266,338.17	0.16
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	12,592.000	Local	298.535886	3,759,163.88	575.010000	7,240,525.92	3,481,362.04	0.32
		Base	298.535886	3,759,163.88	575.010000	7,240,525.92	3,481,362.04	0.32
093671105	H+R BLOCK INC COMMON STOCK							
	15,700.000	Local	19.281995	302,727.32	14.500000	227,650.00	-75,077.32	0.01
		Base	19.281995	302,727.32	14.500000	227,650.00	-75,077.32	0.01
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	43,760.000	Local	81.677566	3,574,210.29	158.000000	6,914,080.00	3,339,869.71	0.31
		Base	81.677566	3,574,210.29	158.000000	6,914,080.00	3,339,869.71	0.31
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	3,342.000	Local	408.463031	1,365,083.45	1,662.130000	5,554,838.46	4,189,755.01	0.25
		Base	408.463031	1,365,083.45	1,662.130000	5,554,838.46	4,189,755.01	0.25
099724106	BORGWARNER INC COMMON STOCK USD.01							
	16,910.000	Local	33.872952	572,791.61	36.600000	618,906.00	46,114.39	0.03
		Base	33.872952	572,791.61	36.600000	618,906.00	46,114.39	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
	11,786.000	Local	93.612560	1,103,317.63	89.090000	1,050,014.74	-53,302.89	0.05
		Base	93.612560	1,103,317.63	89.090000	1,050,014.74	-53,302.89	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
	116,568.000	Local	19.531724	2,276,773.99	38.570000	4,496,027.76	2,219,253.77	0.20
		Base	19.531724	2,276,773.99	38.570000	4,496,027.76	2,219,253.77	0.20
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
	184,532.000	Local	46.171624	8,520,142.03	58.660000	10,824,647.12	2,304,505.09	0.48
		Base	46.171624	8,520,142.03	58.660000	10,824,647.12	2,304,505.09	0.48

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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
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	9,363.000	115.517034	1,081,585.99	134.340000	1,257,825.42	176,239.43	0.06
		Base		115.517034	1,081,585.99	134.340000	1,257,825.42	176,239.43	0.06
11135F101	BROADCOM INC COMMON STOCK								
		Local	32,610.000	187.746726	6,122,420.75	316.750000	10,329,217.50	4,206,796.75	0.46
		Base		187.746726	6,122,420.75	316.750000	10,329,217.50	4,206,796.75	0.46
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	14,896.000	26.662360	397,162.52	69.340000	1,032,888.64	635,726.12	0.05
		Base		26.662360	397,162.52	69.340000	1,032,888.64	635,726.12	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,950.000	85.356762	763,943.02	87.700000	784,915.00	20,971.98	0.03
		Base		85.356762	763,943.02	87.700000	784,915.00	20,971.98	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	27,345.000	26.258260	718,032.12	43.810000	1,197,984.45	479,952.33	0.05
		Base		26.258260	718,032.12	43.810000	1,197,984.45	479,952.33	0.05
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	11,609.000	121.235632	1,407,424.45	116.250000	1,349,546.25	-57,878.20	0.06
		Base		121.235632	1,407,424.45	116.250000	1,349,546.25	-57,878.20	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	17,439.000	27.530404	480,102.72	31.330000	546,363.87	66,261.15	0.02
		Base		27.530404	480,102.72	31.330000	546,363.87	66,261.15	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,980.000	54.106252	594,086.65	93.720000	1,029,045.60	434,958.95	0.05
		Base		54.106252	594,086.65	93.720000	1,029,045.60	434,958.95	0.05
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	30,097.000	73.508037	2,212,371.38	172.690000	5,197,450.93	2,985,079.55	0.23
		Base		73.508037	2,212,371.38	172.690000	5,197,450.93	2,985,079.55	0.23
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	29,261.000	100.047790	2,927,498.39	166.180000	4,862,592.98	1,935,094.59	0.22
		Base		100.047790	2,927,498.39	166.180000	4,862,592.98	1,935,094.59	0.22

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125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	23,347.000	Local	24.108789	562,867.89	64.180000	1,498,410.46	935,542.57	0.07
		Base	24.108789	562,867.89	64.180000	1,498,410.46	935,542.57	0.07
126408103	CSX CORP COMMON STOCK USD1.0							
	62,438.000	Local	16.442899	1,026,661.71	71.340000	4,454,326.92	3,427,665.21	0.20
		Base	16.442899	1,026,661.71	71.340000	4,454,326.92	3,427,665.21	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	106,617.000	Local	46.964388	5,007,202.14	62.940000	6,710,473.98	1,703,271.84	0.30
		Base	46.964388	5,007,202.14	62.940000	6,710,473.98	1,703,271.84	0.30
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
	32,529.000	Local	17.210131	559,828.35	18.700000	608,292.30	48,463.95	0.03
		Base	17.210131	559,828.35	18.700000	608,292.30	48,463.95	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	22,774.000	Local	40.095030	913,124.22	109.250000	2,488,059.50	1,574,935.28	0.11
		Base	40.095030	913,124.22	109.250000	2,488,059.50	1,574,935.28	0.11
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	13,805.000	Local	37.784754	521,618.53	49.570000	684,313.85	162,695.32	0.03
		Base	37.784754	521,618.53	49.570000	684,313.85	162,695.32	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	37,139.000	Local	57.018404	2,117,606.49	63.800000	2,369,468.20	251,861.71	0.11
		Base	57.018404	2,117,606.49	63.800000	2,369,468.20	251,861.71	0.11
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	23,821.000	Local	43.186155	1,028,737.40	54.620000	1,301,103.02	272,365.62	0.06
		Base	43.186155	1,028,737.40	54.620000	1,301,103.02	272,365.62	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
	13,281.000	Local	27.041408	359,136.94	96.970000	1,287,858.57	928,721.63	0.06
		Base	27.041408	359,136.94	96.970000	1,287,858.57	928,721.63	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	38,558.000	Local	34.761946	1,340,351.12	13.880000	535,185.04	-805,166.08	0.02
		Base	34.761946	1,340,351.12	13.880000	535,185.04	-805,166.08	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
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	66,412.000	Local	10.745071	713,601.65	27.240000	1,809,062.88	1,095,461.23	0.08
		Base	10.745071	713,601.65	27.240000	1,809,062.88	1,095,461.23	0.08
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	44,141.000	Local	59.500028	2,626,390.74	132.880000	5,865,456.08	3,239,065.34	0.26
		Base	59.500028	2,626,390.74	132.880000	5,865,456.08	3,239,065.34	0.26
150870103	CELANESE CORP COMMON STOCK USD.0001							
	9,644.000	Local	85.189117	821,563.84	97.200000	937,396.80	115,832.96	0.04
		Base	85.189117	821,563.84	97.200000	937,396.80	115,832.96	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
	47,232.000	Local	50.778955	2,398,391.59	65.250000	3,081,888.00	683,496.41	0.14
		Base	50.778955	2,398,391.59	65.250000	3,081,888.00	683,496.41	0.14
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	44,454.000	Local	19.994088	888,817.21	19.010000	845,070.54	-43,746.67	0.04
		Base	19.994088	888,817.21	19.010000	845,070.54	-43,746.67	0.04
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
	80,569.000	Local	39.498822	3,182,380.61	9.650000	777,490.85	-2,404,889.76	0.03
		Base	39.498822	3,182,380.61	9.650000	777,490.85	-2,404,889.76	0.03
156782104	CERNER CORP COMMON STOCK USD.01							
	24,839.000	Local	34.850164	865,643.22	69.450000	1,725,068.55	859,425.33	0.08
		Base	34.850164	865,643.22	69.450000	1,725,068.55	859,425.33	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	12,296.000	Local	283.698033	3,488,351.01	580.000000	7,131,680.00	3,643,328.99	0.32
		Base	283.698033	3,488,351.01	580.000000	7,131,680.00	3,643,328.99	0.32
166764100	CHEVRON CORP COMMON STOCK USD.75							
	152,370.000	Local	67.153797	10,232,223.99	83.940000	12,789,937.80	2,557,713.81	0.57
		Base	67.153797	10,232,223.99	83.940000	12,789,937.80	2,557,713.81	0.57
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	2,093.000	Local	350.690105	733,994.39	1,155.160000	2,417,749.88	1,683,755.49	0.11
		Base	350.690105	733,994.39	1,155.160000	2,417,749.88	1,683,755.49	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	20,060.000	Local	45.424830	911,222.09	96.330000	1,932,379.80	1,021,157.71	0.09
		Base	45.424830	911,222.09	96.330000	1,932,379.80	1,021,157.71	0.09
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	12,306.000	Local	42.449408	522,382.42	77.930000	959,006.58	436,624.16	0.04
		Base	42.449408	522,382.42	77.930000	959,006.58	436,624.16	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	345,998.000	Local	29.061467	10,055,209.41	47.100000	16,296,505.80	6,241,296.39	0.72
		Base	29.061467	10,055,209.41	47.100000	16,296,505.80	6,241,296.39	0.72
172908105	CINTAS CORP COMMON STOCK							
	6,875.000	Local	56.341955	387,350.94	301.870000	2,075,356.25	1,688,005.31	0.09
		Base	56.341955	387,350.94	301.870000	2,075,356.25	1,688,005.31	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01							
	169,810.000	Local	80.330824	13,640,977.16	50.010000	8,492,198.10	-5,148,779.06	0.38
		Base	80.330824	13,640,977.16	50.010000	8,492,198.10	-5,148,779.06	0.38
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	34,799.000	Local	20.213667	703,415.40	24.810000	863,363.19	159,947.79	0.04
		Base	20.213667	703,415.40	24.810000	863,363.19	159,947.79	0.04
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,473.000	Local	39.995404	378,876.46	142.760000	1,352,365.48	973,489.02	0.06
		Base	39.995404	378,876.46	142.760000	1,352,365.48	973,489.02	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	10,203.000	Local	68.759798	701,556.22	236.510000	2,413,111.53	1,711,555.31	0.11
		Base	68.759798	701,556.22	236.510000	2,413,111.53	1,711,555.31	0.11
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	315,502.000	Local	30.487368	9,618,825.56	47.240000	14,904,314.48	5,285,488.92	0.66
		Base	30.487368	9,618,825.56	47.240000	14,904,314.48	5,285,488.92	0.66
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	44,102.000	Local	26.649590	1,175,300.20	68.320000	3,013,048.64	1,837,748.44	0.13
		Base	26.649590	1,175,300.20	68.320000	3,013,048.64	1,837,748.44	0.13

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194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	69,866.000	Local	37.509983	2,620,672.45	77.200000	5,393,655.20	2,772,982.75	0.24
		Base	37.509983	2,620,672.45	77.200000	5,393,655.20	2,772,982.75	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	371,616.000	Local	15.182507	5,642,062.34	42.800000	15,905,164.80	10,263,102.46	0.71
		Base	15.182507	5,642,062.34	42.800000	15,905,164.80	10,263,102.46	0.71
200340107	COMERICA INC COMMON STOCK USD5.0							
	11,341.000	Local	44.930549	509,557.36	38.520000	436,855.32	-72,702.04	0.02
		Base	44.930549	509,557.36	38.520000	436,855.32	-72,702.04	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	39,730.000	Local	22.655246	900,092.94	37.450000	1,487,888.50	587,795.56	0.07
		Base	22.655246	900,092.94	37.450000	1,487,888.50	587,795.56	0.07
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
	16,051.000	Local	107.482068	1,725,194.68	52.540000	843,319.54	-881,875.14	0.04
		Base	107.482068	1,725,194.68	52.540000	843,319.54	-881,875.14	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	87,496.000	Local	39.920680	3,492,899.84	37.390000	3,271,475.44	-221,424.40	0.15
		Base	39.920680	3,492,899.84	37.390000	3,271,475.44	-221,424.40	0.15
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	27,252.000	Local	54.276090	1,479,132.01	76.830000	2,093,771.16	614,639.15	0.09
		Base	54.276090	1,479,132.01	76.830000	2,093,771.16	614,639.15	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	13,704.000	Local	51.975657	712,274.41	178.200000	2,442,052.80	1,729,778.39	0.11
		Base	51.975657	712,274.41	178.200000	2,442,052.80	1,729,778.39	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	4,010.000	Local	194.886050	781,493.06	282.930000	1,134,549.30	353,056.24	0.05
		Base	194.886050	781,493.06	282.930000	1,134,549.30	353,056.24	0.05
217204106	COPART INC COMMON STOCK							
	16,866.000	Local	58.309226	983,443.40	93.250000	1,572,754.50	589,311.10	0.07
		Base	58.309226	983,443.40	93.250000	1,572,754.50	589,311.10	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
219350105	CORNING INC COMMON STOCK USD.5							
	61,933.000	Local	22.332170	1,383,098.29	31.000000	1,919,923.00	536,824.71	0.09
		Base	22.332170	1,383,098.29	31.000000	1,919,923.00	536,824.71	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01							
	61,066.000	Local	21.846852	1,334,099.86	28.560000	1,744,044.96	409,945.10	0.08
		Base	21.846852	1,334,099.86	28.560000	1,744,044.96	409,945.10	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	36,026.000	Local	81.348057	2,930,645.11	325.530000	11,727,543.78	8,796,898.67	0.52
		Base	81.348057	2,930,645.11	325.530000	11,727,543.78	8,796,898.67	0.52
222070203	COTY INC CL A COMMON STOCK USD.01							
	24,328.000	Local	22.108442	537,854.18	3.710000	90,256.88	-447,597.30	0.00
		Base	22.108442	537,854.18	3.710000	90,256.88	-447,597.30	0.00
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
	34,008.000	Local	73.918155	2,513,808.62	166.700000	5,669,133.60	3,155,324.98	0.25
		Base	73.918155	2,513,808.62	166.700000	5,669,133.60	3,155,324.98	0.25
231021106	CUMMINS INC COMMON STOCK USD2.5							
	12,034.000	Local	59.888473	720,697.89	193.260000	2,325,690.84	1,604,992.95	0.10
		Base	59.888473	720,697.89	193.260000	2,325,690.84	1,604,992.95	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
	26,984.000	Local	28.668423	773,588.73	66.160000	1,785,261.44	1,011,672.71	0.08
		Base	28.668423	773,588.73	66.160000	1,785,261.44	1,011,672.71	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK							
	15,711.000	Local	57.698660	906,503.65	115.630000	1,816,662.93	910,159.28	0.08
		Base	57.698660	906,503.65	115.630000	1,816,662.93	910,159.28	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	20,698.000	Local	53.098982	1,099,042.72	17.910000	370,701.18	-728,341.54	0.02
		Base	53.098982	1,099,042.72	17.910000	370,701.18	-728,341.54	0.02
235851102	DANAHER CORP W/D COMMON STOCK USD.01							
	51,330.000	Local	43.350373	2,225,174.66	203.800000	10,461,054.00	8,235,879.34	0.46
		Base	43.350373	2,225,174.66	203.800000	10,461,054.00	8,235,879.34	0.46

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237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	10,598.000	Local	37.793475	400,535.25	75.900000	804,388.20	403,852.95	0.04
		Base	37.793475	400,535.25	75.900000	804,388.20	403,852.95	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
	6,955.000	Local	38.310827	266,451.80	87.390000	607,797.45	341,345.65	0.03
		Base	38.310827	266,451.80	87.390000	607,797.45	341,345.65	0.03
244199105	DEERE + CO COMMON STOCK USD1.0							
	25,519.000	Local	58.316749	1,488,185.13	176.310000	4,499,254.89	3,011,069.76	0.20
		Base	58.316749	1,488,185.13	176.310000	4,499,254.89	3,011,069.76	0.20
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	46,319.000	Local	23.800550	1,102,417.68	24.970000	1,156,585.43	54,167.75	0.05
		Base	23.800550	1,102,417.68	24.970000	1,156,585.43	54,167.75	0.05
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	17,870.000	Local	45.689207	816,466.13	44.600000	797,002.00	-19,464.13	0.04
		Base	45.689207	816,466.13	44.600000	797,002.00	-19,464.13	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	31,241.000	Local	42.119655	1,315,860.13	10.490000	327,718.09	-988,142.04	0.01
		Base	42.119655	1,315,860.13	10.490000	327,718.09	-988,142.04	0.01
252131107	DEXCOM INC COMMON STOCK USD.001							
	7,529.000	Local	405.699768	3,054,513.55	435.540000	3,279,180.66	224,667.11	0.15
		Base	405.699768	3,054,513.55	435.540000	3,279,180.66	224,667.11	0.15
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,887.000	Local	105.125048	1,354,746.49	39.860000	513,675.82	-841,070.67	0.02
		Base	105.125048	1,354,746.49	39.860000	513,675.82	-841,070.67	0.02
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	21,887.000	Local	104.995890	2,298,045.04	160.540000	3,513,738.98	1,215,693.94	0.16
		Base	104.995890	2,298,045.04	160.540000	3,513,738.98	1,215,693.94	0.16
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	194,020.000	Local	53.855055	10,448,957.76	116.940000	22,688,698.80	12,239,741.04	1.01
		Base	53.855055	10,448,957.76	116.940000	22,688,698.80	12,239,741.04	1.01

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254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	24,989.000	22.498579	562,216.99	49.430000	1,235,206.27	672,989.28	0.05
		Base		22.498579	562,216.99	49.430000	1,235,206.27	672,989.28	0.05
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	13,053.000	19.604784	255,901.24	21.100000	275,418.30	19,517.06	0.01
		Base		19.604784	255,901.24	21.100000	275,418.30	19,517.06	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	25,804.000	22.365234	577,112.50	18.950000	488,985.80	-88,126.70	0.02
		Base		22.365234	577,112.50	18.950000	488,985.80	-88,126.70	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,975.000	56.586307	1,186,897.79	32.110000	673,507.25	-513,390.54	0.03
		Base		56.586307	1,186,897.79	32.110000	673,507.25	-513,390.54	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	20,547.000	61.044081	1,254,272.74	190.400000	3,912,148.80	2,657,876.06	0.17
		Base		61.044081	1,254,272.74	190.400000	3,912,148.80	2,657,876.06	0.17
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	19,348.000	51.735274	1,000,974.09	93.350000	1,806,135.80	805,161.71	0.08
		Base		51.735274	1,000,974.09	93.350000	1,806,135.80	805,161.71	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	68,519.000	52.246757	3,579,895.52	81.030000	5,552,094.57	1,972,199.05	0.25
		Base		52.246757	3,579,895.52	81.030000	5,552,094.57	1,972,199.05	0.25
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	3,191.000	376.748411	1,202,204.18	386.610000	1,233,672.51	31,468.33	0.05
		Base		376.748411	1,202,204.18	386.610000	1,233,672.51	31,468.33	0.05
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	11,742.000	35.434527	416,072.22	102.930000	1,208,604.06	792,531.84	0.05
		Base		35.434527	416,072.22	102.930000	1,208,604.06	792,531.84	0.05
260557103	DOW INC COMMON STOCK USD.01								
		Local	60,420.000	35.855227	2,166,372.79	41.060000	2,480,845.20	314,472.41	0.11
		Base		35.855227	2,166,372.79	41.060000	2,480,845.20	314,472.41	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
264411505	DUKE REALTY CORP REIT USD.01							
	30,048.000	Local	28.858275	867,133.45	40.190000	1,207,629.12	340,495.67	0.05
		Base	28.858275	867,133.45	40.190000	1,207,629.12	340,495.67	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	59,948.000	Local	57.644101	3,455,648.54	84.740000	5,079,993.52	1,624,344.98	0.23
		Base	57.644101	3,455,648.54	84.740000	5,079,993.52	1,624,344.98	0.23
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	59,889.000	Local	52.487510	3,143,424.46	53.480000	3,202,863.72	59,439.26	0.14
		Base	52.487510	3,143,424.46	53.480000	3,202,863.72	59,439.26	0.14
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	47,477.000	Local	43.220717	2,051,989.96	46.850000	2,224,297.45	172,307.49	0.10
		Base	43.220717	2,051,989.96	46.850000	2,224,297.45	172,307.49	0.10
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
	18,027.000	Local	27.052238	487,670.70	50.770000	915,230.79	427,560.09	0.04
		Base	27.052238	487,670.70	50.770000	915,230.79	427,560.09	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	11,085.000	Local	36.059323	399,717.59	74.630000	827,273.55	427,555.96	0.04
		Base	36.059323	399,717.59	74.630000	827,273.55	427,555.96	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	53,877.000	Local	13.169961	709,558.00	55.280000	2,978,320.56	2,268,762.56	0.13
		Base	13.169961	709,558.00	55.280000	2,978,320.56	2,268,762.56	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0							
	20,179.000	Local	58.861131	1,187,758.77	187.080000	3,775,087.32	2,587,328.55	0.17
		Base	58.861131	1,187,758.77	187.080000	3,775,087.32	2,587,328.55	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK							
	30,828.000	Local	41.865858	1,290,640.68	55.670000	1,716,194.76	425,554.08	0.08
		Base	41.865858	1,290,640.68	55.670000	1,716,194.76	425,554.08	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	50,566.000	Local	19.691352	995,712.91	78.410000	3,964,880.06	2,969,167.15	0.18
		Base	19.691352	995,712.91	78.410000	3,964,880.06	2,969,167.15	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
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	23,561.000	Local	41.004261	966,101.40	141.620000	3,336,708.82	2,370,607.42	0.15
		Base	41.004261	966,101.40	141.620000	3,336,708.82	2,370,607.42	0.15
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	48,759.000	Local	40.071106	1,953,827.05	62.010000	3,023,545.59	1,069,718.54	0.13
		Base	40.071106	1,953,827.05	62.010000	3,023,545.59	1,069,718.54	0.13
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	16,327.000	Local	68.442438	1,117,459.69	105.130000	1,716,457.51	598,997.82	0.08
		Base	68.442438	1,117,459.69	105.130000	1,716,457.51	598,997.82	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,899.000	Local	110.373244	1,092,584.74	162.560000	1,609,181.44	516,596.70	0.07
		Base	110.373244	1,092,584.74	162.560000	1,609,181.44	516,596.70	0.07
29444U700	EQUINIX INC REIT USD.001							
	7,227.000	Local	308.472819	2,229,333.06	785.480000	5,676,663.96	3,447,330.90	0.25
		Base	308.472819	2,229,333.06	785.480000	5,676,663.96	3,447,330.90	0.25
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	28,537.000	Local	46.846928	1,336,870.78	53.630000	1,530,439.31	193,568.53	0.07
		Base	46.846928	1,336,870.78	53.630000	1,530,439.31	193,568.53	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	5,336.000	Local	186.439314	994,840.18	220.740000	1,177,868.64	183,028.46	0.05
		Base	186.439314	994,840.18	220.740000	1,177,868.64	183,028.46	0.05
30034W106	EVERGY INC COMMON STOCK							
	18,495.000	Local	54.317526	1,004,602.64	64.830000	1,199,030.85	194,428.21	0.05
		Base	54.317526	1,004,602.64	64.830000	1,199,030.85	194,428.21	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	27,443.000	Local	38.105848	1,045,738.80	90.070000	2,471,791.01	1,426,052.21	0.11
		Base	38.105848	1,045,738.80	90.070000	2,471,791.01	1,426,052.21	0.11
30161N101	EXELON CORP COMMON STOCK							
	79,481.000	Local	41.255731	3,279,046.73	38.610000	3,068,761.41	-210,285.32	0.14
		Base	41.255731	3,279,046.73	38.610000	3,068,761.41	-210,285.32	0.14

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30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	11,047.000	Local	70.148445	774,929.87	81.010000	894,917.47	119,987.60	0.04
		Base	70.148445	774,929.87	81.010000	894,917.47	119,987.60	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	13,581.000	Local	43.497138	590,734.63	84.510000	1,147,730.31	556,995.68	0.05
		Base	43.497138	590,734.63	84.510000	1,147,730.31	556,995.68	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	10,533.000	Local	87.510275	921,745.73	103.340000	1,088,480.22	166,734.49	0.05
		Base	87.510275	921,745.73	103.340000	1,088,480.22	166,734.49	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
	344,962.000	Local	58.836850	20,296,477.52	42.080000	14,516,000.96	-5,780,476.56	0.65
		Base	58.836850	20,296,477.52	42.080000	14,516,000.96	-5,780,476.56	0.65
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
	10,675.000	Local	30.424380	324,780.26	41.660000	444,720.50	119,940.24	0.02
		Base	30.424380	324,780.26	41.660000	444,720.50	119,940.24	0.02
302491303	FMC CORP COMMON STOCK USD.1							
	10,559.000	Local	30.942693	326,723.90	106.050000	1,119,781.95	793,058.05	0.05
		Base	30.942693	326,723.90	106.050000	1,119,781.95	793,058.05	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	196,225.000	Local	76.497805	15,010,781.80	253.670000	49,776,395.75	34,765,613.95	2.21
		Base	76.497805	15,010,781.80	253.670000	49,776,395.75	34,765,613.95	2.21
311900104	FASTENAL CO COMMON STOCK USD.01							
	46,729.000	Local	16.519920	771,959.35	47.040000	2,198,132.16	1,426,172.81	0.10
		Base	16.519920	771,959.35	47.040000	2,198,132.16	1,426,172.81	0.10
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,737.000	Local	145.767471	836,267.98	76.300000	437,733.10	-398,534.88	0.02
		Base	145.767471	836,267.98	76.300000	437,733.10	-398,534.88	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	19,605.000	Local	84.968410	1,665,805.67	168.400000	3,301,482.00	1,635,676.33	0.15
		Base	84.968410	1,665,805.67	168.400000	3,301,482.00	1,635,676.33	0.15

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315616102	F5 NETWORKS INC COMMON STOCK							
	4,967.000	Local	127.882217	635,190.97	135.900000	675,015.30	39,824.33	0.03
		Base	127.882217	635,190.97	135.900000	675,015.30	39,824.33	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	50,418.000	Local	85.551473	4,313,334.15	146.310000	7,376,657.58	3,063,323.43	0.33
		Base	85.551473	4,313,334.15	146.310000	7,376,657.58	3,063,323.43	0.33
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	58,097.000	Local	24.192824	1,405,530.52	19.860000	1,153,806.42	-251,724.10	0.05
		Base	24.192824	1,405,530.52	19.860000	1,153,806.42	-251,724.10	0.05
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,986.000	Local	87.967758	1,230,317.06	112.480000	1,573,145.28	342,828.22	0.07
		Base	87.967758	1,230,317.06	112.480000	1,573,145.28	342,828.22	0.07
337738108	FISERV INC COMMON STOCK USD.01							
	45,871.000	Local	43.957330	2,016,366.68	99.790000	4,577,467.09	2,561,100.41	0.20
		Base	43.957330	2,016,366.68	99.790000	4,577,467.09	2,561,100.41	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	44,190.000	Local	43.783940	1,934,812.31	29.000000	1,281,510.00	-653,302.31	0.06
		Base	43.783940	1,934,812.31	29.000000	1,281,510.00	-653,302.31	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	6,835.000	Local	211.440117	1,445,193.20	258.570000	1,767,325.95	322,132.75	0.08
		Base	211.440117	1,445,193.20	258.570000	1,767,325.95	322,132.75	0.08
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	10,614.000	Local	25.579166	271,497.27	27.870000	295,812.18	24,314.91	0.01
		Base	25.579166	271,497.27	27.870000	295,812.18	24,314.91	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	318,622.000	Local	12.008616	3,826,209.28	6.610000	2,106,091.42	-1,720,117.86	0.09
		Base	12.008616	3,826,209.28	6.610000	2,106,091.42	-1,720,117.86	0.09
34959E109	FORTINET INC COMMON STOCK USD.001							
	10,944.000	Local	81.713808	894,275.91	138.300000	1,513,555.20	619,279.29	0.07
		Base	81.713808	894,275.91	138.300000	1,513,555.20	619,279.29	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	24,180.000	23.935239	578,754.07	70.190000	1,697,194.20	1,118,440.13	0.08
		Base		23.935239	578,754.07	70.190000	1,697,194.20	1,118,440.13	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	11,396.000	56.453419	643,343.16	76.500000	871,794.00	228,450.84	0.04
		Base		56.453419	643,343.16	76.500000	871,794.00	228,450.84	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	27,959.000	40.644186	1,136,370.80	25.770000	720,503.43	-415,867.37	0.03
		Base		40.644186	1,136,370.80	25.770000	720,503.43	-415,867.37	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	12,995.000	40.512212	526,456.20	25.770000	334,881.15	-191,575.05	0.01
		Base		40.512212	526,456.20	25.770000	334,881.15	-191,575.05	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	22,625.000	25.368387	573,959.76	21.050000	476,256.25	-97,703.51	0.02
		Base		25.368387	573,959.76	21.050000	476,256.25	-97,703.51	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	118,435.000	22.744327	2,693,724.36	12.920000	1,530,180.20	-1,163,544.16	0.07
		Base		22.744327	2,693,724.36	12.920000	1,530,180.20	-1,163,544.16	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	15,467.000	52.939227	818,811.02	107.490000	1,662,547.83	843,736.81	0.07
		Base		52.939227	818,811.02	107.490000	1,662,547.83	843,736.81	0.07
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	17,364.000	26.257838	455,941.10	13.370000	232,156.68	-223,784.42	0.01
		Base		26.257838	455,941.10	13.370000	232,156.68	-223,784.42	0.01
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	7,274.000	110.209502	801,663.92	124.640000	906,631.36	104,967.44	0.04
		Base		110.209502	801,663.92	124.640000	906,631.36	104,967.44	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	18,953.000	67.210991	1,273,849.91	146.740000	2,781,163.22	1,507,313.31	0.12
		Base		67.210991	1,273,849.91	146.740000	2,781,163.22	1,507,313.31	0.12

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	714,379.000	Local	29.461180	21,046,448.03	6.070000	4,336,280.53	-16,710,167.50	0.19
		Base	29.461180	21,046,448.03	6.070000	4,336,280.53	-16,710,167.50	0.19
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	49,450.000	Local	31.802785	1,572,647.74	63.270000	3,128,701.50	1,556,053.76	0.14
		Base	31.802785	1,572,647.74	63.270000	3,128,701.50	1,556,053.76	0.14
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	102,762.000	Local	34.831406	3,579,344.93	24.890000	2,557,746.18	-1,021,598.75	0.11
		Base	34.831406	3,579,344.93	24.890000	2,557,746.18	-1,021,598.75	0.11
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	11,767.000	Local	45.017766	529,724.05	90.150000	1,060,795.05	531,071.00	0.05
		Base	45.017766	529,724.05	90.150000	1,060,795.05	531,071.00	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	102,341.000	Local	25.011189	2,559,670.05	69.530000	7,115,769.73	4,556,099.68	0.32
		Base	25.011189	2,559,670.05	69.530000	7,115,769.73	4,556,099.68	0.32
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	24,399.000	Local	108.833378	2,655,425.58	178.020000	4,343,509.98	1,688,084.40	0.19
		Base	108.833378	2,655,425.58	178.020000	4,343,509.98	1,688,084.40	0.19
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	7,987.000	Local	24.210055	193,365.71	79.600000	635,765.20	442,399.49	0.03
		Base	24.210055	193,365.71	79.600000	635,765.20	442,399.49	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	25,235.000	Local	122.708231	3,096,542.20	197.960000	4,995,520.60	1,898,978.40	0.22
		Base	122.708231	3,096,542.20	197.960000	4,995,520.60	1,898,978.40	0.22
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,533.000	Local	107.242700	378,888.46	341.530000	1,206,625.49	827,737.03	0.05
		Base	107.242700	378,888.46	341.530000	1,206,625.49	827,737.03	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	21,496.000	Local	75.046588	1,613,201.46	126.640000	2,722,253.44	1,109,051.98	0.12
		Base	75.046588	1,613,201.46	126.640000	2,722,253.44	1,109,051.98	0.12

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40434L105	HP INC COMMON STOCK USD.01							
	116,708.000	Local	15.550150	1,814,826.87	17.580000	2,051,726.64	236,899.77	0.09
		Base	15.550150	1,814,826.87	17.580000	2,051,726.64	236,899.77	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	71,558.000	Local	30.965759	2,215,847.79	14.330000	1,025,426.14	-1,190,421.65	0.05
		Base	30.965759	2,215,847.79	14.330000	1,025,426.14	-1,190,421.65	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	28,389.000	Local	31.919278	906,156.39	14.130000	401,136.57	-505,019.82	0.02
		Base	31.919278	906,156.39	14.130000	401,136.57	-505,019.82	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	29,208.000	Local	44.014785	1,285,583.83	42.320000	1,236,082.56	-49,501.27	0.05
		Base	44.014785	1,285,583.83	42.320000	1,236,082.56	-49,501.27	0.05
418056107	HASBRO INC COMMON STOCK USD.5							
	10,392.000	Local	42.941606	446,249.17	72.760000	756,121.92	309,872.75	0.03
		Base	42.941606	446,249.17	72.760000	756,121.92	309,872.75	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	43,922.000	Local	34.467107	1,513,864.26	27.290000	1,198,631.38	-315,232.88	0.05
		Base	34.467107	1,513,864.26	27.290000	1,198,631.38	-315,232.88	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	6,253.000	Local	126.752180	792,581.38	178.300000	1,114,909.90	322,328.52	0.05
		Base	126.752180	792,581.38	178.300000	1,114,909.90	322,328.52	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	12,019.000	Local	59.031541	709,500.09	145.410000	1,747,682.79	1,038,182.70	0.08
		Base	59.031541	709,500.09	145.410000	1,747,682.79	1,038,182.70	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
	21,295.000	Local	51.643190	1,099,741.73	49.210000	1,047,926.95	-51,814.78	0.05
		Base	51.643190	1,099,741.73	49.210000	1,047,926.95	-51,814.78	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	104,904.000	Local	10.786876	1,131,586.47	9.870000	1,035,402.48	-96,183.99	0.05
		Base	10.786876	1,131,586.47	9.870000	1,035,402.48	-96,183.99	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	22,628.000	70.741424	1,600,736.95	75.050000	1,698,231.40	97,494.45	0.08
		Base		70.741424	1,600,736.95	75.050000	1,698,231.40	97,494.45	0.08
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	12,148.000	68.281066	829,478.39	27.500000	334,070.00	-495,408.39	0.01
		Base		68.281066	829,478.39	27.500000	334,070.00	-495,408.39	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	21,061.000	35.760038	753,142.17	69.780000	1,469,636.58	716,494.41	0.07
		Base		35.760038	753,142.17	69.780000	1,469,636.58	716,494.41	0.07
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	87,743.000	54.574764	4,788,553.51	265.490000	23,294,889.07	18,506,335.56	1.04
		Base		54.574764	4,788,553.51	265.490000	23,294,889.07	18,506,335.56	1.04
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	57,249.000	52.644560	3,013,848.43	149.370000	8,551,283.13	5,537,434.70	0.38
		Base		52.644560	3,013,848.43	149.370000	8,551,283.13	5,537,434.70	0.38
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	22,870.000	14.698641	336,157.92	50.860000	1,163,168.20	827,010.28	0.05
		Base		14.698641	336,157.92	50.860000	1,163,168.20	827,010.28	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	57,554.000	18.433419	1,060,917.00	10.780000	620,432.12	-440,484.88	0.03
		Base		18.433419	1,060,917.00	10.780000	620,432.12	-440,484.88	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	31,304.000	33.567489	1,050,796.68	14.780000	462,673.12	-588,123.56	0.02
		Base		33.567489	1,050,796.68	14.780000	462,673.12	-588,123.56	0.02
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	10,782.000	65.292806	703,987.03	392.450000	4,231,395.90	3,527,408.87	0.19
		Base		65.292806	703,987.03	392.450000	4,231,395.90	3,527,408.87	0.19
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	6,882.000	84.188766	579,387.09	129.400000	890,530.80	311,143.71	0.04
		Base		84.188766	579,387.09	129.400000	890,530.80	311,143.71	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
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	82,728.000	Local	10.293998	851,601.85	9.270000	766,888.56	-84,713.29	0.03
		Base	10.293998	851,601.85	9.270000	766,888.56	-84,713.29	0.03
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,301.000	Local	226.187928	746,646.35	173.710000	573,416.71	-173,229.64	0.03
		Base	226.187928	746,646.35	173.710000	573,416.71	-173,229.64	0.03
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,898.000	Local	232.264137	673,101.47	179.010000	518,770.98	-154,330.49	0.02
		Base	232.264137	673,101.47	179.010000	518,770.98	-154,330.49	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	6,150.000	Local	159.592846	981,496.00	164.820000	1,013,643.00	32,147.00	0.05
		Base	159.592846	981,496.00	164.820000	1,013,643.00	32,147.00	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,926.000	Local	125.302593	867,845.76	397.750000	2,754,816.50	1,886,970.74	0.12
		Base	125.302593	867,845.76	397.750000	2,754,816.50	1,886,970.74	0.12
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	23,451.000	Local	52.221113	1,224,637.31	184.990000	4,338,200.49	3,113,563.18	0.19
		Base	52.221113	1,224,637.31	184.990000	4,338,200.49	3,113,563.18	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,991.000	Local	188.638676	2,261,966.36	382.160000	4,582,480.56	2,320,514.20	0.20
		Base	188.638676	2,261,966.36	382.160000	4,582,480.56	2,320,514.20	0.20
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,718.000	Local	126.974893	1,868,816.48	98.760000	1,453,549.68	-415,266.80	0.06
		Base	126.974893	1,868,816.48	98.760000	1,453,549.68	-415,266.80	0.06
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,204.000	Local	16.820155	474,395.65	31.590000	890,964.36	416,568.71	0.04
		Base	16.820155	474,395.65	31.590000	890,964.36	416,568.71	0.04
458140100	INTEL CORP COMMON STOCK USD.001							
	345,418.000	Local	30.350917	10,483,753.09	47.730000	16,486,801.14	6,003,048.05	0.73
		Base	30.350917	10,483,753.09	47.730000	16,486,801.14	6,003,048.05	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
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	44,655.000	Local	32.818324	1,465,502.25	96.780000	4,321,710.90	2,856,208.65	0.19
		Base	32.818324	1,465,502.25	96.780000	4,321,710.90	2,856,208.65	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	72,430.000	Local	119.578967	8,661,104.55	122.940000	8,904,544.20	243,439.65	0.40
		Base	119.578967	8,661,104.55	122.940000	8,904,544.20	243,439.65	0.40
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	8,715.000	Local	74.566687	649,848.68	125.950000	1,097,654.25	447,805.57	0.05
		Base	74.566687	649,848.68	125.950000	1,097,654.25	447,805.57	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	32,060.000	Local	34.785427	1,115,220.79	34.790000	1,115,367.40	146.61	0.05
		Base	34.785427	1,115,220.79	34.790000	1,115,367.40	146.61	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	31,780.000	Local	17.773620	564,845.65	18.050000	573,629.00	8,783.35	0.03
		Base	17.773620	564,845.65	18.050000	573,629.00	8,783.35	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
	21,271.000	Local	66.756047	1,419,967.87	306.370000	6,516,796.27	5,096,828.40	0.29
		Base	66.756047	1,419,967.87	306.370000	6,516,796.27	5,096,828.40	0.29
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	9,515.000	Local	167.692067	1,595,590.02	685.440000	6,521,961.60	4,926,371.58	0.29
		Base	167.692067	1,595,590.02	685.440000	6,521,961.60	4,926,371.58	0.29
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	14,491.000	Local	105.905647	1,534,678.73	158.390000	2,295,229.49	760,550.76	0.10
		Base	105.905647	1,534,678.73	158.390000	2,295,229.49	760,550.76	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01							
	23,491.000	Local	30.782946	723,122.18	28.190000	662,211.29	-60,910.89	0.03
		Base	30.782946	723,122.18	28.190000	662,211.29	-60,910.89	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
	56,700.000	Local	319.967730	18,142,170.27	327.820000	18,587,394.00	445,223.73	0.83
		Base	319.967730	18,142,170.27	327.820000	18,587,394.00	445,223.73	0.83

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	248,541.000	Local	45.349742	11,271,270.13	96.640000	24,019,002.24	12,747,732.11	1.07
		Base	45.349742	11,271,270.13	96.640000	24,019,002.24	12,747,732.11	1.07
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	10,611.000	Local	77.386041	821,143.28	85.350000	905,648.85	84,505.57	0.04
		Base	77.386041	821,143.28	85.350000	905,648.85	84,505.57	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	214,900.000	Local	66.499821	14,290,811.46	145.760000	31,323,824.00	17,033,012.54	1.39
		Base	66.499821	14,290,811.46	145.760000	31,323,824.00	17,033,012.54	1.39
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	27,028.000	Local	20.366538	550,466.78	25.380000	685,970.64	135,503.86	0.03
		Base	20.366538	550,466.78	25.380000	685,970.64	135,503.86	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	12,648.000	Local	55.116974	697,119.49	199.830000	2,527,449.84	1,830,330.35	0.11
		Base	55.116974	697,119.49	199.830000	2,527,449.84	1,830,330.35	0.11
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	7,751.000	Local	112.696224	873,508.43	171.850000	1,332,009.35	458,500.92	0.06
		Base	112.696224	873,508.43	171.850000	1,332,009.35	458,500.92	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
	20,401.000	Local	46.987024	958,582.27	68.990000	1,407,464.99	448,882.72	0.06
		Base	46.987024	958,582.27	68.990000	1,407,464.99	448,882.72	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
	79,503.000	Local	13.359695	1,062,135.84	12.010000	954,831.03	-107,304.81	0.04
		Base	13.359695	1,062,135.84	12.010000	954,831.03	-107,304.81	0.04
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	15,256.000	Local	60.583417	924,260.61	99.890000	1,523,921.84	599,661.23	0.07
		Base	60.583417	924,260.61	99.890000	1,523,921.84	599,661.23	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	27,780.000	Local	65.975779	1,832,807.13	152.040000	4,223,671.20	2,390,864.07	0.19
		Base	65.975779	1,832,807.13	152.040000	4,223,671.20	2,390,864.07	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
49446R109	KIMCO REALTY CORP REIT USD.01							
	35,280.000	Local	22.852714	806,243.74	11.150000	393,372.00	-412,871.74	0.02
		Base	22.852714	806,243.74	11.150000	393,372.00	-412,871.74	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	158,641.000	Local	33.838328	5,368,146.18	14.100000	2,236,838.10	-3,131,308.08	0.10
		Base	33.838328	5,368,146.18	14.100000	2,236,838.10	-3,131,308.08	0.10
500255104	KOHLS CORP COMMON STOCK USD.01							
	12,866.000	Local	49.437708	636,065.55	19.040000	244,968.64	-391,096.91	0.01
		Base	49.437708	636,065.55	19.040000	244,968.64	-391,096.91	0.01
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	50,844.000	Local	31.890914	1,621,461.62	34.380000	1,748,016.72	126,555.10	0.08
		Base	31.890914	1,621,461.62	34.380000	1,748,016.72	126,555.10	0.08
501044101	KROGER CO COMMON STOCK USD1.0							
	64,128.000	Local	15.044096	964,747.81	34.790000	2,231,013.12	1,266,265.31	0.10
		Base	15.044096	964,747.81	34.790000	2,231,013.12	1,266,265.31	0.10
501797104	L BRANDS INC COMMON STOCK USD.5							
	19,036.000	Local	30.121179	573,386.76	24.410000	464,668.76	-108,718.00	0.02
		Base	30.121179	573,386.76	24.410000	464,668.76	-108,718.00	0.02
501889208	LKQ CORP COMMON STOCK USD.01							
	24,813.000	Local	31.010472	769,462.84	28.190000	699,478.47	-69,984.37	0.03
		Base	31.010472	769,462.84	28.190000	699,478.47	-69,984.37	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	17,643.000	Local	67.928019	1,198,454.04	168.330000	2,969,846.19	1,771,392.15	0.13
		Base	67.928019	1,198,454.04	168.330000	2,969,846.19	1,771,392.15	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,928.000	Local	78.267293	620,503.10	192.920000	1,529,469.76	908,966.66	0.07
		Base	78.267293	620,503.10	192.920000	1,529,469.76	908,966.66	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	11,849.000	Local	56.418558	668,503.49	377.160000	4,468,968.84	3,800,465.35	0.20
		Base	56.418558	668,503.49	377.160000	4,468,968.84	3,800,465.35	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
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	11,912.000	Local	76.005101	905,372.76	60.080000	715,672.96	-189,699.80	0.03
		Base	76.005101	905,372.76	60.080000	715,672.96	-189,699.80	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	27,416.000	Local	55.256687	1,514,917.34	43.640000	1,196,434.24	-318,483.10	0.05
		Base	55.256687	1,514,917.34	43.640000	1,196,434.24	-318,483.10	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	18,333.000	Local	48.578202	890,584.18	197.540000	3,621,500.82	2,730,916.64	0.16
		Base	48.578202	890,584.18	197.540000	3,621,500.82	2,730,916.64	0.16
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	10,798.000	Local	24.406243	263,538.61	40.090000	432,891.82	169,353.21	0.02
		Base	24.406243	263,538.61	40.090000	432,891.82	169,353.21	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,891.000	Local	84.541589	920,742.45	95.160000	1,036,387.56	115,645.11	0.05
		Base	84.541589	920,742.45	95.160000	1,036,387.56	115,645.11	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1							
	22,400.000	Local	51.863090	1,161,733.22	72.350000	1,620,640.00	458,906.78	0.07
		Base	51.863090	1,161,733.22	72.350000	1,620,640.00	458,906.78	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	68,701.000	Local	63.669022	4,374,125.49	150.290000	10,325,073.29	5,950,947.80	0.46
		Base	63.669022	4,374,125.49	150.290000	10,325,073.29	5,950,947.80	0.46
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	15,761.000	Local	39.654955	625,001.75	37.270000	587,412.47	-37,589.28	0.03
		Base	39.654955	625,001.75	37.270000	587,412.47	-37,589.28	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	11,598.000	Local	70.066403	812,630.14	46.810000	542,902.38	-269,727.76	0.02
		Base	70.066403	812,630.14	46.810000	542,902.38	-269,727.76	0.02
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	20,128.000	Local	93.618585	1,884,354.88	378.970000	7,627,908.16	5,743,553.28	0.34
		Base	93.618585	1,884,354.88	378.970000	7,627,908.16	5,743,553.28	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
540424108	LOEWS CORP COMMON STOCK USD.01							
	19,742.000	Local	30.419732	600,546.35	36.410000	718,806.22	118,259.87	0.03
		Base	30.419732	600,546.35	36.410000	718,806.22	118,259.87	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	61,607.000	Local	28.870265	1,778,610.39	148.910000	9,173,898.37	7,395,287.98	0.41
		Base	28.870265	1,778,610.39	148.910000	9,173,898.37	7,395,287.98	0.41
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	10,463.000	Local	100.746723	1,054,112.96	105.950000	1,108,554.85	54,441.89	0.05
		Base	100.746723	1,054,112.96	105.950000	1,108,554.85	54,441.89	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	40,253.000	Local	31.663843	1,274,564.68	16.090000	647,670.77	-626,893.91	0.03
		Base	31.663843	1,274,564.68	16.090000	647,670.77	-626,893.91	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
	6,935.000	Local	157.925536	1,095,213.59	375.980000	2,607,421.30	1,512,207.71	0.12
		Base	157.925536	1,095,213.59	375.980000	2,607,421.30	1,512,207.71	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	64,567.000	Local	17.048046	1,100,741.20	5.490000	354,472.83	-746,268.37	0.02
		Base	17.048046	1,100,741.20	5.490000	354,472.83	-746,268.37	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	73,563.000	Local	32.391992	2,382,852.10	38.200000	2,810,106.60	427,254.50	0.12
		Base	32.391992	2,382,852.10	38.200000	2,810,106.60	427,254.50	0.12
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	3,095.000	Local	327.453586	1,013,468.85	516.700000	1,599,186.50	585,717.65	0.07
		Base	327.453586	1,013,468.85	516.700000	1,599,186.50	585,717.65	0.07
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	41,626.000	Local	42.645200	1,775,149.08	116.600000	4,853,591.60	3,078,442.52	0.22
		Base	42.645200	1,775,149.08	116.600000	4,853,591.60	3,078,442.52	0.22
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	21,955.000	Local	41.220926	905,005.44	83.825000	1,840,377.88	935,372.44	0.08
		Base	41.220926	905,005.44	83.825000	1,840,377.88	935,372.44	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
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,077.000	140.219714	711,895.49	207.180000	1,051,852.86	339,957.37	0.05
		Base		140.219714	711,895.49	207.180000	1,051,852.86	339,957.37	0.05
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	21,518.000	20.797781	447,526.66	57.160000	1,229,968.88	782,442.22	0.05
		Base		20.797781	447,526.66	57.160000	1,229,968.88	782,442.22	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	72,112.000	43.218241	3,116,553.80	308.530000	22,248,715.36	19,132,161.56	0.99
		Base		43.218241	3,116,553.80	308.530000	22,248,715.36	19,132,161.56	0.99
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	21,748.000	55.624334	1,209,718.01	68.090000	1,480,821.32	271,103.31	0.07
		Base		55.624334	1,209,718.01	68.090000	1,480,821.32	271,103.31	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	10,088.000	50.990478	514,391.94	194.900000	1,966,151.20	1,451,759.26	0.09
		Base		50.990478	514,391.94	194.900000	1,966,151.20	1,451,759.26	0.09
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	60,621.000	57.928641	3,511,692.14	194.280000	11,777,447.88	8,265,755.74	0.52
		Base		57.928641	3,511,692.14	194.280000	11,777,447.88	8,265,755.74	0.52
58155Q103	MCKESSON CORP W/D COMMON STOCK USD.01								
		Local	13,210.000	65.412054	864,093.23	150.160000	1,983,613.60	1,119,520.37	0.09
		Base		65.412054	864,093.23	150.160000	1,983,613.60	1,119,520.37	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	205,914.000	47.958714	9,875,370.60	80.240000	16,522,539.36	6,647,168.76	0.73
		Base		47.958714	9,875,370.60	80.240000	16,522,539.36	6,647,168.76	0.73
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	62,926.000	36.045899	2,268,224.27	37.850000	2,381,749.10	113,524.83	0.11
		Base		36.045899	2,268,224.27	37.850000	2,381,749.10	113,524.83	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,954.000	424.118019	828,726.61	935.000000	1,826,990.00	998,263.39	0.08
		Base		424.118019	828,726.61	935.000000	1,826,990.00	998,263.39	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
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	618,569.000	Local	42.552299	26,321,533.32	205.010000	126,812,830.69	100,491,297.37	5.64
		Base	42.552299	26,321,533.32	205.010000	126,812,830.69	100,491,297.37	5.64
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	20,011.000	Local	43.346601	867,408.83	101.730000	2,035,719.03	1,168,310.20	0.09
		Base	43.346601	867,408.83	101.730000	2,035,719.03	1,168,310.20	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	90,756.000	Local	21.208338	1,924,783.92	50.055000	4,542,791.58	2,618,007.66	0.20
		Base	21.208338	1,924,783.92	50.055000	4,542,791.58	2,618,007.66	0.20
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	9,324.000	Local	91.251438	850,828.41	119.190000	1,111,327.56	260,499.15	0.05
		Base	91.251438	850,828.41	119.190000	1,111,327.56	260,499.15	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,847.000	Local	82.831081	401,482.25	79.850000	387,032.95	-14,449.30	0.02
		Base	82.831081	401,482.25	79.850000	387,032.95	-14,449.30	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	15,339.000	Local	51.632533	791,991.43	37.520000	575,519.28	-216,472.15	0.03
		Base	51.632533	791,991.43	37.520000	575,519.28	-216,472.15	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	116,436.000	Local	19.592039	2,281,218.69	55.490000	6,461,033.64	4,179,814.95	0.29
		Base	19.592039	2,281,218.69	55.490000	6,461,033.64	4,179,814.95	0.29
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	30,494.000	Local	29.737520	906,815.93	78.480000	2,393,169.12	1,486,353.19	0.11
		Base	29.737520	906,815.93	78.480000	2,393,169.12	1,486,353.19	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
	13,157.000	Local	45.062013	592,880.91	281.300000	3,701,064.10	3,108,183.19	0.16
		Base	45.062013	592,880.91	281.300000	3,701,064.10	3,108,183.19	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	97,719.000	Local	36.947355	3,610,458.55	48.880000	4,776,504.72	1,166,046.17	0.21
		Base	36.947355	3,610,458.55	48.880000	4,776,504.72	1,166,046.17	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
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	28,465.000	Local	46.805058	1,332,305.97	13.470000	383,423.55	-948,882.42	0.02
		Base	46.805058	1,332,305.97	13.470000	383,423.55	-948,882.42	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	13,869.000	Local	81.945333	1,136,499.83	139.800000	1,938,886.20	802,386.37	0.09
		Base	81.945333	1,136,499.83	139.800000	1,938,886.20	802,386.37	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	19,916.000	Local	24.662785	491,184.03	33.810000	673,359.96	182,175.93	0.03
		Base	24.662785	491,184.03	33.810000	673,359.96	182,175.93	0.03
62944T105	NVR INC COMMON STOCK USD.01							
	283.000	Local	3,612.952226	1,022,465.48	3,930.150000	1,112,232.45	89,766.97	0.05
		Base	3,612.952226	1,022,465.48	3,930.150000	1,112,232.45	89,766.97	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
	9,369.000	Local	37.261594	349,103.87	131.310000	1,230,243.39	881,139.52	0.05
		Base	37.261594	349,103.87	131.310000	1,230,243.39	881,139.52	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
	31,667.000	Local	44.233347	1,400,737.41	11.510000	364,487.17	-1,036,250.24	0.02
		Base	44.233347	1,400,737.41	11.510000	364,487.17	-1,036,250.24	0.02
64110D104	NETAPP INC COMMON STOCK USD.001							
	18,054.000	Local	35.860596	647,427.20	44.300000	799,792.20	152,365.00	0.04
		Base	35.860596	647,427.20	44.300000	799,792.20	152,365.00	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
	35,901.000	Local	63.767559	2,289,319.14	488.880000	17,551,280.88	15,261,961.74	0.78
		Base	63.767559	2,289,319.14	488.880000	17,551,280.88	15,261,961.74	0.78
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	31,134.000	Local	32.956858	1,026,078.82	16.400000	510,597.60	-515,481.22	0.02
		Base	32.956858	1,026,078.82	16.400000	510,597.60	-515,481.22	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	65,454.000	Local	36.521208	2,390,459.14	69.200000	4,529,416.80	2,138,957.66	0.20
		Base	36.521208	2,390,459.14	69.200000	4,529,416.80	2,138,957.66	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
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	31,718.000	Local	11.981456	380,027.82	12.720000	403,452.96	23,425.14	0.02
		Base	11.981456	380,027.82	12.720000	403,452.96	23,425.14	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,958.000	Local	12.856853	128,028.54	12.760000	127,064.08	-964.46	0.01
		Base	12.856853	128,028.54	12.760000	127,064.08	-964.46	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	39,924.000	Local	74.559050	2,976,695.51	280.700000	11,206,666.80	8,229,971.29	0.50
		Base	74.559050	2,976,695.51	280.700000	11,206,666.80	8,229,971.29	0.50
654106103	NIKE INC CL B COMMON STOCK							
	101,146.000	Local	19.676606	1,990,209.96	97.610000	9,872,861.06	7,882,651.10	0.44
		Base	19.676606	1,990,209.96	97.610000	9,872,861.06	7,882,651.10	0.44
65473P105	NISOURCE INC COMMON STOCK USD.01							
	31,224.000	Local	12.511081	390,646.00	24.450000	763,426.80	372,780.80	0.03
		Base	12.511081	390,646.00	24.450000	763,426.80	372,780.80	0.03
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
	39,168.000	Local	38.383386	1,503,400.48	9.990000	391,288.32	-1,112,112.16	0.02
		Base	38.383386	1,503,400.48	9.990000	391,288.32	-1,112,112.16	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	20,906.000	Local	48.652328	1,017,125.56	192.210000	4,018,342.26	3,001,216.70	0.18
		Base	48.652328	1,017,125.56	192.210000	4,018,342.26	3,001,216.70	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	16,977.000	Local	61.245826	1,039,770.38	78.350000	1,330,147.95	290,377.57	0.06
		Base	61.245826	1,039,770.38	78.350000	1,330,147.95	290,377.57	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	12,646.000	Local	71.692394	906,622.01	325.010000	4,110,076.46	3,203,454.45	0.18
		Base	71.692394	906,622.01	325.010000	4,110,076.46	3,203,454.45	0.18
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,224.000	Local	27.962351	1,236,607.02	21.450000	948,604.80	-288,002.22	0.04
		Base	27.962351	1,236,607.02	21.450000	948,604.80	-288,002.22	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
670346105	NUCOR CORP COMMON STOCK USD.4							
	24,557.000	Local	35.541107	872,782.97	41.950000	1,030,166.15	157,383.18	0.05
		Base	35.541107	872,782.97	41.950000	1,030,166.15	157,383.18	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	50,176.000	Local	52.808469	2,649,717.72	424.590000	21,304,227.84	18,654,510.12	0.95
		Base	52.808469	2,649,717.72	424.590000	21,304,227.84	18,654,510.12	0.95
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	6,055.000	Local	65.306884	395,433.18	477.380000	2,890,535.90	2,495,102.72	0.13
		Base	65.306884	395,433.18	477.380000	2,890,535.90	2,495,102.72	0.13
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	73,413.000	Local	43.988629	3,229,337.25	15.740000	1,155,520.62	-2,073,816.63	0.05
		Base	43.988629	3,229,337.25	15.740000	1,155,520.62	-2,073,816.63	0.05
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	0.000000	0.00	5.600000	51,385.60	51,385.60	0.00
		Base	0.000000	0.00	5.600000	51,385.60	51,385.60	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	7,704.000	Local	124.582648	959,784.72	182.820000	1,408,445.28	448,660.56	0.06
		Base	124.582648	959,784.72	182.820000	1,408,445.28	448,660.56	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	17,479.000	Local	44.112583	771,043.83	53.730000	939,146.67	168,102.84	0.04
		Base	44.112583	771,043.83	53.730000	939,146.67	168,102.84	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
	35,874.000	Local	38.855804	1,393,913.11	27.910000	1,001,243.34	-392,669.77	0.04
		Base	38.855804	1,393,913.11	27.910000	1,001,243.34	-392,669.77	0.04
68389X105	ORACLE CORP COMMON STOCK USD.01							
	169,835.000	Local	23.543801	3,998,561.52	55.450000	9,417,350.75	5,418,789.23	0.42
		Base	23.543801	3,998,561.52	55.450000	9,417,350.75	5,418,789.23	0.42
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	33,224.000	Local	34.164210	1,135,071.72	62.740000	2,084,473.76	949,402.04	0.09
		Base	34.164210	1,135,071.72	62.740000	2,084,473.76	949,402.04	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	34,606.000	Local	81.874738	2,833,357.17	106.670000	3,691,422.02	858,064.85	0.16
		Base	81.874738	2,833,357.17	106.670000	3,691,422.02	858,064.85	0.16
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	19,244.000	Local	40.666884	782,593.52	107.650000	2,071,616.60	1,289,023.08	0.09
		Base	40.666884	782,593.52	107.650000	2,071,616.60	1,289,023.08	0.09
69351T106	PPL CORP COMMON STOCK USD.01							
	62,707.000	Local	26.721107	1,675,600.44	26.620000	1,669,260.34	-6,340.10	0.07
		Base	26.721107	1,675,600.44	26.620000	1,669,260.34	-6,340.10	0.07
693656100	PVH CORP COMMON STOCK USD1.0							
	5,784.000	Local	115.948639	670,646.93	48.660000	281,449.44	-389,197.49	0.01
		Base	115.948639	670,646.93	48.660000	281,449.44	-389,197.49	0.01
693718108	PACCAR INC COMMON STOCK USD1.0							
	28,208.000	Local	33.205794	936,669.03	85.080000	2,399,936.64	1,463,267.61	0.11
		Base	33.205794	936,669.03	85.080000	2,399,936.64	1,463,267.61	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,737.000	Local	108.783522	841,658.11	96.120000	743,680.44	-97,977.67	0.03
		Base	108.783522	841,658.11	96.120000	743,680.44	-97,977.67	0.03
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	10,470.000	Local	57.965554	606,899.35	178.920000	1,873,292.40	1,266,393.05	0.08
		Base	57.965554	606,899.35	178.920000	1,873,292.40	1,266,393.05	0.08
704326107	PAYCHEX INC COMMON STOCK USD.01							
	26,048.000	Local	36.338728	946,551.19	71.920000	1,873,372.16	926,820.97	0.08
		Base	36.338728	946,551.19	71.920000	1,873,372.16	926,820.97	0.08
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,934.000	Local	313.442666	1,233,083.45	284.370000	1,118,711.58	-114,371.87	0.05
		Base	313.442666	1,233,083.45	284.370000	1,118,711.58	-114,371.87	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	95,819.000	Local	28.343716	2,715,866.56	196.070000	18,787,231.33	16,071,364.77	0.83
		Base	28.343716	2,715,866.56	196.070000	18,787,231.33	16,071,364.77	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	34,639.000	Local	16.303089	564,722.70	10.790000	373,754.81	-190,967.89	0.02
		Base	16.303089	564,722.70	10.790000	373,754.81	-190,967.89	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	113,202.000	Local	59.262011	6,708,578.13	137.660000	15,583,387.32	8,874,809.19	0.69
		Base	59.262011	6,708,578.13	137.660000	15,583,387.32	8,874,809.19	0.69
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	9,086.000	Local	32.068220	291,371.85	118.910000	1,080,416.26	789,044.41	0.05
		Base	32.068220	291,371.85	118.910000	1,080,416.26	789,044.41	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
	453,099.000	Local	28.767720	13,034,625.00	38.480000	17,435,249.52	4,400,624.52	0.77
		Base	28.767720	13,034,625.00	38.480000	17,435,249.52	4,400,624.52	0.77
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	127,013.000	Local	43.621009	5,540,435.24	76.810000	9,755,868.53	4,215,433.29	0.43
		Base	43.621009	5,540,435.24	76.810000	9,755,868.53	4,215,433.29	0.43
718546104	PHILLIPS 66 COMMON STOCK							
	35,628.000	Local	36.883401	1,314,081.80	62.020000	2,209,648.56	895,566.76	0.10
		Base	36.883401	1,314,081.80	62.020000	2,209,648.56	895,566.76	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	9,175.000	Local	46.626595	427,799.01	83.080000	762,259.00	334,459.99	0.03
		Base	46.626595	427,799.01	83.080000	762,259.00	334,459.99	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	13,449.000	Local	93.158030	1,252,882.35	96.920000	1,303,477.08	50,594.73	0.06
		Base	93.158030	1,252,882.35	96.920000	1,303,477.08	50,594.73	0.06
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	18,576.000	Local	46.080314	855,987.91	138.100000	2,565,345.60	1,709,357.69	0.11
		Base	46.080314	855,987.91	138.100000	2,565,345.60	1,709,357.69	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	20,770.000	Local	33.276045	691,143.46	42.430000	881,271.10	190,127.64	0.04
		Base	33.276045	691,143.46	42.430000	881,271.10	190,127.64	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
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	201,951.000	60.611414	12,240,535.69	131.120000	26,479,815.12	14,239,279.43	1.18
		Base		60.611414	12,240,535.69	131.120000	26,479,815.12	14,239,279.43	1.18
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	47,748.000	23.022052	1,099,256.95	90.340000	4,313,554.32	3,214,297.37	0.19
		Base		23.022052	1,099,256.95	90.340000	4,313,554.32	3,214,297.37	0.19
74340W103	PROLOGIS INC REIT USD.01								
		Local	60,285.000	55.071622	3,319,992.75	105.420000	6,355,244.70	3,035,251.95	0.28
		Base		55.071622	3,319,992.75	105.420000	6,355,244.70	3,035,251.95	0.28
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	32,245.000	50.781865	1,637,461.25	63.370000	2,043,365.65	405,904.40	0.09
		Base		50.781865	1,637,461.25	63.370000	2,043,365.65	405,904.40	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	41,243.000	31.591348	1,302,921.95	55.940000	2,307,133.42	1,004,211.47	0.10
		Base		31.591348	1,302,921.95	55.940000	2,307,133.42	1,004,211.47	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	12,262.000	110.444715	1,354,273.09	199.880000	2,450,928.56	1,096,655.47	0.11
		Base		110.444715	1,354,273.09	199.880000	2,450,928.56	1,096,655.47	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,566.000	18.927928	389,271.76	43.600000	896,677.60	507,405.84	0.04
		Base		18.927928	389,271.76	43.600000	896,677.60	507,405.84	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	9,360.000	81.272978	760,715.07	128.150000	1,199,484.00	438,768.93	0.05
		Base		81.272978	760,715.07	128.150000	1,199,484.00	438,768.93	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	91,800.000	45.952727	4,218,460.31	105.610000	9,694,998.00	5,476,537.69	0.43
		Base		45.952727	4,218,460.31	105.610000	9,694,998.00	5,476,537.69	0.43
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	11,230.000	24.634066	276,640.56	39.970000	448,863.10	172,222.54	0.02
		Base		24.634066	276,640.56	39.970000	448,863.10	172,222.54	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	10,909.000	Local	50.057972	546,082.42	127.070000	1,386,206.63	840,124.21	0.06
		Base	50.057972	546,082.42	127.070000	1,386,206.63	840,124.21	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,898.000	Local	95.611072	372,691.96	71.300000	277,927.40	-94,764.56	0.01
		Base	95.611072	372,691.96	71.300000	277,927.40	-94,764.56	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,948.000	Local	77.720628	773,164.81	69.480000	691,187.04	-81,977.77	0.03
		Base	77.720628	773,164.81	69.480000	691,187.04	-81,977.77	0.03
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	119,969.000	Local	32.638584	3,915,618.26	56.680000	6,799,842.92	2,884,224.66	0.30
		Base	32.638584	3,915,618.26	56.680000	6,799,842.92	2,884,224.66	0.30
756109104	REALTY INCOME CORP REIT USD1.0							
	28,021.000	Local	54.485217	1,526,730.26	60.050000	1,682,661.05	155,930.79	0.07
		Base	54.485217	1,526,730.26	60.050000	1,682,661.05	155,930.79	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	13,836.000	Local	66.569200	921,051.45	41.030000	567,691.08	-353,360.37	0.03
		Base	66.569200	921,051.45	41.030000	567,691.08	-353,360.37	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	8,233.000	Local	343.771493	2,830,270.70	632.070000	5,203,832.31	2,373,561.61	0.23
		Base	343.771493	2,830,270.70	632.070000	5,203,832.31	2,373,561.61	0.23
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	78,126.000	Local	12.663328	989,335.16	10.860000	848,448.36	-140,886.80	0.04
		Base	12.663328	989,335.16	10.860000	848,448.36	-140,886.80	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	17,136.000	Local	27.341432	468,522.78	87.250000	1,495,116.00	1,026,593.22	0.07
		Base	27.341432	468,522.78	87.250000	1,495,116.00	1,026,593.22	0.07
761152107	RESMED INC COMMON STOCK USD.004							
	11,808.000	Local	83.475168	985,674.78	202.510000	2,391,238.08	1,405,563.30	0.11
		Base	83.475168	985,674.78	202.510000	2,391,238.08	1,405,563.30	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
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	9,352.000	Local	30.713666	287,234.20	50.870000	475,736.24	188,502.04	0.02
		Base	30.713666	287,234.20	50.870000	475,736.24	188,502.04	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	9,450.000	Local	53.260720	503,313.80	218.140000	2,061,423.00	1,558,109.20	0.09
		Base	53.260720	503,313.80	218.140000	2,061,423.00	1,558,109.20	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	11,499.000	Local	39.669664	456,161.47	52.400000	602,547.60	146,386.13	0.03
		Base	39.669664	456,161.47	52.400000	602,547.60	146,386.13	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	8,522.000	Local	98.513097	839,528.61	432.450000	3,685,338.90	2,845,810.29	0.16
		Base	98.513097	839,528.61	432.450000	3,685,338.90	2,845,810.29	0.16
778296103	ROSS STORES INC COMMON STOCK USD.01							
	28,988.000	Local	18.462590	535,193.56	89.670000	2,599,353.96	2,064,160.40	0.12
		Base	18.462590	535,193.56	89.670000	2,599,353.96	2,064,160.40	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	19,654.000	Local	54.842939	1,077,883.13	350.250000	6,883,813.50	5,805,930.37	0.31
		Base	54.842939	1,077,883.13	350.250000	6,883,813.50	5,805,930.37	0.31
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	9,105.000	Local	160.695093	1,463,128.82	311.540000	2,836,571.70	1,373,442.88	0.13
		Base	160.695093	1,463,128.82	311.540000	2,836,571.70	1,373,442.88	0.13
78440X101	SL GREEN REALTY CORP REIT USD.01							
	6,244.000	Local	127.377449	795,344.79	46.500000	290,346.00	-504,998.79	0.01
		Base	127.377449	795,344.79	46.500000	290,346.00	-504,998.79	0.01
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	40,208.000	Local	273.578018	11,000,024.93	326.520000	13,128,716.16	2,128,691.23	0.58
		Base	273.578018	11,000,024.93	326.520000	13,128,716.16	2,128,691.23	0.58
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,202.000	Local	259.750259	1,091,470.59	224.270000	942,382.54	-149,088.05	0.04
		Base	259.750259	1,091,470.59	224.270000	942,382.54	-149,088.05	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
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	73,516.000	Local	69.494700	5,108,972.38	194.850000	14,324,592.60	9,215,620.22	0.64
		Base	69.494700	5,108,972.38	194.850000	14,324,592.60	9,215,620.22	0.64
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	11,644.000	Local	54.510119	634,715.82	68.730000	800,292.12	165,576.30	0.04
		Base	54.510119	634,715.82	68.730000	800,292.12	165,576.30	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	113,318.000	Local	80.731012	9,148,276.84	18.140000	2,055,588.52	-7,092,688.32	0.09
		Base	80.731012	9,148,276.84	18.140000	2,055,588.52	-7,092,688.32	0.09
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	93,487.000	Local	22.794909	2,131,027.66	33.150000	3,099,094.05	968,066.39	0.14
		Base	22.794909	2,131,027.66	33.150000	3,099,094.05	968,066.39	0.14
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	12,697.000	Local	24.445732	310,387.46	35.680000	453,028.96	142,641.50	0.02
		Base	24.445732	310,387.46	35.680000	453,028.96	142,641.50	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	23,865.000	Local	67.559855	1,612,315.94	124.460000	2,970,237.90	1,357,921.96	0.13
		Base	67.559855	1,612,315.94	124.460000	2,970,237.90	1,357,921.96	0.13
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	15,556.000	Local	280.713556	4,366,780.07	439.200000	6,832,195.20	2,465,415.13	0.30
		Base	280.713556	4,366,780.07	439.200000	6,832,195.20	2,465,415.13	0.30
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	6,591.000	Local	108.888088	717,681.39	647.920000	4,270,440.72	3,552,759.33	0.19
		Base	108.888088	717,681.39	647.920000	4,270,440.72	3,552,759.33	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	24,929.000	Local	85.733252	2,137,244.25	62.350000	1,554,323.15	-582,921.10	0.07
		Base	85.733252	2,137,244.25	62.350000	1,554,323.15	-582,921.10	0.07
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	13,609.000	Local	92.524425	1,259,164.90	145.580000	1,981,198.22	722,033.32	0.09
		Base	92.524425	1,259,164.90	145.580000	1,981,198.22	722,033.32	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	11,022.000	Local	53.077803	585,023.55	48.140000	530,599.08	-54,424.47	0.02
		Base	53.077803	585,023.55	48.140000	530,599.08	-54,424.47	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	9,302.000	Local	66.722160	620,649.53	109.350000	1,017,173.70	396,524.17	0.05
		Base	66.722160	620,649.53	109.350000	1,017,173.70	396,524.17	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
	4,434.000	Local	53.686225	238,044.72	145.870000	646,787.58	408,742.86	0.03
		Base	53.686225	238,044.72	145.870000	646,787.58	408,742.86	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
	86,133.000	Local	36.523636	3,145,890.37	54.610000	4,703,723.13	1,557,832.76	0.21
		Base	36.523636	3,145,890.37	54.610000	4,703,723.13	1,557,832.76	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
	43,761.000	Local	17.134755	749,834.01	30.890000	1,351,777.29	601,943.28	0.06
		Base	17.134755	749,834.01	30.890000	1,351,777.29	601,943.28	0.06
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
	1.000	Local	50.000000	50.00	54.160000	54.16	4.16	0.00
		Base	50.000000	50.00	54.160000	54.16	4.16	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	12,572.000	Local	61.493164	773,092.06	153.320000	1,927,539.04	1,154,446.98	0.09
		Base	61.493164	773,092.06	153.320000	1,927,539.04	1,154,446.98	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	95,293.000	Local	17.822415	1,698,351.42	76.530000	7,292,773.29	5,594,421.87	0.32
		Base	17.822415	1,698,351.42	76.530000	7,292,773.29	5,594,421.87	0.32
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	28,713.000	Local	55.445175	1,591,997.31	63.790000	1,831,602.27	239,604.96	0.08
		Base	55.445175	1,591,997.31	63.790000	1,831,602.27	239,604.96	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
	26,295.000	Local	70.425515	1,851,838.93	193.300000	5,082,823.50	3,230,984.57	0.23
		Base	70.425515	1,851,838.93	193.300000	5,082,823.50	3,230,984.57	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	12,300.000	Local	75.456107	928,110.12	199.220000	2,450,406.00	1,522,295.88	0.11
		Base	75.456107	928,110.12	199.220000	2,450,406.00	1,522,295.88	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	43,785.000	Local	31.195883	1,365,911.74	22.130000	968,962.05	-396,949.69	0.04
		Base	31.195883	1,365,911.74	22.130000	968,962.05	-396,949.69	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0							
	41,398.000	Local	33.998302	1,407,461.72	52.850000	2,187,884.30	780,422.58	0.10
		Base	33.998302	1,407,461.72	52.850000	2,187,884.30	780,422.58	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	97,746.000	Local	11.563566	1,130,292.31	51.990000	5,081,814.54	3,951,522.23	0.23
		Base	11.563566	1,130,292.31	51.990000	5,081,814.54	3,951,522.23	0.23
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	46,475.000	Local	88.250066	4,101,421.84	107.380000	4,990,485.50	889,063.66	0.22
		Base	88.250066	4,101,421.84	107.380000	4,990,485.50	889,063.66	0.22
872590112	T MOBILE US INC RIGHT							
	31,424.000	Local	0.370000	11,626.88	0.121000	3,802.30	-7,824.58	0.00
		Base	0.370000	11,626.88	0.121000	3,802.30	-7,824.58	0.00
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	9,297.000	Local	108.322804	1,007,077.11	164.020000	1,524,893.94	517,816.83	0.07
		Base	108.322804	1,007,077.11	164.020000	1,524,893.94	517,816.83	0.07
876030107	TAPESTRY INC COMMON STOCK USD.01							
	22,537.000	Local	32.088234	723,172.52	13.360000	301,094.32	-422,078.20	0.01
		Base	32.088234	723,172.52	13.360000	301,094.32	-422,078.20	0.01
87612E106	TARGET CORP COMMON STOCK USD.0833							
	40,785.000	Local	49.376452	2,013,818.59	125.880000	5,134,015.80	3,120,197.21	0.23
		Base	49.376452	2,013,818.59	125.880000	5,134,015.80	3,120,197.21	0.23
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	2,992.000	Local	317.174402	948,985.81	306.700000	917,646.40	-31,339.41	0.04
		Base	317.174402	948,985.81	306.700000	917,646.40	-31,339.41	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
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,787.000	Local	263.492775	997,847.14	373.100000	1,412,929.70	415,082.56	0.06
		Base	263.492775	997,847.14	373.100000	1,412,929.70	415,082.56	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	74,879.000	Local	40.211569	3,011,002.09	127.550000	9,550,816.45	6,539,814.36	0.42
		Base	40.211569	3,011,002.09	127.550000	9,550,816.45	6,539,814.36	0.42
883203101	TEXTRON INC COMMON STOCK USD.125							
	18,569.000	Local	32.029583	594,757.33	34.940000	648,800.86	54,043.53	0.03
		Base	32.029583	594,757.33	34.940000	648,800.86	54,043.53	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	32,207.000	Local	78.142769	2,516,744.17	413.950000	13,332,087.65	10,815,343.48	0.59
		Base	78.142769	2,516,744.17	413.950000	13,332,087.65	10,815,343.48	0.59
88579Y101	3M CO COMMON STOCK USD.01							
	46,933.000	Local	79.382957	3,725,680.32	150.470000	7,062,008.51	3,336,328.19	0.31
		Base	79.382957	3,725,680.32	150.470000	7,062,008.51	3,336,328.19	0.31
886547108	TIFFANY + CO COMMON STOCK USD.01							
	8,910.000	Local	56.856764	506,593.77	125.360000	1,116,957.60	610,363.83	0.05
		Base	56.856764	506,593.77	125.360000	1,116,957.60	610,363.83	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	9,432.000	Local	73.035674	688,872.48	142.740000	1,346,323.68	657,451.20	0.06
		Base	73.035674	688,872.48	142.740000	1,346,323.68	657,451.20	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,102.000	Local	284.112267	1,165,428.52	431.580000	1,770,341.16	604,912.64	0.08
		Base	284.112267	1,165,428.52	431.580000	1,770,341.16	604,912.64	0.08
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	20,623.000	Local	48.528299	1,000,799.12	114.420000	2,359,683.66	1,358,884.54	0.10
		Base	48.528299	1,000,799.12	114.420000	2,359,683.66	1,358,884.54	0.10
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	109,966.000	Local	33.309545	3,662,917.45	37.460000	4,119,326.36	456,408.91	0.18
		Base	33.309545	3,662,917.45	37.460000	4,119,326.36	456,408.91	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90184L102	TWITTER INC COMMON STOCK USD.000005							
	64,020.000	Local	37.672154	2,411,771.28	36.400000	2,330,328.00	-81,443.28	0.10
		Base	37.672154	2,411,771.28	36.400000	2,330,328.00	-81,443.28	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,245.000	Local	334.501901	1,085,458.67	357.250000	1,159,276.25	73,817.58	0.05
		Base	334.501901	1,085,458.67	357.250000	1,159,276.25	73,817.58	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	24,006.000	Local	25.993116	623,990.74	61.450000	1,475,168.70	851,177.96	0.07
		Base	25.993116	623,990.74	61.450000	1,475,168.70	851,177.96	0.07
902653104	UDR INC REIT USD.01							
	24,053.000	Local	37.066593	891,562.75	36.200000	870,718.60	-20,844.15	0.04
		Base	37.066593	891,562.75	36.200000	870,718.60	-20,844.15	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	111,866.000	Local	27.169071	3,039,295.35	36.840000	4,121,143.44	1,081,848.09	0.18
		Base	27.169071	3,039,295.35	36.840000	4,121,143.44	1,081,848.09	0.18
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	4,593.000	Local	210.502913	966,839.88	192.990000	886,403.07	-80,436.81	0.04
		Base	210.502913	966,839.88	192.990000	886,403.07	-80,436.81	0.04
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	15,356.000	Local	27.132150	416,641.29	10.520000	161,545.12	-255,096.17	0.01
		Base	27.132150	416,641.29	10.520000	161,545.12	-255,096.17	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	16,047.000	Local	24.475395	392,756.66	9.490000	152,286.03	-240,470.63	0.01
		Base	24.475395	392,756.66	9.490000	152,286.03	-240,470.63	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	55,350.000	Local	33.856315	1,873,947.03	173.350000	9,594,922.50	7,720,975.47	0.43
		Base	33.856315	1,873,947.03	173.350000	9,594,922.50	7,720,975.47	0.43
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	20,622.000	Local	53.957545	1,112,712.50	31.380000	647,118.36	-465,594.14	0.03
		Base	53.957545	1,112,712.50	31.380000	647,118.36	-465,594.14	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
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	57,439.000	Local	73.292606	4,209,853.97	142.760000	8,199,991.64	3,990,137.67	0.36
		Base	73.292606	4,209,853.97	142.760000	8,199,991.64	3,990,137.67	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,877.000	Local	114.005510	670,010.38	155.370000	913,109.49	243,099.11	0.04
		Base	114.005510	670,010.38	155.370000	913,109.49	243,099.11	0.04
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	77,360.000	Local	58.592211	4,532,693.44	302.780000	23,423,060.80	18,890,367.36	1.04
		Base	58.592211	4,532,693.44	302.780000	23,423,060.80	18,890,367.36	1.04
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	6,342.000	Local	113.747968	721,389.61	109.900000	696,985.80	-24,403.81	0.03
		Base	113.747968	721,389.61	109.900000	696,985.80	-24,403.81	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	16,593.000	Local	23.652249	392,461.77	17.230000	285,897.39	-106,564.38	0.01
		Base	23.652249	392,461.77	17.230000	285,897.39	-106,564.38	0.01
918204108	VF CORP COMMON STOCK							
	26,009.000	Local	27.813381	723,398.22	60.360000	1,569,903.24	846,505.02	0.07
		Base	27.813381	723,398.22	60.360000	1,569,903.24	846,505.02	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	33,277.000	Local	32.171538	1,070,572.26	56.230000	1,871,165.71	800,593.45	0.08
		Base	32.171538	1,070,572.26	56.230000	1,871,165.71	800,593.45	0.08
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	7,408.000	Local	50.657065	375,267.54	142.720000	1,057,269.76	682,002.22	0.05
		Base	50.657065	375,267.54	142.720000	1,057,269.76	682,002.22	0.05
92276F100	VENTAS INC REIT USD.25							
	30,466.000	Local	44.451493	1,354,259.19	38.360000	1,168,675.76	-185,583.43	0.05
		Base	44.451493	1,354,259.19	38.360000	1,168,675.76	-185,583.43	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
	8,293.000	Local	61.265657	508,076.09	211.680000	1,755,462.24	1,247,386.15	0.08
		Base	61.265657	508,076.09	211.680000	1,755,462.24	1,247,386.15	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
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	337,530.000	Local	43.641097	14,730,179.47	57.480000	19,401,224.40	4,671,044.93	0.86
		Base	43.641097	14,730,179.47	57.480000	19,401,224.40	4,671,044.93	0.86
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	13,235.000	Local	88.124766	1,166,331.28	188.710000	2,497,576.85	1,331,245.57	0.11
		Base	88.124766	1,166,331.28	188.710000	2,497,576.85	1,331,245.57	0.11
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	21,149.000	Local	94.976588	2,008,659.85	272.000000	5,752,528.00	3,743,868.15	0.26
		Base	94.976588	2,008,659.85	272.000000	5,752,528.00	3,743,868.15	0.26
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	44,094.000	Local	50.197928	2,213,427.44	26.070000	1,149,530.58	-1,063,896.86	0.05
		Base	50.197928	2,213,427.44	26.070000	1,149,530.58	-1,063,896.86	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	137,615.000	Local	34.608250	4,762,614.31	190.400000	26,201,896.00	21,439,281.69	1.16
		Base	34.608250	4,762,614.31	190.400000	26,201,896.00	21,439,281.69	1.16
929042109	VORNADO REALTY TRUST REIT USD.04							
	12,938.000	Local	58.804884	760,817.59	34.520000	446,619.76	-314,197.83	0.02
		Base	58.804884	760,817.59	34.520000	446,619.76	-314,197.83	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	10,802.000	Local	62.839227	678,789.33	117.420000	1,268,370.84	589,581.51	0.06
		Base	62.839227	678,789.33	117.420000	1,268,370.84	589,581.51	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	25,730.000	Local	40.208454	1,034,563.52	95.260000	2,451,039.80	1,416,476.28	0.11
		Base	40.208454	1,034,563.52	95.260000	2,451,039.80	1,416,476.28	0.11
929740108	WABTEC CORP COMMON STOCK USD.01							
	14,745.000	Local	71.842574	1,059,318.76	62.190000	916,991.55	-142,327.21	0.04
		Base	71.842574	1,059,318.76	62.190000	916,991.55	-142,327.21	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	115,499.000	Local	59.608126	6,884,678.89	129.400000	14,945,570.60	8,060,891.71	0.66
		Base	59.608126	6,884,678.89	129.400000	14,945,570.60	8,060,891.71	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
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	60,119.000	Local	41.431787	2,490,837.61	40.710000	2,447,444.49	-43,393.12	0.11
		Base	41.431787	2,490,837.61	40.710000	2,447,444.49	-43,393.12	0.11
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	31,679.000	Local	35.755147	1,132,687.31	109.600000	3,472,018.40	2,339,331.09	0.15
		Base	35.755147	1,132,687.31	109.600000	3,472,018.40	2,339,331.09	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	5,050.000	Local	60.495525	305,502.40	213.150000	1,076,407.50	770,905.10	0.05
		Base	60.495525	305,502.40	213.150000	1,076,407.50	770,905.10	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	304,443.000	Local	38.169207	11,620,347.86	24.260000	7,385,787.18	-4,234,560.68	0.33
		Base	38.169207	11,620,347.86	24.260000	7,385,787.18	-4,234,560.68	0.33
95040Q104	WELLTOWER INC REIT USD1.0							
	34,060.000	Local	57.605515	1,962,043.83	53.560000	1,824,253.60	-137,790.23	0.08
		Base	57.605515	1,962,043.83	53.560000	1,824,253.60	-137,790.23	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	6,000.000	Local	204.990000	1,229,940.00	268.870000	1,613,220.00	383,280.00	0.07
		Base	204.990000	1,229,940.00	268.870000	1,613,220.00	383,280.00	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	24,446.000	Local	41.133023	1,005,537.88	43.100000	1,053,622.60	48,084.72	0.05
		Base	41.133023	1,005,537.88	43.100000	1,053,622.60	48,084.72	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	33,548.000	Local	17.509575	587,411.23	24.280000	814,545.44	227,134.21	0.04
		Base	17.509575	587,411.23	24.280000	814,545.44	227,134.21	0.04
96145D105	WESTROCK CO COMMON STOCK							
	21,154.000	Local	43.333341	916,673.50	26.860000	568,196.44	-348,477.06	0.03
		Base	43.333341	916,673.50	26.860000	568,196.44	-348,477.06	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	60,894.000	Local	27.537896	1,676,892.64	27.810000	1,693,462.14	16,569.50	0.08
		Base	27.537896	1,676,892.64	27.810000	1,693,462.14	16,569.50	0.08

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	5,071.000	Local	93.437547	473,821.80	163.120000	827,181.52	353,359.72	0.04
		Base	93.437547	473,821.80	163.120000	827,181.52	353,359.72	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	99,061.000	Local	27.988851	2,772,603.57	19.130000	1,895,036.93	-877,566.64	0.08
		Base	27.988851	2,772,603.57	19.130000	1,895,036.93	-877,566.64	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	44.160000	394,304.64	224,334.43	0.02
		Base	19.035750	169,970.21	44.160000	394,304.64	224,334.43	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,919.000	Local	87.623836	693,893.16	72.430000	573,573.17	-120,319.99	0.03
		Base	87.623836	693,893.16	72.430000	573,573.17	-120,319.99	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	42,826.000	Local	27.506468	1,177,991.99	69.040000	2,956,707.04	1,778,715.05	0.13
		Base	27.506468	1,177,991.99	69.040000	2,956,707.04	1,778,715.05	0.13
983919101	XILINX INC COMMON STOCK USD.01							
	19,834.000	Local	41.668324	826,449.53	107.350000	2,129,179.90	1,302,730.37	0.09
		Base	41.668324	826,449.53	107.350000	2,129,179.90	1,302,730.37	0.09
98419M100	XYLEM INC COMMON STOCK							
	14,675.000	Local	31.589823	463,580.65	72.980000	1,070,981.50	607,400.85	0.05
		Base	31.589823	463,580.65	72.980000	1,070,981.50	607,400.85	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	14,928.000	Local	35.479018	529,630.78	16.650000	248,551.20	-281,079.58	0.01
		Base	35.479018	529,630.78	16.650000	248,551.20	-281,079.58	0.01
988498101	YUM BRANDS INC COMMON STOCK							
	24,551.000	Local	25.956660	637,261.95	91.050000	2,235,368.55	1,598,106.60	0.10
		Base	25.956660	637,261.95	91.050000	2,235,368.55	1,598,106.60	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	4,333.000	Local	249.580935	1,081,434.19	280.750000	1,216,489.75	135,055.56	0.05
		Base	249.580935	1,081,434.19	280.750000	1,216,489.75	135,055.56	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
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	16,869.000	74.429444	1,255,550.29	134.860000	2,274,953.34	1,019,403.05	0.10
		Base		74.429444	1,255,550.29	134.860000	2,274,953.34	1,019,403.05	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	13,366.000	36.827298	492,233.67	32.470000	433,994.02	-58,239.65	0.02
		Base		36.827298	492,233.67	32.470000	433,994.02	-58,239.65	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	38,749.000	38.936723	1,508,759.09	151.680000	5,877,448.32	4,368,689.23	0.26
		Base		38.936723	1,508,759.09	151.680000	5,877,448.32	4,368,689.23	0.26
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	7,524.000	34.663125	260,805.35	99.460000	748,337.04	487,531.69	0.03
		Base		34.663125	260,805.35	99.460000	748,337.04	487,531.69	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	128,424.000	11.030605	1,416,594.37	10.300000	1,322,767.20	-93,827.17	0.06
		Base		11.030605	1,416,594.37	10.300000	1,322,767.20	-93,827.17	0.06
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	18,849.000	50.253835	947,234.54	205.220000	3,868,191.78	2,920,957.24	0.17
		Base		50.253835	947,234.54	205.220000	3,868,191.78	2,920,957.24	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	51,961.000	76.365899	3,968,048.46	224.780000	11,679,793.58	7,711,745.12	0.52
		Base		76.365899	3,968,048.46	224.780000	11,679,793.58	7,711,745.12	0.52
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	32,627.000	39.364430	1,284,343.25	93.130000	3,038,552.51	1,754,209.26	0.14
		Base		39.364430	1,284,343.25	93.130000	3,038,552.51	1,754,209.26	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,262.000	251.271830	819,648.71	218.790000	713,692.98	-105,955.73	0.03
		Base		251.271830	819,648.71	218.790000	713,692.98	-105,955.73	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,539.000	49.111975	1,598,054.57	80.730000	2,626,873.47	1,028,818.90	0.12
		Base		49.111975	1,598,054.57	80.730000	2,626,873.47	1,028,818.90	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
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	30,694.000	22.908409	703,150.72	10.040000	308,167.76	-394,982.96	0.01
		Base		22.908409	703,150.72	10.040000	308,167.76	-394,982.96	0.01
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	47,282.000	36.651431	1,732,952.94	38.480000	1,819,411.36	86,458.42	0.08
		Base		36.651431	1,732,952.94	38.480000	1,819,411.36	86,458.42	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	42,851.000	161.370071	6,914,868.93	245.110000	10,503,208.61	3,588,339.68	0.47
		Base		161.370071	6,914,868.93	245.110000	10,503,208.61	3,588,339.68	0.47
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	109,389.000	76.338766	8,350,621.22	96.480000	10,553,850.72	2,203,229.50	0.47
		Base		76.338766	8,350,621.22	96.480000	10,553,850.72	2,203,229.50	0.47
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	21,865.000	37.370734	817,111.09	77.750000	1,700,003.75	882,892.66	0.08
		Base		37.370734	817,111.09	77.750000	1,700,003.75	882,892.66	0.08
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	29,077.000	36.851988	1,071,545.26	14.430000	419,581.11	-651,964.15	0.02
		Base		36.851988	1,071,545.26	14.430000	419,581.11	-651,964.15	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	20,910.000	48.390139	1,011,837.81	13.640000	285,212.40	-726,625.41	0.01
		Base		48.390139	1,011,837.81	13.640000	285,212.40	-726,625.41	0.01
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	18,432.000	29.778601	548,879.17	45.220000	833,495.04	284,615.87	0.04
		Base		29.778601	548,879.17	45.220000	833,495.04	284,615.87	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	13,518.000	27.503166	371,787.80	42.850000	579,246.30	207,458.50	0.03
		Base		27.503166	371,787.80	42.850000	579,246.30	207,458.50	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	6,929.000	149.307476	1,034,551.50	159.630000	1,106,076.27	71,524.77	0.05
		Base		149.307476	1,034,551.50	159.630000	1,106,076.27	71,524.77	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	34,352.000	Local	33.322013	1,144,677.78	8.030000	275,846.56	-868,831.22	0.01
		Base	33.322013	1,144,677.78	8.030000	275,846.56	-868,831.22	0.01
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	19,520.000	Local	32.456190	633,544.82	111.870000	2,183,702.40	1,550,157.58	0.10
		Base	32.456190	633,544.82	111.870000	2,183,702.40	1,550,157.58	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	10,499.000	Local	130.510667	1,370,231.49	210.010000	2,204,894.99	834,663.50	0.10
		Base	130.510667	1,370,231.49	210.010000	2,204,894.99	834,663.50	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	11,127.000	Local	112.761539	1,254,697.65	53.020000	589,953.54	-664,744.11	0.03
		Base	112.761539	1,254,697.65	53.020000	589,953.54	-664,744.11	0.03
H1467J104	CHUBB LTD COMMON STOCK							
	36,819.000	Local	79.940963	2,943,346.33	127.240000	4,684,849.56	1,741,503.23	0.21
		Base	79.940963	2,943,346.33	127.240000	4,684,849.56	1,741,503.23	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,844.000	Local	54.073399	640,445.34	98.590000	1,167,699.96	527,254.62	0.05
		Base	54.073399	640,445.34	98.590000	1,167,699.96	527,254.62	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	26,908.000	Local	38.702880	1,041,417.09	89.070000	2,396,695.56	1,355,278.47	0.11
		Base	38.702880	1,041,417.09	89.070000	2,396,695.56	1,355,278.47	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	20,959.000	Local	55.737435	1,168,200.90	62.520000	1,310,356.68	142,155.78	0.06
		Base	55.737435	1,168,200.90	62.520000	1,310,356.68	142,155.78	0.06
N59465109	MYLAN NV COMMON STOCK EUR.01							
	42,167.000	Local	50.403871	2,125,380.01	16.110000	679,310.37	-1,446,069.64	0.03
		Base	50.403871	2,125,380.01	16.110000	679,310.37	-1,446,069.64	0.03
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	13,997.000	Local	79.543794	1,113,374.49	48.710000	681,793.87	-431,580.62	0.03
		Base	79.543794	1,113,374.49	48.710000	681,793.87	-431,580.62	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
US DOLLAR Total									
		23,263,698.000	Local		1,074,182,392.33		2,244,404,595.49	1,170,222,203.16	99.73
			Base		1,074,182,392.33		2,244,404,595.49	1,170,222,203.16	99.73
EQUITY Total									
		23,263,698.000	Base		1,074,182,392.33		2,244,404,595.49	1,170,222,203.16	99.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		28,467,316.660	Base		1,079,391,533.62		2,249,613,247.56	1,170,221,713.94	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								
		Local	-19,434,375.010	1.000000	-19,434,375.01	1.000000	-19,434,375.01	0.00	1.68
		Base		1.000000	-19,434,375.01	1.000000	-19,434,375.01	0.00	1.68
US DOLLAR Total									
		Local	-19,434,375.010		-19,434,375.01		-19,434,375.01	0.00	1.68
		Base			-19,434,375.01		-19,434,375.01	0.00	1.68
CASH Total									
		Base	-19,434,375.010		-19,434,375.01		-19,434,375.01	0.00	1.68
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	03 Aug 2020		
		Local	35,000,550.820	100.000000	35,000,550.82	100.000000	35,000,550.82	0.00	3.02
		Base		100.000000	35,000,550.82	100.000000	35,000,550.82	0.00	3.02
9127962Y4	TREASURY BILL 05/21 0.00000					0.142500	20 May 2021		
		Local	25,000,000.000	99.884417	24,971,104.16	99.907600	24,976,900.00	5,795.84	2.15
		Base		99.884417	24,971,104.16	99.907600	24,976,900.00	5,795.84	2.15
9127963A5	TREASURY BILL 11/20 0.00000					0.170000	19 Nov 2020		
		Local	40,000,000.000	99.948056	39,979,222.22	99.969500	39,987,800.00	8,577.78	3.45
		Base		99.948056	39,979,222.22	99.969500	39,987,800.00	8,577.78	3.45
9127963T4	TREASURY BILL 01/21 0.00000					0.157500	07 Jan 2021		
		Local	40,000,000.000	99.930438	39,972,175.00	99.930438	39,972,175.00	0.00	3.45
		Base		99.930438	39,972,175.00	99.930438	39,972,175.00	0.00	3.45
912796XH7	TREASURY BILL 09/20 0.00000					0.152500	03 Sep 2020		
		Local	40,000,000.000	99.986021	39,994,408.33	99.986021	39,994,408.33	0.00	3.45
		Base		99.986021	39,994,408.33	99.986021	39,994,408.33	0.00	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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	03 Aug 2020		
	6,775,686.010	Local	100.000000	6,775,686.01	100.000000	6,775,686.01	0.00	0.58
		Base	100.000000	6,775,686.01	100.000000	6,775,686.01	0.00	0.58
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	03 Aug 2020		
	100,041,231.450	Local	100.000000	100,041,231.45	100.000000	100,041,231.45	0.00	8.62
		Base	100.000000	100,041,231.45	100.000000	100,041,231.45	0.00	8.62
978UHK000	DAIWA CAPITAL MARKETS REPO				0.080000	03 Aug 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.24
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.24
979QRC005	BANK OF AMERICA REPO				0.070000	03 Aug 2020		
	49,262,005.790	Local	100.000000	49,262,005.79	100.000000	49,262,005.79	0.00	4.25
		Base	100.000000	49,262,005.79	100.000000	49,262,005.79	0.00	4.25
US DOLLAR Total								
	536,079,474.070	Local		535,996,383.78		536,010,757.40	14,373.62	46.21
		Base		535,996,383.78		536,010,757.40	14,373.62	46.21
CASH EQUIVALENT Total								
	536,079,474.070	Base		535,996,383.78		536,010,757.40	14,373.62	46.21

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		
	1,730,168.160	Local	100.188192	1,733,424.19	100.601923	1,740,582.44	7,158.25	0.15
Original Face:	11,000,000.000	Base	100.188192	1,733,424.19	100.601923	1,740,582.44	7,158.25	0.15
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	1,262,098.640	Local	102.687070	1,296,012.11	103.496244	1,306,224.69	10,212.58	0.11
Original Face:	15,000,000.000	Base	102.687070	1,296,012.11	103.496244	1,306,224.69	10,212.58	0.11
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	1,933,207.350	Local	100.367214	1,940,306.36	102.344308	1,978,527.68	38,221.32	0.17
Original Face:	5,000,000.000	Base	100.367214	1,940,306.36	102.344308	1,978,527.68	38,221.32	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
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	5,180.150	Local	100.711755	5,217.02	104.827477	5,430.22	213.20	0.00
Original Face:	754,224.000	Base	100.711755	5,217.02	104.827477	5,430.22	213.20	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	7,304.640	Local	101.080683	7,383.58	105.503258	7,706.63	323.05	0.00
Original Face:	300,000.000	Base	101.080683	7,383.58	105.503258	7,706.63	323.05	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
	339.870	Local	101.226940	344.04	102.211810	347.39	3.35	0.00
Original Face:	1,048,917.000	Base	101.226940	344.04	102.211810	347.39	3.35	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
	726.170	Local	101.174656	734.70	105.064623	762.95	28.25	0.00
Original Face:	438,038.000	Base	101.174656	734.70	105.064623	762.95	28.25	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	6,585,605.690	Local	99.825051	6,574,084.25	102.842582	6,772,806.93	198,722.68	0.58
Original Face:	10,000,000.000	Base	99.825051	6,574,084.25	102.842582	6,772,806.93	198,722.68	0.58
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	608,181.220	Local	105.208760	639,859.92	108.511920	659,949.12	20,089.20	0.06
Original Face:	17,600,000.000	Base	105.208760	639,859.92	108.511920	659,949.12	20,089.20	0.06
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,878,561.500	Local	105.163285	1,975,556.98	109.262810	2,052,569.08	77,012.10	0.18
Original Face:	50,000,000.000	Base	105.163285	1,975,556.98	109.262810	2,052,569.08	77,012.10	0.18
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.586750	20 Jun 2042		
	918,340.300	Local	100.093316	919,197.26	100.187960	920,066.41	869.15	0.08
Original Face:	10,000,000.000	Base	100.093316	919,197.26	100.187960	920,066.41	869.15	0.08
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	13,647,370.710	Local	102.264348	13,956,394.74	102.844090	14,035,514.22	79,119.48	1.21
Original Face:	41,570,000.000	Base	102.264348	13,956,394.74	102.844090	14,035,514.22	79,119.48	1.21
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.476630	16 Jun 2037		
	1,417,969.840	Local	100.173158	1,420,425.17	99.899100	1,416,539.11	-3,886.06	0.12
Original Face:	32,313,742.000	Base	100.173158	1,420,425.17	99.899100	1,416,539.11	-3,886.06	0.12

& 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
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	581,234.380	Local	99.803996	580,095.14	100.593100	584,681.68	4,586.54	0.05
Original Face:	8,021,011.000	Base	99.803996	580,095.14	100.593100	584,681.68	4,586.54	0.05
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	397,428.490	Local	99.689768	396,195.54	100.498530	399,409.79	3,214.25	0.03
Original Face:	2,750,000.000	Base	99.689768	396,195.54	100.498530	399,409.79	3,214.25	0.03
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	784,753.380	Local	106.070415	832,391.17	111.417380	874,351.66	41,960.49	0.08
Original Face:	10,300,000.000	Base	106.070415	832,391.17	111.417380	874,351.66	41,960.49	0.08
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	7,818,284.320	Local	102.604837	8,021,937.85	102.930250	8,047,379.60	25,441.75	0.69
Original Face:	10,000,000.000	Base	102.604837	8,021,937.85	102.930250	8,047,379.60	25,441.75	0.69
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
	98,934.700	Local	103.196027	102,096.68	100.927900	99,852.72	-2,243.96	0.01
Original Face:	5,000,000.000	Base	103.196027	102,096.68	100.927900	99,852.72	-2,243.96	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.398130	20 Apr 2067		
	286,412.130	Local	100.000000	286,412.13	99.827700	285,918.64	-493.49	0.02
Original Face:	2,754,386.000	Base	100.000000	286,412.13	99.827700	285,918.64	-493.49	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.378130	20 Jun 2063		
	147,531.880	Local	100.000000	147,531.88	99.888050	147,366.72	-165.16	0.01
Original Face:	9,934,606.000	Base	100.000000	147,531.88	99.888050	147,366.72	-165.16	0.01
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	140,607.040	Local	100.837262	141,784.29	100.849150	141,801.00	16.71	0.01
Original Face:	8,000,000.000	Base	100.837262	141,784.29	100.849150	141,801.00	16.71	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	1,916,023.300	Local	100.125772	1,918,433.12	103.454580	1,982,213.86	63,780.74	0.17
Original Face:	5,000,000.000	Base	100.125772	1,918,433.12	103.454580	1,982,213.86	63,780.74	0.17
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	437,972.610	Local	105.238535	460,915.96	108.789340	476,467.51	15,551.55	0.04
Original Face:	7,350,000.000	Base	105.238535	460,915.96	108.789340	476,467.51	15,551.55	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
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	436,035.870	Local	99.968470	435,898.39	102.816400	448,316.38	12,417.99	0.04
Original Face:	5,000,000.000	Base	99.968470	435,898.39	102.816400	448,316.38	12,417.99	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	728,769.900	Local	99.810520	727,389.03	102.007750	743,401.78	16,012.75	0.06
Original Face:	10,000,000.000	Base	99.810520	727,389.03	102.007750	743,401.78	16,012.75	0.06
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	728,769.900	Local	100.982789	735,932.17	102.934180	750,153.32	14,221.15	0.06
Original Face:	10,000,000.000	Base	100.982789	735,932.17	102.934180	750,153.32	14,221.15	0.06
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	179,354.700	Local	101.778688	182,544.86	106.842600	191,627.22	9,082.36	0.02
Original Face:	5,000,000.000	Base	101.778688	182,544.86	106.842600	191,627.22	9,082.36	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	237,908.800	Local	99.914963	237,706.49	102.061300	242,812.81	5,106.32	0.02
Original Face:	5,000,000.000	Base	99.914963	237,706.49	102.061300	242,812.81	5,106.32	0.02
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	1,109,295.700	Local	99.828909	1,107,397.80	105.713600	1,172,676.42	65,278.62	0.10
Original Face:	10,815,142.000	Base	99.828909	1,107,397.80	105.713600	1,172,676.42	65,278.62	0.10
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	440,730.100	Local	102.248313	450,639.09	108.180330	476,783.28	26,144.19	0.04
Original Face:	5,648,629.000	Base	102.248313	450,639.09	108.180330	476,783.28	26,144.19	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.486750	20 Nov 2042		
	9,387,925.970	Local	100.000000	9,387,925.97	99.648360	9,354,914.27	-33,011.70	0.81
Original Face:	25,333,333.000	Base	100.000000	9,387,925.97	99.648360	9,354,914.27	-33,011.70	0.81
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.526630	16 Nov 2041		
	2,393,052.970	Local	100.136381	2,396,316.65	99.814460	2,388,612.90	-7,703.75	0.21
Original Face:	10,000,000.000	Base	100.136381	2,396,316.65	99.814460	2,388,612.90	-7,703.75	0.21
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	1,047,974.280	Local	104.276608	1,092,792.03	106.056330	1,111,443.06	18,651.03	0.10
Original Face:	10,359,452.000	Base	104.276608	1,092,792.03	106.056330	1,111,443.06	18,651.03	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.526630	16 Dec 2041		
	4,393,681.940	Local	100.136525	4,399,680.41	99.904710	4,389,495.20	-10,185.21	0.38
Original Face:	12,911,372.000	Base	100.136525	4,399,680.41	99.904710	4,389,495.20	-10,185.21	0.38
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
	6,038,546.110	Local	101.191625	6,110,502.94	100.193830	6,050,250.62	-60,252.32	0.52
Original Face:	20,000,000.000	Base	101.191625	6,110,502.94	100.193830	6,050,250.62	-60,252.32	0.52
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,352,304.050	Local	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.29
Original Face:	10,000,000.000	Base	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.29
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	4,352,452.750	Local	100.933776	4,393,094.90	101.059790	4,398,579.61	5,484.71	0.38
Original Face:	25,000,000.000	Base	100.933776	4,393,094.90	101.059790	4,398,579.61	5,484.71	0.38
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,716,692.270	Local	100.168526	2,721,270.60	102.634160	2,788,254.29	66,983.69	0.24
Original Face:	10,000,000.000	Base	100.168526	2,721,270.60	102.634160	2,788,254.29	66,983.69	0.24
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,716,692.270	Local	100.807155	2,738,620.20	103.598660	2,814,456.79	75,836.59	0.24
Original Face:	10,000,000.000	Base	100.807155	2,738,620.20	103.598660	2,814,456.79	75,836.59	0.24
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	3,162,120.520	Local	101.727272	3,216,738.95	102.758180	3,249,337.50	32,598.55	0.28
Original Face:	18,249,312.000	Base	101.727272	3,216,738.95	102.758180	3,249,337.50	32,598.55	0.28
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	3,127,858.400	Local	99.999999	3,127,858.38	101.513730	3,175,205.73	47,347.35	0.27
Original Face:	10,000,000.000	Base	99.999999	3,127,858.38	101.513730	3,175,205.73	47,347.35	0.27
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	3,127,858.400	Local	101.553768	3,176,458.06	103.360730	3,232,977.28	56,519.22	0.28
Original Face:	10,000,000.000	Base	101.553768	3,176,458.06	103.360730	3,232,977.28	56,519.22	0.28
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,829,840.700	Local	101.694814	2,877,801.24	103.483750	2,928,425.28	50,624.04	0.25
Original Face:	10,000,000.000	Base	101.694814	2,877,801.24	103.483750	2,928,425.28	50,624.04	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
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	9,061,008.190	Local	99.204626	8,988,939.26	100.306580	9,088,787.43	99,848.17	0.78
Original Face:	18,000,000.000	Base	99.204626	8,988,939.26	100.306580	9,088,787.43	99,848.17	0.78
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,420,824.100	Local	94.505212	6,068,013.41	102.033330	6,551,380.64	483,367.23	0.56
Original Face:	10,000,000.000	Base	94.505212	6,068,013.41	102.033330	6,551,380.64	483,367.23	0.56
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	1,678,202.100	Local	99.079831	1,662,759.80	100.062510	1,679,251.14	16,491.34	0.14
Original Face:	5,000,000.000	Base	99.079831	1,662,759.80	100.062510	1,679,251.14	16,491.34	0.14
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	7,414,723.790	Local	99.360451	7,367,302.98	100.907490	7,482,011.67	114,708.69	0.65
Original Face:	15,000,000.000	Base	99.360451	7,367,302.98	100.907490	7,482,011.67	114,708.69	0.65
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
	330,728.990	Local	101.344058	335,174.18	100.476070	332,303.49	-2,870.69	0.03
Original Face:	3,000,000.000	Base	101.344058	335,174.18	100.476070	332,303.49	-2,870.69	0.03
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	397,644.730	Local	101.292697	402,785.07	104.174470	414,244.29	11,459.22	0.04
Original Face:	1,000,000.000	Base	101.292697	402,785.07	104.174470	414,244.29	11,459.22	0.04
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	1,159,512.650	Local	100.723409	1,167,900.67	106.818510	1,238,574.14	70,673.47	0.11
Original Face:	2,000,000.000	Base	100.723409	1,167,900.67	106.818510	1,238,574.14	70,673.47	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	537,625.590	Local	100.815380	542,009.28	104.780070	563,324.47	21,315.19	0.05
Original Face:	1,000,000.000	Base	100.815380	542,009.28	104.780070	563,324.47	21,315.19	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	1,030,647.300	Local	101.061750	1,041,590.20	103.329820	1,064,966.00	23,375.80	0.09
Original Face:	5,000,000.000	Base	101.061750	1,041,590.20	103.329820	1,064,966.00	23,375.80	0.09
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	2,318,347.510	Local	100.775765	2,336,332.44	102.178680	2,368,856.88	32,524.44	0.20
Original Face:	5,985,000.000	Base	100.775765	2,336,332.44	102.178680	2,368,856.88	32,524.44	0.20

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,954,187.070	Local	97.749740	3,865,207.57	104.685520	4,139,461.30	274,253.73	0.36
Original Face:	5,000,000.000	Base	97.749740	3,865,207.57	104.685520	4,139,461.30	274,253.73	0.36
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	5,282,602.800	Local	100.813747	5,325,589.83	104.689280	5,530,318.84	204,729.01	0.48
Original Face:	20,000,000.000	Base	100.813747	5,325,589.83	104.689280	5,530,318.84	204,729.01	0.48
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	2,679,617.000	Local	100.224482	2,685,632.27	103.503650	2,773,501.40	87,869.13	0.24
Original Face:	10,000,000.000	Base	100.224482	2,685,632.27	103.503650	2,773,501.40	87,869.13	0.24
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	3,101,698.490	Local	95.885374	2,974,075.21	102.245770	3,171,355.50	197,280.29	0.27
Original Face:	4,000,000.000	Base	95.885374	2,974,075.21	102.245770	3,171,355.50	197,280.29	0.27
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,261,926.570	Local	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.38
Original Face:	5,000,000.000	Base	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.38
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	1,764,962.600	Local	99.553024	1,757,073.64	101.402460	1,789,715.49	32,641.85	0.15
Original Face:	5,000,000.000	Base	99.553024	1,757,073.64	101.402460	1,789,715.49	32,641.85	0.15
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	4,647,194.000	Local	99.901461	4,642,614.70	103.031630	4,788,079.73	145,465.03	0.41
Original Face:	10,000,000.000	Base	99.901461	4,642,614.70	103.031630	4,788,079.73	145,465.03	0.41
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
	1,400,889.480	Local	101.109374	1,416,430.58	101.185300	1,417,494.22	1,063.64	0.12
Original Face:	5,110,000.000	Base	101.109374	1,416,430.58	101.185300	1,417,494.22	1,063.64	0.12
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	1,709,353.850	Local	99.275308	1,696,966.30	101.819870	1,740,461.87	43,495.57	0.15
Original Face:	5,000,000.000	Base	99.275308	1,696,966.30	101.819870	1,740,461.87	43,495.57	0.15
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	2,081,149.450	Local	100.083626	2,082,889.83	102.589370	2,135,038.11	52,148.28	0.18
Original Face:	5,000,000.000	Base	100.083626	2,082,889.83	102.589370	2,135,038.11	52,148.28	0.18

& 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
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	1,446,223.650	Local	101.443524	1,467,100.23	101.695130	1,470,739.02	3,638.79	0.13
Original Face:	3,000,000.000	Base	101.443524	1,467,100.23	101.695130	1,470,739.02	3,638.79	0.13
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	3,138,218.000	Local	100.000000	3,138,218.00	104.360890	3,275,072.23	136,854.23	0.28
Original Face:	10,000,000.000	Base	100.000000	3,138,218.00	104.360890	3,275,072.23	136,854.23	0.28
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.200000	15 Mar 2030		
	24,375,000.000	Local	100.000000	24,375,000.00	100.000000	24,375,000.00	0.00	2.10
Original Face:	25,000,000.000	Base	100.000000	24,375,000.00	100.000000	24,375,000.00	0.00	2.10
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	104.663119	7,326,418.33	326,418.33	0.63
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	104.663119	7,326,418.33	326,418.33	0.63
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.200000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.69
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.69
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.200000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	1,200,000.000	Local	107.946616	1,295,359.39	108.504400	1,302,052.80	6,693.41	0.11
		Base	107.946616	1,295,359.39	108.504400	1,302,052.80	6,693.41	0.11
690353U70	INT DEVELOPMENT FIN CORP US GOVT GUAR 11/20 0.00000					13 Nov 2020		
	0.000	Local	0.000000	-47,790.90	0.000000	0.00	47,790.90	0.00
		Base	0.000000	-47,790.90	0.000000	0.00	47,790.90	0.00
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.886424	2,996,592.73	105.560509	3,166,815.27	170,222.54	0.27
		Base	99.886424	2,996,592.73	105.560509	3,166,815.27	170,222.54	0.27
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	2,078,027.620	Local	106.740833	2,218,104.00	107.757710	2,239,234.98	21,130.98	0.19
Original Face:	28,600,000.000	Base	106.740833	2,218,104.00	107.757710	2,239,234.98	21,130.98	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				2.825000	25 Sep 2022		
	129,065.830	Local	101.740802	131,312.61	99.096690	127,899.97	-3,412.64	0.01
Original Face:	2,348,960.000	Base	101.740802	131,312.61	99.096690	127,899.97	-3,412.64	0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	600,809.940	Local	102.791189	617,579.68	100.453757	603,536.16	-14,043.52	0.05
Original Face:	4,240,960.000	Base	102.791189	617,579.68	100.453757	603,536.16	-14,043.52	0.05
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	646,892.700	Local	102.831204	665,207.55	100.563790	650,539.82	-14,667.73	0.06
Original Face:	6,113,646.000	Base	102.831204	665,207.55	100.563790	650,539.82	-14,667.73	0.06
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	655,286.760	Local	104.834476	686,966.44	102.719664	673,108.36	-13,858.08	0.06
Original Face:	4,650,545.000	Base	104.834476	686,966.44	102.719664	673,108.36	-13,858.08	0.06
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.171000	25 Nov 2024		
	1,146,112.380	Local	105.415901	1,208,184.69	103.412140	1,185,219.34	-22,965.35	0.10
Original Face:	12,180,140.000	Base	105.415901	1,208,184.69	103.412140	1,185,219.34	-22,965.35	0.10
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				4.002000	25 Jan 2025		
	2,326,061.540	Local	105.310247	2,449,581.16	102.729587	2,389,553.41	-60,027.75	0.21
Original Face:	10,243,765.000	Base	105.310247	2,449,581.16	102.729587	2,389,553.41	-60,027.75	0.21
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.610000	25 Jan 2029		
	1,961,773.630	Local	109.627865	2,150,650.54	106.633161	2,091,901.23	-58,749.31	0.18
Original Face:	5,000,000.000	Base	109.627865	2,150,650.54	106.633161	2,091,901.23	-58,749.31	0.18
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	101.469867	5,073,493.33	101.375488	5,068,774.40	-4,718.93	0.44
		Base	101.469867	5,073,493.33	101.375488	5,068,774.40	-4,718.93	0.44
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,485,000.000	Local	100.007403	5,485,406.04	99.962000	5,482,915.70	-2,490.34	0.47
		Base	100.007403	5,485,406.04	99.962000	5,482,915.70	-2,490.34	0.47
9127963T4	TREASURY BILL 01/21 0.00000				0.010000	07 Jan 2021		
	35,000,000.000	Local	99.929333	34,975,266.63	99.952800	34,983,480.00	8,213.37	3.02
		Base	99.929333	34,975,266.63	99.952800	34,983,480.00	8,213.37	3.02

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
9127963V9	TREASURY BILL 01/21 0.00000				0.010000	21 Jan 2021		
	25,000,000.000	Local	99.937528	24,984,382.00	99.948937	24,987,234.25	2,852.25	2.15
		Base	99.937528	24,984,382.00	99.948937	24,987,234.25	2,852.25	2.15
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	80,000,000.000	Local	99.988946	79,991,156.44	100.191250	80,153,000.00	161,843.56	6.91
		Base	99.988946	79,991,156.44	100.191250	80,153,000.00	161,843.56	6.91
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.030910	10,003,091.03	100.665882	10,066,588.20	63,497.17	0.87
		Base	100.030910	10,003,091.03	100.665882	10,066,588.20	63,497.17	0.87
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	40,000,000.000	Local	100.258623	40,103,449.29	100.854588	40,341,835.20	238,385.91	3.48
		Base	100.258623	40,103,449.29	100.854588	40,341,835.20	238,385.91	3.48
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	20,000,000.000	Local	99.997975	19,999,594.99	101.171875	20,234,375.00	234,780.01	1.74
		Base	99.997975	19,999,594.99	101.171875	20,234,375.00	234,780.01	1.74
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.481462	20,096,292.37	101.656250	20,331,250.00	234,957.63	1.75
		Base	100.481462	20,096,292.37	101.656250	20,331,250.00	234,957.63	1.75
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.029324	30,008,797.16	101.601562	30,480,468.60	471,671.44	2.63
		Base	100.029324	30,008,797.16	101.601562	30,480,468.60	471,671.44	2.63
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021		
	5,000,000.000	Local	100.355430	5,017,771.48	100.984375	5,049,218.75	31,447.27	0.44
		Base	100.355430	5,017,771.48	100.984375	5,049,218.75	31,447.27	0.44
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.43
		Base	99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.43
912828R93	US TREASURY N/B 06/18 0.625				0.625000	30 Jun 2018		
	0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
		Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	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
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.605883	19,921,176.54	100.902344	20,180,468.80	259,292.26	1.74
		Base	99.605883	19,921,176.54	100.902344	20,180,468.80	259,292.26	1.74
912828TR1	US TREASURY N/B 09/19 1				1.000000	30 Sep 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
912828VK3	US TREASURY N/B 06/18 1.375				1.375000	30 Jun 2018		
	0.000	Local	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
		Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	102.909270	25,727,317.41	102.894531	25,723,632.75	-3,684.66	2.22
		Base	102.909270	25,727,317.41	102.894531	25,723,632.75	-3,684.66	2.22
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.388834	5,019,441.72	103.820312	5,191,015.60	171,573.88	0.45
		Base	100.388834	5,019,441.72	103.820312	5,191,015.60	171,573.88	0.45
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
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 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
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	20,000,000.000	Local	100.000000	19,999,999.99	100.000000	20,000,000.00	0.01	1.72
		Base	100.000000	19,999,999.99	100.000000	20,000,000.00	0.01	1.72
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.870455	19,974,090.91	101.679688	20,335,937.60	361,846.69	1.75
		Base	99.870455	19,974,090.91	101.679688	20,335,937.60	361,846.69	1.75
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.059503	10,005,950.33	101.820312	10,182,031.20	176,080.87	0.88
		Base	100.059503	10,005,950.33	101.820312	10,182,031.20	176,080.87	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		596,533,420.380	Local		598,326,475.28		604,546,763.15	6,220,287.87	52.12
	Original Face:	765,925,180.000	Base		598,326,475.28		604,546,763.15	6,220,287.87	52.12
FIXED INCOME Total									
		596,533,420.380	Base		598,326,475.28		604,546,763.15	6,220,287.87	52.12
	Original Face:	765,925,180.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,113,178,519.440	Base		1,114,888,484.05		1,121,123,145.54	6,234,661.49	100.00
	Original Face:	765,925,180.000							

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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								
			25,412,500.020	1.000000	25,412,500.02	1.000000	25,412,500.02	0.00	0.58
		Base		1.000000	25,412,500.02	1.000000	25,412,500.02	0.00	0.58
US DOLLAR Total									
			25,412,500.020		25,412,500.02		25,412,500.02	0.00	0.58
		Base			25,412,500.02		25,412,500.02	0.00	0.58
CASH Total									
			25,412,500.020	Base	25,412,500.02		25,412,500.02	0.00	0.58
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314PJM4	AMAZON COM INC DISC COML					0.100000	21 Sep 2020		
			10,000,000.000	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.23
		Base		99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.23
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
			5,000,000.000	99.972903	4,998,645.15	103.704400	5,185,220.00	186,574.85	0.12
		Base		99.972903	4,998,645.15	103.704400	5,185,220.00	186,574.85	0.12
06367BPD5	BANK OF MONTREAL-					0.140000	31 Aug 2020		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.68
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.68
091995001	BLACKROCK INVT QUALITY					0.000000	03 Aug 2020		
			45,000,718.740	100.000000	45,000,718.74	100.000000	45,000,718.74	0.00	1.02
		Base		100.000000	45,000,718.74	100.000000	45,000,718.74	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO					0.090000	03 Aug 2020		
			600,000,000.000	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	13.58
		Base		100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	13.58

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
138994009	CANTOR FITZGERALD REPO REPO					0.320000	03 Aug 2020		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.58
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.58
138994009	CANTOR FITZGERALD REPO REPO					0.320000	06 Aug 2020		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.81
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.81
16677JL38	CHEVRON CORP					0.190000	03 Nov 2020		
		Local	25,000,000.000	99.950389	24,987,597.22	99.959100	24,989,775.00	2,177.78	0.57
		Base		99.950389	24,987,597.22	99.959100	24,989,775.00	2,177.78	0.57
16677JLC8	CHEVRON CORP					0.230000	12 Nov 2020		
		Local	20,000,000.000	99.934194	19,986,838.89	99.954500	19,990,900.00	4,061.11	0.45
		Base		99.934194	19,986,838.89	99.954500	19,990,900.00	4,061.11	0.45
19121AJ10	COCA-COLA COMPANY					0.140000	01 Sep 2020		
		Local	10,000,000.000	99.987944	9,998,794.44	99.987944	9,998,794.44	0.00	0.23
		Base		99.987944	9,998,794.44	99.987944	9,998,794.44	0.00	0.23
19121AJF9	COCA-COLA COMPANY					1.650000	15 Sep 2020		
		Local	15,000,000.000	99.793750	14,969,062.50	99.793750	14,969,062.50	0.00	0.34
		Base		99.793750	14,969,062.50	99.793750	14,969,062.50	0.00	0.34
19121ALJ8	COCA-COLA COMPANY					0.800000	18 Nov 2020		
		Local	27,775,000.000	99.757778	27,707,722.78	99.960400	27,764,001.10	56,278.32	0.63
		Base		99.757778	27,707,722.78	99.960400	27,764,001.10	56,278.32	0.63
22599G006	CREDIT AGRICOLE REPO REPO					0.070000	03 Aug 2020		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.26
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.26
23102UHH8	CUMMINS INC					0.320000	17 Aug 2020		
		Local	20,000,000.000	99.985778	19,997,155.56	99.985778	19,997,155.56	0.00	0.45
		Base		99.985778	19,997,155.56	99.985778	19,997,155.56	0.00	0.45
23102UJ86	CUMMINS INC					0.210000	08 Sep 2020		
		Local	5,000,000.000	99.977833	4,998,891.67	99.977833	4,998,891.67	0.00	0.11
		Base		99.977833	4,998,891.67	99.977833	4,998,891.67	0.00	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2HK5	WALT DISNEY CO					1.750000	19 Aug 2020		
		Local	20,000,000.000	99.912500	19,982,500.00	99.912500	19,982,500.00	0.00	0.45
		Base		99.912500	19,982,500.00	99.912500	19,982,500.00	0.00	0.45
2546R2NF9	WALT DISNEY CO					0.550000	15 Jan 2021		
		Local	10,000,000.000	99.744861	9,974,486.11	99.821200	9,982,120.00	7,633.89	0.23
		Base		99.744861	9,974,486.11	99.821200	9,982,120.00	7,633.89	0.23
2546R2TF3	WALT DISNEY CO					0.500000	15 Jun 2021		
		Local	10,000,000.000	99.558333	9,955,833.34	99.588300	9,958,830.00	2,996.66	0.23
		Base		99.558333	9,955,833.34	99.588300	9,958,830.00	2,996.66	0.23
30229APS2	EXXON MOBIL CORP					0.210000	26 Feb 2021		
		Local	15,000,000.000	99.878083	14,981,712.50	99.870000	14,980,500.00	-1,212.50	0.34
		Base		99.878083	14,981,712.50	99.870000	14,980,500.00	-1,212.50	0.34
43851TKG0	HONEYWELL INTERNATN'					0.750000	16 Oct 2020		
		Local	25,000,000.000	99.841667	24,960,416.67	99.841667	24,960,416.67	0.00	0.56
		Base		99.841667	24,960,416.67	99.841667	24,960,416.67	0.00	0.56
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.09
		Base		100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.09
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
		Base		100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
47816FJ10	JOHNSON & JOHNSON					0.100000	01 Sep 2020		
		Local	30,000,000.000	99.991389	29,997,416.67	99.991389	29,997,416.67	0.00	0.68
		Base		99.991389	29,997,416.67	99.991389	29,997,416.67	0.00	0.68
47816FKM2	JOHNSON & JOHNSON					0.140000	21 Oct 2020		
		Local	15,000,000.000	99.968500	14,995,275.00	99.968500	14,995,275.00	0.00	0.34
		Base		99.968500	14,995,275.00	99.968500	14,995,275.00	0.00	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816FM16	JOHNSON & JOHNSON				0.170000	01 Dec 2020		
	25,000,000.000	Local	99.942389	24,985,597.22	99.948300	24,987,075.00	1,477.78	0.57
		Base	99.942389	24,985,597.22	99.948300	24,987,075.00	1,477.78	0.57
47816FN56	JOHNSON & JOHNSON				0.170000	05 Jan 2021		
	20,000,000.000	Local	99.925861	19,985,172.22	99.924600	19,984,920.00	-252.22	0.45
		Base	99.925861	19,985,172.22	99.924600	19,984,920.00	-252.22	0.45
64105GJ47	NESTLE CAP CORP				0.080000	04 Sep 2020		
	20,000,000.000	Local	99.992444	19,998,488.89	99.992444	19,998,488.89	0.00	0.45
		Base	99.992444	19,998,488.89	99.992444	19,998,488.89	0.00	0.45
64105GNR1	NESTLE CAP CORP				0.170000	25 Jan 2021		
	20,000,000.000	Local	99.916417	19,983,283.34	99.974700	19,994,940.00	11,656.66	0.45
		Base	99.916417	19,983,283.34	99.974700	19,994,940.00	11,656.66	0.45
64106GJ87	NESTLE FIN FRANCE S.				0.150000	08 Sep 2020		
	25,000,000.000	Local	99.984167	24,996,041.67	99.984167	24,996,041.67	0.00	0.57
		Base	99.984167	24,996,041.67	99.984167	24,996,041.67	0.00	0.57
71344TPS5	PEPSICO INC				0.180000	26 Feb 2021		
	25,000,000.000	Local	99.895500	24,973,875.00	99.843000	24,960,750.00	-13,125.00	0.56
		Base	99.895500	24,973,875.00	99.843000	24,960,750.00	-13,125.00	0.56
71344TQ13	PEPSICO INC				0.200000	01 Mar 2021		
	25,000,000.000	Local	99.882222	24,970,555.55	99.836600	24,959,150.00	-11,405.55	0.56
		Base	99.882222	24,970,555.55	99.836600	24,959,150.00	-11,405.55	0.56
74271TH71	PROCTOR GAMBLE AND CO				0.250000	07 Aug 2020		
	25,000,000.000	Local	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	0.57
		Base	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	0.57
77119LHX0	ROCHE HOLDING INC				0.110000	31 Aug 2020		
	20,000,000.000	Local	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	0.45
		Base	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	0.45
77119LK73	ROCHE HOLDING INC				0.130000	07 Oct 2020		
	25,000,000.000	Local	99.975806	24,993,951.39	99.975806	24,993,951.39	0.00	0.57
		Base	99.975806	24,993,951.39	99.975806	24,993,951.39	0.00	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2U77	SHELL INTNL FNC B.V					0.400000	07 Jul 2021		
		Local	15,000,000.000	99.622222	14,943,333.33	99.523000	14,928,450.00	-14,883.33	0.34
		Base		99.622222	14,943,333.33	99.523000	14,928,450.00	-14,883.33	0.34
8225X2U85	SHELL INTNL FNC B.V					0.400000	08 Jul 2021		
		Local	6,000,000.000	99.621111	5,977,266.67	99.520600	5,971,236.00	-6,030.67	0.14
		Base		99.621111	5,977,266.67	99.520600	5,971,236.00	-6,030.67	0.14
8225X2UC6	SHELL INTNL FNC B.V					0.400000	12 Jul 2021		
		Local	25,000,000.000	99.616667	24,904,166.67	99.513100	24,878,275.00	-25,891.67	0.56
		Base		99.616667	24,904,166.67	99.513100	24,878,275.00	-25,891.67	0.56
89233GK88	TOYOTA MOTOR CREDIT					0.200000	08 Oct 2020		
		Local	20,000,000.000	99.962222	19,992,444.44	99.962222	19,992,444.44	0.00	0.45
		Base		99.962222	19,992,444.44	99.962222	19,992,444.44	0.00	0.45
90477DJ98	UNILEVER CAPITAL CRP					0.110000	09 Sep 2020		
		Local	6,100,000.000	99.988083	6,099,273.09	99.988083	6,099,273.09	0.00	0.14
		Base		99.988083	6,099,273.09	99.988083	6,099,273.09	0.00	0.14
9113A2LW4	UNITED PARCEL SERVIC					0.150000	30 Nov 2020		
		Local	15,000,000.000	99.949583	14,992,437.50	99.964600	14,994,690.00	2,252.50	0.34
		Base		99.949583	14,992,437.50	99.964600	14,994,690.00	2,252.50	0.34
9113A2NS1	UNITED PARCEL SERVIC					0.180000	26 Jan 2021		
		Local	15,000,000.000	99.911000	14,986,650.00	99.952500	14,992,875.00	6,225.00	0.34
		Base		99.911000	14,986,650.00	99.952500	14,992,875.00	6,225.00	0.34
912796TD1	TREASURY BILL 08/20 0.00000					0.105000	13 Aug 2020		
		Local	40,000,000.000	99.996500	39,998,600.00	99.996500	39,998,600.00	0.00	0.91
		Base		99.996500	39,998,600.00	99.996500	39,998,600.00	0.00	0.91
912796TY5	TREASURY BILL 12/20 0.00000					0.157500	31 Dec 2020		
		Local	25,000,000.000	99.933500	24,983,375.00	99.955500	24,988,875.00	5,500.00	0.57
		Base		99.933500	24,983,375.00	99.955500	24,988,875.00	5,500.00	0.57
912796XE4	TREASURY BILL 02/21 0.00000					0.151000	25 Feb 2021		
		Local	40,000,000.000	99.912756	39,965,102.23	99.935900	39,974,360.00	9,257.77	0.90
		Base		99.912756	39,965,102.23	99.935900	39,974,360.00	9,257.77	0.90

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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
91514BHN6	BOARD OF RGTS UNVST TX					0.250000	22 Sep 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.060000	03 Aug 2020		
		Local	11,535,142.520	100.000000	11,535,142.52	100.000000	11,535,142.52	0.00	0.26
		Base		100.000000	11,535,142.52	100.000000	11,535,142.52	0.00	0.26
926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	03 Aug 2020		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	9.05
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	9.05
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	03 Aug 2020		
		Local	100,039,762.660	100.000000	100,039,762.66	100.000000	100,039,762.66	0.00	2.26
		Base		100.000000	100,039,762.66	100.000000	100,039,762.66	0.00	2.26
95001KFY5	WELLS FARGO BANK NA					0.318130	14 Oct 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.57
966VMM002	JP MORGAN MONEY MARKET					0.000000	03 Aug 2020		
		Local	100,034,476.440	100.000000	100,034,476.44	100.000000	100,034,476.44	0.00	2.26
		Base		100.000000	100,034,476.44	100.000000	100,034,476.44	0.00	2.26
979QHR003	SOUTH STREET REPO					0.070000	03 Aug 2020		
		Local	120,000,000.000	100.000000	120,000,000.00	100.000000	120,000,000.00	0.00	2.72
		Base		100.000000	120,000,000.00	100.000000	120,000,000.00	0.00	2.72
979QHR003	SOUTH STREET REPO					0.130000	03 Aug 2020		
		Local	643,279,874.070	100.000000	643,279,874.07	100.000000	643,279,874.07	0.00	14.56
		Base		100.000000	643,279,874.07	100.000000	643,279,874.07	0.00	14.56
US DOLLAR Total									
		Local	3,044,764,974.430		3,044,107,645.47		3,044,330,936.85	223,291.38	68.89
		Base			3,044,107,645.47		3,044,330,936.85	223,291.38	68.89
CASH EQUIVALENT Total									
		Base	3,044,764,974.430		3,044,107,645.47		3,044,330,936.85	223,291.38	68.89

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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
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15					2.150000	19 Nov 2021		
		Local	7,000,000.000	99.990226	6,999,315.84	102.102282	7,147,159.74	147,843.90	0.16
		Base		99.990226	6,999,315.84	102.102282	7,147,159.74	147,843.90	0.16
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.155441	4,957,772.05	105.090614	5,254,530.70	296,758.65	0.12
		Base		99.155441	4,957,772.05	105.090614	5,254,530.70	296,758.65	0.12
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.990738	4,999,536.89	103.874561	5,193,728.05	194,191.16	0.12
		Base		99.990738	4,999,536.89	103.874561	5,193,728.05	194,191.16	0.12
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					1.140880	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.519560	2,010,391.20	10,391.20	0.05
		Base		100.000000	2,000,000.00	100.519560	2,010,391.20	10,391.20	0.05
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.928066	7,994,245.25	104.105927	8,328,474.16	334,228.91	0.19
		Base		99.928066	7,994,245.25	104.105927	8,328,474.16	334,228.91	0.19
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.742858	9,974,285.82	107.142486	10,714,248.60	739,962.78	0.24
		Base		99.742858	9,974,285.82	107.142486	10,714,248.60	739,962.78	0.24
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.995470	4,499,796.14	103.949330	4,677,719.85	177,923.71	0.11
Original Face:		Base	4,500,000.000	99.995470	4,499,796.14	103.949330	4,677,719.85	177,923.71	0.11
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.987482	2,999,624.46	104.140150	3,124,204.50	124,580.04	0.07
Original Face:		Base	3,000,000.000	99.987482	2,999,624.46	104.140150	3,124,204.50	124,580.04	0.07
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	117.588876	1,658,003.15	118.000189	1,663,802.66	5,799.51	0.04
		Base		117.588876	1,658,003.15	118.000189	1,663,802.66	5,799.51	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
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.986961	4,999,348.06	101.109990	5,055,499.50	56,151.44	0.11
		Base		99.986961	4,999,348.06	101.109990	5,055,499.50	56,151.44	0.11
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.764198	9,976,419.77	101.162119	10,116,211.90	139,792.13	0.23
		Base		99.764198	9,976,419.77	101.162119	10,116,211.90	139,792.13	0.23
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.673636	10,067,363.64	103.685820	10,368,582.00	301,218.36	0.23
		Base		100.673636	10,067,363.64	103.685820	10,368,582.00	301,218.36	0.23
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.748369	15,460,997.18	101.134363	15,675,826.27	214,829.09	0.35
		Base		99.748369	15,460,997.18	101.134363	15,675,826.27	214,829.09	0.35
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.945005	9,994,500.48	104.478748	10,447,874.80	453,374.32	0.24
		Base		99.945005	9,994,500.48	104.478748	10,447,874.80	453,374.32	0.24
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR					2.400000	23 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.644828	9,964,482.80	-35,517.20	0.23
		Base		100.000000	10,000,000.00	99.644828	9,964,482.80	-35,517.20	0.23
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR					2.250000	23 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.701696	9,970,169.60	-29,830.40	0.23
		Base		100.000000	10,000,000.00	99.701696	9,970,169.60	-29,830.40	0.23
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	100.909189	10,090,918.90	90,918.90	0.23
		Base		100.000000	10,000,000.00	100.909189	10,090,918.90	90,918.90	0.23
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	100.000000	10,000,000.00	0.00	0.23
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.036700	10,003,670.00	3,670.00	0.23
		Base		100.000000	10,000,000.00	100.036700	10,003,670.00	3,670.00	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.690882	9,969,088.20	-30,911.80	0.23
		Base		100.000000	10,000,000.00	99.690882	9,969,088.20	-30,911.80	0.23
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.940241	6,995,816.88	108.270165	7,578,911.55	583,094.67	0.17
		Base		99.940241	6,995,816.88	108.270165	7,578,911.55	583,094.67	0.17
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.852011	6,989,640.80	106.261579	7,438,310.53	448,669.73	0.17
		Base		99.852011	6,989,640.80	106.261579	7,438,310.53	448,669.73	0.17
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.942168	4,997,108.41	103.501210	5,175,060.50	177,952.09	0.12
		Base		99.942168	4,997,108.41	103.501210	5,175,060.50	177,952.09	0.12
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	101.363974	17,231,875.58	104.509810	17,766,667.70	534,792.12	0.40
		Base		101.363974	17,231,875.58	104.509810	17,766,667.70	534,792.12	0.40
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.977004	14,996,550.66	103.475530	15,521,329.50	524,778.84	0.35
		Base		99.977004	14,996,550.66	103.475530	15,521,329.50	524,778.84	0.35
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.852623	1,997,052.45	106.403762	2,128,075.24	131,022.79	0.05
		Base		99.852623	1,997,052.45	106.403762	2,128,075.24	131,022.79	0.05
09661RAA9	BMW VEHICLE OWNER TRUST BMWOT 2020 A A1					0.204120	26 Jul 2021		
		Local	9,500,000.000	100.000000	9,500,000.00	99.998810	9,499,886.95	-113.05	0.21
Original Face:		Base	9,500,000.000	100.000000	9,500,000.00	99.998810	9,499,886.95	-113.05	0.21
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.896871	4,994,843.56	101.577407	5,078,870.35	84,026.79	0.11
		Base		99.896871	4,994,843.56	101.577407	5,078,870.35	84,026.79	0.11
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.839729	4,991,986.45	104.092605	5,204,630.25	212,643.80	0.12
		Base		99.839729	4,991,986.45	104.092605	5,204,630.25	212,643.80	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
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.585936	1,991,718.71	107.531734	2,150,634.68	158,915.97	0.05
		Base	99.585936	1,991,718.71	107.531734	2,150,634.68	158,915.97	0.05
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026		
	10,000,000.000	Local	102.206258	10,220,625.84	105.523070	10,552,307.00	331,681.16	0.24
Original Face:	10,000,000.000	Base	102.206258	10,220,625.84	105.523070	10,552,307.00	331,681.16	0.24
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.070136	10,007,013.60	7,013.60	0.23
		Base	100.000000	10,000,000.00	100.070136	10,007,013.60	7,013.60	0.23
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
	13,226,000.000	Local	99.873600	13,209,282.33	100.326371	13,269,165.83	59,883.50	0.30
		Base	99.873600	13,209,282.33	100.326371	13,269,165.83	59,883.50	0.30
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
	15,000,000.000	Local	99.980732	14,997,109.76	102.090322	15,313,548.30	316,438.54	0.35
		Base	99.980732	14,997,109.76	102.090322	15,313,548.30	316,438.54	0.35
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.268780	10,026,878.00	26,878.00	0.23
		Base	100.000000	10,000,000.00	100.268780	10,026,878.00	26,878.00	0.23
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
	918,964.670	Local	99.999560	918,960.63	100.281810	921,554.40	2,593.77	0.02
Original Face:	6,500,000.000	Base	99.999560	918,960.63	100.281810	921,554.40	2,593.77	0.02
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	619,444.100	Local	100.000000	619,444.10	100.061290	619,823.76	379.66	0.01
Original Face:	5,000,000.000	Base	100.000000	619,444.10	100.061290	619,823.76	379.66	0.01
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR				0.496500	06 Jan 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.066300	10,006,630.00	6,630.00	0.23
		Base	100.000000	10,000,000.00	100.066300	10,006,630.00	6,630.00	0.23
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				0.374750	17 Apr 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.107620	10,010,762.00	10,762.00	0.23
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.107620	10,010,762.00	10,762.00	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					0.892380	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	102.666944	10,266,694.40	266,694.40	0.23
		Base		100.000000	10,000,000.00	102.666944	10,266,694.40	266,694.40	0.23
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	103.207377	10,320,737.70	320,737.70	0.23
		Base		100.000000	10,000,000.00	103.207377	10,320,737.70	320,737.70	0.23
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	100.026851	5,001,342.55	1,342.55	0.11
		Base		100.000000	5,000,000.00	100.026851	5,001,342.55	1,342.55	0.11
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.830958	9,983,095.80	-16,904.20	0.23
		Base		100.000000	10,000,000.00	99.830958	9,983,095.80	-16,904.20	0.23
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR					2.000000	25 Nov 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.161535	15,024,230.25	24,230.25	0.34
		Base		100.000000	15,000,000.00	100.161535	15,024,230.25	24,230.25	0.34
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	99.559270	14,933,890.50	-66,109.50	0.34
		Base		100.000000	15,000,000.00	99.559270	14,933,890.50	-66,109.50	0.34
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
		Local	2,000,000.000	100.065241	2,001,304.81	100.814110	2,016,282.20	14,977.39	0.05
		Base		100.065241	2,001,304.81	100.814110	2,016,282.20	14,977.39	0.05
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	5,000,000.000	99.851693	4,992,584.65	105.249641	5,262,482.05	269,897.40	0.12
		Base		99.851693	4,992,584.65	105.249641	5,262,482.05	269,897.40	0.12
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.982805	17,996,904.98	102.691170	18,484,410.60	487,505.62	0.42
Original Face:		Base	18,000,000.000	99.982805	17,996,904.98	102.691170	18,484,410.60	487,505.62	0.42
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998463	3,999,938.50	103.982890	4,159,315.60	159,377.10	0.09
Original Face:		Base	4,000,000.000	99.998463	3,999,938.50	103.982890	4,159,315.60	159,377.10	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
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	4,000,000.000	103.293470	4,131,738.78	105.354454	4,214,178.16	82,439.38	0.10
		Base		103.293470	4,131,738.78	105.354454	4,214,178.16	82,439.38	0.10
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	103.828641	18,520,953.06	103.737926	18,504,771.24	-16,181.82	0.42
		Base		103.828641	18,520,953.06	103.737926	18,504,771.24	-16,181.82	0.42
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	5,250,000.000	100.324735	5,267,048.57	100.947365	5,299,736.66	32,688.09	0.12
		Base		100.324735	5,267,048.57	100.947365	5,299,736.66	32,688.09	0.12
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					0.140000	25 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.995922	2,999,877.66	-122.34	0.07
		Base		100.000000	3,000,000.00	99.995922	2,999,877.66	-122.34	0.07
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75					1.750000	12 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109277	5,005,463.85	5,463.85	0.11
		Base		100.000000	5,000,000.00	100.109277	5,005,463.85	5,463.85	0.11
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.200000	09 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	99.981740	24,995,435.00	-4,565.00	0.57
		Base		100.000000	25,000,000.00	99.981740	24,995,435.00	-4,565.00	0.57
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.515630	22 Jan 2021		
		Local	20,000,000.000	99.998095	19,999,619.05	100.106535	20,021,307.00	21,687.95	0.45
		Base		99.998095	19,999,619.05	100.106535	20,021,307.00	21,687.95	0.45
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.249880	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.623770	9,962,377.00	-37,623.00	0.23
		Base		100.000000	10,000,000.00	99.623770	9,962,377.00	-37,623.00	0.23
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
		Local	10,000,000.000	99.968219	9,996,821.92	100.472797	10,047,279.70	50,457.78	0.23
		Base		99.968219	9,996,821.92	100.472797	10,047,279.70	50,457.78	0.23
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27					0.270000	09 Jun 2022		
		Local	5,000,000.000	99.922857	4,996,142.86	100.002147	5,000,107.35	3,964.49	0.11
		Base		99.922857	4,996,142.86	100.002147	5,000,107.35	3,964.49	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
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	100.203329	20,040,665.80	40,665.80	0.45
		Base		100.000000	20,000,000.00	100.203329	20,040,665.80	40,665.80	0.45
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	100.295804	5,014,790.20	14,790.20	0.11
		Base		100.000000	5,000,000.00	100.295804	5,014,790.20	14,790.20	0.11
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	100.252999	10,025,299.90	25,299.90	0.23
		Base		100.000000	10,000,000.00	100.252999	10,025,299.90	25,299.90	0.23
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	100.105507	10,010,550.70	10,550.70	0.23
		Base		100.000000	10,000,000.00	100.105507	10,010,550.70	10,550.70	0.23
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	101.297855	5,064,892.75	64,892.75	0.11
		Base		100.000000	5,000,000.00	101.297855	5,064,892.75	64,892.75	0.11
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.083779	10,008,377.90	8,377.90	0.23
		Base		100.000000	10,000,000.00	100.083779	10,008,377.90	8,377.90	0.23
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875					1.875000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.039999	10,003,999.90	3,999.90	0.23
		Base		100.000000	10,000,000.00	100.039999	10,003,999.90	3,999.90	0.23
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875					1.875000	18 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.052298	10,005,229.80	5,229.80	0.23
		Base		100.000000	10,000,000.00	100.052298	10,005,229.80	5,229.80	0.23
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.447695	15,311,242.09	102.871110	15,680,643.30	369,401.21	0.35
		Base		100.447695	15,311,242.09	102.871110	15,680,643.30	369,401.21	0.35
3135G0V67	FANNIE MAE NOTES 10/20 VAR					0.175000	30 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.993852	9,999,385.20	-614.80	0.23
		Base		100.000000	10,000,000.00	99.993852	9,999,385.20	-614.80	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
3135G0Y49	FANNIE MAE NOTES 02/23 1.7				1.700000	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.082384	10,008,238.40	8,238.40	0.23
		Base	100.000000	10,000,000.00	100.082384	10,008,238.40	8,238.40	0.23
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	131,812.690	Local	102.760167	135,450.94	101.808440	134,196.44	-1,254.50	0.00
Original Face:	2,838,688.000	Base	102.760167	135,450.94	101.808440	134,196.44	-1,254.50	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	1,113,057.740	Local	101.472513	1,129,447.66	103.680480	1,154,023.61	24,575.95	0.03
Original Face:	5,677,376.000	Base	101.472513	1,129,447.66	103.680480	1,154,023.61	24,575.95	0.03
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	1,280,265.290	Local	101.522516	1,299,757.54	100.493730	1,286,586.34	-13,171.20	0.03
Original Face:	11,275,256.000	Base	101.522516	1,299,757.54	100.493730	1,286,586.34	-13,171.20	0.03
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	1,067,885.190	Local	101.391420	1,082,743.96	103.834030	1,108,828.23	26,084.27	0.03
Original Face:	5,677,376.000	Base	101.391420	1,082,743.96	103.834030	1,108,828.23	26,084.27	0.03
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	2,229,221.500	Local	100.789559	2,246,822.52	101.730330	2,267,794.39	20,971.87	0.05
Original Face:	6,713,909.000	Base	100.789559	2,246,822.52	101.730330	2,267,794.39	20,971.87	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	1,436,370.790	Local	99.757285	1,432,884.50	101.177360	1,453,282.05	20,397.55	0.03
Original Face:	5,677,376.000	Base	99.757285	1,432,884.50	101.177360	1,453,282.05	20,397.55	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	2,218,897.120	Local	101.498058	2,252,137.48	102.389700	2,271,922.10	19,784.62	0.05
Original Face:	6,995,663.000	Base	101.498058	2,252,137.48	102.389700	2,271,922.10	19,784.62	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,436,370.790	Local	100.234885	1,439,744.61	101.949230	1,464,368.96	24,624.35	0.03
Original Face:	5,677,376.000	Base	100.234885	1,439,744.61	101.949230	1,464,368.96	24,624.35	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	2,575,584.660	Local	100.679252	2,593,079.37	103.240360	2,659,042.88	65,963.51	0.06
Original Face:	11,354,753.000	Base	100.679252	2,593,079.37	103.240360	2,659,042.88	65,963.51	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
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	692,439.290	100.393682	695,165.30	100.299510	694,513.21	-652.09	0.02
Original Face:		Base	5,677,376.000	100.393682	695,165.30	100.299510	694,513.21	-652.09	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	670,394.200	98.617087	661,123.23	101.742860	682,078.23	20,955.00	0.02
Original Face:		Base	2,000,000.000	98.617087	661,123.23	101.742860	682,078.23	20,955.00	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,955,516.240	101.578474	1,986,383.56	103.834030	2,030,491.32	44,107.76	0.05
Original Face:		Base	8,516,065.000	101.578474	1,986,383.56	103.834030	2,030,491.32	44,107.76	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,266,769.520	99.885401	1,265,317.82	100.940410	1,278,682.35	13,364.53	0.03
Original Face:		Base	5,677,376.000	99.885401	1,265,317.82	100.940410	1,278,682.35	13,364.53	0.03
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	2,177,769.280	98.499222	2,145,085.80	102.125480	2,224,057.33	78,971.53	0.05
Original Face:		Base	6,060,416.000	98.499222	2,145,085.80	102.125480	2,224,057.33	78,971.53	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.065334	10,006,533.40	6,533.40	0.23
		Base		100.000000	10,000,000.00	100.065334	10,006,533.40	6,533.40	0.23
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	316,616.220	98.279858	311,169.97	102.868030	325,696.87	14,526.90	0.01
Original Face:		Base	2,838,688.000	98.279858	311,169.97	102.868030	325,696.87	14,526.90	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	1,961.530	100.161609	1,964.70	100.110210	1,963.69	-1.01	0.00
Original Face:		Base	648,587.000	100.161609	1,964.70	100.110210	1,963.69	-1.01	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	562,447.860	100.129760	563,177.69	101.259690	569,532.96	6,355.27	0.01
Original Face:		Base	5,946,910.000	100.129760	563,177.69	101.259690	569,532.96	6,355.27	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	97,642.850	103.162925	100,731.22	105.062640	102,586.16	1,854.94	0.00
Original Face:		Base	500,000.000	103.162925	100,731.22	105.062640	102,586.16	1,854.94	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
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	700,093.650	Local	101.354552	709,576.78	102.028110	714,292.32	4,715.54	0.02
Original Face:	11,354,753.000	Base	101.354552	709,576.78	102.028110	714,292.32	4,715.54	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	385,569.880	Local	99.412483	383,304.59	102.224430	394,146.61	10,842.02	0.01
Original Face:	2,838,688.000	Base	99.412483	383,304.59	102.224430	394,146.61	10,842.02	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	533,801.260	Local	99.977904	533,683.31	102.850520	549,017.37	15,334.06	0.01
Original Face:	2,838,688.000	Base	99.977904	533,683.31	102.850520	549,017.37	15,334.06	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	358,542.270	Local	99.955913	358,384.20	102.908900	368,971.91	10,587.71	0.01
Original Face:	3,247,459.000	Base	99.955913	358,384.20	102.908900	368,971.91	10,587.71	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	1,221,650.330	Local	100.193779	1,224,017.63	105.904920	1,293,787.80	69,770.17	0.03
Original Face:	5,677,376.000	Base	100.193779	1,224,017.63	105.904920	1,293,787.80	69,770.17	0.03
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,803,320.450	Local	100.359065	1,809,795.54	102.332220	1,845,377.85	35,582.31	0.04
Original Face:	8,516,065.000	Base	100.359065	1,809,795.54	102.332220	1,845,377.85	35,582.31	0.04
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,804,598.740	Local	100.063373	1,805,742.37	101.228420	1,826,766.79	21,024.42	0.04
Original Face:	7,380,589.000	Base	100.063373	1,805,742.37	101.228420	1,826,766.79	21,024.42	0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	2,229,275.450	Local	101.253071	2,257,209.85	103.144220	2,299,368.77	42,158.92	0.05
Original Face:	5,677,376.000	Base	101.253071	2,257,209.85	103.144220	2,299,368.77	42,158.92	0.05
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,434,806.110	Local	100.023598	1,435,144.70	100.821450	1,446,592.32	11,447.62	0.03
Original Face:	5,677,376.000	Base	100.023598	1,435,144.70	100.821450	1,446,592.32	11,447.62	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	3,587,015.520	Local	100.731644	3,613,259.72	101.645940	3,646,055.64	32,795.92	0.08
Original Face:	14,193,441.000	Base	100.731644	3,613,259.72	101.645940	3,646,055.64	32,795.92	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,786,057.790	Local	100.466132	2,799,044.51	101.998270	2,841,730.75	42,686.24	0.06
Original Face:	14,193,441.000	Base	100.466132	2,799,044.51	101.998270	2,841,730.75	42,686.24	0.06
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	842,086.670	Local	99.895355	841,205.47	103.314650	869,998.90	28,793.43	0.02
Original Face:	3,250,000.000	Base	99.895355	841,205.47	103.314650	869,998.90	28,793.43	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,473,701.350	Local	100.514773	1,481,287.57	101.077490	1,489,580.33	8,292.76	0.03
Original Face:	5,677,376.000	Base	100.514773	1,481,287.57	101.077490	1,489,580.33	8,292.76	0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,426,007.630	Local	99.905803	2,423,722.40	102.094390	2,476,817.69	53,095.29	0.06
Original Face:	8,516,065.000	Base	99.905803	2,423,722.40	102.094390	2,476,817.69	53,095.29	0.06
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	600,384.530	Local	97.927455	587,941.29	102.251920	613,904.71	25,963.42	0.01
Original Face:	2,500,000.000	Base	97.927455	587,941.29	102.251920	613,904.71	25,963.42	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,117,038.700	Local	102.643283	3,199,430.86	105.292480	3,282,007.35	82,576.49	0.07
Original Face:	10,000,000.000	Base	102.643283	3,199,430.86	105.292480	3,282,007.35	82,576.49	0.07
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	2,023,267.500	Local	101.737036	2,058,412.39	101.392020	2,051,431.79	-6,980.60	0.05
Original Face:	5,000,000.000	Base	101.737036	2,058,412.39	101.392020	2,051,431.79	-6,980.60	0.05
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042		
	2,724,297.500	Local	102.429162	2,790,475.09	100.927340	2,749,561.00	-40,914.09	0.06
Original Face:	10,000,000.000	Base	102.429162	2,790,475.09	100.927340	2,749,561.00	-40,914.09	0.06
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040		
	373,521.450	Local	101.039573	377,404.48	100.153340	374,094.21	-3,310.27	0.01
Original Face:	5,000,000.000	Base	101.039573	377,404.48	100.153340	374,094.21	-3,310.27	0.01
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042		
	822,884.650	Local	101.761303	837,378.14	100.537430	827,307.08	-10,071.06	0.02
Original Face:	5,000,000.000	Base	101.761303	837,378.14	100.537430	827,307.08	-10,071.06	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
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	577,346.670	101.150399	583,988.46	108.785650	628,070.33	44,081.87	0.01
Original Face:		Base	44,567,405.000	101.150399	583,988.46	108.785650	628,070.33	44,081.87	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	22,721.020	107.084145	24,330.61	110.503420	25,107.50	776.89	0.00
Original Face:		Base	1,000,000.000	107.084145	24,330.61	110.503420	25,107.50	776.89	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	765,693.560	105.769585	809,870.90	118.599660	908,109.96	98,239.06	0.02
Original Face:		Base	24,898,134.000	105.769585	809,870.90	118.599660	908,109.96	98,239.06	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	396,555.970	99.236531	393,528.39	102.557040	406,696.06	13,167.67	0.01
Original Face:		Base	5,677,376.000	99.236531	393,528.39	102.557040	406,696.06	13,167.67	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	334,698.900	104.958158	351,293.80	109.067190	365,046.69	13,752.89	0.01
Original Face:		Base	8,516,065.000	104.958158	351,293.80	109.067190	365,046.69	13,752.89	0.01
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	101.168536	5,058,426.80	58,426.80	0.11
		Base		100.000000	5,000,000.00	101.168536	5,058,426.80	58,426.80	0.11
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					0.684500	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.293238	2,005,864.76	5,864.76	0.05
		Base		100.000000	2,000,000.00	100.293238	2,005,864.76	5,864.76	0.05
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.636130	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	95.000000	19,000,000.00	-1,000,000.00	0.43
		Base		100.000000	20,000,000.00	95.000000	19,000,000.00	-1,000,000.00	0.43
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	450.780	100.519100	453.12	101.538425	457.71	4.59	0.00
Original Face:		Base	1,675,000.000	100.519100	453.12	101.538425	457.71	4.59	0.00
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	104.213608	1,302,670.10	104.296172	1,303,702.15	1,032.05	0.03
		Base		104.213608	1,302,670.10	104.296172	1,303,702.15	1,032.05	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
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.827630	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.278779	5,013,938.95	13,938.95	0.11
		Base		100.000000	5,000,000.00	100.278779	5,013,938.95	13,938.95	0.11
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.810880	16 Apr 2021		
		Local	6,375,000.000	100.157994	6,385,072.11	100.285701	6,393,213.44	8,141.33	0.14
		Base		100.157994	6,385,072.11	100.285701	6,393,213.44	8,141.33	0.14
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	57,644.160	105.293008	60,695.27	111.694050	64,385.10	3,689.83	0.00
Original Face:		Base	877,500.000	105.293008	60,695.27	111.694050	64,385.10	3,689.83	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,957,769.270	98.881565	1,935,872.90	102.136250	1,999,592.12	63,719.22	0.05
Original Face:		Base	3,000,000.000	98.881565	1,935,872.90	102.136250	1,999,592.12	63,719.22	0.05
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,352,304.050	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.08
Original Face:		Base	10,000,000.000	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.08
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,850,759.680	102.061118	2,909,517.19	103.598660	2,953,348.83	43,831.64	0.07
Original Face:		Base	10,493,495.000	102.061118	2,909,517.19	103.598660	2,953,348.83	43,831.64	0.07
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,261,926.570	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.10
Original Face:		Base	5,000,000.000	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.10
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	2,323,597.000	99.901460	2,321,307.33	103.031630	2,394,039.86	72,732.53	0.05
Original Face:		Base	5,000,000.000	99.901460	2,321,307.33	103.031630	2,394,039.86	72,732.53	0.05
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	2,669,026.500	100.685480	2,687,322.14	101.046910	2,696,968.81	9,646.67	0.06
Original Face:		Base	5,000,000.000	100.685480	2,687,322.14	101.046910	2,696,968.81	9,646.67	0.06
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.927059	999,270.59	106.520596	1,065,205.96	65,935.37	0.02
		Base		99.927059	999,270.59	106.520596	1,065,205.96	65,935.37	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
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.821287	1,996,425.74	101.309396	2,026,187.92	29,762.18	0.05
		Base		99.821287	1,996,425.74	101.309396	2,026,187.92	29,762.18	0.05
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	101.115958	15,854,982.24	103.609946	16,246,039.53	391,057.29	0.37
		Base		101.115958	15,854,982.24	103.609946	16,246,039.53	391,057.29	0.37
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.990415	2,999,712.44	103.476126	3,104,283.78	104,571.34	0.07
		Base		99.990415	2,999,712.44	103.476126	3,104,283.78	104,571.34	0.07
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.986923	9,998,692.34	101.048445	10,104,844.50	106,152.16	0.23
		Base		99.986923	9,998,692.34	101.048445	10,104,844.50	106,152.16	0.23
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
		Local	10,000,000.000	99.985304	9,998,530.39	100.015802	10,001,580.20	3,049.81	0.23
		Base		99.985304	9,998,530.39	100.015802	10,001,580.20	3,049.81	0.23
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.631058	10,063,105.80	63,105.80	0.23
		Base		100.000000	10,000,000.00	100.631058	10,063,105.80	63,105.80	0.23
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	103.273855	4,130,954.20	103.224764	4,128,990.56	-1,963.64	0.09
		Base		103.273855	4,130,954.20	103.224764	4,128,990.56	-1,963.64	0.09
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	1,457,182.100	99.626454	1,451,738.85	100.609750	1,466,067.27	14,328.42	0.03
Original Face:		Base	5,000,000.000	99.626454	1,451,738.85	100.609750	1,466,067.27	14,328.42	0.03
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	101.222206	5,061,110.30	61,110.30	0.11
		Base		100.000000	5,000,000.00	101.222206	5,061,110.30	61,110.30	0.11
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	99.127379	14,869,106.85	-130,893.15	0.34
		Base		100.000000	15,000,000.00	99.127379	14,869,106.85	-130,893.15	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
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	100.304508	5,015,225.40	15,225.40	0.11
		Base		100.000000	5,000,000.00	100.304508	5,015,225.40	15,225.40	0.11
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	100.022346	10,002,234.60	2,234.60	0.23
		Base		100.000000	10,000,000.00	100.022346	10,002,234.60	2,234.60	0.23
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.959181	2,998,775.42	102.005210	3,060,156.30	61,380.88	0.07
		Base		99.959181	2,998,775.42	102.005210	3,060,156.30	61,380.88	0.07
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	9,751,432.090	99.854687	9,737,262.03	101.664080	9,913,703.72	176,441.69	0.22
Original Face:		Base	12,640,000.000	99.854687	9,737,262.03	101.664080	9,913,703.72	176,441.69	0.22
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.651119	2,989,533.57	102.173228	3,065,196.84	75,663.27	0.07
		Base		99.651119	2,989,533.57	102.173228	3,065,196.84	75,663.27	0.07
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	101.053508	3,529,799.04	101.514857	3,545,913.96	16,114.92	0.08
		Base		101.053508	3,529,799.04	101.514857	3,545,913.96	16,114.92	0.08
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
		Local	23,826,000.000	100.012532	23,828,985.96	100.232645	23,881,430.00	52,444.04	0.54
		Base		100.012532	23,828,985.96	100.232645	23,881,430.00	52,444.04	0.54
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
		Local	10,841,000.000	100.246844	10,867,760.34	100.648999	10,911,357.98	43,597.64	0.25
		Base		100.246844	10,867,760.34	100.648999	10,911,357.98	43,597.64	0.25
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	107.192204	3,483,746.64	107.320187	3,487,906.08	4,159.44	0.08
		Base		107.192204	3,483,746.64	107.320187	3,487,906.08	4,159.44	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
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
	2,073,484.380	Local	99.996264	2,073,406.91	100.473590	2,083,304.19	9,897.28	0.05
Original Face:	2,750,000.000	Base	99.996264	2,073,406.91	100.473590	2,083,304.19	9,897.28	0.05
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
	50,000,000.000	Local	99.980425	49,990,212.40	101.253620	50,626,810.00	636,597.60	1.15
		Base	99.980425	49,990,212.40	101.253620	50,626,810.00	636,597.60	1.15
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
	10,354,000.000	Local	100.866088	10,443,674.75	103.107049	10,675,703.85	232,029.10	0.24
		Base	100.866088	10,443,674.75	103.107049	10,675,703.85	232,029.10	0.24
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022		
	8,867,000.000	Local	102.967042	9,130,087.62	103.450211	9,172,930.21	42,842.59	0.21
		Base	102.967042	9,130,087.62	103.450211	9,172,930.21	42,842.59	0.21
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3				2.300000	15 Sep 2022		
	1,000,000.000	Local	103.876426	1,038,764.26	104.043016	1,040,430.16	1,665.90	0.02
		Base	103.876426	1,038,764.26	104.043016	1,040,430.16	1,665.90	0.02
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
	3,000,000.000	Local	99.979471	2,999,384.14	101.225914	3,036,777.42	37,393.28	0.07
		Base	99.979471	2,999,384.14	101.225914	3,036,777.42	37,393.28	0.07
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
	10,000,000.000	Local	99.985480	9,998,547.99	100.014482	10,001,448.20	2,900.21	0.23
		Base	99.985480	9,998,547.99	100.014482	10,001,448.20	2,900.21	0.23
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
	3,140,000.000	Local	101.637826	3,191,427.73	103.542989	3,251,249.85	59,822.12	0.07
		Base	101.637826	3,191,427.73	103.542989	3,251,249.85	59,822.12	0.07
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
	4,000,000.000	Local	100.057546	4,002,301.83	100.081160	4,003,246.40	944.57	0.09
		Base	100.057546	4,002,301.83	100.081160	4,003,246.40	944.57	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
	3,000,000.000	Local	99.996786	2,999,903.59	104.096454	3,122,893.62	122,990.03	0.07
		Base	99.996786	2,999,903.59	104.096454	3,122,893.62	122,990.03	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
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.990251	11,998,830.12	102.484367	12,298,124.04	299,293.92	0.28
		Base		99.990251	11,998,830.12	102.484367	12,298,124.04	299,293.92	0.28
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	101.125745	3,033,772.35	102.707978	3,081,239.34	47,466.99	0.07
		Base		101.125745	3,033,772.35	102.707978	3,081,239.34	47,466.99	0.07
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.656380	21 Sep 2021		
		Local	10,000,000.000	99.926328	9,992,632.82	100.125785	10,012,578.50	19,945.68	0.23
		Base		99.926328	9,992,632.82	100.125785	10,012,578.50	19,945.68	0.23
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	102.967248	10,296,724.80	296,724.80	0.23
		Base		100.000000	10,000,000.00	102.967248	10,296,724.80	296,724.80	0.23
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	101.735408	10,173,540.80	173,540.80	0.23
		Base		100.000000	10,000,000.00	101.735408	10,173,540.80	173,540.80	0.23
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	103.060000	10,306,000.00	306,000.00	0.23
		Base		100.000000	10,000,000.00	103.060000	10,306,000.00	306,000.00	0.23
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.871630	25 Jan 2029		
		Local	889,962.070	100.000000	889,962.07	93.278670	830,144.78	-59,817.29	0.02
Original Face:		Base	2,838,688.000	100.000000	889,962.07	93.278670	830,144.78	-59,817.29	0.02
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.773515	4,988,675.75	101.765042	5,088,252.10	99,576.35	0.12
		Base		99.773515	4,988,675.75	101.765042	5,088,252.10	99,576.35	0.12
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.969568	9,996,956.75	104.145449	10,414,544.90	417,588.15	0.24
		Base		99.969568	9,996,956.75	104.145449	10,414,544.90	417,588.15	0.24
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	104.625270	1,569,379.05	104.973496	1,574,602.44	5,223.39	0.04
		Base		104.625270	1,569,379.05	104.973496	1,574,602.44	5,223.39	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
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.607750	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.707417	4,985,370.85	-14,629.15	0.11
		Base		100.000000	5,000,000.00	99.707417	4,985,370.85	-14,629.15	0.11
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	103.663980	10,366,398.00	366,398.00	0.23
		Base		100.000000	10,000,000.00	103.663980	10,366,398.00	366,398.00	0.23
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.083686	10,008,368.60	8,368.60	0.23
		Base		100.000000	10,000,000.00	100.083686	10,008,368.60	8,368.60	0.23
89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
		Local	1,429,000.000	100.000000	1,429,000.00	99.286447	1,418,803.33	-10,196.67	0.03
		Base		100.000000	1,429,000.00	99.286447	1,418,803.33	-10,196.67	0.03
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	7,320,498.200	99.994054	7,320,062.95	100.796300	7,378,791.33	58,728.38	0.17
Original Face:		Base	8,000,000.000	99.994054	7,320,062.95	100.796300	7,378,791.33	58,728.38	0.17
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.444500	26 Apr 2021		
		Local	5,000,000.000	99.933729	4,996,686.44	99.857791	4,992,889.55	-3,796.89	0.11
		Base		99.933729	4,996,686.44	99.857791	4,992,889.55	-3,796.89	0.11
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.964419	12,995,374.44	103.731814	13,485,135.82	489,761.38	0.31
		Base		99.964419	12,995,374.44	103.731814	13,485,135.82	489,761.38	0.31
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.995148	1,999,902.96	-97.04	0.05
		Base		100.000000	2,000,000.00	99.995148	1,999,902.96	-97.04	0.05
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.939234	9,993,923.43	104.668029	10,466,802.90	472,879.47	0.24
		Base		99.939234	9,993,923.43	104.668029	10,466,802.90	472,879.47	0.24
89237VAE9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1					0.201590	16 Aug 2021		
		Local	17,000,000.000	100.000000	17,000,000.00	99.980000	16,996,600.00	-3,400.00	0.38
Original Face:		Base	17,000,000.000	100.000000	17,000,000.00	99.980000	16,996,600.00	-3,400.00	0.38

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.810604	1,996,212.07	103.706246	2,074,124.92	77,912.85	0.05
		Base		99.810604	1,996,212.07	103.706246	2,074,124.92	77,912.85	0.05
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	100.816577	13,922,769.23	101.947920	14,079,007.75	156,238.52	0.32
		Base		100.816577	13,922,769.23	101.947920	14,079,007.75	156,238.52	0.32
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	108.448983	3,009,459.29	108.838245	3,020,261.30	10,802.01	0.07
		Base		108.448983	3,009,459.29	108.838245	3,020,261.30	10,802.01	0.07
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	102.133887	10,213,388.67	104.251336	10,425,133.60	211,744.93	0.24
		Base		102.133887	10,213,388.67	104.251336	10,425,133.60	211,744.93	0.24
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.921783	1,998,435.65	106.989084	2,139,781.68	141,346.03	0.05
		Base		99.921783	1,998,435.65	106.989084	2,139,781.68	141,346.03	0.05
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.987526	19,997,505.25	100.191250	20,038,250.00	40,744.75	0.45
		Base		99.987526	19,997,505.25	100.191250	20,038,250.00	40,744.75	0.45
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	40,000,000.000	99.988911	39,995,564.22	100.418124	40,167,249.60	171,685.38	0.91
		Base		99.988911	39,995,564.22	100.418124	40,167,249.60	171,685.38	0.91
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.11
		Base		99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.11
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.573380	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.138591	3,004,157.73	4,157.73	0.07
		Base		100.000000	3,000,000.00	100.138591	3,004,157.73	4,157.73	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
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.984275	2,999,528.24	102.498196	3,074,945.88	75,417.64	0.07
		Base		99.984275	2,999,528.24	102.498196	3,074,945.88	75,417.64	0.07
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	110.135738	11,013,573.82	110.484080	11,048,408.00	34,834.18	0.25
		Base		110.135738	11,013,573.82	110.484080	11,048,408.00	34,834.18	0.25
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.986138	7,998,891.04	102.767550	8,221,404.00	222,512.96	0.19
Original Face:		Base	8,000,000.000	99.986138	7,998,891.04	102.767550	8,221,404.00	222,512.96	0.19
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.989614	5,499,428.78	102.675890	5,647,173.95	147,745.17	0.13
Original Face:		Base	5,500,000.000	99.989614	5,499,428.78	102.675890	5,647,173.95	147,745.17	0.13
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	5,000,000.000	99.999064	4,999,953.19	102.061780	5,103,089.00	103,135.81	0.12
Original Face:		Base	5,000,000.000	99.999064	4,999,953.19	102.061780	5,103,089.00	103,135.81	0.12
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.907875	2,997,236.24	109.095559	3,272,866.77	275,630.53	0.07
		Base		99.907875	2,997,236.24	109.095559	3,272,866.77	275,630.53	0.07
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	2,032,000.000	104.697528	2,127,453.77	105.100926	2,135,650.82	8,197.05	0.05
		Base		104.697528	2,127,453.77	105.100926	2,135,650.82	8,197.05	0.05
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	104.149065	1,692,422.31	104.559435	1,699,090.82	6,668.51	0.04
		Base		104.149065	1,692,422.31	104.559435	1,699,090.82	6,668.51	0.04
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.370228	4,014,809.12	14,809.12	0.09
		Base		100.000000	4,000,000.00	100.370228	4,014,809.12	14,809.12	0.09
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	5,000,000.000	99.980353	4,999,017.66	103.651825	5,182,591.25	183,573.59	0.12
		Base		99.980353	4,999,017.66	103.651825	5,182,591.25	183,573.59	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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.874014	4,993,700.68	109.591129	5,479,556.45	485,855.77	0.12
		Base		99.874014	4,993,700.68	109.591129	5,479,556.45	485,855.77	0.12
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.043517	5,002,175.85	2,175.85	0.11
		Base		100.000000	5,000,000.00	100.043517	5,002,175.85	2,175.85	0.11
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.082005	10,008,200.50	8,200.50	0.23
		Base		100.000000	10,000,000.00	100.082005	10,008,200.50	8,200.50	0.23
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.456205	2,983,686.15	-16,313.85	0.07
		Base		100.000000	3,000,000.00	99.456205	2,983,686.15	-16,313.85	0.07
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1					1.049220	15 Mar 2021		
		Local	4,503,591.840	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.10
Original Face:		Base	20,000,000.000	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.10
US DOLLAR Total									
		Local	1,327,797,997.770		1,332,285,237.20		1,349,606,639.45	17,321,402.25	30.54
Original Face:		Base	519,225,547.000		1,332,285,237.20		1,349,606,639.45	17,321,402.25	30.54
FIXED INCOME Total									
		Base	1,327,797,997.770		1,332,285,237.20		1,349,606,639.45	17,321,402.25	30.54
Original Face:			519,225,547.000						

& 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									
		4,397,975,472.220	Base		4,401,805,382.69		4,419,350,076.32	17,544,693.63	100.00
	Original Face:	519,225,547.000							

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								
			-499,967.500	1.000000	-499,967.50	1.000000	-499,967.50	0.00	0.44
		Base		1.000000	-499,967.50	1.000000	-499,967.50	0.00	0.44
US DOLLAR Total									
			-499,967.500		-499,967.50		-499,967.50	0.00	0.44
		Base			-499,967.50		-499,967.50	0.00	0.44
CASH Total									
			-499,967.500	Base	-499,967.50		-499,967.50	0.00	0.44
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.235155	31 Dec 2030		
			708,884.710	100.092695	709,541.81	100.090000	709,522.71	-19.10	0.63
		Base		100.092695	709,541.81	100.090000	709,522.71	-19.10	0.63
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.080880	06 Nov 2021		
			1,000,000.000	100.078853	1,000,788.53	100.673300	1,006,733.00	5,944.47	0.89
		Base		100.078853	1,000,788.53	100.673300	1,006,733.00	5,944.47	0.89
US DOLLAR Total									
			1,708,884.710		1,710,330.34		1,716,255.71	5,925.37	1.52
		Base			1,710,330.34		1,716,255.71	5,925.37	1.52
CASH EQUIVALENT Total									
			1,708,884.710	Base	1,710,330.34		1,716,255.71	5,925.37	1.52
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7				1.700000	01 Feb 2023		
	345,000.000	Local	99.885542	344,605.12	103.507816	357,101.97	12,496.85	0.32
		Base	99.885542	344,605.12	103.507816	357,101.97	12,496.85	0.32
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				0.736000	29 Mar 2021		
	1,274,000.000	Local	100.038334	1,274,488.37	100.232817	1,276,966.09	2,477.72	1.13
		Base	100.038334	1,274,488.37	100.232817	1,276,966.09	2,477.72	1.13
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5				2.500000	29 Nov 2022		
	930,000.000	Local	104.106383	968,189.36	104.681593	973,538.81	5,349.45	0.86
		Base	104.106383	968,189.36	104.681593	973,538.81	5,349.45	0.86
023135AT3	AMAZON.COM INC SR UNSECURED 08/20 1.9				1.900000	21 Aug 2020		
	750,000.000	Local	100.087529	750,656.47	100.024348	750,182.61	-473.86	0.66
		Base	100.087529	750,656.47	100.024348	750,182.61	-473.86	0.66
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4				0.400000	03 Jun 2023		
	665,000.000	Local	99.867543	664,119.16	100.508102	668,378.88	4,259.72	0.59
		Base	99.867543	664,119.16	100.508102	668,378.88	4,259.72	0.59
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	500,000.000	Local	99.928066	499,640.33	104.105927	520,529.64	20,889.31	0.46
		Base	99.928066	499,640.33	104.105927	520,529.64	20,889.31	0.46
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A				2.040000	15 May 2023		
	650,000.000	Local	99.992423	649,950.75	100.359860	652,339.09	2,388.34	0.58
Original Face:	650,000.000	Base	99.992423	649,950.75	100.359860	652,339.09	2,388.34	0.58
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A				2.000000	15 Apr 2025		
	500,000.000	Local	99.988758	499,943.79	103.597400	517,987.00	18,043.21	0.46
Original Face:	500,000.000	Base	99.988758	499,943.79	103.597400	517,987.00	18,043.21	0.46
037833AR1	APPLE INC SR UNSECURED 05/21 2.85				2.850000	06 May 2021		
	725,000.000	Local	101.395957	735,120.69	101.942071	739,080.01	3,959.32	0.65
		Base	101.395957	735,120.69	101.942071	739,080.01	3,959.32	0.65
037833CN8	APPLE INC SR UNSECURED 02/22 VAR				0.947630	09 Feb 2022		
	1,350,000.000	Local	100.252743	1,353,412.03	100.672111	1,359,073.50	5,661.47	1.20
		Base	100.252743	1,353,412.03	100.672111	1,359,073.50	5,661.47	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
037833DL1	APPLE INC SR UNSECURED 09/22 1.7				1.700000	11 Sep 2022		
	70,000.000	Local	99.988043	69,991.63	102.942783	72,059.95	2,068.32	0.06
		Base	99.988043	69,991.63	102.942783	72,059.95	2,068.32	0.06
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
	500,000.000	Local	99.748368	498,741.84	101.134363	505,671.82	6,929.98	0.45
		Base	99.748368	498,741.84	101.134363	505,671.82	6,929.98	0.45
053015AD5	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25				2.250000	15 Sep 2020		
	1,500,000.000	Local	100.074745	1,501,121.18	100.059382	1,500,890.73	-230.45	1.33
		Base	100.074745	1,501,121.18	100.059382	1,500,890.73	-230.45	1.33
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2				1.840000	17 Jan 2023		
	1,950,000.000	Local	98.845624	1,927,489.67	100.061760	1,951,204.32	23,714.65	1.72
Original Face:	1,950,000.000	Base	98.845624	1,927,489.67	100.061760	1,951,204.32	23,714.65	1.72
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3				1.920000	25 Jan 2024		
	385,000.000	Local	99.989810	384,960.77	102.389570	394,199.84	9,239.07	0.35
Original Face:	385,000.000	Base	99.989810	384,960.77	102.389570	394,199.84	9,239.07	0.35
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
	750,000.000	Local	100.103295	750,774.71	101.178505	758,838.79	8,064.08	0.67
		Base	100.103295	750,774.71	101.178505	758,838.79	8,064.08	0.67
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45				2.450000	27 Nov 2020		
	1,000,000.000	Local	99.807095	998,070.95	100.507197	1,005,071.97	7,001.02	0.89
		Base	99.807095	998,070.95	100.507197	1,005,071.97	7,001.02	0.89
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	102.072412	765,543.09	106.132751	795,995.63	30,452.54	0.70
		Base	102.072412	765,543.09	106.132751	795,995.63	30,452.54	0.70
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
	156,006.250	Local	99.967328	155,955.28	100.625830	156,982.58	1,027.30	0.14
Original Face:	400,000.000	Base	99.967328	155,955.28	100.625830	156,982.58	1,027.30	0.14
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	244,539.420	Local	99.991343	244,518.25	102.361700	250,314.71	5,796.46	0.22
Original Face:	270,000.000	Base	99.991343	244,518.25	102.361700	250,314.71	5,796.46	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
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	445,000.000	Local	99.984312	444,930.19	102.809730	457,503.30	12,573.11	0.40
Original Face:	445,000.000	Base	99.984312	444,930.19	102.809730	457,503.30	12,573.11	0.40
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	145,096.170	Local	99.991454	145,083.77	100.672970	146,072.62	988.85	0.13
Original Face:	165,000.000	Base	99.991454	145,083.77	100.672970	146,072.62	988.85	0.13
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	186,344.420	Local	99.931938	186,217.59	100.500340	187,276.78	1,059.19	0.17
Original Face:	700,000.000	Base	99.931938	186,217.59	100.500340	187,276.78	1,059.19	0.17
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8				2.050000	15 Aug 2023		
	1,000,000.000	Local	99.031924	990,319.24	100.359830	1,003,598.30	13,279.06	0.89
Original Face:	1,000,000.000	Base	99.031924	990,319.24	100.359830	1,003,598.30	13,279.06	0.89
14041NFN6	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4				1.990000	17 Jul 2023		
	1,000,000.000	Local	100.118560	1,001,185.60	100.199910	1,001,999.10	813.50	0.89
Original Face:	1,000,000.000	Base	100.118560	1,001,185.60	100.199910	1,001,999.10	813.50	0.89
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	101.012958	909,116.62	103.073019	927,657.17	18,540.55	0.82
		Base	101.012958	909,116.62	103.073019	927,657.17	18,540.55	0.82
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65				2.650000	17 May 2021		
	475,000.000	Local	99.981023	474,909.86	101.853478	483,804.02	8,894.16	0.43
		Base	99.981023	474,909.86	101.853478	483,804.02	8,894.16	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.907630	06 Jun 2022		
	1,000,000.000	Local	100.414807	1,004,148.07	100.731871	1,007,318.71	3,170.64	0.89
		Base	100.414807	1,004,148.07	100.731871	1,007,318.71	3,170.64	0.89
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.867130	03 Mar 2022		
	500,000.000	Local	100.375618	501,878.09	100.383980	501,919.90	41.81	0.44
		Base	100.375618	501,878.09	100.383980	501,919.90	41.81	0.44
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1				2.100000	16 May 2021		
	1,000,000.000	Local	99.100351	991,003.51	101.218668	1,012,186.68	21,183.17	0.89
		Base	99.100351	991,003.51	101.218668	1,012,186.68	21,183.17	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
		Local	500,000.000	100.983222	504,916.11	103.148815	515,744.08	10,827.97	0.46
		Base		100.983222	504,916.11	103.148815	515,744.08	10,827.97	0.46
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	102.223903	347,561.27	7,561.27	0.31
		Base		100.000000	340,000.00	102.223903	347,561.27	7,561.27	0.31
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
		Local	570,000.000	99.973689	569,850.03	101.704250	579,714.23	9,864.20	0.51
		Base		99.973689	569,850.03	101.704250	579,714.23	9,864.20	0.51
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					0.571750	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	100.037793	1,750,661.38	661.38	1.55
		Base		100.000000	1,750,000.00	100.037793	1,750,661.38	661.38	1.55
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
		Local	750,000.000	100.404231	753,031.73	101.149380	758,620.35	5,588.62	0.67
		Base		100.404231	753,031.73	101.149380	758,620.35	5,588.62	0.67
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.953338	899,580.04	103.813186	934,318.67	34,738.63	0.83
		Base		99.953338	899,580.04	103.813186	934,318.67	34,738.63	0.83
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	297,558.180	98.907000	294,305.87	100.696060	299,629.36	5,323.49	0.26
Original Face:		Base	550,000.000	98.907000	294,305.87	100.696060	299,629.36	5,323.49	0.26
191216BG4	COCA COLA CO/THE SR UNSECURED 11/20 2.45					2.450000	01 Nov 2020		
		Local	850,000.000	100.533731	854,536.71	100.551749	854,689.87	153.16	0.76
		Base		100.533731	854,536.71	100.551749	854,689.87	153.16	0.76
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
		Local	300,000.000	100.377243	301,131.73	100.374151	301,122.45	-9.28	0.27
		Base		100.377243	301,131.73	100.374151	301,122.45	-9.28	0.27
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.867630	07 Jun 2023		
		Local	850,000.000	100.055402	850,470.92	100.472563	854,016.79	3,545.87	0.75
		Base		100.055402	850,470.92	100.472563	854,016.79	3,545.87	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
		Local	310,000.000	99.971161	309,910.60	101.742805	315,402.70	5,492.10	0.28
		Base		99.971161	309,910.60	101.742805	315,402.70	5,492.10	0.28
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3					1.850000	16 Oct 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	101.151350	1,011,513.50	11,513.50	0.89
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	101.151350	1,011,513.50	11,513.50	0.89
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6					1.880000	15 Feb 2023		
		Local	1,000,000.000	99.964663	999,646.63	100.059150	1,000,591.50	944.87	0.88
Original Face:		Base	1,000,000.000	99.964663	999,646.63	100.059150	1,000,591.50	944.87	0.88
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.357950	582,076.11	103.737926	601,679.97	19,603.86	0.53
		Base		100.357950	582,076.11	103.737926	601,679.97	19,603.86	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.687630	06 Mar 2022		
		Local	300,000.000	100.113833	300,341.50	100.405497	301,216.49	874.99	0.27
		Base		100.113833	300,341.50	100.405497	301,216.49	874.99	0.27
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,000,000.000	100.214947	1,002,149.47	100.947365	1,009,473.65	7,324.18	0.89
		Base		100.214947	1,002,149.47	100.947365	1,009,473.65	7,324.18	0.89
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	103.088138	938,102.06	28,102.06	0.83
		Base		100.000000	910,000.00	103.088138	938,102.06	28,102.06	0.83
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	129,703.570	100.700890	130,612.65	103.968244	134,850.52	4,237.87	0.12
Original Face:		Base	1,419,000.000	100.700890	130,612.65	103.968244	134,850.52	4,237.87	0.12
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,477,238.000	101.856439	1,504,662.02	105.166565	1,553,560.46	48,898.44	1.37
Original Face:		Base	3,600,000.000	101.856439	1,504,662.02	105.166565	1,553,560.46	48,898.44	1.37
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.890532	744,184.46	101.925949	759,348.32	15,163.86	0.67
		Base		99.890532	744,184.46	101.925949	759,348.32	15,163.86	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.306750	18 Oct 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.093849	1,000,938.49	938.49	0.88
		Base		100.000000	1,000,000.00	100.093849	1,000,938.49	938.49	0.88
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.420000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.028715	460,132.09	132.09	0.41
		Base		100.000000	460,000.00	100.028715	460,132.09	132.09	0.41
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37					0.370000	13 Apr 2023		
		Local	500,000.000	99.975338	499,876.69	99.978390	499,891.95	15.26	0.44
		Base		99.975338	499,876.69	99.978390	499,891.95	15.26	0.44
3134GVE87	FREDDIE MAC NOTES 06/23 0.5					0.500000	08 Jun 2023		
		Local	500,000.000	99.985258	499,926.29	100.027319	500,136.60	210.31	0.44
		Base		99.985258	499,926.29	100.027319	500,136.60	210.31	0.44
3134GVWQ7	FREDDIE MAC NOTES 05/23 0.55					0.550000	19 May 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.017014	2,000,340.28	340.28	1.77
		Base		100.000000	2,000,000.00	100.017014	2,000,340.28	340.28	1.77
3134GVWU8	FREDDIE MAC NOTES 05/22 0.35					0.350000	19 May 2022		
		Local	1,000,000.000	99.993750	999,937.50	100.013208	1,000,132.08	194.58	0.88
		Base		99.993750	999,937.50	100.013208	1,000,132.08	194.58	0.88
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.718517	493,606.66	100.056959	495,281.95	1,675.29	0.44
		Base		99.718517	493,606.66	100.056959	495,281.95	1,675.29	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.756780	498,783.90	102.524917	512,624.59	13,840.69	0.45
		Base		99.756780	498,783.90	102.524917	512,624.59	13,840.69	0.45
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		Local	32,541.690	100.371831	32,662.69	100.236210	32,618.56	-44.13	0.03
Original Face:		Base	1,000,000.000	100.371831	32,662.69	100.236210	32,618.56	-44.13	0.03
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		Local	500,000.000	100.000000	500,000.00	100.018035	500,090.18	90.18	0.44
		Base		100.000000	500,000.00	100.018035	500,090.18	90.18	0.44

& 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
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
		Local	3,660.360	100.133867	3,665.26	100.124030	3,664.90	-0.36	0.00
Original Face:		Base	1,000,000.000	100.133867	3,665.26	100.124030	3,664.90	-0.36	0.00
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	99.109271	1,917,764.40	102.990470	1,992,865.59	75,101.19	1.76
Original Face:		Base	1,935,000.000	99.109271	1,917,764.40	102.990470	1,992,865.59	75,101.19	1.76
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	1,332,720.450	99.743618	1,329,303.59	100.815850	1,343,593.45	14,289.86	1.19
Original Face:		Base	5,000,000.000	99.743618	1,329,303.59	100.815850	1,343,593.45	14,289.86	1.19
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	446,808.660	101.136686	451,887.47	104.362960	466,302.74	14,415.27	0.41
Original Face:		Base	700,000.000	101.136686	451,887.47	104.362960	466,302.74	14,415.27	0.41
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.190036	500,950.18	100.410809	502,054.05	1,103.87	0.44
		Base		100.190036	500,950.18	100.410809	502,054.05	1,103.87	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.776779	483,917.38	99.888077	484,457.17	539.79	0.43
		Base		99.776779	483,917.38	99.888077	484,457.17	539.79	0.43
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	63,743.250	100.710397	64,196.08	105.002967	66,932.30	2,736.22	0.06
Original Face:		Base	485,000.000	100.710397	64,196.08	105.002967	66,932.30	2,736.22	0.06
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	540,137.050	100.626376	543,520.34	103.576805	559,456.70	15,936.36	0.49
Original Face:		Base	5,000,000.000	100.626376	543,520.34	103.576805	559,456.70	15,936.36	0.49
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.511275	603,067.65	103.670285	622,021.71	18,954.06	0.55
		Base		100.511275	603,067.65	103.670285	622,021.71	18,954.06	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.642218	597,853.31	101.510137	609,060.82	11,207.51	0.54
		Base		99.642218	597,853.31	101.510137	609,060.82	11,207.51	0.54

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31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
			900,000.000	99.997860	899,980.74	100.303000	902,727.00	2,746.26	0.80
		Base		99.997860	899,980.74	100.303000	902,727.00	2,746.26	0.80
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
			44,806.150	99.999308	44,805.84	100.222810	44,905.98	100.14	0.04
Original Face:		Base	325,000.000	99.999308	44,805.84	100.222810	44,905.98	100.14	0.04
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
			515,000.000	99.983913	514,917.15	102.392480	527,321.27	12,404.12	0.47
Original Face:		Base	515,000.000	99.983913	514,917.15	102.392480	527,321.27	12,404.12	0.47
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
			412,990.170	99.991726	412,956.00	101.521530	419,273.94	6,317.94	0.37
Original Face:		Base	700,000.000	99.991726	412,956.00	101.521530	419,273.94	6,317.94	0.37
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
			91,797.330	99.999030	91,796.44	100.164030	91,947.91	151.47	0.08
Original Face:		Base	630,000.000	99.999030	91,796.44	100.164030	91,947.91	151.47	0.08
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
			515,000.000	99.995183	514,975.19	102.565990	528,214.85	13,239.66	0.47
Original Face:		Base	515,000.000	99.995183	514,975.19	102.565990	528,214.85	13,239.66	0.47
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
			220,544.220	99.993171	220,529.16	100.457200	221,552.55	1,023.39	0.20
Original Face:		Base	750,000.000	99.993171	220,529.16	100.457200	221,552.55	1,023.39	0.20
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
			400,000.000	99.988285	399,953.14	102.887660	411,550.64	11,597.50	0.36
Original Face:		Base	400,000.000	99.988285	399,953.14	102.887660	411,550.64	11,597.50	0.36
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
			595,000.000	99.979197	594,876.22	102.447370	609,561.85	14,685.63	0.54
Original Face:		Base	595,000.000	99.979197	594,876.22	102.447370	609,561.85	14,685.63	0.54
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
			746,000.000	100.121634	746,907.39	102.070400	761,445.18	14,537.79	0.67
		Base		100.121634	746,907.39	102.070400	761,445.18	14,537.79	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
		Local	855,000.000	100.791572	861,767.94	101.042139	863,910.29	2,142.35	0.76
		Base		100.791572	861,767.94	101.042139	863,910.29	2,142.35	0.76
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.660000	01 Mar 2022		
		Local	1,000,000.000	99.980153	999,801.53	100.271543	1,002,715.43	2,913.90	0.89
		Base		99.980153	999,801.53	100.271543	1,002,715.43	2,913.90	0.89
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	109,706.130	99.998961	109,704.99	100.225620	109,953.65	248.66	0.10
Original Face:		Base	830,000.000	99.998961	109,704.99	100.225620	109,953.65	248.66	0.10
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		Local	195,672.670	99.952467	195,579.66	100.415730	196,486.14	906.48	0.17
Original Face:		Base	850,000.000	99.952467	195,579.66	100.415730	196,486.14	906.48	0.17
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	445,000.000	99.985110	444,933.74	102.666810	456,867.30	11,933.56	0.40
Original Face:		Base	445,000.000	99.985110	444,933.74	102.666810	456,867.30	11,933.56	0.40
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	48,307.320	99.996419	48,305.59	100.304590	48,454.46	148.87	0.04
Original Face:		Base	255,000.000	99.996419	48,305.59	100.304590	48,454.46	148.87	0.04
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	221,085.460	99.998901	221,083.03	101.311910	223,985.90	2,902.87	0.20
Original Face:		Base	325,000.000	99.998901	221,083.03	101.311910	223,985.90	2,902.87	0.20
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.998262	499,991.31	102.723500	513,617.50	13,626.19	0.45
Original Face:		Base	500,000.000	99.998262	499,991.31	102.723500	513,617.50	13,626.19	0.45
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	184,724.140	99.992876	184,710.98	101.620210	187,717.06	3,006.08	0.17
Original Face:		Base	250,000.000	99.992876	184,710.98	101.620210	187,717.06	3,006.08	0.17
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.910131	244,779.82	103.609946	253,844.37	9,064.55	0.22
		Base		99.910131	244,779.82	103.609946	253,844.37	9,064.55	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
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	665,000.000	99.951038	664,674.40	104.288042	693,515.48	28,841.08	0.61
		Base		99.951038	664,674.40	104.288042	693,515.48	28,841.08	0.61
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	370,000.000	99.996184	369,985.88	102.445670	379,048.98	9,063.10	0.33
Original Face:		Base	370,000.000	99.996184	369,985.88	102.445670	379,048.98	9,063.10	0.33
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
		Local	13,219.040	99.570922	13,162.32	100.056980	13,226.57	64.25	0.01
Original Face:		Base	800,000.000	99.570922	13,162.32	100.056980	13,226.57	64.25	0.01
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
		Local	406,792.880	99.793723	405,953.76	100.247210	407,798.51	1,844.75	0.36
Original Face:		Base	1,897,000.000	99.793723	405,953.76	100.247210	407,798.51	1,844.75	0.36
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					0.531750	20 Jan 2021		
		Local	578,000.000	100.075981	578,439.17	100.106695	578,616.70	177.53	0.51
		Base		100.075981	578,439.17	100.106695	578,616.70	177.53	0.51
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	103.311344	516,556.72	103.462710	517,313.55	756.83	0.46
		Base		103.311344	516,556.72	103.462710	517,313.55	756.83	0.46
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	104.942692	524,713.46	105.525000	527,625.00	2,911.54	0.47
		Base		104.942692	524,713.46	105.525000	527,625.00	2,911.54	0.47
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.797630	11 May 2022		
		Local	1,500,000.000	100.084909	1,501,273.63	100.404409	1,506,066.14	4,792.51	1.33
		Base		100.084909	1,501,273.63	100.404409	1,506,066.14	4,792.51	1.33
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	101.477144	507,385.72	104.518345	522,591.73	15,206.01	0.46
		Base		101.477144	507,385.72	104.518345	522,591.73	15,206.01	0.46
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	440,000.000	100.072573	440,319.32	100.640122	442,816.54	2,497.22	0.39
		Base		100.072573	440,319.32	100.640122	442,816.54	2,497.22	0.39

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46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.350000	15 Aug 2021		
	500,000.000	Local	104.077894	520,389.47	104.103329	520,516.65	127.18	0.46
		Base	104.077894	520,389.47	104.103329	520,516.65	127.18	0.46
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR				1.474630	29 Oct 2020		
	500,000.000	Local	100.126338	500,631.69	100.184541	500,922.71	291.02	0.44
		Base	100.126338	500,631.69	100.184541	500,922.71	291.02	0.44
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4				2.400000	07 Jun 2021		
	600,000.000	Local	99.526098	597,156.59	101.577868	609,467.21	12,310.62	0.54
		Base	99.526098	597,156.59	101.577868	609,467.21	12,310.62	0.54
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2				0.410000	15 Mar 2023		
	400,000.000	Local	100.042970	400,171.88	100.045450	400,181.80	9.92	0.35
Original Face:	400,000.000	Base	100.042970	400,171.88	100.045450	400,181.80	9.92	0.35
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4				2.110000	15 Jul 2024		
	1,000,000.000	Local	98.751944	987,519.44	100.607220	1,006,072.20	18,552.76	0.89
Original Face:	1,000,000.000	Base	98.751944	987,519.44	100.607220	1,006,072.20	18,552.76	0.89
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45				2.450000	05 Dec 2021		
	440,000.000	Local	100.690568	443,038.50	103.033782	453,348.64	10,310.14	0.40
		Base	100.690568	443,038.50	103.033782	453,348.64	10,310.14	0.40
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65				1.650000	01 Mar 2021		
	1,300,000.000	Local	99.935398	1,299,160.18	100.555291	1,307,218.78	8,058.60	1.15
		Base	99.935398	1,299,160.18	100.555291	1,307,218.78	8,058.60	1.15
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	641,000.000	Local	102.556566	657,387.59	103.174160	661,346.37	3,958.78	0.58
		Base	102.556566	657,387.59	103.174160	661,346.37	3,958.78	0.58
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95				1.950000	10 Nov 2020		
	135,000.000	Local	99.990133	134,986.68	100.518436	135,699.89	713.21	0.12
		Base	99.990133	134,986.68	100.518436	135,699.89	713.21	0.12
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				1.168000	22 Nov 2021		
	990,000.000	Local	100.468077	994,633.96	100.798663	997,906.76	3,272.80	0.88
		Base	100.468077	994,633.96	100.798663	997,906.76	3,272.80	0.88

& 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
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.946644	499,733.22	103.765853	518,829.27	19,096.05	0.46
		Base		99.946644	499,733.22	103.765853	518,829.27	19,096.05	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	305,000.000	99.959180	304,875.50	102.005210	311,115.89	6,240.39	0.27
		Base		99.959180	304,875.50	102.005210	311,115.89	6,240.39	0.27
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	102.714363	1,027,143.63	102.940189	1,029,401.89	2,258.26	0.91
		Base		102.714363	1,027,143.63	102.940189	1,029,401.89	2,258.26	0.91
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.995630	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.497925	1,808,962.65	8,962.65	1.60
		Base		100.000000	1,800,000.00	100.497925	1,808,962.65	8,962.65	1.60
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
		Local	550,000.000	100.132507	550,728.79	100.901310	554,957.21	4,228.42	0.49
		Base		100.132507	550,728.79	100.901310	554,957.21	4,228.42	0.49
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	1,175,000.000	100.045687	1,175,536.82	102.467900	1,203,997.83	28,461.01	1.06
Original Face:		Base	1,175,000.000	100.045687	1,175,536.82	102.467900	1,203,997.83	28,461.01	1.06
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	609,608.410	100.874199	614,937.60	101.744680	620,244.13	5,306.53	0.55
Original Face:		Base	800,000.000	100.874199	614,937.60	101.744680	620,244.13	5,306.53	0.55
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.538511	482,761.78	105.367580	511,032.76	28,270.98	0.45
		Base		99.538511	482,761.78	105.367580	511,032.76	28,270.98	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.682880	30 Jun 2021		
		Local	500,000.000	100.165974	500,829.87	100.312317	501,561.59	731.72	0.44
		Base		100.165974	500,829.87	100.312317	501,561.59	731.72	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	455,000.000	99.933877	454,699.14	102.140225	464,738.02	10,038.88	0.41
		Base		99.933877	454,699.14	102.140225	464,738.02	10,038.88	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	103.322659	1,033,226.59	104.978081	1,049,780.81	16,554.22	0.93
		Base		103.322659	1,033,226.59	104.978081	1,049,780.81	16,554.22	0.93
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
		Local	25,079.590	99.997329	25,078.92	100.082340	25,100.24	21.32	0.02
Original Face:		Base	420,000.000	99.997329	25,078.92	100.082340	25,100.24	21.32	0.02
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
		Local	397,895.320	99.665432	396,564.09	100.269750	398,968.64	2,404.55	0.35
Original Face:		Base	1,887,000.000	99.665432	396,564.09	100.269750	398,968.64	2,404.55	0.35
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	141,738.140	99.995146	141,731.26	100.574300	142,552.14	820.88	0.13
Original Face:		Base	335,000.000	99.995146	141,731.26	100.574300	142,552.14	820.88	0.13
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	302,682.640	99.999177	302,680.15	100.836980	305,216.03	2,535.88	0.27
Original Face:		Base	335,000.000	99.999177	302,680.15	100.836980	305,216.03	2,535.88	0.27
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
		Local	1,001,000.000	100.122023	1,002,221.45	100.794989	1,008,957.84	6,736.39	0.89
		Base		100.122023	1,002,221.45	100.794989	1,008,957.84	6,736.39	0.89
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.545964	696,821.75	103.520625	724,644.38	27,822.63	0.64
		Base		99.545964	696,821.75	103.520625	724,644.38	27,822.63	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.027156	500,135.78	101.675594	508,377.97	8,242.19	0.45
		Base		100.027156	500,135.78	101.675594	508,377.97	8,242.19	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.553790	710,876.53	105.394894	737,764.26	26,887.73	0.65
		Base		101.553790	710,876.53	105.394894	737,764.26	26,887.73	0.65
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	102.644571	433,160.09	102.862449	434,079.53	919.44	0.38
		Base		102.644571	433,160.09	102.862449	434,079.53	919.44	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
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	103.832442	519,162.21	103.929554	519,647.77	485.56	0.46
		Base		103.832442	519,162.21	103.929554	519,647.77	485.56	0.46
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	850,000.000	99.767838	848,026.62	100.847303	857,202.08	9,175.46	0.76
		Base		99.767838	848,026.62	100.847303	857,202.08	9,175.46	0.76
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.684500	24 Feb 2023		
		Local	500,000.000	99.649928	498,249.64	100.105362	500,526.81	2,277.17	0.44
		Base		99.649928	498,249.64	100.105362	500,526.81	2,277.17	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.172348	250,430.87	103.721324	259,303.31	8,872.44	0.23
		Base		100.172348	250,430.87	103.721324	259,303.31	8,872.44	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.707630	10 May 2021		
		Local	2,080,000.000	100.005289	2,080,110.02	100.097423	2,082,026.40	1,916.38	1.84
		Base		100.005289	2,080,110.02	100.097423	2,082,026.40	1,916.38	1.84
713448BR8	PEPSICO INC SR UNSECURED 11/20 3.125					3.125000	01 Nov 2020		
		Local	1,000,000.000	100.434718	1,004,347.18	100.693790	1,006,937.90	2,590.72	0.89
		Base		100.434718	1,004,347.18	100.693790	1,006,937.90	2,590.72	0.89
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.921130	02 May 2022		
		Local	525,000.000	100.333141	526,748.99	100.464487	527,438.56	689.57	0.47
		Base		100.333141	526,748.99	100.464487	527,438.56	689.57	0.47
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.818635	489,111.31	101.345098	496,590.98	7,479.67	0.44
		Base		99.818635	489,111.31	101.345098	496,590.98	7,479.67	0.44
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
		Local	900,000.000	100.179014	901,611.13	100.803710	907,233.39	5,622.26	0.80
		Base		100.179014	901,611.13	100.803710	907,233.39	5,622.26	0.80
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
		Local	780,000.000	99.988391	779,909.45	100.379337	782,958.83	3,049.38	0.69
		Base		99.988391	779,909.45	100.379337	782,958.83	3,049.38	0.69

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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
828807CN5	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75				2.750000	01 Feb 2023		
	795,000.000	Local	101.437912	806,431.40	104.158017	828,056.24	21,624.84	0.73
		Base	101.437912	806,431.40	104.158017	828,056.24	21,624.84	0.73
828807DA2	SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35				2.350000	30 Jan 2022		
	1,207,000.000	Local	100.567788	1,213,853.20	101.934788	1,230,352.89	16,499.69	1.09
		Base	100.567788	1,213,853.20	101.934788	1,230,352.89	16,499.69	1.09
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55				2.550000	18 Aug 2020		
	1,050,000.000	Local	100.030768	1,050,323.06	100.085587	1,050,898.66	575.60	0.93
		Base	100.030768	1,050,323.06	100.085587	1,050,898.66	575.60	0.93
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95				1.950000	19 May 2021		
	823,000.000	Local	99.296628	817,211.25	101.361423	834,204.51	16,993.26	0.74
		Base	99.296628	817,211.25	101.361423	834,204.51	16,993.26	0.74
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR				3.502000	02 Aug 2022		
	450,000.000	Local	101.402896	456,313.03	102.833765	462,751.94	6,438.91	0.41
		Base	101.402896	456,313.03	102.833765	462,751.94	6,438.91	0.41
86787EAZ0	TRUIST BANK SR UNSECURED 10/21 VAR				0.744500	26 Oct 2021		
	500,000.000	Local	100.099394	500,496.97	100.085632	500,428.16	-68.81	0.44
		Base	100.099394	500,496.97	100.085632	500,428.16	-68.81	0.44
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	600,000.000	Local	99.969567	599,817.40	104.145449	624,872.69	25,055.29	0.55
		Base	99.969567	599,817.40	104.145449	624,872.69	25,055.29	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75				2.750000	12 Mar 2021		
	1,111,000.000	Local	100.485052	1,116,388.93	101.320505	1,125,670.81	9,281.88	0.99
		Base	100.485052	1,116,388.93	101.320505	1,125,670.81	9,281.88	0.99
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75				2.750000	01 Mar 2022		
	1,335,000.000	Local	100.112144	1,336,497.12	103.728166	1,384,771.02	48,273.90	1.22
		Base	100.112144	1,336,497.12	103.728166	1,384,771.02	48,273.90	1.22
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023		
	755,000.000	Local	99.724029	752,916.42	103.393075	780,617.72	27,701.30	0.69
		Base	99.724029	752,916.42	103.393075	780,617.72	27,701.30	0.69

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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
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	600,000.000	99.998978	599,993.87	100.810820	604,864.92	4,871.05	0.53
Original Face:		Base	600,000.000	99.998978	599,993.87	100.810820	604,864.92	4,871.05	0.53
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.994191	344,979.96	102.514240	353,674.13	8,694.17	0.31
Original Face:		Base	345,000.000	99.994191	344,979.96	102.514240	353,674.13	8,694.17	0.31
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	437,080.730	99.548388	435,106.82	100.282160	438,314.00	3,207.18	0.39
Original Face:		Base	1,645,000.000	99.548388	435,106.82	100.282160	438,314.00	3,207.18	0.39
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.987815	549,932.98	102.766710	565,216.91	15,283.93	0.50
Original Face:		Base	550,000.000	99.987815	549,932.98	102.766710	565,216.91	15,283.93	0.50
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.939513	999,395.13	101.956259	1,019,562.59	20,167.46	0.90
		Base		99.939513	999,395.13	101.956259	1,019,562.59	20,167.46	0.90
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	99.459688	1,094,056.57	101.260909	1,113,870.00	19,813.43	0.98
		Base		99.459688	1,094,056.57	101.260909	1,113,870.00	19,813.43	0.98
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.133384	500,666.92	101.142637	505,713.19	5,046.27	0.45
		Base		100.133384	500,666.92	101.142637	505,713.19	5,046.27	0.45
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					0.345000	15 Oct 2020		
		Local	1,000,000.000	99.985080	999,850.80	100.012586	1,000,125.86	275.06	0.88
		Base		99.985080	999,850.80	100.012586	1,000,125.86	275.06	0.88
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.719394	503,596.97	104.650637	523,253.19	19,656.22	0.46
		Base		100.719394	503,596.97	104.650637	523,253.19	19,656.22	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.573380	15 Jun 2021		
		Local	500,000.000	100.060978	500,304.89	100.138591	500,692.96	388.07	0.44
		Base		100.060978	500,304.89	100.138591	500,692.96	388.07	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
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.535130	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.237552	626,484.70	1,484.70	0.55
		Base		100.000000	625,000.00	100.237552	626,484.70	1,484.70	0.55
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	107.725295	1,077,252.95	108.597630	1,085,976.30	8,723.35	0.96
		Base		107.725295	1,077,252.95	108.597630	1,085,976.30	8,723.35	0.96
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.670500	04 Mar 2021		
		Local	500,000.000	100.399194	501,995.97	100.714756	503,573.78	1,577.81	0.44
		Base		100.399194	501,995.97	100.714756	503,573.78	1,577.81	0.44
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					0.585000	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	100.103381	600,620.29	620.29	0.53
		Base		100.000000	600,000.00	100.103381	600,620.29	620.29	0.53
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
		Local	500,000.000	108.546260	542,731.30	108.677471	543,387.36	656.06	0.48
		Base		108.546260	542,731.30	108.677471	543,387.36	656.06	0.48
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.622243	402,488.97	101.953035	407,812.14	5,323.17	0.36
		Base		100.622243	402,488.97	101.953035	407,812.14	5,323.17	0.36
US DOLLAR Total									
		Local	109,152,827.810		109,557,361.43		110,983,427.89	1,426,066.46	98.04
Original Face:		Base	50,598,000.000		109,557,361.43		110,983,427.89	1,426,066.46	98.04
FIXED INCOME Total									
		Base	109,152,827.810		109,557,361.43		110,983,427.89	1,426,066.46	98.04
Original Face:			50,598,000.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		110,361,745.020	Base		110,767,724.27		112,199,716.10	1,431,991.83	100.00
	Original Face:	50,598,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			450,000.000	1.000000	450,000.00	1.000000	450,000.00	0.00	0.04
		Base		1.000000	450,000.00	1.000000	450,000.00	0.00	0.04
US DOLLAR Total									
			450,000.000		450,000.00		450,000.00	0.00	0.04
		Base			450,000.00		450,000.00	0.00	0.04
CASH Total									
			450,000.000	Base	450,000.00		450,000.00	0.00	0.04
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	03 Aug 2020		
			20,000,513.130	100.000000	20,000,513.13	100.000000	20,000,513.13	0.00	1.73
		Base		100.000000	20,000,513.13	100.000000	20,000,513.13	0.00	1.73
138994009	CANTOR FITZGERALD REPO REPO					0.320000	03 Aug 2020		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.73
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.73
138994009	CANTOR FITZGERALD REPO REPO					0.320000	06 Aug 2020		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.59
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.59
9127962G3	TREASURY BILL 09/20 0.00000					0.129500	17 Sep 2020		
			25,000,000.000	99.983093	24,995,773.26	99.983093	24,995,773.26	0.00	2.16
		Base		99.983093	24,995,773.26	99.983093	24,995,773.26	0.00	2.16
9127962Q1	TREASURY BILL 04/21 0.00000					0.141000	22 Apr 2021		
			25,000,000.000	99.896600	24,974,150.00	99.917500	24,979,375.00	5,225.00	2.16
		Base		99.896600	24,974,150.00	99.917500	24,979,375.00	5,225.00	2.16

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
9127963T4	TREASURY BILL 01/21 0.00000					0.151500	07 Jan 2021		
		Local	40,000,000.000	99.933088	39,973,235.00	99.952800	39,981,120.00	7,885.00	3.45
		Base		99.933088	39,973,235.00	99.952800	39,981,120.00	7,885.00	3.45
9127963U1	TREASURY BILL 01/21 0.00000					0.127500	14 Jan 2021		
		Local	25,000,000.000	99.941208	24,985,302.08	99.951300	24,987,825.00	2,522.92	2.16
		Base		99.941208	24,985,302.08	99.951300	24,987,825.00	2,522.92	2.16
9127963V9	TREASURY BILL 01/21 0.00000					0.126000	21 Jan 2021		
		Local	25,000,000.000	99.939450	24,984,862.50	99.951000	24,987,750.00	2,887.50	2.16
		Base		99.939450	24,984,862.50	99.951000	24,987,750.00	2,887.50	2.16
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.060000	03 Aug 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.43
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.43
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	03 Aug 2020		
		Local	100,031,838.600	100.000000	100,031,838.60	100.000000	100,031,838.60	0.00	8.63
		Base		100.000000	100,031,838.60	100.000000	100,031,838.60	0.00	8.63
966VMM002	JP MORGAN MONEY MARKET					0.000000	03 Aug 2020		
		Local	100,030,481.050	100.000000	100,030,481.05	100.000000	100,030,481.05	0.00	8.63
		Base		100.000000	100,030,481.05	100.000000	100,030,481.05	0.00	8.63
979QHR003	SOUTH STREET REPO					0.130000	03 Aug 2020		
		Local	213,085,841.900	100.000000	213,085,841.90	100.000000	213,085,841.90	0.00	18.39
		Base		100.000000	213,085,841.90	100.000000	213,085,841.90	0.00	18.39
US DOLLAR Total									
		Local	628,148,674.680		628,061,997.52		628,080,517.94	18,520.42	54.21
		Base			628,061,997.52		628,080,517.94	18,520.42	54.21
CASH EQUIVALENT Total									
		Base	628,148,674.680		628,061,997.52		628,080,517.94	18,520.42	54.21

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	5,913,464.770	Local	101.093594	5,978,134.07	106.584229	6,302,820.83	324,686.76	0.54
Original Face:	20,540,000.000	Base	101.093594	5,978,134.07	106.584229	6,302,820.83	324,686.76	0.54
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.974083	19,994,816.60	103.437190	20,687,438.00	692,621.40	1.79
		Base	99.974083	19,994,816.60	103.437190	20,687,438.00	692,621.40	1.79
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	101.663733	5,083,186.65	83,186.65	0.44
		Base	100.000000	5,000,000.00	101.663733	5,083,186.65	83,186.65	0.44
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	8,792,227.040	Local	104.629592	9,199,271.30	109.990387	9,670,604.55	471,333.25	0.83
Original Face:	24,487,993.000	Base	104.629592	9,199,271.30	109.990387	9,670,604.55	471,333.25	0.83
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	2,918,177.600	Local	104.541470	3,050,705.77	108.520833	3,166,830.64	116,124.87	0.27
Original Face:	10,000,000.000	Base	104.541470	3,050,705.77	108.520833	3,166,830.64	116,124.87	0.27
3132X0NX5	FARMER MAC NOTES 01/22 VAR				0.378500	03 Jan 2022		
	5,000,000.000	Local	100.113123	5,005,656.14	100.051944	5,002,597.20	-3,058.94	0.43
		Base	100.113123	5,005,656.14	100.051944	5,002,597.20	-3,058.94	0.43
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875				2.875000	11 Sep 2020		
	9,300,000.000	Local	99.994751	9,299,511.84	100.290469	9,327,013.62	27,501.78	0.80
		Base	99.994751	9,299,511.84	100.290469	9,327,013.62	27,501.78	0.80
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.515630	22 Jan 2021		
	10,000,000.000	Local	99.998095	9,999,809.52	100.106535	10,010,653.50	10,843.98	0.86
		Base	99.998095	9,999,809.52	100.106535	10,010,653.50	10,843.98	0.86
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05				3.050000	15 Nov 2021		
	5,000,000.000	Local	99.958315	4,997,915.74	103.705414	5,185,270.70	187,354.96	0.45
		Base	99.958315	4,997,915.74	103.705414	5,185,270.70	187,354.96	0.45
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR				0.220000	18 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.991942	4,999,597.10	-402.90	0.43
		Base	100.000000	5,000,000.00	99.991942	4,999,597.10	-402.90	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
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.245000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.962578	4,998,128.90	-1,871.10	0.43
		Base		100.000000	5,000,000.00	99.962578	4,998,128.90	-1,871.10	0.43
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35					0.350000	04 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.958958	9,995,895.80	-4,104.20	0.86
		Base		100.000000	10,000,000.00	99.958958	9,995,895.80	-4,104.20	0.86
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	100.094436	10,009,443.60	9,443.60	0.86
		Base		100.000000	10,000,000.00	100.094436	10,009,443.60	9,443.60	0.86
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69					1.690000	12 Feb 2024		
		Local	3,610,000.000	100.169075	3,616,103.61	100.609833	3,632,014.97	15,911.36	0.31
		Base		100.169075	3,616,103.61	100.609833	3,632,014.97	15,911.36	0.31
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.907202	9,990,720.22	100.035780	10,003,578.00	12,857.78	0.86
		Base		99.907202	9,990,720.22	100.035780	10,003,578.00	12,857.78	0.86
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.014992	10,001,499.18	100.252999	10,025,299.90	23,800.72	0.87
		Base		100.014992	10,001,499.18	100.252999	10,025,299.90	23,800.72	0.87
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.007844	5,000,392.20	392.20	0.43
		Base		100.000000	5,000,000.00	100.007844	5,000,392.20	392.20	0.43
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.603598	5,030,179.90	30,179.90	0.43
		Base		100.000000	5,000,000.00	100.603598	5,030,179.90	30,179.90	0.43
3134GUH78	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.629794	10,062,979.40	62,979.40	0.87
		Base		100.000000	10,000,000.00	100.629794	10,062,979.40	62,979.40	0.87
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	101.409944	5,070,497.20	70,497.20	0.44
		Base		100.000000	5,000,000.00	101.409944	5,070,497.20	70,497.20	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
3134GVCN6	FREDDIE MAC NOTES 02/25 1.75					1.750000	18 Feb 2025		
		Local	10,000,000.000	99.988226	9,998,822.63	100.050528	10,005,052.80	6,230.17	0.86
		Base		99.988226	9,998,822.63	100.050528	10,005,052.80	6,230.17	0.86
3134GWAR7	FREDDIE MAC NOTES 07/25 0.75					0.750000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.021277	10,002,127.70	2,127.70	0.86
		Base		100.000000	10,000,000.00	100.021277	10,002,127.70	2,127.70	0.86
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.993161	9,999,316.10	102.303802	10,230,380.20	231,064.10	0.88
		Base		99.993161	9,999,316.10	102.303802	10,230,380.20	231,064.10	0.88
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.965314	15,994,450.21	103.588353	16,574,136.48	579,686.27	1.43
		Base		99.965314	15,994,450.21	103.588353	16,574,136.48	579,686.27	1.43
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	3,095,854.820	99.770998	3,088,765.25	102.395440	3,170,014.16	81,248.91	0.27
Original Face:		Base	11,452,445.000	99.770998	3,088,765.25	102.395440	3,170,014.16	81,248.91	0.27
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	4,129,237.960	100.282362	4,140,897.36	102.265980	4,222,805.67	81,908.31	0.36
Original Face:		Base	11,058,708.000	100.282362	4,140,897.36	102.265980	4,222,805.67	81,908.31	0.36
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
		Local	0.010	476,400.000000	47.64	100.000000	0.01	-47.63	0.00
Original Face:		Base	38,900,000.000	476,400.000000	47.64	100.000000	0.01	-47.63	0.00
3136G4A78	FANNIE MAE NOTES 07/24 0.58					0.580000	22 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.019587	10,001,958.70	1,958.70	0.86
		Base		100.000000	10,000,000.00	100.019587	10,001,958.70	1,958.70	0.86
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.071612	5,003,580.60	3,580.60	0.43
		Base		100.000000	5,000,000.00	100.071612	5,003,580.60	3,580.60	0.43
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	256,678.400	98.642593	253,194.23	100.606200	258,234.38	5,040.15	0.02
Original Face:		Base	5,000,000.000	98.642593	253,194.23	100.606200	258,234.38	5,040.15	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
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,880,450.600	99.977906	1,880,035.14	102.850520	1,934,053.22	54,018.08	0.17
Original Face:		Base	10,000,000.000	99.977906	1,880,035.14	102.850520	1,934,053.22	54,018.08	0.17
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	1,037,783.000	102.854758	1,067,409.19	101.063920	1,048,824.18	-18,585.01	0.09
Original Face:		Base	10,000,000.000	102.854758	1,067,409.19	101.063920	1,048,824.18	-18,585.01	0.09
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,056,833.380	100.723735	2,071,719.40	102.399080	2,106,178.46	34,459.06	0.18
Original Face:		Base	12,022,600.000	100.723735	2,071,719.40	102.399080	2,106,178.46	34,459.06	0.18
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	3,253,340.600	100.359065	3,265,022.20	102.332220	3,329,215.66	64,193.46	0.29
Original Face:		Base	15,363,692.000	100.359065	3,265,022.20	102.332220	3,329,215.66	64,193.46	0.29
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	5,189,787.120	101.286139	5,256,535.00	103.144140	5,352,961.29	96,426.29	0.46
Original Face:		Base	24,000,000.000	101.286139	5,256,535.00	103.144140	5,352,961.29	96,426.29	0.46
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	416,057.600	100.330485	417,432.61	100.320150	417,389.61	-43.00	0.04
Original Face:		Base	10,000,000.000	100.330485	417,432.61	100.320150	417,389.61	-43.00	0.04
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	887,994.830	100.741839	894,582.32	100.158850	889,405.41	-5,176.91	0.08
Original Face:		Base	29,723,368.000	100.741839	894,582.32	100.158850	889,405.41	-5,176.91	0.08
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,013,816.970	101.621559	1,030,256.61	103.895390	1,053,309.09	23,052.48	0.09
Original Face:		Base	9,815,000.000	101.621559	1,030,256.61	103.895390	1,053,309.09	23,052.48	0.09
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	4,046,535.000	101.737037	4,116,824.79	101.392020	4,102,863.58	-13,961.21	0.35
Original Face:		Base	10,000,000.000	101.737037	4,116,824.79	101.392020	4,102,863.58	-13,961.21	0.35
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	5,141,514.740	99.895841	5,136,159.37	101.861050	5,237,200.90	101,041.53	0.45
Original Face:		Base	14,712,277.000	99.895841	5,136,159.37	101.861050	5,237,200.90	101,041.53	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
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	818,185.900	101.645432	831,648.59	104.274830	853,161.96	21,513.37	0.07
Original Face:		Base	10,000,000.000	101.645432	831,648.59	104.274830	853,161.96	21,513.37	0.07
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	911,258.710	108.738445	990,888.55	112.212570	1,022,546.82	31,658.27	0.09
Original Face:		Base	12,777,000.000	108.738445	990,888.55	112.212570	1,022,546.82	31,658.27	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	307,530.500	105.769590	325,273.75	118.599660	364,730.13	39,456.38	0.03
Original Face:		Base	10,000,000.000	105.769590	325,273.75	118.599660	364,730.13	39,456.38	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	293,040.100	104.114761	305,098.00	111.912560	327,948.68	22,850.68	0.03
Original Face:		Base	5,000,000.000	104.114761	305,098.00	111.912560	327,948.68	22,850.68	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	277,740.320	102.507609	284,704.96	103.176660	286,563.19	1,858.23	0.02
Original Face:		Base	16,000,000.000	102.507609	284,704.96	103.176660	286,563.19	1,858.23	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	196,510.300	104.958157	206,253.59	109.067190	214,328.26	8,074.67	0.02
Original Face:		Base	5,000,000.000	104.958157	206,253.59	109.067190	214,328.26	8,074.67	0.02
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	830,951.020	102.687031	853,278.93	103.496244	860,003.10	6,724.17	0.07
Original Face:		Base	9,875,825.000	102.687031	853,278.93	103.496244	860,003.10	6,724.17	0.07
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	1,212,158.690	99.944623	1,211,487.43	103.916790	1,259,636.40	48,148.97	0.11
Original Face:		Base	5,000,000.000	99.944623	1,211,487.43	103.916790	1,259,636.40	48,148.97	0.11
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	2,746,751.200	100.974910	2,773,529.55	103.014870	2,829,562.18	56,032.63	0.24
Original Face:		Base	10,000,000.000	100.974910	2,773,529.55	103.014870	2,829,562.18	56,032.63	0.24
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	289,038.900	99.689765	288,142.20	100.498530	290,479.85	2,337.65	0.03
Original Face:		Base	2,000,000.000	99.689765	288,142.20	100.498530	290,479.85	2,337.65	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
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	1,916,023.300	100.125772	1,918,433.12	103.454580	1,982,213.86	63,780.74	0.17
Original Face:		Base	5,000,000.000	100.125772	1,918,433.12	103.454580	1,982,213.86	63,780.74	0.17
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,352,304.050	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.29
Original Face:		Base	10,000,000.000	95.498536	3,201,401.30	100.628040	3,373,357.86	171,956.56	0.29
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,420,824.100	94.505212	6,068,013.41	102.033330	6,551,380.64	483,367.23	0.57
Original Face:		Base	10,000,000.000	94.505212	6,068,013.41	102.033330	6,551,380.64	483,367.23	0.57
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
		Local	4,501,463.140	100.000000	4,501,463.14	101.158080	4,553,593.68	52,130.54	0.39
Original Face:		Base	11,635,033.000	100.000000	4,501,463.14	101.158080	4,553,593.68	52,130.54	0.39
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,954,187.070	97.749740	3,865,207.57	104.685520	4,139,461.30	274,253.73	0.36
Original Face:		Base	5,000,000.000	97.749740	3,865,207.57	104.685520	4,139,461.30	274,253.73	0.36
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	2,641,301.400	100.813747	2,662,794.91	104.689280	2,765,159.42	102,364.51	0.24
Original Face:		Base	10,000,000.000	100.813747	2,662,794.91	104.689280	2,765,159.42	102,364.51	0.24
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	2,679,617.000	100.224482	2,685,632.27	103.503650	2,773,501.40	87,869.13	0.24
Original Face:		Base	10,000,000.000	100.224482	2,685,632.27	103.503650	2,773,501.40	87,869.13	0.24
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,101,698.490	95.885374	2,974,075.21	102.245770	3,171,355.50	197,280.29	0.27
Original Face:		Base	4,000,000.000	95.885374	2,974,075.21	102.245770	3,171,355.50	197,280.29	0.27
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,261,926.570	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.38
Original Face:		Base	5,000,000.000	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	0.38
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
		Local	1,840,726.450	98.932699	1,821,080.36	101.895720	1,875,621.47	54,541.11	0.16
Original Face:		Base	5,000,000.000	98.932699	1,821,080.36	101.895720	1,875,621.47	54,541.11	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
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	4,647,194.000	Local	99.901461	4,642,614.71	103.031630	4,788,079.73	145,465.02	0.41
Original Face:	10,000,000.000	Base	99.901461	4,642,614.71	103.031630	4,788,079.73	145,465.02	0.41
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD				2.250000	20 Dec 2042		
	1,353,923.650	Local	99.242501	1,343,667.69	101.067320	1,368,374.35	24,706.66	0.12
Original Face:	5,000,000.000	Base	99.242501	1,343,667.69	101.067320	1,368,374.35	24,706.66	0.12
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	1,709,353.850	Local	99.275308	1,696,966.30	101.819870	1,740,461.87	43,495.57	0.15
Original Face:	5,000,000.000	Base	99.275308	1,696,966.30	101.819870	1,740,461.87	43,495.57	0.15
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	2,081,149.450	Local	100.068422	2,082,573.41	102.589370	2,135,038.11	52,464.70	0.18
Original Face:	5,000,000.000	Base	100.068422	2,082,573.41	102.589370	2,135,038.11	52,464.70	0.18
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	3,877,868.050	Local	99.616966	3,863,014.48	104.159910	4,039,183.87	176,169.39	0.35
Original Face:	5,000,000.000	Base	99.616966	3,863,014.48	104.159910	4,039,183.87	176,169.39	0.35
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	3,143,857.860	Local	99.868878	3,139,735.58	104.910450	3,298,235.43	158,499.85	0.28
Original Face:	9,953,662.330	Base	99.868878	3,139,735.58	104.910450	3,298,235.43	158,499.85	0.28
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	7,000,000.000	Local	105.981949	7,418,736.44	107.236135	7,506,529.45	87,793.01	0.65
		Base	105.981949	7,418,736.44	107.236135	7,506,529.45	87,793.01	0.65
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000					15 Nov 2019		
	0.000	Local	0.000000	84,915.60	0.000000	0.00	-84,915.60	0.00
		Base	0.000000	84,915.60	0.000000	0.00	-84,915.60	0.00
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.418817	1,737,245.54	103.142370	1,784,363.00	47,117.46	0.15
		Base	100.418817	1,737,245.54	103.142370	1,784,363.00	47,117.46	0.15
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	5,000,000.000	Local	99.719174	4,985,958.69	101.348543	5,067,427.15	81,468.46	0.44
		Base	99.719174	4,985,958.69	101.348543	5,067,427.15	81,468.46	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	65,000,000.000	Local	99.990741	64,993,981.34	100.191250	65,124,312.50	130,331.16	5.62
		Base	99.990741	64,993,981.34	100.191250	65,124,312.50	130,331.16	5.62
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020		
	55,000,000.000	Local	99.986560	54,992,607.85	100.418124	55,229,968.20	237,360.35	4.77
		Base	99.986560	54,992,607.85	100.418124	55,229,968.20	237,360.35	4.77
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	15,000,000.000	Local	100.013054	15,001,958.09	100.665882	15,099,882.30	97,924.21	1.30
		Base	100.013054	15,001,958.09	100.665882	15,099,882.30	97,924.21	1.30
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	10,000,000.000	Local	100.006629	10,000,662.91	100.854588	10,085,458.80	84,795.89	0.87
		Base	100.006629	10,000,662.91	100.854588	10,085,458.80	84,795.89	0.87
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	25,000,000.000	Local	99.997975	24,999,493.73	101.171875	25,292,968.75	293,475.02	2.18
		Base	99.997975	24,999,493.73	101.171875	25,292,968.75	293,475.02	2.18
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021		
	10,000,000.000	Local	100.017195	10,001,719.52	101.363281	10,136,328.10	134,608.58	0.87
		Base	100.017195	10,001,719.52	101.363281	10,136,328.10	134,608.58	0.87
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.43
		Base	99.894713	4,994,735.65	100.570312	5,028,515.60	33,779.95	0.43
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
912828VP2	US TREASURY N/B 07/20 2				2.000000	31 Jul 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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.879938	19,975,987.52	101.863281	20,372,656.20	396,668.68	1.76
		Base	99.879938	19,975,987.52	101.863281	20,372,656.20	396,668.68	1.76
US DOLLAR Total								
	522,036,338.510	Local		522,522,827.41		530,158,756.19	7,635,928.78	45.76
Original Face:	468,317,603.330	Base		522,522,827.41		530,158,756.19	7,635,928.78	45.76
FIXED INCOME Total								
	522,036,338.510	Base		522,522,827.41		530,158,756.19	7,635,928.78	45.76
Original Face:	468,317,603.330							

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									
		1,150,635,013.190	Base		1,151,034,824.93		1,158,689,274.13	7,654,449.20	100.00
	Original Face:	468,317,603.330							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			21,470.010	1.000000	21,470.01	1.000000	21,470.01	0.00	0.00
		Base		1.000000	21,470.01	1.000000	21,470.01	0.00	0.00
US DOLLAR Total									
			21,470.010		21,470.01		21,470.01	0.00	0.00
		Base			21,470.01		21,470.01	0.00	0.00
CASH Total									
			21,470.010	Base	21,470.01		21,470.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DHX7	APPLE INC					1.590000	31 Aug 2020		
			10,000,000.000	99.867500	9,986,750.00	99.867500	9,986,750.00	0.00	0.50
		Base		99.867500	9,986,750.00	99.867500	9,986,750.00	0.00	0.50
03785DJP2	APPLE INC					0.170000	23 Sep 2020		
			25,000,000.000	99.974972	24,993,743.06	99.974972	24,993,743.06	0.00	1.24
		Base		99.974972	24,993,743.06	99.974972	24,993,743.06	0.00	1.24
03785DLW4	APPLE INC					1.680000	30 Nov 2020		
			10,000,000.000	99.435333	9,943,533.33	99.942100	9,994,210.00	50,676.67	0.50
		Base		99.435333	9,943,533.33	99.942100	9,994,210.00	50,676.67	0.50
03785DMJ2	APPLE INC					1.700000	18 Dec 2020		
			10,000,000.000	99.343611	9,934,361.11	99.941000	9,994,100.00	59,738.89	0.50
		Base		99.343611	9,934,361.11	99.941000	9,994,100.00	59,738.89	0.50
06367BPD5	BANK OF MONTREAL-					0.140000	31 Aug 2020		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.00
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	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
07010JHR5	BASIN ELEC PWR COOP				0.180000	25 Aug 2020		
	10,000,000.000	Local	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.50
		Base	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.50
091995001	BLACKROCK INVT QUALITY				0.000000	03 Aug 2020		
	35,000,552.280	Local	100.000000	35,000,552.28	100.000000	35,000,552.28	0.00	1.74
		Base	100.000000	35,000,552.28	100.000000	35,000,552.28	0.00	1.74
14178LH37	CARGILL INC				0.200000	03 Aug 2020		
	15,000,000.000	Local	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.75
		Base	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.75
15060XHH8	CEDAR SPRING CPTL CO				0.200000	17 Aug 2020		
	6,100,000.000	Local	99.991111	6,099,457.78	99.991111	6,099,457.78	0.00	0.30
		Base	99.991111	6,099,457.78	99.991111	6,099,457.78	0.00	0.30
15060XHS4	CEDAR SPRING CPTL CO				0.220000	26 Aug 2020		
	1,500,000.000	Local	99.984722	1,499,770.83	99.984722	1,499,770.83	0.00	0.07
		Base	99.984722	1,499,770.83	99.984722	1,499,770.83	0.00	0.07
15060XHX3	CEDAR SPRING CPTL CO				0.300000	31 Aug 2020		
	15,000,000.000	Local	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.75
		Base	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.75
16677JHS8	CHEVRON CORP				0.800000	26 Aug 2020		
	10,000,000.000	Local	99.944444	9,994,444.44	99.944444	9,994,444.44	0.00	0.50
		Base	99.944444	9,994,444.44	99.944444	9,994,444.44	0.00	0.50
16677JJH0	CHEVRON CORP				1.600000	17 Sep 2020		
	10,000,000.000	Local	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.50
		Base	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.50
16677JJW7	CHEVRON CORP				0.200000	30 Sep 2020		
	10,000,000.000	Local	99.966667	9,996,666.66	99.966667	9,996,666.66	0.00	0.50
		Base	99.966667	9,996,666.66	99.966667	9,996,666.66	0.00	0.50
16677JLW4	CHEVRON CORP				0.210000	30 Nov 2020		
	20,000,000.000	Local	99.929417	19,985,883.33	99.945400	19,989,080.00	3,196.67	1.00
		Base	99.929417	19,985,883.33	99.945400	19,989,080.00	3,196.67	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
19121AJ10	COCA-COLA COMPANY					0.140000	01 Sep 2020		
		Local	20,000,000.000	99.987944	19,997,588.89	99.987944	19,997,588.89	0.00	1.00
		Base		99.987944	19,997,588.89	99.987944	19,997,588.89	0.00	1.00
19121AJP7	COCA-COLA COMPANY					0.150000	23 Sep 2020		
		Local	25,000,000.000	99.977917	24,994,479.17	99.977917	24,994,479.17	0.00	1.24
		Base		99.977917	24,994,479.17	99.977917	24,994,479.17	0.00	1.24
19121AP13	COCA-COLA COMPANY					1.070000	01 Feb 2021		
		Local	5,000,000.000	99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	0.25
		Base		99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	0.25
2063C0HS4	CONCORD MIN CPTL CO					0.350000	26 Aug 2020		
		Local	15,000,000.000	99.975694	14,996,354.17	99.975694	14,996,354.17	0.00	0.75
		Base		99.975694	14,996,354.17	99.975694	14,996,354.17	0.00	0.75
2063C0HU9	CONCORD MIN CPTL CO					0.200000	28 Aug 2020		
		Local	18,850,000.000	99.985000	18,847,172.50	99.985000	18,847,172.50	0.00	0.94
		Base		99.985000	18,847,172.50	99.985000	18,847,172.50	0.00	0.94
22845AQR4	CROWN POINT CAP CO.					0.293750	05 Nov 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
2284K0K95	CROWN POINT CAP CO.					0.260000	09 Oct 2020		
		Local	20,000,000.000	99.950167	19,990,033.34	99.950167	19,990,033.34	0.00	1.00
		Base		99.950167	19,990,033.34	99.950167	19,990,033.34	0.00	1.00
30229AJV2	EXXON MOBIL CORP					0.220000	29 Sep 2020		
		Local	15,000,000.000	99.963944	14,994,591.67	99.963944	14,994,591.67	0.00	0.75
		Base		99.963944	14,994,591.67	99.963944	14,994,591.67	0.00	0.75
30229AK65	EXXON MOBIL CORP					0.240000	06 Oct 2020		
		Local	10,000,000.000	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.50
		Base		99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.50
30229AL31	EXXON MOBIL CORP					0.190000	03 Nov 2020		
		Local	15,000,000.000	99.950389	14,992,558.33	99.958800	14,993,820.00	1,261.67	0.75
		Base		99.950389	14,992,558.33	99.958800	14,993,820.00	1,261.67	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229ALW7	EXXON MOBIL CORP					0.290000	30 Nov 2020		
		Local	10,000,000.000	99.902528	9,990,252.77	99.942100	9,994,210.00	3,957.23	0.50
		Base		99.902528	9,990,252.77	99.942100	9,994,210.00	3,957.23	0.50
36955DJH4	GEN DYNAMICS CORP					0.180000	17 Sep 2020		
		Local	25,000,000.000	99.976500	24,994,125.00	99.976500	24,994,125.00	0.00	1.24
		Base		99.976500	24,994,125.00	99.976500	24,994,125.00	0.00	1.24
37829ACQ9	GLENCOVE FDG DAC/LLC					0.321630	23 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
37829ACR7	GLENCOVE FDG DAC/LLC					0.340630	27 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
37829ADA3	GLENCOVE FDG DAC/LLC					0.336750	13 Nov 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
37829ADK1	GLENCOVE FDG DAC/LLC					0.530880	14 Oct 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
38346LJR8	GOTHAM FDG CORP					0.260000	25 Sep 2020		
		Local	17,500,000.000	99.960278	17,493,048.61	99.960278	17,493,048.61	0.00	0.87
		Base		99.960278	17,493,048.61	99.960278	17,493,048.61	0.00	0.87
38346LKT2	GOTHAM FDG CORP					0.250000	27 Oct 2020		
		Local	10,000,000.000	99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.50
		Base		99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.50
40588LJ18	HALKIN FINANCE LLC USC					0.270000	01 Sep 2020		
		Local	15,000,000.000	99.976750	14,996,512.50	99.976750	14,996,512.50	0.00	0.75
		Base		99.976750	14,996,512.50	99.976750	14,996,512.50	0.00	0.75
47816FKW0	JOHNSON & JOHNSON					0.170000	30 Oct 2020		
		Local	25,000,000.000	99.957500	24,989,375.00	99.966000	24,991,500.00	2,125.00	1.24
		Base		99.957500	24,989,375.00	99.966000	24,991,500.00	2,125.00	1.24

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816FLW9	JOHNSON & JOHNSON				0.190000	30 Nov 2020		
	25,000,000.000	Local	99.936139	24,984,034.72	99.948700	24,987,175.00	3,140.28	1.24
		Base	99.936139	24,984,034.72	99.948700	24,987,175.00	3,140.28	1.24
48802TZ40	KELLS FDG LLC				0.270000	15 Oct 2020		
	10,000,000.000	Local	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.50
		Base	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.50
56274LK52	MANHATTAN ASSET FDG.				0.220000	05 Oct 2020		
	15,000,000.000	Local	99.960278	14,994,041.66	99.960278	14,994,041.66	0.00	0.75
		Base	99.960278	14,994,041.66	99.960278	14,994,041.66	0.00	0.75
57576JH62	MASSACHUSETTS MUT LIFE INS CO				0.130000	06 Aug 2020		
	25,000,000.000	Local	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.25
		Base	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.25
57576JHB1	MASSACHUSETTS MUT LIFE INS CO				0.130000	11 Aug 2020		
	25,000,000.000	Local	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.25
		Base	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.25
58934AHJ8	MERCK & CO. INC				0.250000	18 Aug 2020		
	15,000,000.000	Local	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.75
		Base	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.75
58934AHM1	MERCK & CO. INC				0.250000	21 Aug 2020		
	10,000,000.000	Local	99.986111	9,998,611.11	99.986111	9,998,611.11	0.00	0.50
		Base	99.986111	9,998,611.11	99.986111	9,998,611.11	0.00	0.50
59157TJU8	METLIFE SHORT TERM FDG				0.290000	28 Sep 2020		
	10,000,000.000	Local	99.953278	9,995,327.78	99.953278	9,995,327.78	0.00	0.50
		Base	99.953278	9,995,327.78	99.953278	9,995,327.78	0.00	0.50
59157TLJ0	METLIFE SHORT TERM FDG				0.200000	18 Nov 2020		
	15,000,000.000	Local	99.939444	14,990,916.67	99.958000	14,993,700.00	2,783.33	0.75
		Base	99.939444	14,990,916.67	99.958000	14,993,700.00	2,783.33	0.75
59157TME0	METLIFE SHORT TERM FDG				0.220000	14 Dec 2020		
	25,000,000.000	Local	99.917500	24,979,375.00	99.941200	24,985,300.00	5,925.00	1.24
		Base	99.917500	24,979,375.00	99.941200	24,985,300.00	5,925.00	1.24

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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
63743CH71	NATL RURAL UTIL COOP				0.110000	07 Aug 2020		
	20,000,000.000	Local	99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	1.00
		Base	99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	1.00
63763PHX0	NATIONAL SECS CLEARING				0.170000	31 Aug 2020		
	25,000,000.000	Local	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.24
		Base	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.24
63763PJ18	NATIONAL SECS CLEARING				0.150000	01 Sep 2020		
	10,000,000.000	Local	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.50
		Base	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.50
63763PJE0	NATIONAL SECS CLEARING				0.140000	14 Sep 2020		
	15,000,000.000	Local	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.75
		Base	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.75
64106GKN2	NESTLE FIN FRANCE S.				0.140000	22 Oct 2020		
	25,000,000.000	Local	99.968111	24,992,027.78	99.968111	24,992,027.78	0.00	1.24
		Base	99.968111	24,992,027.78	99.968111	24,992,027.78	0.00	1.24
64951WHA5	NEW YORK LFE CAP COR				0.180000	10 Aug 2020		
	15,000,000.000	Local	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.75
		Base	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.75
64951WJF2	NEW YORK LFE CAP COR				0.170000	15 Sep 2020		
	9,153,000.000	Local	99.978750	9,151,054.99	99.978750	9,151,054.99	0.00	0.46
		Base	99.978750	9,151,054.99	99.978750	9,151,054.99	0.00	0.46
64951WKM5	NEW YORK LFE CAP COR				0.150000	21 Oct 2020		
	20,000,000.000	Local	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	1.00
		Base	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	1.00
66844CHU1	NORTHWESTERN UNIVERS				0.150000	28 Aug 2020		
	25,000,000.000	Local	99.988750	24,997,187.58	99.988750	24,997,187.58	0.00	1.24
		Base	99.988750	24,997,187.58	99.988750	24,997,187.58	0.00	1.24
6698M4J86	NOVARTIS FNC CRP				0.160000	08 Sep 2020		
	14,000,000.000	Local	99.983111	13,997,635.55	99.983111	13,997,635.55	0.00	0.70
		Base	99.983111	13,997,635.55	99.983111	13,997,635.55	0.00	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
6698M4JM5	NOVARTIS FNC CRP					0.180000	21 Sep 2020		
		Local	19,000,000.000	99.974500	18,995,155.00	99.974500	18,995,155.00	0.00	0.95
		Base		99.974500	18,995,155.00	99.974500	18,995,155.00	0.00	0.95
6698M4LP5	NOVARTIS FNC CRP					0.220000	23 Nov 2020		
		Local	15,000,000.000	99.930333	14,989,550.00	99.946800	14,992,020.00	2,470.00	0.75
		Base		99.930333	14,989,550.00	99.946800	14,992,020.00	2,470.00	0.75
71708EK20	PFIZER INC					0.160000	02 Oct 2020		
		Local	6,250,000.000	99.972444	6,248,277.78	99.972444	6,248,277.78	0.00	0.31
		Base		99.972444	6,248,277.78	99.972444	6,248,277.78	0.00	0.31
71708EK61	PFIZER INC					0.200000	06 Oct 2020		
		Local	15,000,000.000	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.75
		Base		99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.75
71708EKN4	PFIZER INC					0.130000	22 Oct 2020		
		Local	15,000,000.000	99.970389	14,995,558.33	99.970389	14,995,558.33	0.00	0.75
		Base		99.970389	14,995,558.33	99.970389	14,995,558.33	0.00	0.75
71708EL37	PFIZER INC					0.230000	03 Nov 2020		
		Local	15,000,000.000	99.939944	14,990,991.66	99.958800	14,993,820.00	2,828.34	0.75
		Base		99.939944	14,990,991.66	99.958800	14,993,820.00	2,828.34	0.75
74271TH71	PROCTOR GAMBLE AND CO					0.250000	07 Aug 2020		
		Local	25,000,000.000	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.25
		Base		99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.25
74271TK51	PROCTOR GAMBLE AND CO					0.160000	05 Oct 2020		
		Local	25,000,000.000	99.971111	24,992,777.77	99.971111	24,992,777.77	0.00	1.24
		Base		99.971111	24,992,777.77	99.971111	24,992,777.77	0.00	1.24
8010M2JE3	SANOFI					0.230000	14 Sep 2020		
		Local	10,000,000.000	99.971889	9,997,188.89	99.971889	9,997,188.89	0.00	0.50
		Base		99.971889	9,997,188.89	99.971889	9,997,188.89	0.00	0.50
8225X2HX5	SHELL INTNL FNC B.V					1.635000	31 Aug 2020		
		Local	4,000,000.000	99.863750	3,994,550.00	99.863750	3,994,550.00	0.00	0.20
		Base		99.863750	3,994,550.00	99.863750	3,994,550.00	0.00	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
8225X2JU9	SHELL INTNL FNC B.V				1.770000	28 Sep 2020		
	10,000,000.000	Local	99.714833	9,971,483.33	99.714833	9,971,483.33	0.00	0.50
		Base	99.714833	9,971,483.33	99.714833	9,971,483.33	0.00	0.50
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	10,000,000.000	Local	99.616667	9,961,666.66	99.513100	9,951,310.00	-10,356.66	0.50
		Base	99.616667	9,961,666.66	99.513100	9,951,310.00	-10,356.66	0.50
86565CLE7	SUMITOMO MITSUI BKG CORP				0.230000	29 Oct 2020		
	20,000,000.000	Local	99.999998	19,999,999.64	99.999998	19,999,999.64	0.00	1.00
		Base	99.999998	19,999,999.64	99.999998	19,999,999.64	0.00	1.00
88602TLL5	THUNDER BAY FNDNG LLC				0.240000	20 Nov 2020		
	20,000,000.000	Local	99.926000	19,985,200.00	99.952400	19,990,480.00	5,280.00	1.00
		Base	99.926000	19,985,200.00	99.952400	19,990,480.00	5,280.00	1.00
89114NME2	TORONTO-DOMINION				0.200000	19 Aug 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.25
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.25
89119AJW9	TORONTO DOMINION BANK				0.230000	30 Sep 2020		
	25,000,000.000	Local	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	1.24
		Base	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	1.24
89233GKV7	TOYOTA MOTOR CREDIT				0.280000	29 Oct 2020		
	20,000,000.000	Local	99.930778	19,986,155.56	99.930778	19,986,155.56	0.00	1.00
		Base	99.930778	19,986,155.56	99.930778	19,986,155.56	0.00	1.00
89233GLQ7	TOYOTA MOTOR CREDIT				0.270000	24 Nov 2020		
	15,000,000.000	Local	99.913750	14,987,062.50	99.922100	14,988,315.00	1,252.50	0.75
		Base	99.913750	14,987,062.50	99.922100	14,988,315.00	1,252.50	0.75
90328AH55	USAA CAPITAL CORP				0.140000	05 Aug 2020		
	25,000,000.000	Local	99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	1.25
		Base	99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	1.25
91058TH58	UNITED HEALTHCARE CO				0.130000	05 Aug 2020		
	25,000,000.000	Local	99.998556	24,999,638.89	99.998556	24,999,638.89	0.00	1.25
		Base	99.998556	24,999,638.89	99.998556	24,999,638.89	0.00	1.25

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
91058TH74	UNITED HEALTHCARE CO				0.130000	07 Aug 2020		
	25,000,000.000	Local	99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	1.25
		Base	99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	1.25
9127962H1	TREASURY BILL 09/20 0.00000				0.162500	24 Sep 2020		
	10,000,000.000	Local	99.975625	9,997,562.50	99.975625	9,997,562.50	0.00	0.50
		Base	99.975625	9,997,562.50	99.975625	9,997,562.50	0.00	0.50
9127962J7	TREASURY BILL 10/20 0.00000				0.142500	01 Oct 2020		
	20,000,000.000	Local	99.976278	19,995,255.55	99.976278	19,995,255.55	0.00	1.00
		Base	99.976278	19,995,255.55	99.976278	19,995,255.55	0.00	1.00
9127963M9	TREASURY BILL 08/20 0.00000				0.146200	04 Aug 2020		
	10,000,000.000	Local	99.998782	9,999,878.17	99.998782	9,999,878.17	0.00	0.50
		Base	99.998782	9,999,878.17	99.998782	9,999,878.17	0.00	0.50
9127963R8	TREASURY BILL 09/20 0.00000				0.130000	01 Sep 2020		
	30,000,000.000	Local	99.988375	29,996,512.50	99.988375	29,996,512.50	0.00	1.49
		Base	99.988375	29,996,512.50	99.988375	29,996,512.50	0.00	1.49
912796TY5	TREASURY BILL 12/20 0.00000				0.157500	31 Dec 2020		
	10,000,000.000	Local	99.933500	9,993,350.00	99.955500	9,995,550.00	2,200.00	0.50
		Base	99.933500	9,993,350.00	99.955500	9,995,550.00	2,200.00	0.50
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021		
	10,000,000.000	Local	99.901200	9,990,120.00	99.935900	9,993,590.00	3,470.00	0.50
		Base	99.901200	9,990,120.00	99.935900	9,993,590.00	3,470.00	0.50
912796XH7	TREASURY BILL 09/20 0.00000				0.125000	03 Sep 2020		
	10,000,000.000	Local	99.988542	9,998,854.17	99.988542	9,998,854.17	0.00	0.50
		Base	99.988542	9,998,854.17	99.988542	9,998,854.17	0.00	0.50
92646KK27	VICTORY RECEIVABLES				0.240000	02 Oct 2020		
	20,000,000.000	Local	99.958667	19,991,733.33	99.958667	19,991,733.33	0.00	1.00
		Base	99.958667	19,991,733.33	99.958667	19,991,733.33	0.00	1.00
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.060000	03 Aug 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.74
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	03 Aug 2020		
	50,022,888.930	Local	100.000000	50,022,888.93	100.000000	50,022,888.93	0.00	2.49
		Base	100.000000	50,022,888.93	100.000000	50,022,888.93	0.00	2.49
966VMM002	JP MORGAN MONEY MARKET				0.000000	03 Aug 2020		
	50,020,896.310	Local	100.000000	50,020,896.31	100.000000	50,020,896.31	0.00	2.49
		Base	100.000000	50,020,896.31	100.000000	50,020,896.31	0.00	2.49
979QRC005	BANK OF AMERICA REPO				0.070000	03 Aug 2020		
	50,737,994.200	Local	100.000000	50,737,994.20	100.000000	50,737,994.20	0.00	2.53
		Base	100.000000	50,737,994.20	100.000000	50,737,994.20	0.00	2.53
US DOLLAR Total								
	1,582,135,331.720	Local		1,581,526,980.36		1,581,691,138.73	164,158.37	78.77
		Base		1,581,526,980.36		1,581,691,138.73	164,158.37	78.77
CASH EQUIVALENT Total								
	1,582,135,331.720	Base		1,581,526,980.36		1,581,691,138.73	164,158.37	78.77
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	1,238,888.210	Local	100.000000	1,238,888.21	100.061290	1,239,647.52	759.31	0.06
Original Face:	10,000,000.000	Base	100.000000	1,238,888.21	100.061290	1,239,647.52	759.31	0.06
3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR				0.220000	11 Dec 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	99.999111	14,999,866.65	-133.35	0.75
		Base	100.000000	15,000,000.00	99.999111	14,999,866.65	-133.35	0.75
3130AJR27	FEDERAL HOME LOAN BANK BONDS 10/20 VAR				0.195000	19 Oct 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	99.996406	14,999,460.90	-539.10	0.75
		Base	100.000000	15,000,000.00	99.996406	14,999,460.90	-539.10	0.75
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	15,000,000.000	Local	99.961250	14,994,187.50	99.977250	14,996,587.50	2,400.00	0.75
		Base	99.961250	14,994,187.50	99.977250	14,996,587.50	2,400.00	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1				1.634930	22 Feb 2021		
	3,764,294.580	Local	100.000000	3,764,294.58	100.109110	3,768,401.80	4,107.22	0.19
Original Face:	12,500,000.000	Base	100.000000	3,764,294.58	100.109110	3,768,401.80	4,107.22	0.19
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	1,773,159.000	Local	100.000000	1,773,159.00	100.162630	1,776,042.69	2,883.69	0.09
Original Face:	4,250,000.000	Base	100.000000	1,773,159.00	100.162630	1,776,042.69	2,883.69	0.09
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
	20,000,000.000	Local	99.960667	19,992,133.33	99.971000	19,994,200.00	2,066.67	1.00
		Base	99.960667	19,992,133.33	99.971000	19,994,200.00	2,066.67	1.00
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000					24 Aug 2020		
	15,000,000.000	Local	99.989778	14,998,466.67	99.995917	14,999,387.55	920.88	0.75
		Base	99.989778	14,998,466.67	99.995917	14,999,387.55	920.88	0.75
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000					15 Sep 2020		
	15,000,000.000	Local	99.981250	14,997,187.50	99.989250	14,998,387.50	1,200.00	0.75
		Base	99.981250	14,997,187.50	99.989250	14,998,387.50	1,200.00	0.75
9127962G3	TREASURY BILL 09/20 0.00000					17 Sep 2020		
	20,000,000.000	Local	99.977675	19,995,535.00	99.988125	19,997,625.00	2,090.00	1.00
		Base	99.977675	19,995,535.00	99.988125	19,997,625.00	2,090.00	1.00
9127962H1	TREASURY BILL 09/20 0.00000					24 Sep 2020		
	10,000,000.000	Local	99.976750	9,997,674.97	99.985556	9,998,555.60	880.63	0.50
		Base	99.976750	9,997,674.97	99.985556	9,998,555.60	880.63	0.50
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	10,000,000.000	Local	99.972465	9,997,246.53	99.983611	9,998,361.10	1,114.57	0.50
		Base	99.972465	9,997,246.53	99.983611	9,998,361.10	1,114.57	0.50
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
	20,000,000.000	Local	99.971250	19,994,250.05	99.979215	19,995,843.00	1,592.95	1.00
		Base	99.971250	19,994,250.05	99.979215	19,995,843.00	1,592.95	1.00
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00
		Base	0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
	10,000,000.000	Local	99.949195	9,994,919.46	99.966167	9,996,616.70	1,697.24	0.50
		Base	99.949195	9,994,919.46	99.966167	9,996,616.70	1,697.24	0.50
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
	10,000,000.000	Local	99.936320	9,993,631.96	99.962375	9,996,237.50	2,605.54	0.50
		Base	99.936320	9,993,631.96	99.962375	9,996,237.50	2,605.54	0.50
9127963K3	TREASURY BILL 12/20 0.00000				0.010000	17 Dec 2020		
	10,000,000.000	Local	99.929850	9,992,984.97	99.960806	9,996,080.60	3,095.63	0.50
		Base	99.929850	9,992,984.97	99.960806	9,996,080.60	3,095.63	0.50
9127963M9	TREASURY BILL 08/20 0.00000					04 Aug 2020		
	20,000,000.000	Local	99.998867	19,999,773.33	99.999771	19,999,954.20	180.87	1.00
		Base	99.998867	19,999,773.33	99.999771	19,999,954.20	180.87	1.00
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 2020		
	10,000,000.000	Local	99.993176	9,999,317.64	99.996250	9,999,625.00	307.36	0.50
		Base	99.993176	9,999,317.64	99.996250	9,999,625.00	307.36	0.50
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	10,000,000.000	Local	99.990933	9,999,093.33	99.994653	9,999,465.30	371.97	0.50
		Base	99.990933	9,999,093.33	99.994653	9,999,465.30	371.97	0.50
9127963T4	TREASURY BILL 01/21 0.00000				0.010000	07 Jan 2021		
	10,000,000.000	Local	99.928848	9,992,884.75	99.950937	9,995,093.70	2,208.95	0.50
		Base	99.928848	9,992,884.75	99.950937	9,995,093.70	2,208.95	0.50
9127963Z0	TREASURY BILL 09/20 0.00000				0.010000	22 Sep 2020		
	20,000,000.000	Local	99.975348	19,995,069.62	99.986111	19,997,222.20	2,152.58	1.00
		Base	99.975348	19,995,069.62	99.986111	19,997,222.20	2,152.58	1.00

& 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
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020		
	20,000,000.000	Local	99.972958	19,994,591.66	99.984167	19,996,833.40	2,241.74	1.00
		Base	99.972958	19,994,591.66	99.984167	19,996,833.40	2,241.74	1.00
9127964J5	CASH MGMT BILL 10/20 0.00000					20 Oct 2020		
	10,000,000.000	Local	99.965556	9,996,555.55	99.980500	9,998,050.00	1,494.45	0.50
		Base	99.965556	9,996,555.55	99.980500	9,998,050.00	1,494.45	0.50
9127964Q9	CASH MGMT BILL 11/20 0.00000					03 Nov 2020		
	10,000,000.000	Local	99.955350	9,995,535.00	99.975722	9,997,572.20	2,037.20	0.50
		Base	99.955350	9,995,535.00	99.975722	9,997,572.20	2,037.20	0.50
9127964R7	CASH MGMT BILL 11/20 0.00000					10 Nov 2020		
	10,000,000.000	Local	99.949500	9,994,950.00	99.979375	9,997,937.50	2,987.50	0.50
		Base	99.949500	9,994,950.00	99.979375	9,997,937.50	2,987.50	0.50
9127965D7	CASH MGMT BILL 12/20 0.00000					22 Dec 2020		
	10,000,000.000	Local	99.942006	9,994,200.55	99.960833	9,996,083.30	1,882.75	0.50
		Base	99.942006	9,994,200.55	99.960833	9,996,083.30	1,882.75	0.50
912796TJ8	TREASURY BILL 09/20 0.00000					10 Sep 2020		
	30,000,000.000	Local	99.982556	29,994,766.68	99.990236	29,997,070.80	2,304.12	1.49
		Base	99.982556	29,994,766.68	99.990236	29,997,070.80	2,304.12	1.49
912796TN9	TREASURY BILL 10/20 0.00000					08 Oct 2020		
	30,000,000.000	Local	99.969872	29,990,961.69	99.981667	29,994,500.10	3,538.41	1.49
		Base	99.969872	29,990,961.69	99.981667	29,994,500.10	3,538.41	1.49
912796TU3	TREASURY BILL 12/20 0.00000					03 Dec 2020		
	10,000,000.000	Local	99.941445	9,994,144.47	99.963569	9,996,356.90	2,212.43	0.50
		Base	99.941445	9,994,144.47	99.963569	9,996,356.90	2,212.43	0.50
912796UC1	TREASURY BILL 01/21 0.00000					28 Jan 2021		
	10,000,000.000	Local	99.930000	9,992,999.98	99.948083	9,994,808.30	1,808.32	0.50
		Base	99.930000	9,992,999.98	99.948083	9,994,808.30	1,808.32	0.50
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	10,000,000.000	Local	99.998465	9,999,846.53	99.999250	9,999,925.00	78.47	0.50
		Base	99.998465	9,999,846.53	99.999250	9,999,925.00	78.47	0.50
912796XH7	TREASURY BILL 09/20 0.00000					03 Sep 2020		
	10,000,000.000	Local	99.985792	9,998,579.15	99.991604	9,999,160.40	581.25	0.50
		Base	99.985792	9,998,579.15	99.991604	9,999,160.40	581.25	0.50
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021		
	4,503,591.840	Local	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.22
Original Face:	20,000,000.000	Base	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.22
US DOLLAR Total								
	426,279,933.630	Local		426,161,654.17		426,216,908.48	55,254.31	21.23
Original Face:	46,750,000.000	Base		426,161,654.17		426,216,908.48	55,254.31	21.23
FIXED INCOME Total								
	426,279,933.630	Base		426,161,654.17		426,216,908.48	55,254.31	21.23
Original Face:	46,750,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,008,436,735.360	Base		2,007,710,104.54		2,007,929,517.22	219,412.68	100.00
	Original Face:	46,750,000.000							

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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								
		-2,534.750	Local	1.000000	-2,534.75	1.000000	-2,534.75	0.00	0.00
			Base	1.000000	-2,534.75	1.000000	-2,534.75	0.00	0.00
US DOLLAR Total									
		-2,534.750	Local		-2,534.75		-2,534.75	0.00	0.00
			Base		-2,534.75		-2,534.75	0.00	0.00
CASH Total									
		-2,534.750	Base		-2,534.75		-2,534.75	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY					0.000000	03 Aug 2020		
		15,000,612.710	Local	100.000000	15,000,612.71	100.000000	15,000,612.71	0.00	0.93
			Base	100.000000	15,000,612.71	100.000000	15,000,612.71	0.00	0.93
22599G006	CREDIT AGRICOLE REPO REPO					0.070000	03 Aug 2020		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.10
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.10
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.102590	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.39
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.39
9127962H1	TREASURY BILL 09/20 0.00000					0.162000	24 Sep 2020		
		30,000,000.000	Local	99.975675	29,992,702.50	99.975675	29,992,702.50	0.00	1.86
			Base	99.975675	29,992,702.50	99.975675	29,992,702.50	0.00	1.86
9127962J7	TREASURY BILL 10/20 0.00000					0.135000	01 Oct 2020		
		40,000,000.000	Local	99.975827	39,990,330.65	99.975827	39,990,330.65	0.00	2.48
			Base	99.975827	39,990,330.65	99.975827	39,990,330.65	0.00	2.48

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
9127962R9	TREASURY BILL 10/20 0.00000				0.155000	15 Oct 2020		
	5,000,000.000	Local	99.967708	4,998,385.42	99.967708	4,998,385.42	0.00	0.31
		Base	99.967708	4,998,385.42	99.967708	4,998,385.42	0.00	0.31
9127962S7	TREASURY BILL 10/20 0.00000				0.155000	22 Oct 2020		
	5,000,000.000	Local	99.964694	4,998,234.72	99.964694	4,998,234.72	0.00	0.31
		Base	99.964694	4,998,234.72	99.964694	4,998,234.72	0.00	0.31
9127962T5	TREASURY BILL 10/20 0.00000				0.141300	29 Oct 2020		
	30,000,000.000	Local	99.964095	29,989,228.53	99.964095	29,989,228.53	0.00	1.86
		Base	99.964095	29,989,228.53	99.964095	29,989,228.53	0.00	1.86
9127963A5	TREASURY BILL 11/20 0.00000				0.115000	19 Nov 2020		
	10,000,000.000	Local	99.964861	9,996,486.11	99.964861	9,996,486.11	0.00	0.62
		Base	99.964861	9,996,486.11	99.964861	9,996,486.11	0.00	0.62
9127963B3	TREASURY BILL 11/20 0.00000				0.111000	27 Nov 2020		
	10,000,000.000	Local	99.963617	9,996,361.66	99.963617	9,996,361.66	0.00	0.62
		Base	99.963617	9,996,361.66	99.963617	9,996,361.66	0.00	0.62
9127963P2	TREASURY BILL 08/20 0.00000				0.106900	18 Aug 2020		
	10,000,000.000	Local	99.994952	9,999,495.20	99.994952	9,999,495.20	0.00	0.62
		Base	99.994952	9,999,495.20	99.994952	9,999,495.20	0.00	0.62
9127963R8	TREASURY BILL 09/20 0.00000				0.137500	01 Sep 2020		
	20,000,000.000	Local	99.988160	19,997,631.94	99.988160	19,997,631.94	0.00	1.24
		Base	99.988160	19,997,631.94	99.988160	19,997,631.94	0.00	1.24
9127963Y3	TREASURY BILL 09/20 0.00000				0.096300	15 Sep 2020		
	30,000,000.000	Local	99.986488	29,995,946.25	99.986488	29,995,946.25	0.00	1.86
		Base	99.986488	29,995,946.25	99.986488	29,995,946.25	0.00	1.86
912796TD1	TREASURY BILL 08/20 0.00000				0.120500	13 Aug 2020		
	10,000,000.000	Local	99.995983	9,999,598.33	99.995983	9,999,598.33	0.00	0.62
		Base	99.995983	9,999,598.33	99.995983	9,999,598.33	0.00	0.62
912796TN9	TREASURY BILL 10/20 0.00000				0.160000	08 Oct 2020		
	15,000,000.000	Local	99.969778	14,995,466.67	99.969778	14,995,466.67	0.00	0.93
		Base	99.969778	14,995,466.67	99.969778	14,995,466.67	0.00	0.93

& 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
912796TY5	TREASURY BILL 12/20 0.00000				0.155000	31 Dec 2020		
	10,000,000.000	Local	99.934556	9,993,455.56	99.955500	9,995,550.00	2,094.44	0.62
		Base	99.934556	9,993,455.56	99.955500	9,995,550.00	2,094.44	0.62
912796WZ8	TREASURY BILL 08/20 0.00000				0.106000	06 Aug 2020		
	40,000,000.000	Local	99.998549	39,999,419.44	99.998549	39,999,419.44	0.00	2.48
		Base	99.998549	39,999,419.44	99.998549	39,999,419.44	0.00	2.48
912796XE4	TREASURY BILL 02/21 0.00000				0.167500	25 Feb 2021		
	10,000,000.000	Local	99.903222	9,990,322.22	99.935900	9,993,590.00	3,267.78	0.62
		Base	99.903222	9,990,322.22	99.935900	9,993,590.00	3,267.78	0.62
912796XF1	TREASURY BILL 08/20 0.00000				0.110500	20 Aug 2020		
	10,000,000.000	Local	99.994168	9,999,416.81	99.994168	9,999,416.81	0.00	0.62
		Base	99.994168	9,999,416.81	99.994168	9,999,416.81	0.00	0.62
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	03 Aug 2020		
	51,689,171.450	Local	100.000000	51,689,171.45	100.000000	51,689,171.45	0.00	3.20
		Base	100.000000	51,689,171.45	100.000000	51,689,171.45	0.00	3.20
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	03 Aug 2020		
	75,071,340.270	Local	100.000000	75,071,340.27	100.000000	75,071,340.27	0.00	4.65
		Base	100.000000	75,071,340.27	100.000000	75,071,340.27	0.00	4.65
979QHR003	SOUTH STREET REPO				0.100000	03 Aug 2020		
	74,999,069.210	Local	100.000000	74,999,069.21	100.000000	74,999,069.21	0.00	4.65
		Base	100.000000	74,999,069.21	100.000000	74,999,069.21	0.00	4.65
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Aug 2020		
	2,535.060	Local	100.000000	2,535.06	100.000000	2,535.06	0.00	0.00
		Base	100.000000	2,535.06	100.000000	2,535.06	0.00	0.00
US DOLLAR Total								
	557,999,431.070	Local		557,931,913.08		557,937,275.30	5,362.22	34.59
		Base		557,931,913.08		557,937,275.30	5,362.22	34.59
CASH EQUIVALENT Total								
	557,999,431.070	Base		557,931,913.08		557,937,275.30	5,362.22	34.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
9127962G3	TREASURY BILL 09/20 0.00000						17 Sep 2020		
		Local	20,000,000.000	99.977806	19,995,561.13	99.988125	19,997,625.00	2,063.87	1.24
		Base		99.977806	19,995,561.13	99.988125	19,997,625.00	2,063.87	1.24
9127962H1	TREASURY BILL 09/20 0.00000						24 Sep 2020		
		Local	20,000,000.000	99.976375	19,995,275.06	99.985556	19,997,111.20	1,836.14	1.24
		Base		99.976375	19,995,275.06	99.985556	19,997,111.20	1,836.14	1.24
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
		Local	10,000,000.000	99.972465	9,997,246.53	99.983611	9,998,361.10	1,114.57	0.62
		Base		99.972465	9,997,246.53	99.983611	9,998,361.10	1,114.57	0.62
9127962R9	TREASURY BILL 10/20 0.00000						15 Oct 2020		
		Local	45,000,000.000	99.967361	44,985,312.49	99.979215	44,990,646.75	5,334.26	2.79
		Base		99.967361	44,985,312.49	99.979215	44,990,646.75	5,334.26	2.79
9127962S7	TREASURY BILL 10/20 0.00000					0.010000	22 Oct 2020		
		Local	45,000,000.000	99.971655	44,987,244.56	99.978056	44,990,125.20	2,880.64	2.79
		Base		99.971655	44,987,244.56	99.978056	44,990,125.20	2,880.64	2.79
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
		Local	30,000,000.000	99.969740	29,990,921.91	99.975833	29,992,749.90	1,827.99	1.86
		Base		99.969740	29,990,921.91	99.975833	29,992,749.90	1,827.99	1.86
9127962Z1	TREASURY BILL 11/20 0.00000					0.010000	12 Nov 2020		
		Local	10,000,000.000	99.958514	9,995,851.36	99.970542	9,997,054.20	1,202.84	0.62
		Base		99.958514	9,995,851.36	99.970542	9,997,054.20	1,202.84	0.62
9127963A5	TREASURY BILL 11/20 0.00000					0.010000	19 Nov 2020		
		Local	10,000,000.000	99.954167	9,995,416.69	99.969500	9,996,950.00	1,533.31	0.62
		Base		99.954167	9,995,416.69	99.969500	9,996,950.00	1,533.31	0.62
9127963B3	TREASURY BILL 11/20 0.00000						27 Nov 2020		
		Local	20,000,000.000	99.950014	19,990,002.82	99.967200	19,993,440.00	3,437.18	1.24
		Base		99.950014	19,990,002.82	99.967200	19,993,440.00	3,437.18	1.24

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963C1	TREASURY BILL 07/20 0.00000				0.010000	07 Jul 2020		
	0.000	Local	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
		Base	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
9127963F4	TREASURY BILL 07/20 0.00000				0.010000	21 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963G2	TREASURY BILL 07/20 0.00000				0.010000	28 Jul 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
	10,000,000.000	Local	99.936320	9,993,631.96	99.962375	9,996,237.50	2,605.54	0.62
		Base	99.936320	9,993,631.96	99.962375	9,996,237.50	2,605.54	0.62
9127963K3	TREASURY BILL 12/20 0.00000				0.010000	17 Dec 2020		
	10,000,000.000	Local	99.931958	9,993,195.84	99.960806	9,996,080.60	2,884.76	0.62
		Base	99.931958	9,993,195.84	99.960806	9,996,080.60	2,884.76	0.62
9127963M9	TREASURY BILL 08/20 0.00000				0.010000	04 Aug 2020		
	80,000,000.000	Local	99.998946	79,999,156.51	99.999771	79,999,816.80	660.29	4.96
		Base	99.998946	79,999,156.51	99.999771	79,999,816.80	660.29	4.96
9127963N7	TREASURY BILL 08/20 0.00000				0.010000	11 Aug 2020		
	30,000,000.000	Local	99.996553	29,998,965.84	99.998111	29,999,433.30	467.46	1.86
		Base	99.996553	29,998,965.84	99.998111	29,999,433.30	467.46	1.86
9127963P2	TREASURY BILL 08/20 0.00000				0.010000	18 Aug 2020		
	30,000,000.000	Local	99.992688	29,997,806.52	99.996250	29,998,875.00	1,068.48	1.86
		Base	99.992688	29,997,806.52	99.996250	29,998,875.00	1,068.48	1.86
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	10,000,000.000	Local	99.990933	9,999,093.33	99.994653	9,999,465.30	371.97	0.62
		Base	99.990933	9,999,093.33	99.994653	9,999,465.30	371.97	0.62
9127963R8	TREASURY BILL 09/20 0.00000				0.010000	01 Sep 2020		
	30,000,000.000	Local	99.987910	29,996,372.95	99.992347	29,997,704.10	1,331.15	1.86
		Base	99.987910	29,996,372.95	99.992347	29,997,704.10	1,331.15	1.86

& 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
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
		Local	10,000,000.000	99.928848	9,992,884.75	99.950937	9,995,093.70	2,208.95	0.62
		Base		99.928848	9,992,884.75	99.950937	9,995,093.70	2,208.95	0.62
9127963U1	TREASURY BILL 01/21 0.00000					0.010000	14 Jan 2021		
		Local	10,000,000.000	99.930834	9,993,083.36	99.951028	9,995,102.80	2,019.44	0.62
		Base		99.930834	9,993,083.36	99.951028	9,995,102.80	2,019.44	0.62
9127963V9	TREASURY BILL 01/21 0.00000					0.010000	21 Jan 2021		
		Local	10,000,000.000	99.937528	9,993,752.80	99.948937	9,994,893.70	1,140.90	0.62
		Base		99.937528	9,993,752.80	99.948937	9,994,893.70	1,140.90	0.62
9127963X5	TREASURY BILL 09/20 0.00000					0.010000	08 Sep 2020		
		Local	40,000,000.000	99.986608	39,994,643.15	99.990250	39,996,100.00	1,456.85	2.48
		Base		99.986608	39,994,643.15	99.990250	39,996,100.00	1,456.85	2.48
9127963Y3	TREASURY BILL 09/20 0.00000					0.010000	15 Sep 2020		
		Local	20,000,000.000	99.970875	19,994,175.00	99.988354	19,997,670.80	3,495.80	1.24
		Base		99.970875	19,994,175.00	99.988354	19,997,670.80	3,495.80	1.24
9127963Z0	TREASURY BILL 09/20 0.00000					0.010000	22 Sep 2020		
		Local	60,000,000.000	99.980259	59,988,155.63	99.986111	59,991,666.60	3,510.97	3.72
		Base		99.980259	59,988,155.63	99.986111	59,991,666.60	3,510.97	3.72
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 2020		
		Local	70,000,000.000	99.976551	69,983,585.36	99.984167	69,988,916.90	5,331.54	4.34
		Base		99.976551	69,983,585.36	99.984167	69,988,916.90	5,331.54	4.34
9127964J5	CASH MGMT BILL 10/20 0.00000						20 Oct 2020		
		Local	10,000,000.000	99.965556	9,996,555.55	99.980500	9,998,050.00	1,494.45	0.62
		Base		99.965556	9,996,555.55	99.980500	9,998,050.00	1,494.45	0.62
9127964K2	CASH MGMT BILL 10/20 0.00000						27 Oct 2020		
		Local	30,000,000.000	99.965587	29,989,676.00	99.977569	29,993,270.70	3,594.70	1.86
		Base		99.965587	29,989,676.00	99.977569	29,993,270.70	3,594.70	1.86
9127964Q9	CASH MGMT BILL 11/20 0.00000						03 Nov 2020		
		Local	10,000,000.000	99.955533	9,995,553.27	99.975722	9,997,572.20	2,018.93	0.62
		Base		99.955533	9,995,553.27	99.975722	9,997,572.20	2,018.93	0.62

& 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
9127964R7	CASH MGMT BILL 11/20 0.00000					10 Nov 2020		
	10,000,000.000	Local	99.949500	9,994,950.00	99.979375	9,997,937.50	2,987.50	0.62
		Base	99.949500	9,994,950.00	99.979375	9,997,937.50	2,987.50	0.62
9127965D7	CASH MGMT BILL 12/20 0.00000					22 Dec 2020		
	10,000,000.000	Local	99.942006	9,994,200.55	99.960833	9,996,083.30	1,882.75	0.62
		Base	99.942006	9,994,200.55	99.960833	9,996,083.30	1,882.75	0.62
9127965F2	CASH MGMT BILL 12/20 0.00000					29 Dec 2020		
	10,000,000.000	Local	99.945583	9,994,558.33	99.952722	9,995,272.20	713.87	0.62
		Base	99.945583	9,994,558.33	99.952722	9,995,272.20	713.87	0.62
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000				0.010000	16 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912796TD1	TREASURY BILL 08/20 0.00000				0.010000	13 Aug 2020		
	40,000,000.000	Local	99.996083	39,998,433.36	99.997500	39,999,000.00	566.64	2.48
		Base	99.996083	39,998,433.36	99.997500	39,999,000.00	566.64	2.48
912796TJ8	TREASURY BILL 09/20 0.00000				0.010000	10 Sep 2020		
	50,000,000.000	Local	99.983144	49,991,572.22	99.990236	49,995,118.00	3,545.78	3.10
		Base	99.983144	49,991,572.22	99.990236	49,995,118.00	3,545.78	3.10
912796TN9	TREASURY BILL 10/20 0.00000				0.010000	08 Oct 2020		
	35,000,000.000	Local	99.971397	34,989,988.83	99.981667	34,993,583.45	3,594.62	2.17
		Base	99.971397	34,989,988.83	99.981667	34,993,583.45	3,594.62	2.17
912796TP4	TREASURY BILL 11/20 0.00000					05 Nov 2020		
	10,000,000.000	Local	99.965200	9,996,520.00	99.975194	9,997,519.40	999.40	0.62
		Base	99.965200	9,996,520.00	99.975194	9,997,519.40	999.40	0.62
912796TU3	TREASURY BILL 12/20 0.00000					03 Dec 2020		
	10,000,000.000	Local	99.941616	9,994,161.64	99.963569	9,996,356.90	2,195.26	0.62
		Base	99.941616	9,994,161.64	99.963569	9,996,356.90	2,195.26	0.62

& 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
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
912796UC1	TREASURY BILL 01/21 0.00000					28 Jan 2021		
	10,000,000.000	Local	99.935000	9,993,500.02	99.948083	9,994,808.30	1,308.28	0.62
		Base	99.935000	9,993,500.02	99.948083	9,994,808.30	1,308.28	0.62
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		
	30,000,000.000	Local	99.998470	29,999,540.97	99.999250	29,999,775.00	234.03	1.86
		Base	99.998470	29,999,540.97	99.999250	29,999,775.00	234.03	1.86
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
912796XF1	TREASURY BILL 08/20 0.00000				0.010000	20 Aug 2020		
	60,000,000.000	Local	99.993605	59,996,163.09	99.995514	59,997,308.40	1,145.31	3.72
		Base	99.993605	59,996,163.09	99.995514	59,997,308.40	1,145.31	3.72
912796XG9	TREASURY BILL 08/20 0.00000					27 Aug 2020		
	50,000,000.000	Local	99.991133	49,995,566.32	99.993500	49,996,750.00	1,183.68	3.10
		Base	99.991133	49,995,566.32	99.993500	49,996,750.00	1,183.68	3.10
912796XH7	TREASURY BILL 09/20 0.00000				0.010000	03 Sep 2020		
	50,000,000.000	Local	99.986067	49,993,033.27	99.991604	49,995,802.00	2,768.73	3.10
		Base	99.986067	49,993,033.27	99.991604	49,995,802.00	2,768.73	3.10
US DOLLAR Total								
	1,055,000,000.000	Local		1,054,839,754.08		1,054,845,327.80	5,573.72	65.41
		Base		1,054,839,754.08		1,054,845,327.80	5,573.72	65.41
FIXED INCOME Total								
	1,055,000,000.000	Base		1,054,839,754.08		1,054,845,327.80	5,573.72	65.41

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

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

Base Currency: 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									
		1,612,996,896.320	Base		1,612,769,132.41		1,612,780,068.35	10,935.94	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00
CASH Total									
		0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.023790	31 Dec 2030		
		1,698.520	Local	99.989991	1,698.35	99.990000	1,698.35	0.00	0.00
			Base	99.989991	1,698.35	99.990000	1,698.35	0.00	0.00
US DOLLAR Total									
		1,698.520	Local		1,698.35		1,698.35	0.00	0.00
			Base		1,698.35		1,698.35	0.00	0.00
CASH EQUIVALENT Total									
		1,698.520	Base		1,698.35		1,698.35	0.00	0.00
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		160,138,099.537	Local	1.000273	160,181,852.45	1.000200	160,170,127.16	-11,725.29	23.95
			Base	1.000273	160,181,852.45	1.000200	160,170,127.16	-11,725.29	23.95

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
US DOLLAR Total									
		Local	160,138,099.537		160,181,852.45		160,170,127.16	-11,725.29	23.95
		Base			160,181,852.45		160,170,127.16	-11,725.29	23.95
EQUITY Total									
		Base	160,138,099.537		160,181,852.45		160,170,127.16	-11,725.29	23.95
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
040507GM1	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR					0.180000	01 Jul 2035		
		Local	15,950,000.000	100.000000	15,950,000.00	100.000000	15,950,000.00	0.00	2.38
		Base		100.000000	15,950,000.00	100.000000	15,950,000.00	0.00	2.38
040507JT3	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR					0.250000	01 Jul 2035		
		Local	5,465,000.000	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	0.82
		Base		100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	0.82
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					0.160000	15 May 2031		
		Local	18,000,000.000	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	2.69
		Base		100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	2.69
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
		Local	1,500,000.000	102.659217	1,539,888.25	103.844000	1,557,660.00	17,771.75	0.23
		Base		102.659217	1,539,888.25	103.844000	1,557,660.00	17,771.75	0.23
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	3,500,000.000	101.557239	3,554,503.35	101.991000	3,569,685.00	15,181.65	0.53
		Base		101.557239	3,554,503.35	101.991000	3,569,685.00	15,181.65	0.53
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.160000	01 Jul 2029		
		Local	11,775,000.000	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.76
		Base		100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.76
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					0.140000	01 Jul 2040		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.60

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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
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5				5.000000	01 Jul 2021		
	2,155,000.000	Local	103.500012	2,230,425.25	104.438000	2,250,638.90	20,213.65	0.34
		Base	103.500012	2,230,425.25	104.438000	2,250,638.90	20,213.65	0.34
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	103.179179	5,158,958.95	105.468000	5,273,400.00	114,441.05	0.79
		Base	103.179179	5,158,958.95	105.468000	5,273,400.00	114,441.05	0.79
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	102.941596	4,117,663.82	104.014000	4,160,560.00	42,896.18	0.62
		Base	102.941596	4,117,663.82	104.014000	4,160,560.00	42,896.18	0.62
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.160000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.45
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.45
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.170000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	0.98
		Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	0.98
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	101.886724	4,508,487.52	102.403000	4,531,332.75	22,845.23	0.68
		Base	101.886724	4,508,487.52	102.403000	4,531,332.75	22,845.23	0.68
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	105.593022	5,094,863.32	107.271000	5,175,825.75	80,962.43	0.77
		Base	105.593022	5,094,863.32	107.271000	5,175,825.75	80,962.43	0.77
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.160000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.77
		Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.77
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	103.423245	12,188,429.42	104.040000	12,261,114.00	72,684.58	1.83
		Base	103.423245	12,188,429.42	104.040000	12,261,114.00	72,684.58	1.83
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	102.092162	4,629,879.53	102.775000	4,660,846.25	30,966.72	0.70
		Base	102.092162	4,629,879.53	102.775000	4,660,846.25	30,966.72	0.70

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5					5.000000	01 Dec 2021		
		Local	5,000,000.000	104.512762	5,225,638.12	106.486000	5,324,300.00	98,661.88	0.80
		Base		104.512762	5,225,638.12	106.486000	5,324,300.00	98,661.88	0.80
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	550,000.000	103.108333	567,095.83	104.448000	574,464.00	7,368.17	0.09
		Base		103.108333	567,095.83	104.448000	574,464.00	7,368.17	0.09
407271FL4	HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR					0.190000	01 Apr 2028		
		Local	4,770,000.000	100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	0.71
		Base		100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	0.71
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					0.150000	15 May 2034		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.170000	01 Nov 2039		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.99
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.99
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.150000	01 Nov 2039		
		Local	4,285,000.000	100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.64
		Base		100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.64
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR					0.150000	01 Mar 2036		
		Local	4,650,000.000	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.70
		Base		100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.70
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
		Local	4,255,000.000	103.112664	4,387,443.86	104.249000	4,435,794.95	48,351.09	0.66
		Base		103.112664	4,387,443.86	104.249000	4,435,794.95	48,351.09	0.66
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
		Local	2,250,000.000	101.276191	2,278,714.29	101.585000	2,285,662.50	6,948.21	0.34
		Base		101.276191	2,278,714.29	101.585000	2,285,662.50	6,948.21	0.34
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
		Local	1,200,000.000	100.616581	1,207,398.97	100.935000	1,211,220.00	3,821.03	0.18
		Base		100.616581	1,207,398.97	100.935000	1,211,220.00	3,821.03	0.18

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486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	1,000,000.000	Local	101.947169	1,019,471.69	102.582000	1,025,820.00	6,348.31	0.15
		Base	101.947169	1,019,471.69	102.582000	1,025,820.00	6,348.31	0.15
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,000,000.000	Local	100.935011	2,018,700.21	101.260000	2,025,200.00	6,499.79	0.30
		Base	100.935011	2,018,700.21	101.260000	2,025,200.00	6,499.79	0.30
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	103.688878	3,110,666.33	105.122000	3,153,660.00	42,993.67	0.47
		Base	103.688878	3,110,666.33	105.122000	3,153,660.00	42,993.67	0.47
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,700,000.000	Local	100.911313	2,724,605.46	101.247000	2,733,669.00	9,063.54	0.41
		Base	100.911313	2,724,605.46	101.247000	2,733,669.00	9,063.54	0.41
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	3,750,000.000	Local	100.897571	3,783,658.93	101.260000	3,797,250.00	13,591.07	0.57
		Base	100.897571	3,783,658.93	101.260000	3,797,250.00	13,591.07	0.57
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,500,000.000	Local	100.941485	2,523,537.12	101.264000	2,531,600.00	8,062.88	0.38
		Base	100.941485	2,523,537.12	101.264000	2,531,600.00	8,062.88	0.38
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	106.695581	4,049,097.29	108.855000	4,131,047.25	81,949.96	0.62
		Base	106.695581	4,049,097.29	108.855000	4,131,047.25	81,949.96	0.62
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	103.828413	1,219,983.85	105.014000	1,233,914.50	13,930.65	0.18
		Base	103.828413	1,219,983.85	105.014000	1,233,914.50	13,930.65	0.18
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.140000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	2.96
		Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	2.96
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.160000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.27
		Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.27

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54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.160000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.13
		Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.13
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	104.323174	19,821,402.99	104.845000	19,920,550.00	99,147.01	2.98
		Base	104.323174	19,821,402.99	104.845000	19,920,550.00	99,147.01	2.98
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	107.989100	6,749,318.75	110.459000	6,903,687.50	154,368.75	1.03
		Base	107.989100	6,749,318.75	110.459000	6,903,687.50	154,368.75	1.03
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.140000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.24
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.24
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.160000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.61
		Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.61
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR				0.150000	01 Jul 2034		
	11,340,000.000	Local	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.70
		Base	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.70
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	14,000,000.000	Local	101.807629	14,253,068.08	101.991000	14,278,740.00	25,671.92	2.13
		Base	101.807629	14,253,068.08	101.991000	14,278,740.00	25,671.92	2.13
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	102.683642	4,107,345.66	103.616000	4,144,640.00	37,294.34	0.62
		Base	102.683642	4,107,345.66	103.616000	4,144,640.00	37,294.34	0.62
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.150000	01 Oct 2039		
	4,930,000.000	Local	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	0.74
		Base	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	0.74
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.140000	01 Apr 2043		
	22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.37
		Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.37

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594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR				0.150000	15 Oct 2052		
	3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.58
		Base	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.58
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.150000	15 Nov 2034		
	5,700,000.000	Local	100.000000	5,700,000.00	100.000000	5,700,000.00	0.00	0.85
		Base	100.000000	5,700,000.00	100.000000	5,700,000.00	0.00	0.85
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	104.158547	5,884,957.93	104.876000	5,925,494.00	40,536.07	0.89
		Base	104.158547	5,884,957.93	104.876000	5,925,494.00	40,536.07	0.89
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	103.307547	3,099,226.40	104.438000	3,133,140.00	33,913.60	0.47
		Base	103.307547	3,099,226.40	104.438000	3,133,140.00	33,913.60	0.47
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	9,850,000.000	Local	104.035198	10,247,466.97	104.773000	10,320,140.50	72,673.53	1.54
		Base	104.035198	10,247,466.97	104.773000	10,320,140.50	72,673.53	1.54
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.160000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.50
		Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.50
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	2,175,000.000	Local	102.051746	2,219,625.47	102.587000	2,231,267.25	11,641.78	0.33
		Base	102.051746	2,219,625.47	102.587000	2,231,267.25	11,641.78	0.33
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	105.798900	2,872,440.13	107.444000	2,917,104.60	44,664.47	0.44
		Base	105.798900	2,872,440.13	107.444000	2,917,104.60	44,664.47	0.44
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR				0.200000	01 Jun 2035		
	3,430,000.000	Local	100.000000	3,430,000.00	100.000000	3,430,000.00	0.00	0.51
		Base	100.000000	3,430,000.00	100.000000	3,430,000.00	0.00	0.51
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	102.242168	2,044,843.36	103.215000	2,064,300.00	19,456.64	0.31
		Base	102.242168	2,044,843.36	103.215000	2,064,300.00	19,456.64	0.31

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67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	103.567190	2,433,828.97	105.163000	2,471,330.50	37,501.53	0.37
		Base	103.567190	2,433,828.97	105.163000	2,471,330.50	37,501.53	0.37
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	101.983404	1,448,164.34	102.696000	1,458,283.20	10,118.86	0.22
		Base	101.983404	1,448,164.34	102.696000	1,458,283.20	10,118.86	0.22
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.160000	01 Jan 2039		
	8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.27
		Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.27
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.140000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.35
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	103.561735	683,507.45	105.108000	693,712.80	10,205.35	0.10
		Base	103.561735	683,507.45	105.108000	693,712.80	10,205.35	0.10
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,000,000.000	Local	100.880793	2,017,615.85	101.257000	2,025,140.00	7,524.15	0.30
		Base	100.880793	2,017,615.85	101.257000	2,025,140.00	7,524.15	0.30
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	103.458535	2,069,170.70	105.108000	2,102,160.00	32,989.30	0.31
		Base	103.458535	2,069,170.70	105.108000	2,102,160.00	32,989.30	0.31
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.160000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.77
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.77
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR				0.150000	01 May 2035		
	6,475,000.000	Local	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	0.97
		Base	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	0.97
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	2,315,000.000	Local	101.866046	2,358,198.96	102.378000	2,370,050.70	11,851.74	0.35
		Base	101.866046	2,358,198.96	102.378000	2,370,050.70	11,851.74	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	105.531021	2,675,211.39	107.193000	2,717,342.55	42,131.16	0.41
		Base	105.531021	2,675,211.39	107.193000	2,717,342.55	42,131.16	0.41
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.150000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.02
		Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.02
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.130000	01 Jul 2037		
	6,785,000.000	Local	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.01
		Base	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.01
882724PY7	TEXAS ST TXS 08/20 FIXED 4				4.000000	27 Aug 2020		
	10,690,000.000	Local	100.193525	10,710,687.87	100.256000	10,717,366.40	6,678.53	1.60
		Base	100.193525	10,710,687.87	100.256000	10,717,366.40	6,678.53	1.60
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	102.729772	3,271,943.23	103.984000	3,311,890.40	39,947.17	0.50
		Base	102.729772	3,271,943.23	103.984000	3,311,890.40	39,947.17	0.50
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.170000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.62
		Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.62
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,250,000.000	Local	101.824340	4,327,534.47	102.403000	4,352,127.50	24,593.03	0.65
		Base	101.824340	4,327,534.47	102.403000	4,352,127.50	24,593.03	0.65
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	103.900377	1,298,754.71	105.263000	1,315,787.50	17,032.79	0.20
		Base	103.900377	1,298,754.71	105.263000	1,315,787.50	17,032.79	0.20
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	1,750,000.000	Local	101.543787	1,777,016.27	101.996000	1,784,930.00	7,913.73	0.27
		Base	101.543787	1,777,016.27	101.996000	1,784,930.00	7,913.73	0.27
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	105.189476	1,493,690.56	106.865000	1,517,483.00	23,792.44	0.23
		Base	105.189476	1,493,690.56	106.865000	1,517,483.00	23,792.44	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.150000	01 Jun 2034		
	7,150,000.000	Local	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.07
		Base	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.07
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	1,000,000.000	Local	100.870712	1,008,707.12	101.257000	1,012,570.00	3,862.88	0.15
		Base	100.870712	1,008,707.12	101.257000	1,012,570.00	3,862.88	0.15
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
	10,530,000.000	Local	102.870491	10,832,262.73	103.632000	10,912,449.60	80,186.87	1.63
		Base	102.870491	10,832,262.73	103.632000	10,912,449.60	80,186.87	1.63
US DOLLAR Total								
	501,110,000.000	Local		507,060,101.72		508,721,352.85	1,661,251.13	76.05
		Base		507,060,101.72		508,721,352.85	1,661,251.13	76.05
FIXED INCOME Total								
	501,110,000.000	Base		507,060,101.72		508,721,352.85	1,661,251.13	76.05

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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
FUND Total									
		661,249,798.067	Base		667,243,652.53		668,893,178.37	1,649,525.84	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								
			429,190.750	1.000000	429,190.75	1.000000	429,190.75	0.00	0.09
		Base		1.000000	429,190.75	1.000000	429,190.75	0.00	0.09
US DOLLAR Total									
			429,190.750		429,190.75		429,190.75	0.00	0.09
		Base			429,190.75		429,190.75	0.00	0.09
CASH Total									
			429,190.750	Base	429,190.75		429,190.75	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
11563VMU8	BROWN-FORMAN CORP.					0.370000	28 Dec 2020		
			5,000,000.000	Local	99.846861	4,992,343.05	99.846861	4,992,343.05	0.00	1.08
		Base		99.846861	4,992,343.05	99.846861	4,992,343.05	0.00	1.08
17327AJF5	CITIGROUP GLOBAL MKTS INC S					0.850000	15 Sep 2020		
			2,500,000.000	Local	99.893750	2,497,343.75	99.893750	2,497,343.75	0.00	0.54
		Base		99.893750	2,497,343.75	99.893750	2,497,343.75	0.00	0.54
26055AH33	DOW CHEMICAL COMPANY					1.570000	03 Aug 2020		
			5,000,000.000	Local	99.991278	4,999,563.89	99.991278	4,999,563.89	0.00	1.08
		Base		99.991278	4,999,563.89	99.991278	4,999,563.89	0.00	1.08
26244HJP9	DUKE ENERGY CORP					0.240000	23 Sep 2020		
			5,000,000.000	Local	99.964667	4,998,233.33	99.964667	4,998,233.33	0.00	1.08
		Base		99.964667	4,998,233.33	99.964667	4,998,233.33	0.00	1.08
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	Local	99.989527	4,999,476.34	99.989527	4,999,476.34	0.00	1.08
		Base		99.989527	4,999,476.34	99.989527	4,999,476.34	0.00	1.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37829ADG0	GLENCOVE FDG DAC/LLC				0.319000	27 Aug 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.51
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.51
41282JJ93	HARLEY-DAVIDSON FND CP				0.510000	09 Sep 2020		
	5,000,000.000	Local	99.944750	4,997,237.50	99.944750	4,997,237.50	0.00	1.08
		Base	99.944750	4,997,237.50	99.944750	4,997,237.50	0.00	1.08
89119AKW7	TORONTO DOMINION BANK				0.210000	30 Oct 2020		
	5,000,000.000	Local	99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.08
		Base	99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.08
93142WHB2	WALGREENS BOOTS				0.310000	11 Aug 2020		
	5,000,000.000	Local	99.991389	4,999,569.44	99.991389	4,999,569.44	0.00	1.08
		Base	99.991389	4,999,569.44	99.991389	4,999,569.44	0.00	1.08
979QHR003	SOUTH STREET REPO				0.130000	03 Aug 2020		
	67,000,000.000	Local	100.000000	67,000,000.00	100.000000	67,000,000.00	0.00	14.44
		Base	100.000000	67,000,000.00	100.000000	67,000,000.00	0.00	14.44
US DOLLAR Total								
	111,500,000.000	Local		111,481,142.30		111,481,142.30	0.00	24.03
		Base		111,481,142.30		111,481,142.30	0.00	24.03
CASH EQUIVALENT Total								
	111,500,000.000	Base		111,481,142.30		111,481,142.30	0.00	24.03
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	2,000,000.000	Local	99.991640	1,999,832.79	101.324681	2,026,493.62	26,660.83	0.44
		Base	99.991640	1,999,832.79	101.324681	2,026,493.62	26,660.83	0.44
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.796963	4,989,848.16	114.735367	5,736,768.35	746,920.19	1.24
		Base	99.796963	4,989,848.16	114.735367	5,736,768.35	746,920.19	1.24

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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
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625				3.625000	01 Feb 2021		
	1,000,000.000	Local	99.973931	999,739.31	100.120000	1,001,200.00	1,460.69	0.22
		Base	99.973931	999,739.31	100.120000	1,001,200.00	1,460.69	0.22
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.563319	3,484,716.16	108.641051	3,802,436.79	317,720.63	0.82
		Base	99.563319	3,484,716.16	108.641051	3,802,436.79	317,720.63	0.82
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.946880	25 Jun 2022		
	5,500,000.000	Local	100.181160	5,509,963.82	100.260726	5,514,339.93	4,376.11	1.19
		Base	100.181160	5,509,963.82	100.260726	5,514,339.93	4,376.11	1.19
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.263500	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.229281	4,961,464.05	-38,535.95	1.07
		Base	100.000000	5,000,000.00	99.229281	4,961,464.05	-38,535.95	1.07
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.977004	4,998,850.22	103.475530	5,173,776.50	174,926.28	1.12
		Base	99.977004	4,998,850.22	103.475530	5,173,776.50	174,926.28	1.12
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.880229	4,994,011.47	115.027129	5,751,356.45	757,344.98	1.24
		Base	99.880229	4,994,011.47	115.027129	5,751,356.45	757,344.98	1.24
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.924092	2,498,102.30	111.528433	2,788,210.83	290,108.53	0.60
		Base	99.924092	2,498,102.30	111.528433	2,788,210.83	290,108.53	0.60
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.894188	4,994,709.39	95.922743	4,796,137.15	-198,572.24	1.03
		Base	99.894188	4,994,709.39	95.922743	4,796,137.15	-198,572.24	1.03
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.268780	5,013,439.00	13,439.00	1.08
		Base	100.000000	5,000,000.00	100.268780	5,013,439.00	13,439.00	1.08
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.476314	4,973,815.72	111.844292	5,592,214.60	618,398.88	1.21
		Base	99.476314	4,973,815.72	111.844292	5,592,214.60	618,398.88	1.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.945229	4,997,261.43	100.636631	5,031,831.55	34,570.12	1.08
		Base	99.945229	4,997,261.43	100.636631	5,031,831.55	34,570.12	1.08
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	5,000,000.000	Local	100.442348	5,022,117.42	101.550622	5,077,531.10	55,413.68	1.09
		Base	100.442348	5,022,117.42	101.550622	5,077,531.10	55,413.68	1.09
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.784630	12 Feb 2021		
	5,000,000.000	Local	99.356528	4,967,826.39	100.131311	5,006,565.55	38,739.16	1.08
		Base	99.356528	4,967,826.39	100.131311	5,006,565.55	38,739.16	1.08
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.976630	20 May 2022		
	4,900,000.000	Local	100.123721	4,906,062.32	100.261951	4,912,835.60	6,773.28	1.06
		Base	100.123721	4,906,062.32	100.261951	4,912,835.60	6,773.28	1.06
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.130214	2,478,255.36	104.133601	2,603,340.03	125,084.67	0.56
		Base	99.130214	2,478,255.36	104.133601	2,603,340.03	125,084.67	0.56
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020		
	3,000,000.000	Local	99.991619	2,999,748.57	100.374151	3,011,224.53	11,475.96	0.65
		Base	99.991619	2,999,748.57	100.374151	3,011,224.53	11,475.96	0.65
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.774750	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.419610	4,016,784.40	16,784.40	0.87
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.419610	4,016,784.40	16,784.40	0.87
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.502387	2,985,071.60	106.169141	3,185,074.23	200,002.63	0.69
		Base	99.502387	2,985,071.60	106.169141	3,185,074.23	200,002.63	0.69
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	100.947365	1,514,210.48	14,210.48	0.33
		Base	100.000000	1,500,000.00	100.947365	1,514,210.48	14,210.48	0.33
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	108.394095	2,709,852.38	209,852.38	0.58
		Base	100.000000	2,500,000.00	108.394095	2,709,852.38	209,852.38	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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,585,378.580	101.253132	1,605,245.47	103.845253	1,646,340.40	41,094.93	0.35
Original Face:		Base	5,000,000.000	101.253132	1,605,245.47	103.845253	1,646,340.40	41,094.93	0.35
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	2,853,105.750	102.751219	2,931,600.94	105.996133	3,024,181.77	92,580.83	0.65
Original Face:		Base	5,000,000.000	102.751219	2,931,600.94	105.996133	3,024,181.77	92,580.83	0.65
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					0.492630	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.104476	5,005,223.80	5,223.80	1.08
		Base		100.000000	5,000,000.00	100.104476	5,005,223.80	5,223.80	1.08
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	123.550891	4,942,035.63	125.615027	5,024,601.08	82,565.45	1.08
		Base		123.550891	4,942,035.63	125.615027	5,024,601.08	82,565.45	1.08
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
		Local	2,070,000.000	129.078604	2,671,927.11	129.544969	2,681,580.86	9,653.75	0.58
		Base		129.078604	2,671,927.11	129.544969	2,681,580.86	9,653.75	0.58
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	1,304,247.630	102.548459	1,337,485.84	106.850150	1,393,590.55	56,104.71	0.30
Original Face:		Base	5,100,000.000	102.548459	1,337,485.84	106.850150	1,393,590.55	56,104.71	0.30
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.684500	25 Jun 2022		
		Local	1,314,116.740	100.000000	1,314,116.74	100.298110	1,318,034.25	3,917.51	0.28
Original Face:		Base	3,000,000.000	100.000000	1,314,116.74	100.298110	1,318,034.25	3,917.51	0.28
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
		Local	1,188,840.590	100.379859	1,193,356.51	100.631100	1,196,343.36	2,986.85	0.26
Original Face:		Base	7,000,000.000	100.379859	1,193,356.51	100.631100	1,196,343.36	2,986.85	0.26
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
		Local	609,823.350	100.202983	611,061.19	100.425220	612,416.44	1,355.25	0.13
Original Face:		Base	5,000,000.000	100.202983	611,061.19	100.425220	612,416.44	1,355.25	0.13
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.000000	25 Jun 2043		
		Local	69,766.200	99.428907	69,367.77	99.916700	69,708.08	340.31	0.02
Original Face:		Base	9,000,000.000	99.428907	69,367.77	99.916700	69,708.08	340.31	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
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	488,597.800	Local	102.105435	498,884.91	101.068320	493,817.59	-5,067.32	0.11
Original Face:	1,445,000.000	Base	102.105435	498,884.91	101.068320	493,817.59	-5,067.32	0.11
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	1,230,224.580	Local	98.723980	1,214,526.67	105.293390	1,295,345.16	80,818.49	0.28
Original Face:	2,025,000.000	Base	98.723980	1,214,526.67	105.293390	1,295,345.16	80,818.49	0.28
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,298,068.600	Local	98.717747	3,255,779.00	105.779060	3,488,665.96	232,886.96	0.75
Original Face:	5,000,000.000	Base	98.717747	3,255,779.00	105.779060	3,488,665.96	232,886.96	0.75
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,210,601.000	Local	101.640182	4,279,662.53	102.644980	4,321,970.55	42,308.02	0.93
Original Face:	5,000,000.000	Base	101.640182	4,279,662.53	102.644980	4,321,970.55	42,308.02	0.93
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	2,177,792.280	Local	101.292072	2,205,930.93	107.201030	2,334,615.76	128,684.83	0.50
Original Face:	3,000,000.000	Base	101.292072	2,205,930.93	107.201030	2,334,615.76	128,684.83	0.50
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	2,177,792.280	Local	99.865402	2,174,861.01	106.245660	2,313,809.78	138,948.77	0.50
Original Face:	3,000,000.000	Base	99.865402	2,174,861.01	106.245660	2,313,809.78	138,948.77	0.50
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	3,840,144.100	Local	101.537862	3,899,200.21	102.547970	3,937,989.82	38,789.61	0.85
Original Face:	5,000,000.000	Base	101.537862	3,899,200.21	102.547970	3,937,989.82	38,789.61	0.85
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	3,840,144.100	Local	101.769407	3,908,091.88	102.547970	3,937,989.82	29,897.94	0.85
Original Face:	5,000,000.000	Base	101.769407	3,908,091.88	102.547970	3,937,989.82	29,897.94	0.85
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,781,141.350	Local	102.808056	4,915,398.46	106.075130	5,071,601.90	156,203.44	1.09
Original Face:	5,000,000.000	Base	102.808056	4,915,398.46	106.075130	5,071,601.90	156,203.44	1.09
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	2,107,305.250	Local	101.719179	2,143,533.60	103.428770	2,179,559.90	36,026.30	0.47
Original Face:	2,500,000.000	Base	101.719179	2,143,533.60	103.428770	2,179,559.90	36,026.30	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
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	256,678.400	98.642593	253,194.23	100.606200	258,234.38	5,040.15	0.06
Original Face:		Base	5,000,000.000	98.642593	253,194.23	100.606200	258,234.38	5,040.15	0.06
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	1,835,166.020	101.360668	1,860,136.54	101.003870	1,853,588.70	-6,547.84	0.40
Original Face:		Base	40,000,000.000	101.360668	1,860,136.54	101.003870	1,853,588.70	-6,547.84	0.40
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	557,680.550	98.279858	548,087.65	102.868030	573,675.00	25,587.35	0.12
Original Face:		Base	5,000,000.000	98.279858	548,087.65	102.868030	573,675.00	25,587.35	0.12
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	12,097.280	100.053896	12,103.80	100.110210	12,110.61	6.81	0.00
Original Face:		Base	4,000,000.000	100.053896	12,103.80	100.110210	12,110.61	6.81	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	390,571.360	101.723713	397,303.69	105.062640	410,344.58	13,040.89	0.09
Original Face:		Base	2,000,000.000	101.723713	397,303.69	105.062640	410,344.58	13,040.89	0.09
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
		Local	1,013,358.450	101.465693	1,028,211.17	100.325250	1,016,654.40	-11,556.77	0.22
Original Face:		Base	4,750,000.000	101.465693	1,028,211.17	100.325250	1,016,654.40	-11,556.77	0.22
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	271,653.580	99.412502	270,057.62	102.224430	277,696.32	7,638.70	0.06
Original Face:		Base	2,000,000.000	99.412502	270,057.62	102.224430	277,696.32	7,638.70	0.06
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	1,625,651.340	102.780545	1,670,853.31	106.407160	1,729,809.42	58,956.11	0.37
Original Face:		Base	2,000,000.000	102.780545	1,670,853.31	106.407160	1,729,809.42	58,956.11	0.37
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	430,357.380	100.193778	431,191.32	105.904920	455,769.64	24,578.32	0.10
Original Face:		Base	2,000,000.000	100.193778	431,191.32	105.904920	455,769.64	24,578.32	0.10
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,558,519.350	102.682474	1,600,326.22	105.292480	1,641,003.67	40,677.45	0.35
Original Face:		Base	5,000,000.000	102.682474	1,600,326.22	105.292480	1,641,003.67	40,677.45	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
3137F5MS5	FREDDIE MAC FHR 4798 G				4.000000	15 Nov 2030		
	839,001.090	Local	101.757951	853,750.32	100.106750	839,896.72	-13,853.60	0.18
Original Face:	5,705,000.000	Base	101.757951	853,750.32	100.106750	839,896.72	-13,853.60	0.18
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	3,661,296.160	Local	98.682579	3,613,061.46	102.805110	3,763,999.54	150,938.08	0.81
Original Face:	5,500,000.000	Base	98.682579	3,613,061.46	102.805110	3,763,999.54	150,938.08	0.81
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	4,259,211.150	Local	102.619820	4,370,794.81	101.419520	4,319,671.50	-51,123.31	0.93
Original Face:	5,000,000.000	Base	102.619820	4,370,794.81	101.419520	4,319,671.50	-51,123.31	0.93
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,365,542.400	Local	104.321064	4,554,180.29	104.686090	4,570,115.65	15,935.36	0.99
Original Face:	5,000,000.000	Base	104.321064	4,554,180.29	104.686090	4,570,115.65	15,935.36	0.99
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,327,167.330	Local	103.044567	2,398,019.50	106.155650	2,470,419.61	72,400.11	0.53
Original Face:	2,500,000.000	Base	103.044567	2,398,019.50	106.155650	2,470,419.61	72,400.11	0.53
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	3,741,074.750	Local	101.830731	3,809,563.78	102.540480	3,836,116.01	26,552.23	0.83
Original Face:	5,000,000.000	Base	101.830731	3,809,563.78	102.540480	3,836,116.01	26,552.23	0.83
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	86,064.510	Local	101.300641	87,183.90	106.042121	91,264.63	4,080.73	0.02
Original Face:	500,000.000	Base	101.300641	87,183.90	106.042121	91,264.63	4,080.73	0.02
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,468,287.250	Local	100.568459	2,482,318.45	105.397420	2,601,511.08	119,192.63	0.56
Original Face:	5,000,000.000	Base	100.568459	2,482,318.45	105.397420	2,601,511.08	119,192.63	0.56
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,668,946.140	Local	104.466246	2,788,147.85	108.010813	2,882,750.42	94,602.57	0.62
Original Face:	7,000,000.000	Base	104.466246	2,788,147.85	108.010813	2,882,750.42	94,602.57	0.62
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,670,901.570	Local	102.400352	3,759,016.13	110.251370	4,047,219.27	288,203.14	0.87
Original Face:	7,000,000.000	Base	102.400352	3,759,016.13	110.251370	4,047,219.27	288,203.14	0.87

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	209,545.380	99.236523	207,945.55	102.557040	214,903.54	6,957.99	0.05
Original Face:		Base	3,000,000.000	99.236523	207,945.55	102.557040	214,903.54	6,957.99	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	196,510.300	104.958157	206,253.59	109.067190	214,328.26	8,074.67	0.05
Original Face:		Base	5,000,000.000	104.958157	206,253.59	109.067190	214,328.26	8,074.67	0.05
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	2,120,545.910	102.351687	2,170,414.51	108.047260	2,291,191.75	120,777.24	0.49
Original Face:		Base	7,000,000.000	102.351687	2,170,414.51	108.047260	2,291,191.75	120,777.24	0.49
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.455849	4,872,792.44	101.221470	5,061,073.50	188,281.06	1.09
Original Face:		Base	5,000,000.000	97.455849	4,872,792.44	101.221470	5,061,073.50	188,281.06	1.09
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,000,000.000	103.349568	6,200,974.10	107.065240	6,423,914.40	222,940.30	1.38
Original Face:		Base	6,000,000.000	103.349568	6,200,974.10	107.065240	6,423,914.40	222,940.30	1.38
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	486.640	100.170557	487.47	101.538425	494.13	6.66	0.00
Original Face:		Base	1,808,277.000	100.170557	487.47	101.538425	494.13	6.66	0.00
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	106.501793	1,278,021.51	107.356402	1,288,276.82	10,255.31	0.28
		Base		106.501793	1,278,021.51	107.356402	1,288,276.82	10,255.31	0.28
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.192380	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.219057	4,910,952.85	-89,047.15	1.06
		Base		100.000000	5,000,000.00	98.219057	4,910,952.85	-89,047.15	1.06
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	436,035.870	99.968454	435,898.32	102.816400	448,316.38	12,418.06	0.10
Original Face:		Base	5,000,000.000	99.968454	435,898.32	102.816400	448,316.38	12,418.06	0.10
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	307,706.280	99.828866	307,179.69	105.713600	325,287.39	18,107.70	0.07
Original Face:		Base	3,000,000.000	99.828866	307,179.69	105.713600	325,287.39	18,107.70	0.07

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

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	419,067.990	Local	96.323184	403,659.63	101.320500	424,601.78	20,942.15	0.09
Original Face:	675,000.000	Base	96.323184	403,659.63	101.320500	424,601.78	20,942.15	0.09
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	259,035.660	Local	101.681861	263,392.28	100.480960	260,281.52	-3,110.76	0.06
Original Face:	2,289,667.000	Base	101.681861	263,392.28	100.480960	260,281.52	-3,110.76	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,320,650.700	Local	100.813747	1,331,397.45	104.689280	1,382,579.71	51,182.26	0.30
Original Face:	5,000,000.000	Base	100.813747	1,331,397.45	104.689280	1,382,579.71	51,182.26	0.30
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	1,314,271.790	Local	96.031829	1,262,119.24	103.027840	1,354,065.84	91,946.60	0.29
Original Face:	1,600,000.000	Base	96.031829	1,262,119.24	103.027840	1,354,065.84	91,946.60	0.29
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,803,995.350	Local	101.358926	4,869,278.08	105.377863	5,062,347.64	193,069.56	1.09
Original Face:	5,000,000.000	Base	101.358926	4,869,278.08	105.377863	5,062,347.64	193,069.56	1.09
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,758,829.000	Local	101.697338	1,788,682.28	101.160355	1,779,237.66	-9,444.62	0.38
Original Face:	1,758,829.000	Base	101.697338	1,788,682.28	101.160355	1,779,237.66	-9,444.62	0.38
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	5,368,899.490	Local	100.798329	5,411,760.96	106.259880	5,704,986.16	293,225.20	1.23
Original Face:	6,180,040.000	Base	100.798329	5,411,760.96	106.259880	5,704,986.16	293,225.20	1.23
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	6,736,697.110	Local	100.559112	6,774,362.82	102.957250	6,935,918.09	161,555.27	1.50
Original Face:	6,993,000.000	Base	100.559112	6,774,362.82	102.957250	6,935,918.09	161,555.27	1.50
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.821287	1,497,319.30	101.309396	1,519,640.94	22,321.64	0.33
		Base	99.821287	1,497,319.30	101.309396	1,519,640.94	22,321.64	0.33
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.537030	4,976,851.51	110.651205	5,532,560.25	555,708.74	1.19
		Base	99.537030	4,976,851.51	110.651205	5,532,560.25	555,708.74	1.19

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46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	149.006595	1,490,065.95	149.778836	1,497,788.36	7,722.41	0.32
		Base	149.006595	1,490,065.95	149.778836	1,497,788.36	7,722.41	0.32
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.636270	4,981,813.50	106.766166	5,338,308.30	356,494.80	1.15
		Base	99.636270	4,981,813.50	106.766166	5,338,308.30	356,494.80	1.15
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.760400	997,604.00	102.940189	1,029,401.89	31,797.89	0.22
		Base	99.760400	997,604.00	102.940189	1,029,401.89	31,797.89	0.22
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.631014	4,981,550.68	111.685675	5,584,283.75	602,733.07	1.20
		Base	99.631014	4,981,550.68	111.685675	5,584,283.75	602,733.07	1.20
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.916250	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	95.634329	4,781,716.45	-218,283.55	1.03
		Base	100.000000	5,000,000.00	95.634329	4,781,716.45	-218,283.55	1.03
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.630786	3,487,077.51	106.000059	3,710,002.07	222,924.56	0.80
		Base	99.630786	3,487,077.51	106.000059	3,710,002.07	222,924.56	0.80
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.853314	5,542,665.70	114.143829	5,707,191.45	164,525.75	1.23
		Base	110.853314	5,542,665.70	114.143829	5,707,191.45	164,525.75	1.23
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.705147	9,970,514.72	99.111838	9,911,183.80	-59,330.92	2.14
		Base	99.705147	9,970,514.72	99.111838	9,911,183.80	-59,330.92	2.14
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.874663	4,993,733.15	106.919453	5,345,972.65	352,239.50	1.15
		Base	99.874663	4,993,733.15	106.919453	5,345,972.65	352,239.50	1.15
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	101.110000	2,022,200.00	22,200.00	0.44
		Base	100.000000	2,000,000.00	101.110000	2,022,200.00	22,200.00	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
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	101.550000	2,538,750.00	38,750.00	0.55
		Base	100.000000	2,500,000.00	101.550000	2,538,750.00	38,750.00	0.55
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.876046	4,993,802.32	107.609233	5,380,461.65	386,659.33	1.16
		Base	99.876046	4,993,802.32	107.609233	5,380,461.65	386,659.33	1.16
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.969567	4,998,478.37	104.145449	5,207,272.45	208,794.08	1.12
		Base	99.969567	4,998,478.37	104.145449	5,207,272.45	208,794.08	1.12
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.663843	2,989,915.28	100.690993	3,020,729.79	30,814.51	0.65
		Base	99.663843	2,989,915.28	100.690993	3,020,729.79	30,814.51	0.65
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	106.577912	4,263,116.48	263,116.48	0.92
		Base	100.000000	4,000,000.00	106.577912	4,263,116.48	263,116.48	0.92
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.930659	2,997,919.77	106.166211	3,184,986.33	187,066.56	0.69
		Base	99.930659	2,997,919.77	106.166211	3,184,986.33	187,066.56	0.69
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.949040	2,498,726.01	103.188276	2,579,706.90	80,980.89	0.56
		Base	99.949040	2,498,726.01	103.188276	2,579,706.90	80,980.89	0.56
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.903500	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.655950	2,516,398.75	16,398.75	0.54
		Base	100.000000	2,500,000.00	100.655950	2,516,398.75	16,398.75	0.54
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.076327	10,007,632.68	100.665882	10,066,588.20	58,955.52	2.17
		Base	100.076327	10,007,632.68	100.665882	10,066,588.20	58,955.52	2.17
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.365579	5,018,278.96	103.406250	5,170,312.50	152,033.54	1.11
		Base	100.365579	5,018,278.96	103.406250	5,170,312.50	152,033.54	1.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	7,500,000.000	99.994567	7,499,592.51	100.976562	7,573,242.15	73,649.64	1.63
		Base		99.994567	7,499,592.51	100.976562	7,573,242.15	73,649.64	1.63
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.003163	5,000,158.16	100.082865	5,004,143.25	3,985.09	1.08
		Base		100.003163	5,000,158.16	100.082865	5,004,143.25	3,985.09	1.08
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.986138	2,499,653.45	102.767550	2,569,188.75	69,535.30	0.55
Original Face:		Base	2,500,000.000	99.986138	2,499,653.45	102.767550	2,569,188.75	69,535.30	0.55
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.981614	1,999,632.28	102.603500	2,052,070.00	52,437.72	0.44
Original Face:		Base	2,000,000.000	99.981614	1,999,632.28	102.603500	2,052,070.00	52,437.72	0.44
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	3,059,866.330	98.821428	3,023,803.61	100.881830	3,086,849.15	63,045.54	0.67
Original Face:		Base	5,000,000.000	98.821428	3,023,803.61	100.881830	3,086,849.15	63,045.54	0.67
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	105.005940	5,250,296.98	108.282859	5,414,142.95	163,845.97	1.17
		Base		105.005940	5,250,296.98	108.282859	5,414,142.95	163,845.97	1.17
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.65
		Base		100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.65
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					0.989250	27 May 2022		
		Local	5,000,000.000	100.155615	5,007,780.77	100.312758	5,015,637.90	7,857.13	1.08
		Base		100.155615	5,007,780.77	100.312758	5,015,637.90	7,857.13	1.08
US DOLLAR Total									
		Local	337,098,460.040		341,248,987.92		351,944,036.47	10,695,048.55	75.87
Original Face:		Base	274,829,813.000		341,248,987.92		351,944,036.47	10,695,048.55	75.87

& 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
FIXED INCOME Total									
		337,098,460.040	Base		341,248,987.92		351,944,036.47	10,695,048.55	75.87
	Original Face:	274,829,813.000							

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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									
		449,027,650.790	Base		453,159,320.97		463,854,369.52	10,695,048.55	100.00
	Original Face:	274,829,813.000							

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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								
		-132.090	Local	1.000000	-132.09	1.000000	-132.09	0.00	100.00
			Base	1.000000	-132.09	1.000000	-132.09	0.00	100.00
US DOLLAR Total									
		-132.090	Local		-132.09		-132.09	0.00	100.00
			Base		-132.09		-132.09	0.00	100.00
CASH Total									
		-132.090	Base		-132.09		-132.09	0.00	100.00

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *July 31, 2020*

View Date: *August 10, 2020*

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									
		-132.090	Base		-132.09		-132.09	0.00	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			296,404.970	1.000000	296,404.97	1.000000	296,404.97	0.00	0.09
		Base		1.000000	296,404.97	1.000000	296,404.97	0.00	0.09
US DOLLAR Total									
			296,404.970		296,404.97		296,404.97	0.00	0.09
		Base			296,404.97		296,404.97	0.00	0.09
CASH Total									
			296,404.970	Base	296,404.97		296,404.97	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
17327AJF5	CITIGROUP GLOBAL MKTS INC S					0.850000	15 Sep 2020		
			2,500,000.000	99.893750	2,497,343.75	99.893750	2,497,343.75	0.00	0.80
		Base		99.893750	2,497,343.75	99.893750	2,497,343.75	0.00	0.80
26244HJP9	DUKE ENERGY CORP					0.240000	23 Sep 2020		
			5,000,000.000	99.964667	4,998,233.33	99.964667	4,998,233.33	0.00	1.60
		Base		99.964667	4,998,233.33	99.964667	4,998,233.33	0.00	1.60
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.989527	4,999,476.34	99.989527	4,999,476.34	0.00	1.60
		Base		99.989527	4,999,476.34	99.989527	4,999,476.34	0.00	1.60
41282JL58	HARLEY-DAVIDSON FND CP					0.450000	05 Nov 2020		
			5,000,000.000	99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	1.60
		Base		99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	1.60
89119AKW7	TORONTO DOMINION BANK					0.210000	30 Oct 2020		
			5,000,000.000	99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.60
		Base		99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93142WHB2	WALGREENS BOOTS				0.310000	11 Aug 2020		
	7,000,000.000	Local	99.991389	6,999,397.22	99.991389	6,999,397.22	0.00	2.24
		Base	99.991389	6,999,397.22	99.991389	6,999,397.22	0.00	2.24
979QHR003	SOUTH STREET REPO				0.130000	03 Aug 2020		
	10,500,000.000	Local	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	3.36
		Base	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	3.36
US DOLLAR Total								
	40,000,000.000	Local		39,985,825.64		39,985,825.64	0.00	12.79
		Base		39,985,825.64		39,985,825.64	0.00	12.79
CASH EQUIVALENT Total								
	40,000,000.000	Base		39,985,825.64		39,985,825.64	0.00	12.79
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.991640	2,999,749.19	101.324681	3,039,740.43	39,991.24	0.97
		Base	99.991640	2,999,749.19	101.324681	3,039,740.43	39,991.24	0.97
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.986961	4,999,348.06	101.109990	5,055,499.50	56,151.44	1.62
		Base	99.986961	4,999,348.06	101.109990	5,055,499.50	56,151.44	1.62
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.796963	4,989,848.16	114.735367	5,736,768.35	746,920.19	1.84
		Base	99.796963	4,989,848.16	114.735367	5,736,768.35	746,920.19	1.84
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.563319	3,484,716.16	108.641051	3,802,436.79	317,720.63	1.22
		Base	99.563319	3,484,716.16	108.641051	3,802,436.79	317,720.63	1.22
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.946880	25 Jun 2022		
	5,395,000.000	Local	100.181160	5,404,773.60	100.260726	5,409,066.17	4,292.57	1.73
		Base	100.181160	5,404,773.60	100.260726	5,409,066.17	4,292.57	1.73

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
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.940241	4,997,012.05	108.270165	5,413,508.25	416,496.20	1.73
		Base	99.940241	4,997,012.05	108.270165	5,413,508.25	416,496.20	1.73
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.263500	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.229281	4,961,464.05	-38,535.95	1.59
		Base	100.000000	5,000,000.00	99.229281	4,961,464.05	-38,535.95	1.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.977004	4,998,850.22	103.475530	5,173,776.50	174,926.28	1.66
		Base	99.977004	4,998,850.22	103.475530	5,173,776.50	174,926.28	1.66
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.880229	4,994,011.47	115.027129	5,751,356.45	757,344.98	1.84
		Base	99.880229	4,994,011.47	115.027129	5,751,356.45	757,344.98	1.84
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021		
	3,000,000.000	Local	99.976654	2,999,299.62	101.063381	3,031,901.43	32,601.81	0.97
		Base	99.976654	2,999,299.62	101.063381	3,031,901.43	32,601.81	0.97
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.924092	2,498,102.30	111.528433	2,788,210.83	290,108.53	0.89
		Base	99.924092	2,498,102.30	111.528433	2,788,210.83	290,108.53	0.89
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.894188	4,994,709.39	95.922743	4,796,137.15	-198,572.24	1.53
		Base	99.894188	4,994,709.39	95.922743	4,796,137.15	-198,572.24	1.53
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.703434	4,985,171.68	108.857692	5,442,884.60	457,712.92	1.74
		Base	99.703434	4,985,171.68	108.857692	5,442,884.60	457,712.92	1.74
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.600133	3,649,072.25	103.332730	3,639,653.62	-9,418.63	1.16
Original Face:	3,522,266.000	Base	103.600133	3,649,072.25	103.332730	3,639,653.62	-9,418.63	1.16
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.268780	5,013,439.00	13,439.00	1.60
		Base	100.000000	5,000,000.00	100.268780	5,013,439.00	13,439.00	1.60

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
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.945229	4,997,261.43	100.636631	5,031,831.55	34,570.12	1.61
		Base		99.945229	4,997,261.43	100.636631	5,031,831.55	34,570.12	1.61
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,200,000.000	100.442348	2,209,731.66	101.550622	2,234,113.68	24,382.02	0.71
		Base		100.442348	2,209,731.66	101.550622	2,234,113.68	24,382.02	0.71
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					0.784630	12 Feb 2021		
		Local	5,000,000.000	99.356528	4,967,826.39	100.131311	5,006,565.55	38,739.16	1.60
		Base		99.356528	4,967,826.39	100.131311	5,006,565.55	38,739.16	1.60
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.130214	2,478,255.36	104.133601	2,603,340.03	125,084.67	0.83
		Base		99.130214	2,478,255.36	104.133601	2,603,340.03	125,084.67	0.83
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.774750	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.419610	4,744,826.57	19,826.57	1.52
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.419610	4,744,826.57	19,826.57	1.52
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.947365	1,514,210.48	14,210.48	0.48
		Base		100.000000	1,500,000.00	100.947365	1,514,210.48	14,210.48	0.48
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	108.394095	2,709,852.38	209,852.38	0.87
		Base		100.000000	2,500,000.00	108.394095	2,709,852.38	209,852.38	0.87
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.524750	15 May 2036		
		Local	289,071.840	99.918702	288,836.83	100.304405	289,951.79	1,114.96	0.09
Original Face:		Base	16,000,000.000	99.918702	288,836.83	100.304405	289,951.79	1,114.96	0.09
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,585,378.580	101.253132	1,605,245.47	103.845253	1,646,340.40	41,094.93	0.53
Original Face:		Base	5,000,000.000	101.253132	1,605,245.47	103.845253	1,646,340.40	41,094.93	0.53
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	3,408,737.200	104.456843	3,560,659.28	107.262520	3,656,297.42	95,638.14	1.17
Original Face:		Base	10,000,000.000	104.456843	3,560,659.28	107.262520	3,656,297.42	95,638.14	1.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	111.339739	2,783,493.48	129.867539	3,246,688.48	463,195.00	1.04
		Base	111.339739	2,783,493.48	129.867539	3,246,688.48	463,195.00	1.04
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	110.807777	2,770,194.42	130.073096	3,251,827.40	481,632.98	1.04
		Base	110.807777	2,770,194.42	130.073096	3,251,827.40	481,632.98	1.04
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	123.550891	4,942,035.63	125.615027	5,024,601.08	82,565.45	1.61
		Base	123.550891	4,942,035.63	125.615027	5,024,601.08	82,565.45	1.61
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.684500	25 Jun 2022		
	1,314,116.740	Local	100.000000	1,314,116.74	100.298110	1,318,034.25	3,917.51	0.42
Original Face:	3,000,000.000	Base	100.000000	1,314,116.74	100.298110	1,318,034.25	3,917.51	0.42
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.000000	25 Mar 2039		
	5,000,000.000	Local	101.032543	5,051,627.16	100.932960	5,046,648.00	-4,979.16	1.61
Original Face:	5,000,000.000	Base	101.032543	5,051,627.16	100.932960	5,046,648.00	-4,979.16	1.61
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	1,238,918.500	Local	100.270839	1,242,273.98	102.517120	1,270,103.57	27,829.59	0.41
Original Face:	2,000,000.000	Base	100.270839	1,242,273.98	102.517120	1,270,103.57	27,829.59	0.41
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,210,601.000	Local	101.640182	4,279,662.53	102.644980	4,321,970.55	42,308.02	1.38
Original Face:	5,000,000.000	Base	101.640182	4,279,662.53	102.644980	4,321,970.55	42,308.02	1.38
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,451,861.520	Local	99.865401	1,449,907.33	106.245660	1,542,539.85	92,632.52	0.49
Original Face:	2,000,000.000	Base	99.865401	1,449,907.33	106.245660	1,542,539.85	92,632.52	0.49
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	2,107,305.250	Local	101.719179	2,143,533.60	103.428770	2,179,559.90	36,026.30	0.70
Original Face:	2,500,000.000	Base	101.719179	2,143,533.60	103.428770	2,179,559.90	36,026.30	0.70
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	809,800.300	Local	100.730296	815,714.24	103.144110	835,261.31	19,547.07	0.27
Original Face:	5,000,000.000	Base	100.730296	815,714.24	103.144110	835,261.31	19,547.07	0.27

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,595,699.800	Local	100.857318	4,635,099.57	102.050530	4,689,936.00	54,836.43	1.50
Original Face:	5,000,000.000	Base	100.857318	4,635,099.57	102.050530	4,689,936.00	54,836.43	1.50
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	2,438,477.010	Local	102.783085	2,506,341.89	106.407160	2,594,714.13	88,372.24	0.83
Original Face:	3,000,000.000	Base	102.783085	2,506,341.89	106.407160	2,594,714.13	88,372.24	0.83
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.236237	4,115,440.79	108.590380	4,414,400.36	298,959.57	1.41
Original Face:	5,565,000.000	Base	101.236237	4,115,440.79	108.590380	4,414,400.36	298,959.57	1.41
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.475934	4,740,088.46	106.571640	4,789,329.50	49,241.04	1.53
Original Face:	4,494,000.000	Base	105.475934	4,740,088.46	106.571640	4,789,329.50	49,241.04	1.53
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	430,357.380	Local	100.193778	431,191.32	105.904920	455,769.64	24,578.32	0.15
Original Face:	2,000,000.000	Base	100.193778	431,191.32	105.904920	455,769.64	24,578.32	0.15
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	799,362.050	Local	100.361688	802,253.25	102.901940	822,559.06	20,305.81	0.26
Original Face:	5,000,000.000	Base	100.361688	802,253.25	102.901940	822,559.06	20,305.81	0.26
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	1,693,445.430	Local	100.365193	1,699,629.77	101.388320	1,716,955.87	17,326.10	0.55
Original Face:	14,878,168.000	Base	100.365193	1,699,629.77	101.388320	1,716,955.87	17,326.10	0.55
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	5,000,000.000	Local	99.128658	4,956,432.92	108.164440	5,408,222.00	451,789.08	1.73
Original Face:	5,000,000.000	Base	99.128658	4,956,432.92	108.164440	5,408,222.00	451,789.08	1.73
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	981,459.600	Local	99.634940	977,876.68	101.998270	1,001,071.81	23,195.13	0.32
Original Face:	5,000,000.000	Base	99.634940	977,876.68	101.998270	1,001,071.81	23,195.13	0.32
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,558,519.350	Local	102.682474	1,600,326.22	105.292480	1,641,003.67	40,677.45	0.52
Original Face:	5,000,000.000	Base	102.682474	1,600,326.22	105.292480	1,641,003.67	40,677.45	0.52

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
		Local	717,025.410	102.091162	732,019.57	100.476490	720,441.96	-11,577.61	0.23
Original Face:		Base	5,000,000.000	102.091162	732,019.57	100.476490	720,441.96	-11,577.61	0.23
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	883,520.700	101.989415	901,097.59	100.594780	888,775.70	-12,321.89	0.28
Original Face:		Base	5,000,000.000	101.989415	901,097.59	100.594780	888,775.70	-12,321.89	0.28
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,327,167.330	103.044567	2,398,019.50	106.155650	2,470,419.61	72,400.11	0.79
Original Face:		Base	2,500,000.000	103.044567	2,398,019.50	106.155650	2,470,419.61	72,400.11	0.79
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
		Local	615,802.400	101.178628	623,060.42	100.656160	619,843.05	-3,217.37	0.20
Original Face:		Base	5,000,000.000	101.178628	623,060.42	100.656160	619,843.05	-3,217.37	0.20
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
		Local	615,802.400	102.850120	633,353.51	100.847350	621,020.40	-12,333.11	0.20
Original Face:		Base	5,000,000.000	102.850120	633,353.51	100.847350	621,020.40	-12,333.11	0.20
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,714,200.600	103.528043	1,774,678.34	107.711209	1,846,386.19	71,707.85	0.59
Original Face:		Base	5,000,000.000	103.528043	1,774,678.34	107.711209	1,846,386.19	71,707.85	0.59
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,468,287.250	100.568459	2,482,318.45	105.397420	2,601,511.08	119,192.63	0.83
Original Face:		Base	5,000,000.000	100.568459	2,482,318.45	105.397420	2,601,511.08	119,192.63	0.83
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	307,530.500	105.769158	325,272.42	118.599660	364,730.13	39,457.71	0.12
Original Face:		Base	10,000,000.000	105.769158	325,272.42	118.599660	364,730.13	39,457.71	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	4,228,813.740	106.854521	4,518,678.67	106.704400	4,512,330.33	-6,348.34	1.44
Original Face:		Base	6,000,000.000	106.854521	4,518,678.67	106.704400	4,512,330.33	-6,348.34	1.44
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	196,510.300	104.958157	206,253.59	109.067190	214,328.26	8,074.67	0.07
Original Face:		Base	5,000,000.000	104.958157	206,253.59	109.067190	214,328.26	8,074.67	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
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.455849	4,872,792.44	101.221470	5,061,073.50	188,281.06	1.62
Original Face:		Base	5,000,000.000	97.455849	4,872,792.44	101.221470	5,061,073.50	188,281.06	1.62
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.192380	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.219057	4,910,952.85	-89,047.15	1.57
		Base		100.000000	5,000,000.00	98.219057	4,910,952.85	-89,047.15	1.57
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,210,412.050	94.505212	3,034,006.72	102.033330	3,275,690.32	241,683.60	1.05
Original Face:		Base	5,000,000.000	94.505212	3,034,006.72	102.033330	3,275,690.32	241,683.60	1.05
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	589,839.130	99.947058	589,526.86	104.439460	616,024.80	26,497.94	0.20
Original Face:		Base	1,238,000.000	99.947058	589,526.86	104.439460	616,024.80	26,497.94	0.20
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,320,650.700	100.813747	1,331,397.45	104.689280	1,382,579.71	51,182.26	0.44
Original Face:		Base	5,000,000.000	100.813747	1,331,397.45	104.689280	1,382,579.71	51,182.26	0.44
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,843,196.280	101.358926	3,895,422.47	105.377863	4,049,878.11	154,455.64	1.30
Original Face:		Base	4,000,000.000	101.358926	3,895,422.47	105.377863	4,049,878.11	154,455.64	1.30
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.821287	1,497,319.30	101.309396	1,519,640.94	22,321.64	0.49
		Base		99.821287	1,497,319.30	101.309396	1,519,640.94	22,321.64	0.49
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	100.685661	3,020,569.83	101.691775	3,050,753.25	30,183.42	0.98
		Base		100.685661	3,020,569.83	101.691775	3,050,753.25	30,183.42	0.98
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.913752	3,496,981.33	103.174160	3,611,095.60	114,114.27	1.16
		Base		99.913752	3,496,981.33	103.174160	3,611,095.60	114,114.27	1.16
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.636270	4,981,813.50	106.766166	5,338,308.30	356,494.80	1.71
		Base		99.636270	4,981,813.50	106.766166	5,338,308.30	356,494.80	1.71

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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
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.631014	4,981,550.68	111.685675	5,584,283.75	602,733.07	1.79
		Base	99.631014	4,981,550.68	111.685675	5,584,283.75	602,733.07	1.79
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.916250	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	95.634329	4,781,716.45	-218,283.55	1.53
		Base	100.000000	5,000,000.00	95.634329	4,781,716.45	-218,283.55	1.53
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.630786	3,487,077.51	106.000059	3,710,002.07	222,924.56	1.19
		Base	99.630786	3,487,077.51	106.000059	3,710,002.07	222,924.56	1.19
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.972342	2,999,170.25	104.070550	3,122,116.50	122,946.25	1.00
		Base	99.972342	2,999,170.25	104.070550	3,122,116.50	122,946.25	1.00
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	110.853314	1,706,032.50	114.143829	1,756,673.53	50,641.03	0.56
		Base	110.853314	1,706,032.50	114.143829	1,756,673.53	50,641.03	0.56
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.892777	2,996,783.31	103.197219	3,095,916.57	99,133.26	0.99
		Base	99.892777	2,996,783.31	103.197219	3,095,916.57	99,133.26	0.99
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.874663	4,993,733.15	106.919453	5,345,972.65	352,239.50	1.71
		Base	99.874663	4,993,733.15	106.919453	5,345,972.65	352,239.50	1.71
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	101.110000	3,033,300.00	33,300.00	0.97
		Base	100.000000	3,000,000.00	101.110000	3,033,300.00	33,300.00	0.97
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	101.550000	2,538,750.00	38,750.00	0.81
		Base	100.000000	2,500,000.00	101.550000	2,538,750.00	38,750.00	0.81
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.977045	3,999,081.81	104.196076	4,167,843.04	168,761.23	1.33
		Base	99.977045	3,999,081.81	104.196076	4,167,843.04	168,761.23	1.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.914538	2,497,863.46	103.188276	2,579,706.90	81,843.44	0.83
		Base		99.914538	2,497,863.46	103.188276	2,579,706.90	81,843.44	0.83
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.903500	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.655950	2,516,398.75	16,398.75	0.81
		Base		100.000000	2,500,000.00	100.655950	2,516,398.75	16,398.75	0.81
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	5,000,000.000	100.041636	5,002,081.81	100.665882	5,033,294.10	31,212.29	1.61
		Base		100.041636	5,002,081.81	100.665882	5,033,294.10	31,212.29	1.61
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	2,500,000.000	100.029186	2,500,729.65	100.976562	2,524,414.05	23,684.40	0.81
		Base		100.029186	2,500,729.65	100.976562	2,524,414.05	23,684.40	0.81
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.003163	5,000,158.16	100.082865	5,004,143.25	3,985.09	1.60
		Base		100.003163	5,000,158.16	100.082865	5,004,143.25	3,985.09	1.60
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.986138	2,499,653.45	102.767550	2,569,188.75	69,535.30	0.82
Original Face:		Base	2,500,000.000	99.986138	2,499,653.45	102.767550	2,569,188.75	69,535.30	0.82
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.981614	1,999,632.28	102.603500	2,052,070.00	52,437.72	0.66
Original Face:		Base	2,000,000.000	99.981614	1,999,632.28	102.603500	2,052,070.00	52,437.72	0.66
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	3,059,866.330	98.821428	3,023,803.61	100.881830	3,086,849.15	63,045.54	0.99
Original Face:		Base	5,000,000.000	98.821428	3,023,803.61	100.881830	3,086,849.15	63,045.54	0.99
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.269500	26 Jul 2021		
		Local	5,000,000.000	100.651841	5,032,592.07	100.820269	5,041,013.45	8,421.38	1.61
		Base		100.651841	5,032,592.07	100.820269	5,041,013.45	8,421.38	1.61
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.96
		Base		100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.96

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		260,452,188.150	Local		263,119,246.21		272,294,913.29	9,175,667.08	87.11
	Original Face:	201,922,434.000	Base		263,119,246.21		272,294,913.29	9,175,667.08	87.11
FIXED INCOME Total									
		260,452,188.150	Base		263,119,246.21		272,294,913.29	9,175,667.08	87.11
	Original Face:	201,922,434.000							

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		300,748,593.120	Base		303,401,476.82		312,577,143.90	9,175,667.08	100.00
	Original Face:	201,922,434.000							

& 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								
		Local	1,834,474.040	1.000000	1,834,474.04	1.000000	1,834,474.04	0.00	0.46
		Base		1.000000	1,834,474.04	1.000000	1,834,474.04	0.00	0.46
US DOLLAR Total									
		Local	1,834,474.040		1,834,474.04		1,834,474.04	0.00	0.46
		Base			1,834,474.04		1,834,474.04	0.00	0.46
CASH Total									
		Base	1,834,474.040		1,834,474.04		1,834,474.04	0.00	0.46
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	101.966585	5,098,329.23	101.966585	5,098,329.23	0.00	1.29
		Base		101.966585	5,098,329.23	101.966585	5,098,329.23	0.00	1.29
11563VJF5	BROWN-FORMAN CORP.					0.190000	15 Sep 2020		
		Local	5,000,000.000	99.976250	4,998,812.50	99.976250	4,998,812.50	0.00	1.27
		Base		99.976250	4,998,812.50	99.976250	4,998,812.50	0.00	1.27
17327AJF5	CITIGROUP GLOBAL MKTS INC S					0.850000	15 Sep 2020		
		Local	5,000,000.000	99.893750	4,994,687.50	99.893750	4,994,687.50	0.00	1.27
		Base		99.893750	4,994,687.50	99.893750	4,994,687.50	0.00	1.27
17327AK14	CITIGROUP GLOBAL MKTS INC S					0.850000	01 Oct 2020		
		Local	15,000,000.000	99.855972	14,978,395.83	99.855972	14,978,395.83	0.00	3.80
		Base		99.855972	14,978,395.83	99.855972	14,978,395.83	0.00	3.80
26055AH33	DOW CHEMICAL COMPANY					1.570000	03 Aug 2020		
		Local	20,000,000.000	99.991278	19,998,255.56	99.991278	19,998,255.56	0.00	5.07
		Base		99.991278	19,998,255.56	99.991278	19,998,255.56	0.00	5.07

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
26244HJP9	DUKE ENERGY CORP				0.240000	23 Sep 2020		
	15,000,000.000	Local	99.964667	14,994,700.00	99.964667	14,994,700.00	0.00	3.80
		Base	99.964667	14,994,700.00	99.964667	14,994,700.00	0.00	3.80
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.989527	4,999,476.34	99.989527	4,999,476.34	0.00	1.27
		Base	99.989527	4,999,476.34	99.989527	4,999,476.34	0.00	1.27
41282JL58	HARLEY-DAVIDSON FND CP				0.450000	05 Nov 2020		
	15,000,000.000	Local	99.880000	14,982,000.00	99.880000	14,982,000.00	0.00	3.80
		Base	99.880000	14,982,000.00	99.880000	14,982,000.00	0.00	3.80
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.623333	4,981,166.67	99.623333	4,981,166.67	0.00	1.26
		Base	99.623333	4,981,166.67	99.623333	4,981,166.67	0.00	1.26
89119AKW7	TORONTO DOMINION BANK				0.210000	30 Oct 2020		
	15,000,000.000	Local	99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	3.80
		Base	99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	3.80
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	03 Aug 2020		
	10,009,671.540	Local	100.000000	10,009,671.54	100.000000	10,009,671.54	0.00	2.54
		Base	100.000000	10,009,671.54	100.000000	10,009,671.54	0.00	2.54
93142WHB2	WALGREENS BOOTS				0.310000	11 Aug 2020		
	5,000,000.000	Local	99.991389	4,999,569.44	99.991389	4,999,569.44	0.00	1.27
		Base	99.991389	4,999,569.44	99.991389	4,999,569.44	0.00	1.27
966VMM002	JP MORGAN MONEY MARKET				0.000000	03 Aug 2020		
	20,006,802.580	Local	100.000000	20,006,802.58	100.000000	20,006,802.58	0.00	5.07
		Base	100.000000	20,006,802.58	100.000000	20,006,802.58	0.00	5.07
979QHR003	SOUTH STREET REPO				0.130000	03 Aug 2020		
	37,219,909.010	Local	100.000000	37,219,909.01	100.000000	37,219,909.01	0.00	9.43
		Base	100.000000	37,219,909.01	100.000000	37,219,909.01	0.00	9.43
US DOLLAR Total								
	177,236,383.130	Local		177,253,901.20		177,253,901.20	0.00	44.93
		Base		177,253,901.20		177,253,901.20	0.00	44.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	177,236,383.130		177,253,901.20		177,253,901.20	0.00	44.93
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					1.140880	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.519560	5,025,978.00	25,978.00	1.27
		Base		100.000000	5,000,000.00	100.519560	5,025,978.00	25,978.00	1.27
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.991640	4,999,582.00	101.324681	5,066,234.05	66,652.05	1.28
		Base		99.991640	4,999,582.00	101.324681	5,066,234.05	66,652.05	1.28
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.996712	2,999,901.37	101.694440	3,050,833.20	50,931.83	0.77
		Base		99.996712	2,999,901.37	101.694440	3,050,833.20	50,931.83	0.77
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					0.635500	23 Jan 2022		
		Local	5,000,000.000	99.909626	4,995,481.29	100.024158	5,001,207.90	5,726.61	1.27
		Base		99.909626	4,995,481.29	100.024158	5,001,207.90	5,726.61	1.27
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.946880	25 Jun 2022		
		Local	10,000,000.000	100.179644	10,017,964.36	100.260726	10,026,072.60	8,108.24	2.54
		Base		100.179644	10,017,964.36	100.260726	10,026,072.60	8,108.24	2.54
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.977004	9,997,700.44	103.475530	10,347,553.00	349,852.56	2.62
		Base		99.977004	9,997,700.44	103.475530	10,347,553.00	349,852.56	2.62
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
		Local	10,000,000.000	99.997387	9,999,738.69	100.134478	10,013,447.80	13,709.11	2.54
		Base		99.997387	9,999,738.69	100.134478	10,013,447.80	13,709.11	2.54
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.976630	20 May 2022		
		Local	10,000,000.000	100.123721	10,012,372.08	100.261951	10,026,195.10	13,823.02	2.54
		Base		100.123721	10,012,372.08	100.261951	10,026,195.10	13,823.02	2.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.717630	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.272554	10,027,255.40	27,255.40	2.54
		Base	100.000000	10,000,000.00	100.272554	10,027,255.40	27,255.40	2.54
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.975289	9,997,528.87	102.935650	10,293,565.00	296,036.13	2.61
Original Face:	10,000,000.000	Base	99.975289	9,997,528.87	102.935650	10,293,565.00	296,036.13	2.61
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	383,589.620	Local	101.317348	388,642.83	106.049813	406,796.07	18,153.24	0.10
Original Face:	2,096,032.000	Base	101.317348	388,642.83	106.049813	406,796.07	18,153.24	0.10
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	2,636,207.250	Local	101.011115	2,662,862.35	105.029831	2,768,804.02	105,941.67	0.70
Original Face:	5,000,000.000	Base	101.011115	2,662,862.35	105.029831	2,768,804.02	105,941.67	0.70
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	3,104,009.970	Local	104.629591	3,247,712.94	109.990387	3,414,112.58	166,399.64	0.87
Original Face:	8,645,247.000	Base	104.629591	3,247,712.94	109.990387	3,414,112.58	166,399.64	0.87
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,261,418.450	Local	104.541471	1,318,705.40	108.520833	1,368,901.81	50,196.41	0.35
Original Face:	4,322,624.000	Base	104.541471	1,318,705.40	108.520833	1,368,901.81	50,196.41	0.35
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	100,359.160	Local	102.760177	103,129.25	101.808440	102,174.10	-955.15	0.03
Original Face:	2,161,312.000	Base	102.760177	103,129.25	101.808440	102,174.10	-955.15	0.03
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	847,456.660	Local	101.472515	859,935.59	103.680480	878,647.13	18,711.54	0.22
Original Face:	4,322,624.000	Base	101.472515	859,935.59	103.680480	878,647.13	18,711.54	0.22
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	974,764.480	Local	101.522516	989,605.43	100.493730	979,577.18	-10,028.25	0.25
Original Face:	8,584,720.000	Base	101.522516	989,605.43	100.493730	979,577.18	-10,028.25	0.25
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.750000	25 May 2039		
	183,670.960	Local	100.772294	185,089.44	100.113660	183,879.72	-1,209.72	0.05
Original Face:	5,571,429.000	Base	100.772294	185,089.44	100.113660	183,879.72	-1,209.72	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	813,063.320	101.391417	824,376.42	103.834030	844,236.41	19,859.99	0.21
Original Face:		Base	4,322,624.000	101.391417	824,376.42	103.834030	844,236.41	19,859.99	0.21
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,697,278.000	100.789558	1,710,679.00	101.730330	1,726,646.51	15,967.51	0.44
Original Face:		Base	5,111,816.000	100.789558	1,710,679.00	101.730330	1,726,646.51	15,967.51	0.44
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,093,619.810	99.757285	1,090,965.43	101.177360	1,106,495.65	15,530.22	0.28
Original Face:		Base	4,322,624.000	99.757285	1,090,965.43	101.177360	1,106,495.65	15,530.22	0.28
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,689,417.260	101.498057	1,714,725.70	102.389700	1,729,789.26	15,063.56	0.44
Original Face:		Base	5,326,337.000	101.498057	1,714,725.70	102.389700	1,729,789.26	15,063.56	0.44
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,093,619.810	100.234886	1,096,188.57	101.949230	1,114,936.98	18,748.41	0.28
Original Face:		Base	4,322,624.000	100.234886	1,096,188.57	101.949230	1,114,936.98	18,748.41	0.28
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,960,990.750	100.679252	1,974,310.81	103.240360	2,024,533.91	50,223.10	0.51
Original Face:		Base	8,645,247.000	100.679252	1,974,310.81	103.240360	2,024,533.91	50,223.10	0.51
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	527,207.410	100.393686	529,282.95	100.299510	528,786.45	-496.50	0.13
Original Face:		Base	4,322,624.000	100.393686	529,282.95	100.299510	528,786.45	-496.50	0.13
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,488,884.860	101.578474	1,512,386.52	103.834030	1,545,969.15	33,582.63	0.39
Original Face:		Base	6,483,935.000	101.578474	1,512,386.52	103.834030	1,545,969.15	33,582.63	0.39
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	964,489.280	99.885398	963,383.96	100.940410	973,559.43	10,175.47	0.25
Original Face:		Base	4,322,624.000	99.885398	963,383.96	100.940410	973,559.43	10,175.47	0.25
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	2,076,771.920	99.645649	2,069,412.86	105.127060	2,183,249.26	113,836.40	0.55
Original Face:		Base	4,507,221.000	99.645649	2,069,412.86	105.127060	2,183,249.26	113,836.40	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
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,298,068.600	Local	98.717747	3,255,779.00	105.779060	3,488,665.96	232,886.96	0.88
Original Face:	5,000,000.000	Base	98.717747	3,255,779.00	105.779060	3,488,665.96	232,886.96	0.88
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	241,064.330	Local	98.279853	236,917.67	102.868030	247,978.13	11,060.46	0.06
Original Face:	2,161,312.000	Base	98.279853	236,917.67	102.868030	247,978.13	11,060.46	0.06
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	428,234.820	Local	100.129761	428,790.50	101.259690	433,629.25	4,838.75	0.11
Original Face:	4,527,840.000	Base	100.129761	428,790.50	101.259690	433,629.25	4,838.75	0.11
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	3,096,840.520	Local	100.274922	3,105,354.42	100.217990	3,103,591.32	-1,763.10	0.79
Original Face:	4,600,000.000	Base	100.274922	3,105,354.42	100.217990	3,103,591.32	-1,763.10	0.79
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	533,035.150	Local	101.354552	540,255.39	102.028110	543,845.69	3,590.30	0.14
Original Face:	8,645,247.000	Base	101.354552	540,255.39	102.028110	543,845.69	3,590.30	0.14
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	293,564.070	Local	99.412486	291,839.34	102.224430	300,094.20	8,254.86	0.08
Original Face:	2,161,312.000	Base	99.412486	291,839.34	102.224430	300,094.20	8,254.86	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	406,424.040	Local	99.977890	406,334.18	102.850520	418,009.24	11,675.06	0.11
Original Face:	2,161,312.000	Base	99.977890	406,334.18	102.850520	418,009.24	11,675.06	0.11
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	272,985.880	Local	99.955921	272,865.55	102.908900	280,926.77	8,061.22	0.07
Original Face:	2,472,541.000	Base	99.955921	272,865.55	102.908900	280,926.77	8,061.22	0.07
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	930,136.570	Local	100.193774	931,938.93	105.904920	985,060.39	53,121.46	0.25
Original Face:	4,322,624.000	Base	100.193774	931,938.93	105.904920	985,060.39	53,121.46	0.25
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,373,006.500	Local	100.359063	1,377,936.46	102.332220	1,405,028.03	27,091.57	0.36
Original Face:	6,483,935.000	Base	100.359063	1,377,936.46	102.332220	1,405,028.03	27,091.57	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
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,373,980.040	Local	100.063374	1,374,850.79	101.228420	1,390,858.29	16,007.50	0.35
Original Face:	5,619,411.000	Base	100.063374	1,374,850.79	101.228420	1,390,858.29	16,007.50	0.35
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,697,319.250	Local	101.253072	1,718,587.88	103.144220	1,750,686.70	32,098.82	0.44
Original Face:	4,322,624.000	Base	101.253072	1,718,587.88	103.144220	1,750,686.70	32,098.82	0.44
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,092,428.490	Local	100.023599	1,092,686.29	100.821450	1,101,402.24	8,715.95	0.28
Original Face:	4,322,624.000	Base	100.023599	1,092,686.29	100.821450	1,101,402.24	8,715.95	0.28
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,731,070.980	Local	100.731643	2,751,052.68	101.645940	2,776,022.77	24,970.09	0.70
Original Face:	10,806,559.000	Base	100.731643	2,751,052.68	101.645940	2,776,022.77	24,970.09	0.70
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,121,240.210	Local	100.466132	2,131,128.00	101.998270	2,163,628.32	32,500.32	0.55
Original Face:	10,806,559.000	Base	100.466132	2,131,128.00	101.998270	2,163,628.32	32,500.32	0.55
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,122,042.440	Local	100.514772	1,127,818.40	101.077490	1,134,132.34	6,313.94	0.29
Original Face:	4,322,624.000	Base	100.514772	1,127,818.40	101.077490	1,134,132.34	6,313.94	0.29
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,847,106.120	Local	99.905801	1,845,366.17	102.094390	1,885,791.73	40,425.56	0.48
Original Face:	6,483,935.000	Base	99.905801	1,845,366.17	102.094390	1,885,791.73	40,425.56	0.48
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,440,922.860	Local	102.361725	1,474,953.50	106.081490	1,528,552.44	53,598.94	0.39
Original Face:	6,000,000.000	Base	102.361725	1,474,953.50	106.081490	1,528,552.44	53,598.94	0.39
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	3,117,038.700	Local	102.682472	3,200,652.40	105.292480	3,282,007.35	81,354.95	0.83
Original Face:	10,000,000.000	Base	102.682472	3,200,652.40	105.292480	3,282,007.35	81,354.95	0.83
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,117,038.700	Local	102.643283	3,199,430.86	105.292480	3,282,007.35	82,576.49	0.83
Original Face:	10,000,000.000	Base	102.643283	3,199,430.86	105.292480	3,282,007.35	82,576.49	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	2,023,267.500	101.737036	2,058,412.39	101.392020	2,051,431.79	-6,980.60	0.52
Original Face:		Base	5,000,000.000	101.737036	2,058,412.39	101.392020	2,051,431.79	-6,980.60	0.52
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	883,520.700	101.989415	901,097.59	100.594780	888,775.70	-12,321.89	0.23
Original Face:		Base	5,000,000.000	101.989415	901,097.59	100.594780	888,775.70	-12,321.89	0.23
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	7,101,773.850	100.568458	7,142,144.48	105.397420	7,485,086.41	342,941.93	1.90
Original Face:		Base	14,386,036.000	100.568458	7,142,144.48	105.397420	7,485,086.41	342,941.93	1.90
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,991,706.750	102.518023	2,041,858.39	105.125865	2,093,798.95	51,940.56	0.53
Original Face:		Base	6,483,935.000	102.518023	2,041,858.39	105.125865	2,093,798.95	51,940.56	0.53
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	439,578.440	101.150400	444,635.35	108.785650	478,198.26	33,562.91	0.12
Original Face:		Base	33,932,595.000	101.150400	444,635.35	108.785650	478,198.26	33,562.91	0.12
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	582,981.450	105.769583	616,617.05	118.599660	691,414.02	74,796.97	0.18
Original Face:		Base	18,956,866.000	105.769583	616,617.05	118.599660	691,414.02	74,796.97	0.18
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	301,928.630	99.236528	299,623.49	102.557040	309,649.07	10,025.58	0.08
Original Face:		Base	4,322,624.000	99.236528	299,623.49	102.557040	309,649.07	10,025.58	0.08
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	254,832.000	104.958149	267,466.95	109.067190	277,938.10	10,471.15	0.07
Original Face:		Base	6,483,935.000	104.958149	267,466.95	109.067190	277,938.10	10,471.15	0.07
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	10,000,000.000	97.455849	9,745,584.87	101.221470	10,122,147.00	376,562.13	2.57
Original Face:		Base	10,000,000.000	97.455849	9,745,584.87	101.221470	10,122,147.00	376,562.13	2.57
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,170,502.650	102.061118	2,215,239.27	103.598660	2,248,611.66	33,372.39	0.57
Original Face:		Base	7,989,505.000	102.061118	2,215,239.27	103.598660	2,248,611.66	33,372.39	0.57

& 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
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,420,824.100	Local	94.505212	6,068,013.41	102.033330	6,551,380.64	483,367.23	1.66
Original Face:	10,000,000.000	Base	94.505212	6,068,013.41	102.033330	6,551,380.64	483,367.23	1.66
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,954,187.070	Local	97.749740	3,865,207.57	104.685520	4,139,461.30	274,253.73	1.05
Original Face:	5,000,000.000	Base	97.749740	3,865,207.57	104.685520	4,139,461.30	274,253.73	1.05
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	2,641,301.400	Local	100.813747	2,662,794.91	104.689280	2,765,159.42	102,364.51	0.70
Original Face:	10,000,000.000	Base	100.813747	2,662,794.91	104.689280	2,765,159.42	102,364.51	0.70
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,261,926.570	Local	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	1.11
Original Face:	5,000,000.000	Base	96.430003	4,109,775.91	102.354000	4,362,252.32	252,476.41	1.11
46513CSW7	ISRAEL ST SVG BD 05/21 2.72				2.720000	01 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.997619	4,999,880.95	-119.05	1.27
		Base	100.000000	5,000,000.00	99.997619	4,999,880.95	-119.05	1.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.913752	3,496,981.33	103.174160	3,611,095.60	114,114.27	0.92
		Base	99.913752	3,496,981.33	103.174160	3,611,095.60	114,114.27	0.92
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.993089	6,999,516.20	103.635381	7,254,476.67	254,960.47	1.84
		Base	99.993089	6,999,516.20	103.635381	7,254,476.67	254,960.47	1.84
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.871630	25 Jan 2029		
	677,596.730	Local	100.000001	677,596.74	93.278670	632,053.22	-45,543.52	0.16
Original Face:	2,161,312.000	Base	100.000001	677,596.74	93.278670	632,053.22	-45,543.52	0.16
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	15,000,000.000	Local	99.987130	14,998,069.48	100.191250	15,028,687.50	30,618.02	3.81
		Base	99.987130	14,998,069.48	100.191250	15,028,687.50	30,618.02	3.81
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.365579	5,018,278.96	103.406250	5,170,312.50	152,033.54	1.31
		Base	100.365579	5,018,278.96	103.406250	5,170,312.50	152,033.54	1.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WL0	US TREASURY N/B 05/19 1.5					1.500000	31 May 2019		
		0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
			Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
			Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
US DOLLAR Total									
		210,636,295.080	Local		210,655,117.17		215,423,167.26	4,768,050.09	54.61
	Original Face:	362,328,931.000	Base		210,655,117.17		215,423,167.26	4,768,050.09	54.61
FIXED INCOME Total									
		210,636,295.080	Base		210,655,117.17		215,423,167.26	4,768,050.09	54.61
	Original Face:	362,328,931.000							

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									
		389,707,152.250	Base		389,743,492.41		394,511,542.50	4,768,050.09	100.00
	Original Face:	362,328,931.000							

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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								
			-10,000,000.000	1.000000	-10,000,000.00	1.000000	-10,000,000.00	0.00	2.97
		Base		1.000000	-10,000,000.00	1.000000	-10,000,000.00	0.00	2.97
US DOLLAR Total									
			-10,000,000.000		-10,000,000.00		-10,000,000.00	0.00	2.97
		Base			-10,000,000.00		-10,000,000.00	0.00	2.97
CASH Total									
			-10,000,000.000	Base	-10,000,000.00		-10,000,000.00	0.00	2.97
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.226261	31 Dec 2030		
			24,086,344.560	100.091704	24,108,432.71	100.090000	24,108,022.27	-410.44	7.17
		Base		100.091704	24,108,432.71	100.090000	24,108,022.27	-410.44	7.17
26055AHQ2	DOW CHEMICAL COMPANY					1.360000	24 Aug 2020		
			25,000,000.000	99.913111	24,978,277.78	99.913111	24,978,277.78	0.00	7.43
		Base		99.913111	24,978,277.78	99.913111	24,978,277.78	0.00	7.43
26082MK22	DUPONT DE NEMOURS INC					0.330000	02 Oct 2020		
			5,000,000.000	99.943167	4,997,158.34	99.943167	4,997,158.34	0.00	1.49
		Base		99.943167	4,997,158.34	99.943167	4,997,158.34	0.00	1.49
26244HJP9	DUKE ENERGY CORP					0.240000	23 Sep 2020		
			5,000,000.000	99.964667	4,998,233.33	99.964667	4,998,233.33	0.00	1.49
		Base		99.964667	4,998,233.33	99.964667	4,998,233.33	0.00	1.49
30229ALR8	EXXON MOBIL CORP					0.350000	25 Nov 2020		
			10,000,000.000	99.887222	9,988,722.22	99.887222	9,988,722.22	0.00	2.97
		Base		99.887222	9,988,722.22	99.887222	9,988,722.22	0.00	2.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37829ADG0	GLENCOVE FDG DAC/LLC				0.324750	27 Aug 2020		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.38
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.38
41282JKU4	HARLEY-DAVIDSON FND CP				0.460000	28 Oct 2020		
	10,000,000.000	Local	99.887556	9,988,755.55	99.887556	9,988,755.55	0.00	2.97
		Base	99.887556	9,988,755.55	99.887556	9,988,755.55	0.00	2.97
93142WHC0	WALGREENS BOOTS				0.860000	12 Aug 2020		
	10,000,000.000	Local	99.973722	9,997,372.22	99.973722	9,997,372.22	0.00	2.97
		Base	99.973722	9,997,372.22	99.973722	9,997,372.22	0.00	2.97
93142WLL5	WALGREENS BOOTS				1.230000	20 Nov 2020		
	15,000,000.000	Local	99.620750	14,943,112.50	99.620750	14,943,112.50	0.00	4.44
		Base	99.620750	14,943,112.50	99.620750	14,943,112.50	0.00	4.44
US DOLLAR Total								
	112,086,344.560	Local		112,000,064.65		111,999,654.21	-410.44	33.32
		Base		112,000,064.65		111,999,654.21	-410.44	33.32
CASH EQUIVALENT Total								
	112,086,344.560	Base		112,000,064.65		111,999,654.21	-410.44	33.32
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	214,182,806.630	Local	0.999980	214,178,534.57	1.000000	214,182,806.63	4,272.06	63.71
		Base	0.999980	214,178,534.57	1.000000	214,182,806.63	4,272.06	63.71
US DOLLAR Total								
	214,182,806.630	Local		214,178,534.57		214,182,806.63	4,272.06	63.71
		Base		214,178,534.57		214,182,806.63	4,272.06	63.71
EQUITY Total								
	214,182,806.630	Base		214,178,534.57		214,182,806.63	4,272.06	63.71

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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
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
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									
			Local		-0.05		0.00	0.05	0.00
			Base		-0.05		0.00	0.05	0.00
FIXED INCOME Total									
		0.000	Base		-0.05		0.00	0.05	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		316,269,151.190	Base	316,178,599.17		316,182,460.84	3,861.67	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						0.050142	31 Dec 2030		
			14,199.840	Local	100.000000	14,199.84	100.000000	14,199.84	0.00	0.39
				Base	100.000000	14,199.84	100.000000	14,199.84	0.00	0.39
US DOLLAR Total										
			14,199.840	Local		14,199.84		14,199.84	0.00	0.39
				Base		14,199.84		14,199.84	0.00	0.39
CASH EQUIVALENT Total										
			14,199.840	Base		14,199.84		14,199.84	0.00	0.39
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	327.820000	281,925.20	3,941.98	7.77
				Base	323.236302	277,983.22	327.820000	281,925.20	3,941.98	7.77
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST									
			10,198.000	Local	296.372297	3,022,404.68	326.520000	3,329,850.96	307,446.28	91.83
				Base	296.372297	3,022,404.68	326.520000	3,329,850.96	307,446.28	91.83
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			205.510	Local	0.996205	204.73	1.000000	205.51	0.78	0.01
				Base	0.996205	204.73	1.000000	205.51	0.78	0.01
US DOLLAR Total										
			11,263.510	Local		3,300,592.63		3,611,981.67	311,389.04	99.61
				Base		3,300,592.63		3,611,981.67	311,389.04	99.61
EQUITY Total										
			11,263.510	Base		3,300,592.63		3,611,981.67	311,389.04	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		25,463.350	Base	3,314,792.47		3,626,181.51	311,389.04	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						0.050142	31 Dec 2030		
			5,001.180	Local	100.000000	5,001.18	100.000000	5,001.18	0.00	0.34
				Base	100.000000	5,001.18	100.000000	5,001.18	0.00	0.34
US DOLLAR Total										
			5,001.180	Local		5,001.18		5,001.18	0.00	0.34
				Base		5,001.18		5,001.18	0.00	0.34
CASH EQUIVALENT Total										
			5,001.180	Base		5,001.18		5,001.18	0.00	0.34
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST									
			4,326.000	Local	344.485120	1,490,242.63	339.620000	1,469,196.12	-21,046.51	99.65
				Base	344.485120	1,490,242.63	339.620000	1,469,196.12	-21,046.51	99.65
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										
			4,474.450	Local		1,490,390.52		1,469,344.57	-21,045.95	99.66
				Base		1,490,390.52		1,469,344.57	-21,045.95	99.66
EQUITY Total										
			4,474.450	Base		1,490,390.52		1,469,344.57	-21,045.95	99.66

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

Holdings

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

As of: *July 31, 2020*

View Date: *August 10, 2020*

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									
		9,475.630	Base		1,495,391.70		1,474,345.75	-21,045.95	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						0.050142	31 Dec 2030		
			100.000	Local	100.000000	100.00	100.000000	100.00	0.00	0.01
				Base	100.000000	100.00	100.000000	100.00	0.00	0.01
US DOLLAR Total										
			100.000	Local		100.00		100.00	0.00	0.01
				Base		100.00		100.00	0.00	0.01
CASH EQUIVALENT Total										
			100.000	Base		100.00		100.00	0.00	0.01
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E									
			13,604.000	Local	77.514938	1,054,513.22	71.210000	968,740.84	-85,772.38	99.97
				Base	77.514938	1,054,513.22	71.210000	968,740.84	-85,772.38	99.97
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			235.520	Local	0.997580	234.95	1.000000	235.52	0.57	0.02
				Base	0.997580	234.95	1.000000	235.52	0.57	0.02
US DOLLAR Total										
			13,839.520	Local		1,054,748.17		968,976.36	-85,771.81	99.99
				Base		1,054,748.17		968,976.36	-85,771.81	99.99
EQUITY Total										
			13,839.520	Base		1,054,748.17		968,976.36	-85,771.81	99.99

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

Holdings

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

As of: *July 31, 2020* *View Date:* *August 10, 2020*

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									
		13,939.520	Base		1,054,848.17		969,076.36	-85,771.81	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.050142	31 Dec 2030		
			15,748.360	100.000000	15,748.36	100.000000	15,748.36	0.00	0.38
		Base		100.000000	15,748.36	100.000000	15,748.36	0.00	0.38
US DOLLAR Total									
			15,748.360		15,748.36		15,748.36	0.00	0.38
		Base			15,748.36		15,748.36	0.00	0.38
CASH EQUIVALENT Total									
			15,748.360	Base	15,748.36		15,748.36	0.00	0.38
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			34,455.000	113.565660	3,912,904.82	119.560000	4,119,439.80	206,534.98	99.61
		Base		113.565660	3,912,904.82	119.560000	4,119,439.80	206,534.98	99.61
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									
			34,744.810		3,913,193.54		4,119,729.61	206,536.07	99.62
		Base			3,913,193.54		4,119,729.61	206,536.07	99.62
EQUITY Total									
			34,744.810	Base	3,913,193.54		4,119,729.61	206,536.07	99.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		50,493.170	Base		3,928,941.90		4,135,477.97	206,536.07	100.00

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

Base Currency:USD - US DOLLAR

	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								
	-132,261.530	Local	-132,261.53	-132,261.53	0.01	0.00		0.00
		Base	-132,261.53	-132,261.53	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,792,314.540	Local	4,797,075.68	4,796,627.62	0.52	-448.06		-448.06
		Base	4,797,075.68	4,796,627.62	0.52	-448.06	0.00	-448.06
EQUITY								
	22,083,063.000	Local	774,477,365.61	921,532,212.87	99.47	147,054,847.26		147,054,847.26
		Base	774,477,365.61	921,532,212.87	99.47	147,054,847.26	0.00	147,054,847.26
US DOLLAR Total								
	26,743,116.010	Local	779,142,179.76	926,196,578.96	100.00	147,054,399.20		147,054,399.20
		Base	779,142,179.76	926,196,578.96	100.00	147,054,399.20	0.00	147,054,399.20
FUND Total								
	26,743,116.010	Base	779,142,179.76	926,196,578.96	100.00	147,054,399.20	0.00	147,054,399.20

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								
	2,319,112.580	Local	2,319,112.58	2,319,112.58	0.37	0.00		0.00
		Base	2,319,112.58	2,319,112.58	0.37	0.00	0.00	0.00
CASH EQUIVALENT								
	1,504,540.140	Local	1,506,010.98	1,505,894.23	0.24	-116.75		-116.75
		Base	1,506,010.98	1,505,894.23	0.24	-116.75	0.00	-116.75
EQUITY								
	28,461,369.000	Local	570,182,024.52	622,692,061.13	99.39	52,510,036.61		52,510,036.61
		Base	570,182,024.52	622,692,061.13	99.39	52,510,036.61	0.00	52,510,036.61
US DOLLAR Total								
	32,285,021.720	Local	574,007,148.08	626,517,067.94	100.00	52,509,919.86		52,509,919.86
		Base	574,007,148.08	626,517,067.94	100.00	52,509,919.86	0.00	52,509,919.86
FUND Total								
	32,285,021.720	Base	574,007,148.08	626,517,067.94	100.00	52,509,919.86	0.00	52,509,919.86

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								
	-8,259.910	Local	-8,259.91	-8,259.91	0.00	0.00		0.00
		Base	-8,259.91	-8,259.91	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	77,120,229.250	Local	77,073,255.82	77,064,105.51	3.65	-9,150.31		-9,150.31
		Base	77,073,255.82	77,064,105.51	3.65	-9,150.31	0.00	-9,150.31
EQUITY								
	50,000,000.000	Local	50,000,000.00	50,000,000.00	2.37	0.00		0.00
		Base	50,000,000.00	50,000,000.00	2.37	0.00	0.00	0.00
FIXED INCOME								
	1,789,582,012.970	Local	1,853,390,188.05	1,983,800,564.28	93.98	130,410,376.23		130,410,376.23
Original Face:	1,998,234,800.000	Base	1,853,390,188.05	1,983,800,564.28	93.98	130,410,376.23	0.00	130,410,376.23
US DOLLAR Total								
	1,916,693,982.310	Local	1,980,455,183.96	2,110,856,409.88	100.00	130,401,225.92		130,401,225.92
Original Face:	1,998,234,800.000	Base	1,980,455,183.96	2,110,856,409.88	100.00	130,401,225.92	0.00	130,401,225.92
FUND Total								
	1,916,693,982.310	Base	1,980,455,183.96	2,110,856,409.88	100.00	130,401,225.92	0.00	130,401,225.92
Original Face:	1,998,234,800.000							

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								
	7,661,411.330	Local	7,661,411.33	7,661,411.33	1.93	0.00		0.00
		Base	7,661,411.33	7,661,411.33	1.93	0.00	0.00	0.00
CASH EQUIVALENT								
	76,688,747.720	Local	76,590,881.24	76,625,366.64	19.29	34,485.40		34,485.40
		Base	76,590,881.24	76,625,366.64	19.29	34,485.40	0.00	34,485.40
FIXED INCOME								
	305,175,733.030	Local	305,819,096.50	313,009,733.28	78.78	7,190,636.78		7,190,636.78
Original Face:	188,611,032.000	Base	305,819,096.50	313,009,733.28	78.78	7,190,636.78	0.00	7,190,636.78
US DOLLAR Total								
	389,525,892.080	Local	390,071,389.07	397,296,511.25	100.00	7,225,122.18		7,225,122.18
Original Face:	188,611,032.000	Base	390,071,389.07	397,296,511.25	100.00	7,225,122.18	0.00	7,225,122.18
FUND Total								
	389,525,892.080	Base	390,071,389.07	397,296,511.25	100.00	7,225,122.18	0.00	7,225,122.18
Original Face:	188,611,032.000							

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								
	398,945.020	Local	398,945.02	398,945.02	0.30	0.00		0.00
		Base	398,945.02	398,945.02	0.30	0.00	0.00	0.00
CASH EQUIVALENT								
	36,013,067.830	Local	36,008,360.75	36,009,763.44	26.90	1,402.69		1,402.69
		Base	36,008,360.75	36,009,763.44	26.90	1,402.69	0.00	1,402.69
FIXED INCOME								
	95,781,400.650	Local	96,664,949.05	97,465,155.29	72.80	800,206.24		800,206.24
Original Face:	103,528,075.000	Base	96,664,949.05	97,465,155.29	72.80	800,206.24	0.00	800,206.24
US DOLLAR Total								
	132,193,413.500	Local	133,072,254.82	133,873,863.75	100.00	801,608.93		801,608.93
Original Face:	103,528,075.000	Base	133,072,254.82	133,873,863.75	100.00	801,608.93	0.00	801,608.93
FUND Total								
	132,193,413.500	Base	133,072,254.82	133,873,863.75	100.00	801,608.93	0.00	801,608.93
Original Face:	103,528,075.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-389,061.750	Local	-389,061.75	-389,061.75	0.02	0.00		0.00
		Base	-389,061.75	-389,061.75	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	5,592,680.410	Local	5,598,203.04	5,597,713.82	0.25	-489.22		-489.22
		Base	5,598,203.04	5,597,713.82	0.25	-489.22	0.00	-489.22
EQUITY								
	23,263,698.000	Local	1,074,182,392.33	2,244,404,595.49	99.73	1,170,222,203.16		1,170,222,203.16
		Base	1,074,182,392.33	2,244,404,595.49	99.73	1,170,222,203.16	0.00	1,170,222,203.16
US DOLLAR Total								
	28,467,316.660	Local	1,079,391,533.62	2,249,613,247.56	100.00	1,170,221,713.94		1,170,221,713.94
		Base	1,079,391,533.62	2,249,613,247.56	100.00	1,170,221,713.94	0.00	1,170,221,713.94
FUND Total								
	28,467,316.660	Base	1,079,391,533.62	2,249,613,247.56	100.00	1,170,221,713.94	0.00	1,170,221,713.94

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								
	-19,434,375.010	Local	-19,434,375.01	-19,434,375.01	1.68	0.00		0.00
		Base	-19,434,375.01	-19,434,375.01	1.68	0.00	0.00	0.00
CASH EQUIVALENT								
	536,079,474.070	Local	535,996,383.78	536,010,757.40	46.21	14,373.62		14,373.62
		Base	535,996,383.78	536,010,757.40	46.21	14,373.62	0.00	14,373.62
FIXED INCOME								
	596,533,420.380	Local	598,326,475.28	604,546,763.15	52.12	6,220,287.87		6,220,287.87
Original Face:	765,925,180.000	Base	598,326,475.28	604,546,763.15	52.12	6,220,287.87	0.00	6,220,287.87
US DOLLAR Total								
	1,113,178,519.440	Local	1,114,888,484.05	1,121,123,145.54	100.00	6,234,661.49		6,234,661.49
Original Face:	765,925,180.000	Base	1,114,888,484.05	1,121,123,145.54	100.00	6,234,661.49	0.00	6,234,661.49
FUND Total								
	1,113,178,519.440	Base	1,114,888,484.05	1,121,123,145.54	100.00	6,234,661.49	0.00	6,234,661.49
Original Face:	765,925,180.000							

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								
	25,412,500.020	Local	25,412,500.02	25,412,500.02	0.58	0.00		0.00
		Base	25,412,500.02	25,412,500.02	0.58	0.00	0.00	0.00
CASH EQUIVALENT								
	3,044,764,974.430	Local	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38		223,291.38
		Base	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38	0.00	223,291.38
FIXED INCOME								
	1,327,797,997.770	Local	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25		17,321,402.25
Original Face:	519,225,547.000	Base	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25	0.00	17,321,402.25
US DOLLAR Total								
	4,397,975,472.220	Local	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63		17,544,693.63
Original Face:	519,225,547.000	Base	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63	0.00	17,544,693.63
FUND Total								
	4,397,975,472.220	Base	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63	0.00	17,544,693.63
Original Face:	519,225,547.000							

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								
	-499,967.500	Local	-499,967.50	-499,967.50	0.44	0.00		0.00
		Base	-499,967.50	-499,967.50	0.44	0.00	0.00	0.00
CASH EQUIVALENT								
	1,708,884.710	Local	1,710,330.34	1,716,255.71	1.52	5,925.37		5,925.37
		Base	1,710,330.34	1,716,255.71	1.52	5,925.37	0.00	5,925.37
FIXED INCOME								
	109,152,827.810	Local	109,557,361.43	110,983,427.89	98.04	1,426,066.46		1,426,066.46
Original Face:	50,598,000.000	Base	109,557,361.43	110,983,427.89	98.04	1,426,066.46	0.00	1,426,066.46
US DOLLAR Total								
	110,361,745.020	Local	110,767,724.27	112,199,716.10	100.00	1,431,991.83		1,431,991.83
Original Face:	50,598,000.000	Base	110,767,724.27	112,199,716.10	100.00	1,431,991.83	0.00	1,431,991.83
FUND Total								
	110,361,745.020	Base	110,767,724.27	112,199,716.10	100.00	1,431,991.83	0.00	1,431,991.83
Original Face:	50,598,000.000							

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								
	450,000.000	Local	450,000.00	450,000.00	0.04	0.00		0.00
		Base	450,000.00	450,000.00	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	628,148,674.680	Local	628,061,997.52	628,080,517.94	54.21	18,520.42		18,520.42
		Base	628,061,997.52	628,080,517.94	54.21	18,520.42	0.00	18,520.42
FIXED INCOME								
	522,036,338.510	Local	522,522,827.41	530,158,756.19	45.76	7,635,928.78		7,635,928.78
Original Face:	468,317,603.330	Base	522,522,827.41	530,158,756.19	45.76	7,635,928.78	0.00	7,635,928.78
US DOLLAR Total								
	1,150,635,013.190	Local	1,151,034,824.93	1,158,689,274.13	100.00	7,654,449.20		7,654,449.20
Original Face:	468,317,603.330	Base	1,151,034,824.93	1,158,689,274.13	100.00	7,654,449.20	0.00	7,654,449.20
FUND Total								
	1,150,635,013.190	Base	1,151,034,824.93	1,158,689,274.13	100.00	7,654,449.20	0.00	7,654,449.20
Original Face:	468,317,603.330							

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								
	21,470.010	Local	21,470.01	21,470.01	0.00	0.00		0.00
		Base	21,470.01	21,470.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,582,135,331.720	Local	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37		164,158.37
		Base	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37	0.00	164,158.37
FIXED INCOME								
	426,279,933.630	Local	426,161,654.17	426,216,908.48	21.23	55,254.31		55,254.31
Original Face:	46,750,000.000	Base	426,161,654.17	426,216,908.48	21.23	55,254.31	0.00	55,254.31
US DOLLAR Total								
	2,008,436,735.360	Local	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68		219,412.68
Original Face:	46,750,000.000	Base	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68	0.00	219,412.68
FUND Total								
	2,008,436,735.360	Base	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68	0.00	219,412.68
Original Face:	46,750,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,534.750	Local	-2,534.75	-2,534.75	0.00	0.00		0.00
		Base	-2,534.75	-2,534.75	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	557,999,431.070	Local	557,931,913.08	557,937,275.30	34.59	5,362.22		5,362.22
		Base	557,931,913.08	557,937,275.30	34.59	5,362.22	0.00	5,362.22
FIXED INCOME								
	1,055,000,000.000	Local	1,054,839,754.08	1,054,845,327.80	65.41	5,573.72		5,573.72
		Base	1,054,839,754.08	1,054,845,327.80	65.41	5,573.72	0.00	5,573.72
US DOLLAR Total								
	1,612,996,896.320	Local	1,612,769,132.41	1,612,780,068.35	100.00	10,935.94		10,935.94
		Base	1,612,769,132.41	1,612,780,068.35	100.00	10,935.94	0.00	10,935.94
FUND Total								
	1,612,996,896.320	Base	1,612,769,132.41	1,612,780,068.35	100.00	10,935.94	0.00	10,935.94

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.520	Local	1,698.35	1,698.35	0.00	0.00		0.00
		Base	1,698.35	1,698.35	0.00	0.00	0.00	0.00
EQUITY								
	160,138,099.537	Local	160,181,852.45	160,170,127.16	23.95	-11,725.29		-11,725.29
		Base	160,181,852.45	160,170,127.16	23.95	-11,725.29	0.00	-11,725.29
FIXED INCOME								
	501,110,000.000	Local	507,060,101.72	508,721,352.85	76.05	1,661,251.13		1,661,251.13
		Base	507,060,101.72	508,721,352.85	76.05	1,661,251.13	0.00	1,661,251.13
US DOLLAR Total								
	661,249,798.067	Local	667,243,652.53	668,893,178.37	100.00	1,649,525.84		1,649,525.84
		Base	667,243,652.53	668,893,178.37	100.00	1,649,525.84	0.00	1,649,525.84
FUND Total								
	661,249,798.067	Base	667,243,652.53	668,893,178.37	100.00	1,649,525.84	0.00	1,649,525.84

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								
	429,190.750	Local	429,190.75	429,190.75	0.09	0.00		0.00
		Base	429,190.75	429,190.75	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	111,500,000.000	Local	111,481,142.30	111,481,142.30	24.03	0.00		0.00
		Base	111,481,142.30	111,481,142.30	24.03	0.00	0.00	0.00
FIXED INCOME								
	337,098,460.040	Local	341,248,987.92	351,944,036.47	75.87	10,695,048.55		10,695,048.55
Original Face:	274,829,813.000	Base	341,248,987.92	351,944,036.47	75.87	10,695,048.55	0.00	10,695,048.55
US DOLLAR Total								
	449,027,650.790	Local	453,159,320.97	463,854,369.52	100.00	10,695,048.55		10,695,048.55
Original Face:	274,829,813.000	Base	453,159,320.97	463,854,369.52	100.00	10,695,048.55	0.00	10,695,048.55
FUND Total								
	449,027,650.790	Base	453,159,320.97	463,854,369.52	100.00	10,695,048.55	0.00	10,695,048.55
Original Face:	274,829,813.000							

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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								
	-132.090	Local	-132.09	-132.09	100.00	0.00		0.00
		Base	-132.09	-132.09	100.00	0.00	0.00	0.00
US DOLLAR Total								
	-132.090	Local	-132.09	-132.09	100.00	0.00		0.00
		Base	-132.09	-132.09	100.00	0.00	0.00	0.00
FUND Total								
	-132.090	Base	-132.09	-132.09	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								
	296,404.970	Local	296,404.97	296,404.97	0.09	0.00		0.00
		Base	296,404.97	296,404.97	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	40,000,000.000	Local	39,985,825.64	39,985,825.64	12.79	0.00		0.00
		Base	39,985,825.64	39,985,825.64	12.79	0.00	0.00	0.00
FIXED INCOME								
	260,452,188.150	Local	263,119,246.21	272,294,913.29	87.11	9,175,667.08		9,175,667.08
Original Face:	201,922,434.000	Base	263,119,246.21	272,294,913.29	87.11	9,175,667.08	0.00	9,175,667.08
US DOLLAR Total								
	300,748,593.120	Local	303,401,476.82	312,577,143.90	100.00	9,175,667.08		9,175,667.08
Original Face:	201,922,434.000	Base	303,401,476.82	312,577,143.90	100.00	9,175,667.08	0.00	9,175,667.08
FUND Total								
	300,748,593.120	Base	303,401,476.82	312,577,143.90	100.00	9,175,667.08	0.00	9,175,667.08
Original Face:	201,922,434.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,834,474.040	Local	1,834,474.04	1,834,474.04	0.46	0.00		0.00
		Base	1,834,474.04	1,834,474.04	0.46	0.00	0.00	0.00
CASH EQUIVALENT								
	177,236,383.130	Local	177,253,901.20	177,253,901.20	44.93	0.00		0.00
		Base	177,253,901.20	177,253,901.20	44.93	0.00	0.00	0.00
FIXED INCOME								
	210,636,295.080	Local	210,655,117.17	215,423,167.26	54.61	4,768,050.09		4,768,050.09
Original Face:	362,328,931.000	Base	210,655,117.17	215,423,167.26	54.61	4,768,050.09	0.00	4,768,050.09
US DOLLAR Total								
	389,707,152.250	Local	389,743,492.41	394,511,542.50	100.00	4,768,050.09		4,768,050.09
Original Face:	362,328,931.000	Base	389,743,492.41	394,511,542.50	100.00	4,768,050.09	0.00	4,768,050.09
FUND Total								
	389,707,152.250	Base	389,743,492.41	394,511,542.50	100.00	4,768,050.09	0.00	4,768,050.09
Original Face:	362,328,931.000							

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								
	-10,000,000.000	Local	-10,000,000.00	-10,000,000.00	2.97	0.00		0.00
		Base	-10,000,000.00	-10,000,000.00	2.97	0.00	0.00	0.00
CASH EQUIVALENT								
	112,086,344.560	Local	112,000,064.65	111,999,654.21	33.32	-410.44		-410.44
		Base	112,000,064.65	111,999,654.21	33.32	-410.44	0.00	-410.44
EQUITY								
	214,182,806.630	Local	214,178,534.57	214,182,806.63	63.71	4,272.06		4,272.06
		Base	214,178,534.57	214,182,806.63	63.71	4,272.06	0.00	4,272.06
FIXED INCOME								
	0.000	Local	-0.05	0.00	0.00	0.05		0.05
		Base	-0.05	0.00	0.00	0.05	0.00	0.05
US DOLLAR Total								
	316,269,151.190	Local	316,178,599.17	316,182,460.84	100.00	3,861.67		3,861.67
		Base	316,178,599.17	316,182,460.84	100.00	3,861.67	0.00	3,861.67
FUND Total								
	316,269,151.190	Base	316,178,599.17	316,182,460.84	100.00	3,861.67	0.00	3,861.67

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								
	14,199.840	Local	14,199.84	14,199.84	0.39	0.00		0.00
		Base	14,199.84	14,199.84	0.39	0.00	0.00	0.00
EQUITY								
	11,263.510	Local	3,300,592.63	3,611,981.67	99.61	311,389.04		311,389.04
		Base	3,300,592.63	3,611,981.67	99.61	311,389.04	0.00	311,389.04
US DOLLAR Total								
	25,463.350	Local	3,314,792.47	3,626,181.51	100.00	311,389.04		311,389.04
		Base	3,314,792.47	3,626,181.51	100.00	311,389.04	0.00	311,389.04
FUND Total								
	25,463.350	Base	3,314,792.47	3,626,181.51	100.00	311,389.04	0.00	311,389.04

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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								
	5,001.180	Local	5,001.18	5,001.18	0.34	0.00		0.00
		Base	5,001.18	5,001.18	0.34	0.00	0.00	0.00
EQUITY								
	4,474.450	Local	1,490,390.52	1,469,344.57	99.66	-21,045.95		-21,045.95
		Base	1,490,390.52	1,469,344.57	99.66	-21,045.95	0.00	-21,045.95
US DOLLAR Total								
	9,475.630	Local	1,495,391.70	1,474,345.75	100.00	-21,045.95		-21,045.95
		Base	1,495,391.70	1,474,345.75	100.00	-21,045.95	0.00	-21,045.95
FUND Total								
	9,475.630	Base	1,495,391.70	1,474,345.75	100.00	-21,045.95	0.00	-21,045.95

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									
		100.000	Local	100.00	100.00	0.01	0.00		0.00
			Base	100.00	100.00	0.01	0.00	0.00	0.00
EQUITY									
		13,839.520	Local	1,054,748.17	968,976.36	99.99	-85,771.81		-85,771.81
			Base	1,054,748.17	968,976.36	99.99	-85,771.81	0.00	-85,771.81
US DOLLAR Total									
		13,939.520	Local	1,054,848.17	969,076.36	100.00	-85,771.81		-85,771.81
			Base	1,054,848.17	969,076.36	100.00	-85,771.81	0.00	-85,771.81
FUND Total									
		13,939.520	Base	1,054,848.17	969,076.36	100.00	-85,771.81	0.00	-85,771.81

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	15,748.360	Local	15,748.36	15,748.36	0.38	0.00		0.00
		Base	15,748.36	15,748.36	0.38	0.00	0.00	0.00
EQUITY								
	34,744.810	Local	3,913,193.54	4,119,729.61	99.62	206,536.07		206,536.07
		Base	3,913,193.54	4,119,729.61	99.62	206,536.07	0.00	206,536.07
US DOLLAR Total								
	50,493.170	Local	3,928,941.90	4,135,477.97	100.00	206,536.07		206,536.07
		Base	3,928,941.90	4,135,477.97	100.00	206,536.07	0.00	206,536.07
FUND Total								
	50,493.170	Base	3,928,941.90	4,135,477.97	100.00	206,536.07	0.00	206,536.07

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-132,261.530	-132,261.53	-132,261.53	0.01	0.00	0.00	0.00
CASH Total	-132,261.530	-132,261.53	-132,261.53	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,792,314.540	4,797,075.68	4,796,627.62	0.52	-448.06	0.00	-448.06
CASH EQUIVALENT Total	4,792,314.540	4,797,075.68	4,796,627.62	0.52	-448.06	0.00	-448.06

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	22,083,063.000	774,477,365.61	921,532,212.87	99.47	147,054,847.26	0.00	147,054,847.26
EQUITY Total	22,083,063.000	774,477,365.61	921,532,212.87	99.47	147,054,847.26	0.00	147,054,847.26

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,743,116.010	779,142,179.76	926,196,578.96	100.00	147,054,399.20	0.00	147,054,399.20

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	2,319,112.580	2,319,112.58	2,319,112.58	0.37	0.00	0.00	0.00
CASH Total	2,319,112.580	2,319,112.58	2,319,112.58	0.37	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	1,504,540.140	1,506,010.98	1,505,894.23	0.24	-116.75	0.00	-116.75
CASH EQUIVALENT Total	1,504,540.140	1,506,010.98	1,505,894.23	0.24	-116.75	0.00	-116.75

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	28,461,369.000	570,182,024.52	622,692,061.13	99.39	52,510,036.61	0.00	52,510,036.61
EQUITY Total	28,461,369.000	570,182,024.52	622,692,061.13	99.39	52,510,036.61	0.00	52,510,036.61

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	32,285,021.720	574,007,148.08	626,517,067.94	100.00	52,509,919.86	0.00	52,509,919.86

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-8,259.910	-8,259.91	-8,259.91	0.00	0.00	0.00	0.00
CASH Total	-8,259.910	-8,259.91	-8,259.91	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	77,120,229.250	77,073,255.82	77,064,105.51	3.65	-9,150.31	0.00	-9,150.31
CASH EQUIVALENT Total	77,120,229.250	77,073,255.82	77,064,105.51	3.65	-9,150.31	0.00	-9,150.31

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	50,000,000.000	50,000,000.00	50,000,000.00	2.37	0.00	0.00	0.00
EQUITY Total	50,000,000.000	50,000,000.00	50,000,000.00	2.37	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
FIXED INCOME							
US DOLLAR	1,789,582,012.970	1,853,390,188.05	1,983,800,564.28	93.98	130,410,376.23	0.00	130,410,376.23
FIXED INCOME Total	1,789,582,012.970	1,853,390,188.05	1,983,800,564.28	93.98	130,410,376.23	0.00	130,410,376.23

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	1,916,693,982.310	1,980,455,183.96	2,110,856,409.88	100.00	130,401,225.92	0.00	130,401,225.92

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	7,661,411.330	7,661,411.33	7,661,411.33	1.93	0.00	0.00	0.00
CASH Total	7,661,411.330	7,661,411.33	7,661,411.33	1.93	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	76,688,747.720	76,590,881.24	76,625,366.64	19.29	34,485.40	0.00	34,485.40
CASH EQUIVALENT Total	76,688,747.720	76,590,881.24	76,625,366.64	19.29	34,485.40	0.00	34,485.40

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	305,175,733.030	305,819,096.50	313,009,733.28	78.78	7,190,636.78	0.00	7,190,636.78
FIXED INCOME Total	305,175,733.030	305,819,096.50	313,009,733.28	78.78	7,190,636.78	0.00	7,190,636.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	389,525,892.080	390,071,389.07	397,296,511.25	100.00	7,225,122.18	0.00	7,225,122.18

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	398,945.020	398,945.02	398,945.02	0.30	0.00	0.00	0.00
CASH Total	398,945.020	398,945.02	398,945.02	0.30	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	36,013,067.830	36,008,360.75	36,009,763.44	26.90	1,402.69	0.00	1,402.69
CASH EQUIVALENT Total	36,013,067.830	36,008,360.75	36,009,763.44	26.90	1,402.69	0.00	1,402.69

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	95,781,400.650	96,664,949.05	97,465,155.29	72.80	800,206.24	0.00	800,206.24
FIXED INCOME Total	95,781,400.650	96,664,949.05	97,465,155.29	72.80	800,206.24	0.00	800,206.24

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	132,193,413.500	133,072,254.82	133,873,863.75	100.00	801,608.93	0.00	801,608.93

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-389,061.750	-389,061.75	-389,061.75	0.02	0.00	0.00	0.00
CASH Total	-389,061.750	-389,061.75	-389,061.75	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	5,592,680.410	5,598,203.04	5,597,713.82	0.25	-489.22	0.00	-489.22
CASH EQUIVALENT Total	5,592,680.410	5,598,203.04	5,597,713.82	0.25	-489.22	0.00	-489.22

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,263,698.000	1,074,182,392.33	2,244,404,595.49	99.73	1,170,222,203.16	0.00	1,170,222,203.16
EQUITY Total	23,263,698.000	1,074,182,392.33	2,244,404,595.49	99.73	1,170,222,203.16	0.00	1,170,222,203.16

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	28,467,316.660	1,079,391,533.62	2,249,613,247.56	100.00	1,170,221,713.94	0.00	1,170,221,713.94

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	-19,434,375.010	-19,434,375.01	-19,434,375.01	1.68	0.00	0.00	0.00
CASH Total	-19,434,375.010	-19,434,375.01	-19,434,375.01	1.68	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	536,079,474.070	535,996,383.78	536,010,757.40	46.21	14,373.62	0.00	14,373.62
CASH EQUIVALENT Total	536,079,474.070	535,996,383.78	536,010,757.40	46.21	14,373.62	0.00	14,373.62

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	596,533,420.380	598,326,475.28	604,546,763.15	52.12	6,220,287.87	0.00	6,220,287.87
FIXED INCOME Total	596,533,420.380	598,326,475.28	604,546,763.15	52.12	6,220,287.87	0.00	6,220,287.87

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,113,178,519.440	1,114,888,484.05	1,121,123,145.54	100.00	6,234,661.49	0.00	6,234,661.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	25,412,500.020	25,412,500.02	25,412,500.02	0.58	0.00	0.00	0.00
CASH Total	25,412,500.020	25,412,500.02	25,412,500.02	0.58	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,044,764,974.430	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38	0.00	223,291.38
CASH EQUIVALENT Total	3,044,764,974.430	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38	0.00	223,291.38

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	1,327,797,997.770	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25	0.00	17,321,402.25
FIXED INCOME Total	1,327,797,997.770	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25	0.00	17,321,402.25

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	4,397,975,472.220	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63	0.00	17,544,693.63

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-499,967.500	-499,967.50	-499,967.50	0.44	0.00	0.00	0.00
CASH Total	-499,967.500	-499,967.50	-499,967.50	0.44	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,708,884.710	1,710,330.34	1,716,255.71	1.52	5,925.37	0.00	5,925.37
CASH EQUIVALENT Total	1,708,884.710	1,710,330.34	1,716,255.71	1.52	5,925.37	0.00	5,925.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	109,152,827.810	109,557,361.43	110,983,427.89	98.04	1,426,066.46	0.00	1,426,066.46
FIXED INCOME Total	109,152,827.810	109,557,361.43	110,983,427.89	98.04	1,426,066.46	0.00	1,426,066.46

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	110,361,745.020	110,767,724.27	112,199,716.10	100.00	1,431,991.83	0.00	1,431,991.83

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	450,000.000	450,000.00	450,000.00	0.04	0.00	0.00	0.00
CASH Total	450,000.000	450,000.00	450,000.00	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	628,148,674.680	628,061,997.52	628,080,517.94	54.21	18,520.42	0.00	18,520.42
CASH EQUIVALENT Total	628,148,674.680	628,061,997.52	628,080,517.94	54.21	18,520.42	0.00	18,520.42

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	522,036,338.510	522,522,827.41	530,158,756.19	45.76	7,635,928.78	0.00	7,635,928.78
FIXED INCOME Total	522,036,338.510	522,522,827.41	530,158,756.19	45.76	7,635,928.78	0.00	7,635,928.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,150,635,013.190	1,151,034,824.93	1,158,689,274.13	100.00	7,654,449.20	0.00	7,654,449.20

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	21,470.010	21,470.01	21,470.01	0.00	0.00	0.00	0.00
CASH Total	21,470.010	21,470.01	21,470.01	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,582,135,331.720	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37	0.00	164,158.37
CASH EQUIVALENT Total	1,582,135,331.720	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37	0.00	164,158.37

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	426,279,933.630	426,161,654.17	426,216,908.48	21.23	55,254.31	0.00	55,254.31
FIXED INCOME Total	426,279,933.630	426,161,654.17	426,216,908.48	21.23	55,254.31	0.00	55,254.31

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,008,436,735.360	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68	0.00	219,412.68

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	-2,534.750	-2,534.75	-2,534.75	0.00	0.00	0.00	0.00
CASH Total	-2,534.750	-2,534.75	-2,534.75	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	557,999,431.070	557,931,913.08	557,937,275.30	34.59	5,362.22	0.00	5,362.22
CASH EQUIVALENT Total	557,999,431.070	557,931,913.08	557,937,275.30	34.59	5,362.22	0.00	5,362.22

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,055,000,000.000	1,054,839,754.08	1,054,845,327.80	65.41	5,573.72	0.00	5,573.72
FIXED INCOME Total	1,055,000,000.000	1,054,839,754.08	1,054,845,327.80	65.41	5,573.72	0.00	5,573.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,612,996,896.320	1,612,769,132.41	1,612,780,068.35	100.00	10,935.94	0.00	10,935.94

STATE STREET.

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.520	1,698.35	1,698.35	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.520	1,698.35	1,698.35	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	160,138,099.537	160,181,852.45	160,170,127.16	23.95	-11,725.29	0.00	-11,725.29
EQUITY Total	160,138,099.537	160,181,852.45	160,170,127.16	23.95	-11,725.29	0.00	-11,725.29

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							
	501,110,000.000	507,060,101.72	508,721,352.85	76.05	1,661,251.13	0.00	1,661,251.13
FIXED INCOME Total							
	501,110,000.000	507,060,101.72	508,721,352.85	76.05	1,661,251.13	0.00	1,661,251.13

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	661,249,798.067	667,243,652.53	668,893,178.37	100.00	1,649,525.84	0.00	1,649,525.84

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	429,190.750	429,190.75	429,190.75	0.09	0.00	0.00	0.00
CASH Total	429,190.750	429,190.75	429,190.75	0.09	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	111,500,000.000	111,481,142.30	111,481,142.30	24.03	0.00	0.00	0.00
CASH EQUIVALENT Total	111,500,000.000	111,481,142.30	111,481,142.30	24.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	337,098,460.040	341,248,987.92	351,944,036.47	75.87	10,695,048.55	0.00	10,695,048.55
FIXED INCOME Total	337,098,460.040	341,248,987.92	351,944,036.47	75.87	10,695,048.55	0.00	10,695,048.55

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	449,027,650.790	453,159,320.97	463,854,369.52	100.00	10,695,048.55	0.00	10,695,048.55

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-132.090	-132.09	-132.09	100.00	0.00	0.00	0.00
CASH Total	-132.090	-132.09	-132.09	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	-132.090	-132.09	-132.09	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	296,404.970	296,404.97	296,404.97	0.09	0.00	0.00	0.00
CASH Total	296,404.970	296,404.97	296,404.97	0.09	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	40,000,000.000	39,985,825.64	39,985,825.64	12.79	0.00	0.00	0.00
CASH EQUIVALENT Total	40,000,000.000	39,985,825.64	39,985,825.64	12.79	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	260,452,188.150	263,119,246.21	272,294,913.29	87.11	9,175,667.08	0.00	9,175,667.08
FIXED INCOME Total	260,452,188.150	263,119,246.21	272,294,913.29	87.11	9,175,667.08	0.00	9,175,667.08

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	300,748,593.120	303,401,476.82	312,577,143.90	100.00	9,175,667.08	0.00	9,175,667.08

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	1,834,474.040	1,834,474.04	1,834,474.04	0.46	0.00	0.00	0.00
CASH Total	1,834,474.040	1,834,474.04	1,834,474.04	0.46	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	177,236,383.130	177,253,901.20	177,253,901.20	44.93	0.00	0.00	0.00
CASH EQUIVALENT Total	177,236,383.130	177,253,901.20	177,253,901.20	44.93	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							
	210,636,295.080	210,655,117.17	215,423,167.26	54.61	4,768,050.09	0.00	4,768,050.09
FIXED INCOME Total							
	210,636,295.080	210,655,117.17	215,423,167.26	54.61	4,768,050.09	0.00	4,768,050.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	389,707,152.250	389,743,492.41	394,511,542.50	100.00	4,768,050.09	0.00	4,768,050.09

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-10,000,000.000	-10,000,000.00	-10,000,000.00	2.97	0.00	0.00	0.00
CASH Total	-10,000,000.000	-10,000,000.00	-10,000,000.00	2.97	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	112,086,344.560	112,000,064.65	111,999,654.21	33.32	-410.44	0.00	-410.44
CASH EQUIVALENT Total	112,086,344.560	112,000,064.65	111,999,654.21	33.32	-410.44	0.00	-410.44

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	214,182,806.630	214,178,534.57	214,182,806.63	63.71	4,272.06	0.00	4,272.06
EQUITY Total	214,182,806.630	214,178,534.57	214,182,806.63	63.71	4,272.06	0.00	4,272.06

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	0.000	-0.05	0.00	0.00	0.05	0.00	0.05
FIXED INCOME Total	0.000	-0.05	0.00	0.00	0.05	0.00	0.05

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	316,269,151.190	316,178,599.17	316,182,460.84	100.00	3,861.67	0.00	3,861.67

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	14,199.840	14,199.84	14,199.84	0.39	0.00	0.00	0.00
CASH EQUIVALENT Total	14,199.840	14,199.84	14,199.84	0.39	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	11,263.510	3,300,592.63	3,611,981.67	99.61	311,389.04	0.00	311,389.04
EQUITY Total	11,263.510	3,300,592.63	3,611,981.67	99.61	311,389.04	0.00	311,389.04

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,463.350	3,314,792.47	3,626,181.51	100.00	311,389.04	0.00	311,389.04

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	5,001.180	5,001.18	5,001.18	0.34	0.00	0.00	0.00
CASH EQUIVALENT Total	5,001.180	5,001.18	5,001.18	0.34	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	4,474.450	1,490,390.52	1,469,344.57	99.66	-21,045.95	0.00	-21,045.95
EQUITY Total	4,474.450	1,490,390.52	1,469,344.57	99.66	-21,045.95	0.00	-21,045.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	9,475.630	1,495,391.70	1,474,345.75	100.00	-21,045.95	0.00	-21,045.95

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	100.000	100.00	100.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	100.000	100.00	100.00	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	13,839.520	1,054,748.17	968,976.36	99.99	-85,771.81	0.00	-85,771.81
EQUITY Total	13,839.520	1,054,748.17	968,976.36	99.99	-85,771.81	0.00	-85,771.81

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	13,939.520	1,054,848.17	969,076.36	100.00	-85,771.81	0.00	-85,771.81

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	15,748.360	15,748.36	15,748.36	0.38	0.00	0.00	0.00
CASH EQUIVALENT Total	15,748.360	15,748.36	15,748.36	0.38	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	34,744.810	3,913,193.54	4,119,729.61	99.62	206,536.07	0.00	206,536.07
EQUITY Total	34,744.810	3,913,193.54	4,119,729.61	99.62	206,536.07	0.00	206,536.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	50,493.170	3,928,941.90	4,135,477.97	100.00	206,536.07	0.00	206,536.07

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							
	-132,261.530	-132,261.53	-132,261.53	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,792,314.540	4,797,075.68	4,796,627.62	0.52	-448.06	0.00	-448.06
					0.00 GN	0.00 GN	0.00 GN
					-448.06 LS	0.00 LS	-448.06 LS
EQUITY							
	22,083,063.000	774,477,365.61	921,532,212.87	99.47	147,054,847.26	0.00	147,054,847.26
					251,223,251.57 GN	0.00 GN	251,223,251.57 GN
					-104,168,404.31 LS	0.00 LS	-104,168,404.31 LS
FUND Total							
0.000	26,743,116.010	779,142,179.76	926,196,578.96	100.00	147,054,399.20	0.00	147,054,399.20
					251,223,251.57 GN	0.00 GN	251,223,251.57 GN
					-104,168,852.37 LS	0.00 LS	-104,168,852.37 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,319,112.580	2,319,112.58	2,319,112.58	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
CASH EQUIVALENT							
	1,504,540.140	1,506,010.98	1,505,894.23	0.24	-116.75	0.00	-116.75
					0.00 GN	0.00 GN	0.00 GN
					-116.75 LS	0.00 LS	-116.75 LS
EQUITY							
	28,461,369.000	570,182,024.52	622,692,061.13	99.39	52,510,036.61	0.00	52,510,036.61
					154,929,521.19 GN	0.00 GN	154,929,521.19 GN
					-102,419,484.58 LS	0.00 LS	-102,419,484.58 LS
FUND Total							
0.000	32,285,021.720	574,007,148.08	626,517,067.94	100.00	52,509,919.86	0.00	52,509,919.86
					154,929,521.19 GN	0.00 GN	154,929,521.19 GN
					-102,419,601.33 LS	0.00 LS	-102,419,601.33 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							
	-8,259.910	-8,259.91	-8,259.91	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	77,120,229.250	77,073,255.82	77,064,105.51	3.65	-9,150.31	0.00	-9,150.31
					0.00 GN	0.00 GN	0.00 GN
					-9,150.31 LS	0.00 LS	-9,150.31 LS
EQUITY							
	50,000,000.000	50,000,000.00	50,000,000.00	2.37	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,789,582,012.970	1,853,390,188.05	1,983,800,564.28	93.98	130,410,376.23	0.00	130,410,376.23
					132,932,848.65 GN	0.00 GN	132,932,848.65 GN
					-2,522,472.42 LS	0.00 LS	-2,522,472.42 LS
Original Face:	1,998,234,800.000						
FUND Total							
0.000	1,916,693,982.310	1,980,455,183.96	2,110,856,409.88	100.00	130,401,225.92	0.00	130,401,225.92
					132,932,848.65 GN	0.00 GN	132,932,848.65 GN
					-2,531,622.73 LS	0.00 LS	-2,531,622.73 LS
Original Face:	1,998,234,800.000						

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							
	7,661,411.330	7,661,411.33	7,661,411.33	1.93	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	76,688,747.720	76,590,881.24	76,625,366.64	19.29	34,485.40	0.00	34,485.40
					34,485.40 GN	0.00 GN	34,485.40 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	305,175,733.030	305,819,096.50	313,009,733.28	78.78	7,190,636.78	0.00	7,190,636.78
					7,266,919.82 GN	0.00 GN	7,266,919.82 GN
					-76,283.04 LS	0.00 LS	-76,283.04 LS
Original Face:	188,611,032.000						
FUND Total							
0.000	389,525,892.080	390,071,389.07	397,296,511.25	100.00	7,225,122.18	0.00	7,225,122.18
					7,301,405.22 GN	0.00 GN	7,301,405.22 GN
					-76,283.04 LS	0.00 LS	-76,283.04 LS
Original Face:	188,611,032.000						

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							
	398,945.020	398,945.02	398,945.02	0.30	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	36,013,067.830	36,008,360.75	36,009,763.44	26.90	1,402.69	0.00	1,402.69
					1,402.69 GN	0.00 GN	1,402.69 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	95,781,400.650	96,664,949.05	97,465,155.29	72.80	800,206.24	0.00	800,206.24
					806,535.18 GN	0.00 GN	806,535.18 GN
					-6,328.94 LS	0.00 LS	-6,328.94 LS
Original Face:	103,528,075.000						
FUND Total							
0.000	132,193,413.500	133,072,254.82	133,873,863.75	100.00	801,608.93	0.00	801,608.93
					807,937.87 GN	0.00 GN	807,937.87 GN
					-6,328.94 LS	0.00 LS	-6,328.94 LS
Original Face:	103,528,075.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-389,061.750	-389,061.75	-389,061.75	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							
	5,592,680.410	5,598,203.04	5,597,713.82	0.25	-489.22	0.00	-489.22
					0.00 GN	0.00 GN	0.00 GN
					-489.22 LS	0.00 LS	-489.22 LS
EQUITY							
	23,263,698.000	1,074,182,392.33	2,244,404,595.49	99.73	1,170,222,203.16	0.00	1,170,222,203.16
					1,267,294,313.56 GN	0.00 GN	1,267,294,313.56 GN
					-97,072,110.40 LS	0.00 LS	-97,072,110.40 LS
FUND Total							
0.000	28,467,316.660	1,079,391,533.62	2,249,613,247.56	100.00	1,170,221,713.94	0.00	1,170,221,713.94
					1,267,294,313.56 GN	0.00 GN	1,267,294,313.56 GN
					-97,072,599.62 LS	0.00 LS	-97,072,599.62 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-19,434,375.010	-19,434,375.01	-19,434,375.01	1.68	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							
	536,079,474.070	535,996,383.78	536,010,757.40	46.21	14,373.62	0.00	14,373.62
					14,373.62 GN	0.00 GN	14,373.62 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	596,533,420.380	598,326,475.28	604,546,763.15	52.12	6,220,287.87	0.00	6,220,287.87
					6,588,947.76 GN	0.00 GN	6,588,947.76 GN
					-368,659.89 LS	0.00 LS	-368,659.89 LS
Original Face:	765,925,180.000						
FUND Total							
0.000	1,113,178,519.440	1,114,888,484.05	1,121,123,145.54	100.00	6,234,661.49	0.00	6,234,661.49
					6,603,321.38 GN	0.00 GN	6,603,321.38 GN
					-368,659.89 LS	0.00 LS	-368,659.89 LS
Original Face:	765,925,180.000						

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							
	25,412,500.020	25,412,500.02	25,412,500.02	0.58	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,044,764,974.430	3,044,107,645.47	3,044,330,936.85	68.89	223,291.38	0.00	223,291.38
					296,092.32 GN	0.00 GN	296,092.32 GN
					-72,800.94 LS	0.00 LS	-72,800.94 LS
FIXED INCOME							
	1,327,797,997.770	1,332,285,237.20	1,349,606,639.45	30.54	17,321,402.25	0.00	17,321,402.25
					18,877,357.86 GN	0.00 GN	18,877,357.86 GN
					-1,555,955.61 LS	0.00 LS	-1,555,955.61 LS
Original Face:	519,225,547.000						
FUND Total							
0.000	4,397,975,472.220	4,401,805,382.69	4,419,350,076.32	100.00	17,544,693.63	0.00	17,544,693.63
					19,173,450.18 GN	0.00 GN	19,173,450.18 GN
					-1,628,756.55 LS	0.00 LS	-1,628,756.55 LS
Original Face:	519,225,547.000						

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							
	-499,967.500	-499,967.50	-499,967.50	0.44	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,708,884.710	1,710,330.34	1,716,255.71	1.52	5,925.37	0.00	5,925.37
					5,944.47 GN	0.00 GN	5,944.47 GN
					-19.10 LS	0.00 LS	-19.10 LS
FIXED INCOME							
	109,152,827.810	109,557,361.43	110,983,427.89	98.04	1,426,066.46	0.00	1,426,066.46
					1,426,893.35 GN	0.00 GN	1,426,893.35 GN
					-826.89 LS	0.00 LS	-826.89 LS
Original Face:	50,598,000.000						
FUND Total							
0.000	110,361,745.020	110,767,724.27	112,199,716.10	100.00	1,431,991.83	0.00	1,431,991.83
					1,432,837.82 GN	0.00 GN	1,432,837.82 GN
					-845.99 LS	0.00 LS	-845.99 LS
Original Face:	50,598,000.000						

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							
	450,000.000	450,000.00	450,000.00	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	628,148,674.680	628,061,997.52	628,080,517.94	54.21	18,520.42	0.00	18,520.42
					18,520.42 GN	0.00 GN	18,520.42 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	522,036,338.510	522,522,827.41	530,158,756.19	45.76	7,635,928.78	0.00	7,635,928.78
					7,768,095.28 GN	0.00 GN	7,768,095.28 GN
					-132,166.50 LS	0.00 LS	-132,166.50 LS
Original Face:	468,317,603.330						
FUND Total							
0.000	1,150,635,013.190	1,151,034,824.93	1,158,689,274.13	100.00	7,654,449.20	0.00	7,654,449.20
					7,786,615.70 GN	0.00 GN	7,786,615.70 GN
					-132,166.50 LS	0.00 LS	-132,166.50 LS
Original Face:	468,317,603.330						

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							
	21,470.010	21,470.01	21,470.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,582,135,331.720	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37	0.00	164,158.37
					174,515.03 GN	0.00 GN	174,515.03 GN
					-10,356.66 LS	0.00 LS	-10,356.66 LS
FIXED INCOME							
	426,279,933.630	426,161,654.17	426,216,908.48	21.23	55,254.31	0.00	55,254.31
					56,159.57 GN	0.00 GN	56,159.57 GN
					-905.26 LS	0.00 LS	-905.26 LS
Original Face:	46,750,000.000						
FUND Total							
0.000	2,008,436,735.360	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68	0.00	219,412.68
					230,674.60 GN	0.00 GN	230,674.60 GN
					-11,261.92 LS	0.00 LS	-11,261.92 LS
Original Face:	46,750,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,534.750	-2,534.75	-2,534.75	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							
	557,999,431.070	557,931,913.08	557,937,275.30	34.59	5,362.22	0.00	5,362.22
					5,362.22 GN	0.00 GN	5,362.22 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,055,000,000.000	1,054,839,754.08	1,054,845,327.80	65.41	5,573.72	0.00	5,573.72
					86,324.63 GN	0.00 GN	86,324.63 GN
					-80,750.91 LS	0.00 LS	-80,750.91 LS
FUND Total							
0.000	1,612,996,896.320	1,612,769,132.41	1,612,780,068.35	100.00	10,935.94	0.00	10,935.94
					91,686.85 GN	0.00 GN	91,686.85 GN
					-80,750.91 LS	0.00 LS	-80,750.91 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,698.520	1,698.35	1,698.35	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							
	160,138,099.537	160,181,852.45	160,170,127.16	23.95	-11,725.29	0.00	-11,725.29
					0.00 GN	0.00 GN	0.00 GN
					-11,725.29 LS	0.00 LS	-11,725.29 LS
FIXED INCOME							
	501,110,000.000	507,060,101.72	508,721,352.85	76.05	1,661,251.13	0.00	1,661,251.13
					1,661,251.13 GN	0.00 GN	1,661,251.13 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	661,249,798.067	667,243,652.53	668,893,178.37	100.00	1,649,525.84	0.00	1,649,525.84
					1,661,251.13 GN	0.00 GN	1,661,251.13 GN
					-11,725.29 LS	0.00 LS	-11,725.29 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							
	429,190.750	429,190.75	429,190.75	0.09	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							
	111,500,000.000	111,481,142.30	111,481,142.30	24.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	337,098,460.040	341,248,987.92	351,944,036.47	75.87	10,695,048.55	0.00	10,695,048.55
					11,399,522.58 GN	0.00 GN	11,399,522.58 GN
					-704,474.03 LS	0.00 LS	-704,474.03 LS
Original Face:	274,829,813.000						
FUND Total							
0.000	449,027,650.790	453,159,320.97	463,854,369.52	100.00	10,695,048.55	0.00	10,695,048.55
					11,399,522.58 GN	0.00 GN	11,399,522.58 GN
					-704,474.03 LS	0.00 LS	-704,474.03 LS
Original Face:	274,829,813.000						

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							
	-132.090	-132.09	-132.09	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	-132.090	-132.09	-132.09	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							
	296,404.970	296,404.97	296,404.97	0.09	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							
	40,000,000.000	39,985,825.64	39,985,825.64	12.79	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	260,452,188.150	263,119,246.21	272,294,913.29	87.11	9,175,667.08	0.00	9,175,667.08
					9,780,302.08 GN	0.00 GN	9,780,302.08 GN
					-604,635.00 LS	0.00 LS	-604,635.00 LS
Original Face:	201,922,434.000						
FUND Total							
0.000	300,748,593.120	303,401,476.82	312,577,143.90	100.00	9,175,667.08	0.00	9,175,667.08
					9,780,302.08 GN	0.00 GN	9,780,302.08 GN
					-604,635.00 LS	0.00 LS	-604,635.00 LS
Original Face:	201,922,434.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,834,474.040	1,834,474.04	1,834,474.04	0.46	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							
	177,236,383.130	177,253,901.20	177,253,901.20	44.93	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							
	210,636,295.080	210,655,117.17	215,423,167.26	54.61	4,768,050.09	0.00	4,768,050.09
					4,847,467.87 GN	0.00 GN	4,847,467.87 GN
					-79,417.78 LS	0.00 LS	-79,417.78 LS
Original Face:	362,328,931.000						
FUND Total							
0.000	389,707,152.250	389,743,492.41	394,511,542.50	100.00	4,768,050.09	0.00	4,768,050.09
					4,847,467.87 GN	0.00 GN	4,847,467.87 GN
					-79,417.78 LS	0.00 LS	-79,417.78 LS
Original Face:	362,328,931.000						

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							
	-10,000,000.000	-10,000,000.00	-10,000,000.00	2.97	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							
	112,086,344.560	112,000,064.65	111,999,654.21	33.32	-410.44	0.00	-410.44
					0.00 GN	0.00 GN	0.00 GN
					-410.44 LS	0.00 LS	-410.44 LS
EQUITY							
	214,182,806.630	214,178,534.57	214,182,806.63	63.71	4,272.06	0.00	4,272.06
					4,272.06 GN	0.00 GN	4,272.06 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	0.000	-0.05	0.00	0.00	0.05	0.00	0.05
					0.05 GN	0.00 GN	0.05 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	316,269,151.190	316,178,599.17	316,182,460.84	100.00	3,861.67	0.00	3,861.67
					4,272.11 GN	0.00 GN	4,272.11 GN
					-410.44 LS	0.00 LS	-410.44 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	14,199.840	14,199.84	14,199.84	0.39	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	11,263.510	3,300,592.63	3,611,981.67	99.61	311,389.04	0.00	311,389.04
					311,389.04 GN	0.00 GN	311,389.04 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	25,463.350	3,314,792.47	3,626,181.51	100.00	311,389.04	0.00	311,389.04
					311,389.04 GN	0.00 GN	311,389.04 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							
	5,001.180	5,001.18	5,001.18	0.34	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	4,474.450	1,490,390.52	1,469,344.57	99.66	-21,045.95	0.00	-21,045.95
					0.56 GN	0.00 GN	0.56 GN
					-21,046.51 LS	0.00 LS	-21,046.51 LS
FUND Total							
0.000	9,475.630	1,495,391.70	1,474,345.75	100.00	-21,045.95	0.00	-21,045.95
					0.56 GN	0.00 GN	0.56 GN
					-21,046.51 LS	0.00 LS	-21,046.51 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	100.000	100.00	100.00	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	13,839.520	1,054,748.17	968,976.36	99.99	-85,771.81	0.00	-85,771.81
					0.57 GN	0.00 GN	0.57 GN
					-85,772.38 LS	0.00 LS	-85,772.38 LS
FUND Total							
0.000	13,939.520	1,054,848.17	969,076.36	100.00	-85,771.81	0.00	-85,771.81
					0.57 GN	0.00 GN	0.57 GN
					-85,772.38 LS	0.00 LS	-85,772.38 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	15,748.360	15,748.36	15,748.36	0.38	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	34,744.810	3,913,193.54	4,119,729.61	99.62	206,536.07	0.00	206,536.07
					206,536.07 GN	0.00 GN	206,536.07 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	50,493.170	3,928,941.90	4,135,477.97	100.00	206,536.07	0.00	206,536.07
					206,536.07 GN	0.00 GN	206,536.07 GN
					0.00 LS	0.00 LS	0.00 LS