Holdings

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

As of: *April 30, 2020* *View Date:* *May 12, 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									
			-30.320	Local	1.000000	-30.32	1.000000	-30.32	0.00	0.00
				Base	1.000000	-30.32	1.000000	-30.32	0.00	0.00
US DOLLAR Total										
			-30.320	Local		-30.32		-30.32	0.00	0.00
				Base		-30.32		-30.32	0.00	0.00
CASH Total										
			-30.320	Base		-30.32		-30.32	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.613599	31 Dec 2030		
			47,023,843.140	Local	100.034699	47,040,159.76	100.090000	47,066,164.60	26,004.84	5.11
				Base	100.034699	47,040,159.76	100.090000	47,066,164.60	26,004.84	5.11
US DOLLAR Total										
			47,023,843.140	Local		47,040,159.76		47,066,164.60	26,004.84	5.11
				Base		47,040,159.76		47,066,164.60	26,004.84	5.11
CASH EQUIVALENT Total										
			47,023,843.140	Base		47,040,159.76		47,066,164.60	26,004.84	5.11
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01									
			35,591.000	Local	42.827729	1,524,281.72	52.840000	1,880,628.44	356,346.72	0.20
				Base	42.827729	1,524,281.72	52.840000	1,880,628.44	356,346.72	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
00164V103	AMC NETWORKS INC A COMMON STOCK							
	25,037.000	Local	45.897798	1,149,143.16	23.850000	597,132.45	-552,010.71	0.06
		Base	45.897798	1,149,143.16	23.850000	597,132.45	-552,010.71	0.06
00191U102	ASGN INC COMMON STOCK USD.01							
	29,996.000	Local	64.710452	1,941,054.73	46.450000	1,393,314.20	-547,740.53	0.15
		Base	64.710452	1,941,054.73	46.450000	1,393,314.20	-547,740.53	0.15
002535300	AARON S INC COMMON STOCK USD.5							
	38,129.000	Local	27.108196	1,033,608.41	31.910000	1,216,696.39	183,087.98	0.13
		Base	27.108196	1,033,608.41	31.910000	1,216,696.39	183,087.98	0.13
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	50,325.000	Local	38.842400	1,954,743.78	24.010000	1,208,303.25	-746,440.53	0.13
		Base	38.842400	1,954,743.78	24.010000	1,208,303.25	-746,440.53	0.13
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	65,734.000	Local	14.490677	952,530.13	27.400000	1,801,111.60	848,581.47	0.20
		Base	14.490677	952,530.13	27.400000	1,801,111.60	848,581.47	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	22,554.000	Local	116.839744	2,635,203.59	86.590000	1,952,950.86	-682,252.73	0.21
		Base	116.839744	2,635,203.59	86.590000	1,952,950.86	-682,252.73	0.21
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	30,694.000	Local	27.208510	835,138.01	31.770000	975,148.38	140,010.37	0.11
		Base	27.208510	835,138.01	31.770000	975,148.38	140,010.37	0.11
00766T100	AECOM COMMON STOCK USD.01							
	40,496.000	Local	32.646296	1,322,044.40	36.260000	1,468,384.96	146,340.56	0.16
		Base	32.646296	1,322,044.40	36.260000	1,468,384.96	146,340.56	0.16
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	27,929.000	Local	82.517406	2,304,628.62	69.960000	1,953,912.84	-350,715.78	0.21
		Base	82.517406	2,304,628.62	69.960000	1,953,912.84	-350,715.78	0.21
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	8,175.000	Local	403.352029	3,297,402.84	533.710000	4,363,079.25	1,065,676.41	0.47
		Base	403.352029	3,297,402.84	533.710000	4,363,079.25	1,065,676.41	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
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	71,605.000	Local	24.963219	1,787,491.29	7.510000	537,753.55	-1,249,737.74	0.06
		Base	24.963219	1,787,491.29	7.510000	537,753.55	-1,249,737.74	0.06
018522300	ALLETE INC COMMON STOCK							
	29,363.000	Local	67.824192	1,991,521.74	57.560000	1,690,134.28	-301,387.46	0.18
		Base	67.824192	1,991,521.74	57.560000	1,690,134.28	-301,387.46	0.18
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	92,331.000	Local	14.368821	1,326,687.65	6.500000	600,151.50	-726,536.15	0.07
		Base	14.368821	1,326,687.65	6.500000	600,151.50	-726,536.15	0.07
023436108	AMEDISYS INC COMMON STOCK USD.001							
	18,349.000	Local	135.183230	2,480,477.08	184.160000	3,379,151.84	898,674.76	0.37
		Base	135.183230	2,480,477.08	184.160000	3,379,151.84	898,674.76	0.37
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	77,966.000	Local	40.980020	3,195,048.22	35.290000	2,751,420.14	-443,628.08	0.30
		Base	40.980020	3,195,048.22	35.290000	2,751,420.14	-443,628.08	0.30
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	90,288.000	Local	16.636238	1,502,052.69	7.950000	717,789.60	-784,263.09	0.08
		Base	16.636238	1,502,052.69	7.950000	717,789.60	-784,263.09	0.08
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	42,475.000	Local	49.455976	2,100,642.58	66.240000	2,813,544.00	712,901.42	0.31
		Base	49.455976	2,100,642.58	66.240000	2,813,544.00	712,901.42	0.31
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	169,138.000	Local	6.488982	1,097,533.48	4.750000	803,405.50	-294,127.98	0.09
		Base	6.488982	1,097,533.48	4.750000	803,405.50	-294,127.98	0.09
03755L104	APERGY CORP COMMON STOCK USD.01							
	43,978.000	Local	38.123184	1,676,581.38	9.210000	405,037.38	-1,271,544.00	0.04
		Base	38.123184	1,676,581.38	9.210000	405,037.38	-1,271,544.00	0.04
038336103	APTARGROUP INC COMMON STOCK USD.01							
	36,277.000	Local	57.076109	2,070,550.00	107.080000	3,884,541.16	1,813,991.16	0.42
		Base	57.076109	2,070,550.00	107.080000	3,884,541.16	1,813,991.16	0.42

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	46,394.000	Local	37.964685	1,761,333.60	62.920000	2,919,110.48	1,157,776.88	0.32
		Base	37.964685	1,761,333.60	62.920000	2,919,110.48	1,157,776.88	0.32
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	56,918.000	Local	59.666895	3,396,120.31	34.430000	1,959,686.74	-1,436,433.57	0.21
		Base	59.666895	3,396,120.31	34.430000	1,959,686.74	-1,436,433.57	0.21
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	34,261.000	Local	32.907739	1,127,452.04	61.690000	2,113,561.09	986,109.05	0.23
		Base	32.907739	1,127,452.04	61.690000	2,113,561.09	986,109.05	0.23
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	90,491.000	Local	18.216548	1,648,433.68	14.140000	1,279,542.74	-368,890.94	0.14
		Base	18.216548	1,648,433.68	14.140000	1,279,542.74	-368,890.94	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01							
	33,423.000	Local	40.910687	1,367,357.90	37.240000	1,244,672.52	-122,685.38	0.14
		Base	40.910687	1,367,357.90	37.240000	1,244,672.52	-122,685.38	0.14
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	27,221.000	Local	37.952176	1,033,096.18	31.050000	845,212.05	-187,884.13	0.09
		Base	37.952176	1,033,096.18	31.050000	845,212.05	-187,884.13	0.09
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	32,284.000	Local	33.884140	1,093,915.58	16.480000	532,040.32	-561,875.26	0.06
		Base	33.884140	1,093,915.58	16.480000	532,040.32	-561,875.26	0.06
053807103	AVNET INC COMMON STOCK USD1.0							
	57,360.000	Local	29.636587	1,699,954.63	30.020000	1,721,947.20	21,992.57	0.19
		Base	29.636587	1,699,954.63	30.020000	1,721,947.20	21,992.57	0.19
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	33,672.000	Local	65.629312	2,209,870.20	72.710000	2,448,291.12	238,420.92	0.27
		Base	65.629312	2,209,870.20	72.710000	2,448,291.12	238,420.92	0.27
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	69,391.000	Local	26.413337	1,832,847.90	26.310000	1,825,677.21	-7,170.69	0.20
		Base	26.413337	1,832,847.90	26.310000	1,825,677.21	-7,170.69	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
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	54,474.000	20.234505	1,102,254.44	21.890000	1,192,435.86	90,181.42	0.13
		Base		20.234505	1,102,254.44	21.890000	1,192,435.86	90,181.42	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	22,952.000	56.336344	1,293,031.76	68.180000	1,564,867.36	271,835.60	0.17
		Base		56.336344	1,293,031.76	68.180000	1,564,867.36	271,835.60	0.17
06417N103	BANK OZK COMMON STOCK								
		Local	68,713.000	40.583909	2,788,642.13	22.620000	1,554,288.06	-1,234,354.07	0.17
		Base		40.583909	2,788,642.13	22.620000	1,554,288.06	-1,234,354.07	0.17
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	71,943.000	25.816809	1,857,338.69	6.190000	445,327.17	-1,412,011.52	0.05
		Base		25.816809	1,857,338.69	6.190000	445,327.17	-1,412,011.52	0.05
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,954.000	71.568549	1,571,215.93	34.190000	750,607.26	-820,608.67	0.08
		Base		71.568549	1,571,215.93	34.190000	750,607.26	-820,608.67	0.08
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	12,310.000	161.695243	1,990,468.44	440.100000	5,417,631.00	3,427,162.56	0.59
		Base		161.695243	1,990,468.44	440.100000	5,417,631.00	3,427,162.56	0.59
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	21,670.000	99.193569	2,149,524.64	225.000000	4,875,750.00	2,726,225.36	0.53
		Base		99.193569	2,149,524.64	225.000000	4,875,750.00	2,726,225.36	0.53
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	34,917.000	45.524036	1,589,562.76	61.940000	2,162,758.98	573,196.22	0.23
		Base		45.524036	1,589,562.76	61.940000	2,162,758.98	573,196.22	0.23
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	27,958.000	84.801113	2,370,869.52	55.260000	1,544,959.08	-825,910.44	0.17
		Base		84.801113	2,370,869.52	55.260000	1,544,959.08	-825,910.44	0.17
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	5,248.000	319.482660	1,676,645.00	466.510000	2,448,244.48	771,599.48	0.27
		Base		319.482660	1,676,645.00	466.510000	2,448,244.48	771,599.48	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
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	45,439.000	Local	32.619572	1,482,200.74	16.690000	758,376.91	-723,823.83	0.08
		Base	32.619572	1,482,200.74	16.690000	758,376.91	-723,823.83	0.08
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	62,082.000	Local	37.513139	2,328,890.71	25.710000	1,596,128.22	-732,762.49	0.17
		Base	37.513139	2,328,890.71	25.710000	1,596,128.22	-732,762.49	0.17
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	21,230.000	Local	22.307694	473,592.35	23.280000	494,234.40	20,642.05	0.05
		Base	22.307694	473,592.35	23.280000	494,234.40	20,642.05	0.05
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	28,418.000	Local	78.408356	2,228,208.66	51.120000	1,452,728.16	-775,480.50	0.16
		Base	78.408356	2,228,208.66	51.120000	1,452,728.16	-775,480.50	0.16
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	169,203.000	Local	17.021332	2,880,060.37	11.450000	1,937,374.35	-942,686.02	0.21
		Base	17.021332	2,880,060.37	11.450000	1,937,374.35	-942,686.02	0.21
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	132,841.000	Local	16.805287	2,232,431.09	35.910000	4,770,320.31	2,537,889.22	0.52
		Base	16.805287	2,232,431.09	35.910000	4,770,320.31	2,537,889.22	0.52
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	46,363.000	Local	29.151247	1,351,539.26	47.720000	2,212,442.36	860,903.10	0.24
		Base	29.151247	1,351,539.26	47.720000	2,212,442.36	860,903.10	0.24
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
	68,960.000	Local	34.736648	2,395,439.27	39.280000	2,708,748.80	313,309.53	0.29
		Base	34.736648	2,395,439.27	39.280000	2,708,748.80	313,309.53	0.29
125581801	CIT GROUP INC COMMON STOCK USD.01							
	53,836.000	Local	43.073285	2,318,893.35	18.980000	1,021,807.28	-1,297,086.07	0.11
		Base	43.073285	2,318,893.35	18.980000	1,021,807.28	-1,297,086.07	0.11
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	85,893.000	Local	17.140074	1,472,212.37	14.060000	1,207,655.58	-264,556.79	0.13
		Base	17.140074	1,472,212.37	14.060000	1,207,655.58	-264,556.79	0.13

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12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	106,035.000	Local	10.174157	1,078,816.71	10.600000	1,123,971.00	45,154.29	0.12
		Base	10.174157	1,078,816.71	10.600000	1,123,971.00	45,154.29	0.12
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,859.000	Local	631.286768	1,804,848.87	1,912.860000	5,468,866.74	3,664,017.87	0.59
		Base	631.286768	1,804,848.87	1,912.860000	5,468,866.74	3,664,017.87	0.59
127055101	CABOT CORP COMMON STOCK USD1.0							
	32,361.000	Local	31.804317	1,029,219.49	33.890000	1,096,714.29	67,494.80	0.12
		Base	31.804317	1,029,219.49	33.890000	1,096,714.29	67,494.80	0.12
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
	16,558.000	Local	128.464534	2,127,115.76	122.540000	2,029,017.32	-98,098.44	0.22
		Base	128.464534	2,127,115.76	122.540000	2,029,017.32	-98,098.44	0.22
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	14,201.000	Local	173.976494	2,470,640.19	250.140000	3,552,238.14	1,081,597.95	0.39
		Base	173.976494	2,470,640.19	250.140000	3,552,238.14	1,081,597.95	0.39
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01							
	317,683.000	Local	9.434817	2,997,281.11	9.660000	3,068,817.78	71,536.67	0.33
		Base	9.434817	2,997,281.11	9.660000	3,068,817.78	71,536.67	0.33
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	54,961.000	Local	60.068809	3,301,441.82	88.070000	4,840,415.27	1,538,973.45	0.53
		Base	60.068809	3,301,441.82	88.070000	4,840,415.27	1,538,973.45	0.53
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	21,290.000	Local	100.636558	2,142,552.32	37.000000	787,730.00	-1,354,822.32	0.09
		Base	100.636558	2,142,552.32	37.000000	787,730.00	-1,354,822.32	0.09
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	32,154.000	Local	62.916590	2,023,020.04	120.960000	3,889,347.84	1,866,327.80	0.42
		Base	62.916590	2,023,020.04	120.960000	3,889,347.84	1,866,327.80	0.42
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	27,095.000	Local	39.278126	1,064,240.83	22.170000	600,696.15	-463,544.68	0.07
		Base	39.278126	1,064,240.83	22.170000	600,696.15	-463,544.68	0.07

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146229109	CARTER S INC COMMON STOCK USD.01							
	25,094.000	Local	57.819806	1,450,930.20	78.200000	1,962,350.80	511,420.60	0.21
		Base	57.819806	1,450,930.20	78.200000	1,962,350.80	511,420.60	0.21
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	20,930.000	Local	108.523107	2,271,388.63	151.410000	3,169,011.30	897,622.67	0.34
		Base	108.523107	2,271,388.63	151.410000	3,169,011.30	897,622.67	0.34
148806102	CATALENT INC COMMON STOCK USD.01							
	87,859.000	Local	37.946508	3,333,942.26	69.150000	6,075,449.85	2,741,507.59	0.66
		Base	37.946508	3,333,942.26	69.150000	6,075,449.85	2,741,507.59	0.66
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	43,046.000	Local	17.885605	769,903.75	27.920000	1,201,844.32	431,940.57	0.13
		Base	17.885605	769,903.75	27.920000	1,201,844.32	431,940.57	0.13
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	57,224.000	Local	63.153441	3,613,892.48	58.970000	3,374,499.28	-239,393.20	0.37
		Base	63.153441	3,613,892.48	58.970000	3,374,499.28	-239,393.20	0.37
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	27,751.000	Local	61.819034	1,715,540.01	144.670000	4,014,737.17	2,299,197.16	0.44
		Base	61.819034	1,715,540.01	144.670000	4,014,737.17	2,299,197.16	0.44
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	23,324.000	Local	27.599033	643,719.84	22.290000	519,891.96	-123,827.88	0.06
		Base	27.599033	643,719.84	22.290000	519,891.96	-123,827.88	0.06
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	9,115.000	Local	342.168770	3,118,868.34	416.570000	3,797,035.55	678,167.21	0.41
		Base	342.168770	3,118,868.34	416.570000	3,797,035.55	678,167.21	0.41
163851108	CHEMOURS CO/THE COMMON STOCK							
	92,929.000	Local	20.876462	1,940,028.74	11.730000	1,090,057.17	-849,971.57	0.12
		Base	20.876462	1,940,028.74	11.730000	1,090,057.17	-849,971.57	0.12
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	18,101.000	Local	98.313826	1,779,578.56	75.050000	1,358,480.05	-421,098.51	0.15
		Base	98.313826	1,779,578.56	75.050000	1,358,480.05	-421,098.51	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	20,168.000	Local	56.857574	1,146,703.55	100.220000	2,021,236.96	874,533.41	0.22
		Base	56.857574	1,146,703.55	100.220000	2,021,236.96	874,533.41	0.22
171779309	CIENA CORP COMMON STOCK USD.01							
	87,850.000	Local	23.197768	2,037,923.91	46.250000	4,063,062.50	2,025,138.59	0.44
		Base	23.197768	2,037,923.91	46.250000	4,063,062.50	2,025,138.59	0.44
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	57,847.000	Local	27.905627	1,614,256.81	25.420000	1,470,470.74	-143,786.07	0.16
		Base	27.905627	1,614,256.81	25.420000	1,470,470.74	-143,786.07	0.16
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	60,530.000	Local	24.645552	1,491,795.24	14.280000	864,368.40	-627,426.84	0.09
		Base	24.645552	1,491,795.24	14.280000	864,368.40	-627,426.84	0.09
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	32,847.000	Local	58.113351	1,908,849.25	75.600000	2,483,233.20	574,383.95	0.27
		Base	58.113351	1,908,849.25	75.600000	2,483,233.20	574,383.95	0.27
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	29,159.000	Local	45.311311	1,321,232.52	53.430000	1,557,965.37	236,732.85	0.17
		Base	45.311311	1,321,232.52	53.430000	1,557,965.37	236,732.85	0.17
192422103	COGNEX CORP COMMON STOCK USD.002							
	97,073.000	Local	27.138542	2,634,419.68	55.240000	5,362,312.52	2,727,892.84	0.58
		Base	27.138542	2,634,419.68	55.240000	5,362,312.52	2,727,892.84	0.58
192479103	COHERENT INC COMMON STOCK USD.01							
	13,729.000	Local	180.830575	2,482,622.97	127.870000	1,755,527.23	-727,095.74	0.19
		Base	180.830575	2,482,622.97	127.870000	1,755,527.23	-727,095.74	0.19
194014106	COLFAX CORP COMMON STOCK USD.001							
	47,478.000	Local	27.998069	1,329,292.30	25.790000	1,224,457.62	-104,834.68	0.13
		Base	27.998069	1,329,292.30	25.790000	1,224,457.62	-104,834.68	0.13
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	16,486.000	Local	96.463516	1,590,297.53	72.890000	1,201,664.54	-388,632.99	0.13
		Base	96.463516	1,590,297.53	72.890000	1,201,664.54	-388,632.99	0.13

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	59,010.000	Local	33.546013	1,979,550.20	61.190000	3,610,821.90	1,631,271.70	0.39
		Base	33.546013	1,979,550.20	61.190000	3,610,821.90	1,631,271.70	0.39
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	67,395.000	Local	15.130244	1,019,702.77	15.940000	1,074,276.30	54,573.53	0.12
		Base	15.130244	1,019,702.77	15.940000	1,074,276.30	54,573.53	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,895.000	Local	66.140432	1,580,425.62	42.690000	1,020,077.55	-560,348.07	0.11
		Base	66.140432	1,580,425.62	42.690000	1,020,077.55	-560,348.07	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	19,242.000	Local	79.530949	1,530,334.53	49.160000	945,936.72	-584,397.81	0.10
		Base	79.530949	1,530,334.53	49.160000	945,936.72	-584,397.81	0.10
21870Q105	CORESITE REALTY CORP REIT USD.01							
	21,464.000	Local	106.835445	2,293,116.00	121.190000	2,601,222.16	308,106.16	0.28
		Base	106.835445	2,293,116.00	121.190000	2,601,222.16	308,106.16	0.28
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	45,185.000	Local	23.401569	1,057,399.90	38.420000	1,736,007.70	678,607.80	0.19
		Base	23.401569	1,057,399.90	38.420000	1,736,007.70	678,607.80	0.19
21871N101	CORECIVIC INC REIT USD.01							
	75,950.000	Local	27.248112	2,069,494.13	13.120000	996,464.00	-1,073,030.13	0.11
		Base	27.248112	2,069,494.13	13.120000	996,464.00	-1,073,030.13	0.11
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	63,652.000	Local	30.262702	1,926,281.52	26.420000	1,681,685.84	-244,595.68	0.18
		Base	30.262702	1,926,281.52	26.420000	1,681,685.84	-244,595.68	0.18
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	83,326.000	Local	37.552495	3,129,099.18	30.170000	2,513,945.42	-615,153.76	0.27
		Base	37.552495	3,129,099.18	30.170000	2,513,945.42	-615,153.76	0.27
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	13,670.000	Local	145.995428	1,995,757.50	97.400000	1,331,458.00	-664,299.50	0.14
		Base	145.995428	1,995,757.50	97.400000	1,331,458.00	-664,299.50	0.14

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224399105	CRANE CO COMMON STOCK USD1.0							
	28,972.000	Local	44.303633	1,283,564.86	54.450000	1,577,525.40	293,960.54	0.17
		Base	44.303633	1,283,564.86	54.450000	1,577,525.40	293,960.54	0.17
225447101	CREE INC COMMON STOCK USD.00125							
	61,226.000	Local	36.330965	2,224,399.66	43.130000	2,640,677.38	416,277.72	0.29
		Base	36.330965	2,224,399.66	43.130000	2,640,677.38	416,277.72	0.29
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	32,342.000	Local	66.348416	2,145,840.47	71.860000	2,324,096.12	178,255.65	0.25
		Base	66.348416	2,145,840.47	71.860000	2,324,096.12	178,255.65	0.25
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	24,237.000	Local	78.068247	1,892,140.10	103.650000	2,512,165.05	620,024.95	0.27
		Base	78.068247	1,892,140.10	103.650000	2,512,165.05	620,024.95	0.27
23283R100	CYRUSONE INC REIT USD.01							
	64,320.000	Local	54.157315	3,483,398.50	70.150000	4,512,048.00	1,028,649.50	0.49
		Base	54.157315	3,483,398.50	70.150000	4,512,048.00	1,028,649.50	0.49
235825205	DANA INC COMMON STOCK USD.01							
	81,858.000	Local	19.653021	1,608,757.01	11.500000	941,367.00	-667,390.01	0.10
		Base	19.653021	1,608,757.01	11.500000	941,367.00	-667,390.01	0.10
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	92,974.000	Local	27.441518	2,551,347.71	20.590000	1,914,334.66	-637,013.05	0.21
		Base	27.441518	2,551,347.71	20.590000	1,914,334.66	-637,013.05	0.21
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	15,911.000	Local	79.810395	1,269,863.19	148.760000	2,366,920.36	1,097,057.17	0.26
		Base	79.810395	1,269,863.19	148.760000	2,366,920.36	1,097,057.17	0.26
248019101	DELUXE CORP COMMON STOCK USD1.0							
	23,927.000	Local	27.395060	655,481.59	28.170000	674,023.59	18,542.00	0.07
		Base	27.395060	655,481.59	28.170000	674,023.59	18,542.00	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	36,095.000	Local	32.782091	1,183,269.56	29.390000	1,060,832.05	-122,437.51	0.12
		Base	32.782091	1,183,269.56	29.390000	1,060,832.05	-122,437.51	0.12

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254067101	DILLARDS INC CL A COMMON STOCK							
	5,595.000	Local	53.206357	297,689.57	29.480000	164,940.60	-132,748.97	0.02
		Base	53.206357	297,689.57	29.480000	164,940.60	-132,748.97	0.02
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	135,562.000	Local	19.084621	2,587,149.36	3.110000	421,597.82	-2,165,551.54	0.05
		Base	19.084621	2,587,149.36	3.110000	421,597.82	-2,165,551.54	0.05
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	22,113.000	Local	111.892833	2,474,286.21	361.930000	8,003,358.09	5,529,071.88	0.87
		Base	111.892833	2,474,286.21	361.930000	8,003,358.09	5,529,071.88	0.87
257559203	DOMTAR CORP COMMON STOCK USD.01							
	32,527.000	Local	45.904868	1,493,147.64	23.360000	759,830.72	-733,316.92	0.08
		Base	45.904868	1,493,147.64	23.360000	759,830.72	-733,316.92	0.08
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	71,880.000	Local	30.110995	2,164,378.31	43.830000	3,150,500.40	986,122.09	0.34
		Base	30.110995	2,164,378.31	43.830000	3,150,500.40	986,122.09	0.34
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	93,558.000	Local	31.898709	2,984,379.41	30.490000	2,852,583.42	-131,795.99	0.31
		Base	31.898709	2,984,379.41	30.490000	2,852,583.42	-131,795.99	0.31
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
	47,049.000	Local	55.409182	2,606,946.59	62.840000	2,956,559.16	349,612.57	0.32
		Base	55.409182	2,606,946.59	62.840000	2,956,559.16	349,612.57	0.32
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	17,903.000	Local	77.749513	1,391,949.54	32.600000	583,637.80	-808,311.74	0.06
		Base	77.749513	1,391,949.54	32.600000	583,637.80	-808,311.74	0.06
26884L109	EQT CORP COMMON STOCK							
	145,401.000	Local	17.290646	2,514,077.27	14.590000	2,121,400.59	-392,676.68	0.23
		Base	17.290646	2,514,077.27	14.590000	2,121,400.59	-392,676.68	0.23
26884U109	EPR PROPERTIES REIT USD.01							
	44,552.000	Local	55.237426	2,460,937.82	29.420000	1,310,719.84	-1,150,217.98	0.14
		Base	55.237426	2,460,937.82	29.420000	1,310,719.84	-1,150,217.98	0.14

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26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	23,640.000	Local	70.539694	1,667,558.37	61.010000	1,442,276.40	-225,281.97	0.16
		Base	70.539694	1,667,558.37	61.010000	1,442,276.40	-225,281.97	0.16
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	82,666.000	Local	26.154438	2,162,082.77	35.070000	2,899,096.62	737,013.85	0.31
		Base	26.154438	2,162,082.77	35.070000	2,899,096.62	737,013.85	0.31
277276101	EASTGROUP PROPERTIES INC REIT							
	21,845.000	Local	117.838016	2,574,171.45	106.000000	2,315,570.00	-258,601.45	0.25
		Base	117.838016	2,574,171.45	106.000000	2,315,570.00	-258,601.45	0.25
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	64,360.000	Local	30.974865	1,993,542.30	36.700000	2,362,012.00	368,469.70	0.26
		Base	30.974865	1,993,542.30	36.700000	2,362,012.00	368,469.70	0.26
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	30,812.000	Local	43.371287	1,336,356.08	27.610000	850,719.32	-485,636.76	0.09
		Base	43.371287	1,336,356.08	27.610000	850,719.32	-485,636.76	0.09
28470R102	ELDORADO RESORTS INC COMMON STOCK							
	37,094.000	Local	36.179518	1,342,043.04	21.440000	795,295.36	-546,747.68	0.09
		Base	36.179518	1,342,043.04	21.440000	795,295.36	-546,747.68	0.09
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	31,905.000	Local	53.517233	1,707,467.33	63.530000	2,026,924.65	319,457.32	0.22
		Base	53.517233	1,707,467.33	63.530000	2,026,924.65	319,457.32	0.22
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	55,970.000	Local	46.779850	2,618,268.23	66.250000	3,708,012.50	1,089,744.27	0.40
		Base	46.779850	2,618,268.23	66.250000	3,708,012.50	1,089,744.27	0.40
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	36,570.000	Local	29.595472	1,082,306.40	38.960000	1,424,767.20	342,460.80	0.15
		Base	29.595472	1,082,306.40	38.960000	1,424,767.20	342,460.80	0.15
29275Y102	ENERSYS COMMON STOCK USD.01							
	24,046.000	Local	66.516862	1,599,464.47	58.390000	1,404,045.94	-195,418.53	0.15
		Base	66.516862	1,599,464.47	58.390000	1,404,045.94	-195,418.53	0.15

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294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	117,346.000	Local	19.742486	2,316,701.82	8.380000	983,359.48	-1,333,342.34	0.11
		Base	19.742486	2,316,701.82	8.380000	983,359.48	-1,333,342.34	0.11
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	122,638.000	Local	25.305734	3,103,444.63	41.790000	5,125,042.02	2,021,597.39	0.56
		Base	25.305734	3,103,444.63	41.790000	5,125,042.02	2,021,597.39	0.56
29786A106	ETSY INC COMMON STOCK USD.001							
	67,277.000	Local	53.969603	3,630,913.01	64.870000	4,364,258.99	733,345.98	0.47
		Base	53.969603	3,630,913.01	64.870000	4,364,258.99	733,345.98	0.47
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	22,216.000	Local	79.911115	1,775,305.32	51.600000	1,146,345.60	-628,959.72	0.12
		Base	79.911115	1,775,305.32	51.600000	1,146,345.60	-628,959.72	0.12
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	172,686.000	Local	20.996862	3,625,864.03	24.695000	4,264,480.77	638,616.74	0.46
		Base	20.996862	3,625,864.03	24.695000	4,264,480.77	638,616.74	0.46
302520101	FNB CORP COMMON STOCK USD.01							
	184,937.000	Local	12.167905	2,250,295.80	8.090000	1,496,140.33	-754,155.47	0.16
		Base	12.167905	2,250,295.80	8.090000	1,496,140.33	-754,155.47	0.16
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	21,418.000	Local	110.317114	2,362,771.95	127.360000	2,727,796.48	365,024.53	0.30
		Base	110.317114	2,362,771.95	127.360000	2,727,796.48	365,024.53	0.30
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	21,661.000	Local	106.311917	2,302,822.43	275.000000	5,956,775.00	3,653,952.57	0.65
		Base	106.311917	2,302,822.43	275.000000	5,956,775.00	3,653,952.57	0.65
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	16,476.000	Local	88.002401	1,449,927.56	352.940000	5,815,039.44	4,365,111.88	0.63
		Base	88.002401	1,449,927.56	352.940000	5,815,039.44	4,365,111.88	0.63
314211103	FEDERATED HERMES INC COMMON STOCK							
	54,711.000	Local	22.762795	1,245,375.29	22.770000	1,245,769.47	394.18	0.14
		Base	22.762795	1,245,375.29	22.770000	1,245,769.47	394.18	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
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	63,839.000	Local	24.182656	1,543,796.55	46.120000	2,944,254.68	1,400,458.13	0.32
		Base	24.182656	1,543,796.55	46.120000	2,944,254.68	1,400,458.13	0.32
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	77,282.000	Local	27.607796	2,133,585.72	27.850000	2,152,303.70	18,717.98	0.23
		Base	27.607796	2,133,585.72	27.850000	2,152,303.70	18,717.98	0.23
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
	176,772.000	Local	13.365466	2,362,640.22	9.080000	1,605,089.76	-757,550.46	0.17
		Base	13.365466	2,362,640.22	9.080000	1,605,089.76	-757,550.46	0.17
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	72,198.000	Local	26.183036	1,890,362.80	37.770000	2,726,918.46	836,555.66	0.30
		Base	26.183036	1,890,362.80	37.770000	2,726,918.46	836,555.66	0.30
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	43,122.000	Local	34.353123	1,481,375.36	44.010000	1,897,799.22	416,423.86	0.21
		Base	34.353123	1,481,375.36	44.010000	1,897,799.22	416,423.86	0.21
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	24,316.000	Local	88.859409	2,160,705.39	71.840000	1,746,861.44	-413,843.95	0.19
		Base	88.859409	2,160,705.39	71.840000	1,746,861.44	-413,843.95	0.19
33829M101	FIVE BELOW COMMON STOCK USD.01							
	31,663.000	Local	80.127250	2,537,069.13	90.160000	2,854,736.08	317,666.95	0.31
		Base	80.127250	2,537,069.13	90.160000	2,854,736.08	317,666.95	0.31
343412102	FLUOR CORP COMMON STOCK USD.01							
	79,634.000	Local	28.550851	2,273,618.46	11.700000	931,717.80	-1,341,900.66	0.10
		Base	28.550851	2,273,618.46	11.700000	931,717.80	-1,341,900.66	0.10
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	109,291.000	Local	15.245453	1,666,190.78	22.280000	2,435,003.48	768,812.70	0.26
		Base	15.245453	1,666,190.78	22.280000	2,435,003.48	768,812.70	0.26
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	60,797.000	Local	36.243064	2,203,469.56	25.630000	1,558,227.11	-645,242.45	0.17
		Base	36.243064	2,203,469.56	25.630000	1,558,227.11	-645,242.45	0.17

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	93,234.000	Local	10.835950	1,010,278.99	11.690000	1,089,905.46	79,626.47	0.12
		Base	10.835950	1,010,278.99	11.690000	1,089,905.46	79,626.47	0.12
361448103	GATX CORP COMMON STOCK USD.625							
	19,955.000	Local	38.435713	766,984.65	59.300000	1,183,331.50	416,346.85	0.13
		Base	38.435713	766,984.65	59.300000	1,183,331.50	416,346.85	0.13
36162J106	GEO GROUP INC/THE REIT USD.01							
	69,021.000	Local	26.916175	1,857,781.29	12.680000	875,186.28	-982,595.01	0.09
		Base	26.916175	1,857,781.29	12.680000	875,186.28	-982,595.01	0.09
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	35,550.000	Local	108.939394	3,872,795.47	97.440000	3,463,992.00	-408,803.47	0.38
		Base	108.939394	3,872,795.47	97.440000	3,463,992.00	-408,803.47	0.38
371901109	GENTEX CORP COMMON STOCK USD.06							
	143,656.000	Local	12.836997	1,844,111.68	24.240000	3,482,221.44	1,638,109.76	0.38
		Base	12.836997	1,844,111.68	24.240000	3,482,221.44	1,638,109.76	0.38
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	286,035.000	Local	4.794058	1,371,268.38	3.630000	1,038,307.05	-332,961.33	0.11
		Base	4.794058	1,371,268.38	3.630000	1,038,307.05	-332,961.33	0.11
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	43,703.000	Local	30.274942	1,323,105.81	47.460000	2,074,144.38	751,038.57	0.23
		Base	30.274942	1,323,105.81	47.460000	2,074,144.38	751,038.57	0.23
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	132,148.000	Local	17.933271	2,369,845.96	7.170000	947,501.16	-1,422,344.80	0.10
		Base	17.933271	2,369,845.96	7.170000	947,501.16	-1,422,344.80	0.10
384109104	GRACO INC COMMON STOCK USD1.0							
	94,738.000	Local	19.546629	1,851,808.57	44.660000	4,230,999.08	2,379,190.51	0.46
		Base	19.546629	1,851,808.57	44.660000	4,230,999.08	2,379,190.51	0.46
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,497.000	Local	443.139563	1,106,519.49	390.010000	973,854.97	-132,664.52	0.11
		Base	443.139563	1,106,519.49	390.010000	973,854.97	-132,664.52	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
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	27,414.000	Local	93.492498	2,563,003.33	86.020000	2,358,152.28	-204,851.05	0.26
		Base	93.492498	2,563,003.33	86.020000	2,358,152.28	-204,851.05	0.26
397624107	GREIF INC CL A COMMON STOCK							
	14,931.000	Local	49.217793	734,870.86	33.890000	506,011.59	-228,859.27	0.05
		Base	49.217793	734,870.86	33.890000	506,011.59	-228,859.27	0.05
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	51,909.000	Local	56.628629	2,939,535.50	47.790000	2,480,731.11	-458,804.39	0.27
		Base	56.628629	2,939,535.50	47.790000	2,480,731.11	-458,804.39	0.27
404251100	HNI CORP COMMON STOCK USD1.0							
	24,365.000	Local	30.941496	753,889.56	24.340000	593,044.10	-160,845.46	0.06
		Base	30.941496	753,889.56	24.340000	593,044.10	-160,845.46	0.06
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	28,781.000	Local	95.430379	2,746,581.75	113.780000	3,274,702.18	528,120.43	0.36
		Base	95.430379	2,746,581.75	113.780000	3,274,702.18	528,120.43	0.36
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	45,673.000	Local	24.987400	1,141,249.51	25.840000	1,180,190.32	38,940.81	0.13
		Base	24.987400	1,141,249.51	25.840000	1,180,190.32	38,940.81	0.13
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	49,573.000	Local	32.222687	1,597,375.25	20.910000	1,036,571.43	-560,803.82	0.11
		Base	32.222687	1,597,375.25	20.910000	1,036,571.43	-560,803.82	0.11
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	22,399.000	Local	60.438345	1,353,758.50	100.380000	2,248,411.62	894,653.12	0.24
		Base	60.438345	1,353,758.50	100.380000	2,248,411.62	894,653.12	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	61,899.000	Local	28.017720	1,734,268.86	39.470000	2,443,153.53	708,884.67	0.27
		Base	28.017720	1,734,268.86	39.470000	2,443,153.53	708,884.67	0.27
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	43,136.000	Local	46.808787	2,019,143.83	25.490000	1,099,536.64	-919,607.19	0.12
		Base	46.808787	2,019,143.83	25.490000	1,099,536.64	-919,607.19	0.12

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421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	75,977.000	Local	30.559435	2,321,814.22	29.390000	2,232,964.03	-88,850.19	0.24
		Base	30.559435	2,321,814.22	29.390000	2,232,964.03	-88,850.19	0.24
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,302.000	Local	85.056244	3,427,936.75	56.270000	2,267,793.54	-1,160,143.21	0.25
		Base	85.056244	3,427,936.75	56.270000	2,267,793.54	-1,160,143.21	0.25
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	58,910.000	Local	35.062606	2,065,538.13	38.810000	2,286,297.10	220,758.97	0.25
		Base	35.062606	2,065,538.13	38.810000	2,286,297.10	220,758.97	0.25
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	37,946.000	Local	52.763392	2,002,159.68	112.490000	4,268,545.54	2,266,385.86	0.46
		Base	52.763392	2,002,159.68	112.490000	4,268,545.54	2,266,385.86	0.46
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	88,159.000	Local	21.617915	1,905,813.81	15.330000	1,351,477.47	-554,336.34	0.15
		Base	21.617915	1,905,813.81	15.330000	1,351,477.47	-554,336.34	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
	30,849.000	Local	72.915681	2,249,375.85	124.430000	3,838,541.07	1,589,165.22	0.42
		Base	72.915681	2,249,375.85	124.430000	3,838,541.07	1,589,165.22	0.42
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	10,920.000	Local	232.166829	2,535,261.77	219.310000	2,394,865.20	-140,396.57	0.26
		Base	232.166829	2,535,261.77	219.310000	2,394,865.20	-140,396.57	0.26
45073V108	ITT INC COMMON STOCK USD1.0							
	49,765.000	Local	28.360114	1,411,341.09	52.720000	2,623,610.80	1,212,269.71	0.28
		Base	28.360114	1,411,341.09	52.720000	2,623,610.80	1,212,269.71	0.28
451107106	IDACORP INC COMMON STOCK							
	28,613.000	Local	50.433110	1,443,042.59	91.780000	2,626,101.14	1,183,058.55	0.28
		Base	50.433110	1,443,042.59	91.780000	2,626,101.14	1,183,058.55	0.28
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	23,830.000	Local	94.532647	2,252,712.97	51.920000	1,237,253.60	-1,015,459.37	0.13
		Base	94.532647	2,252,712.97	51.920000	1,237,253.60	-1,015,459.37	0.13

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457187102	INGREDION INC COMMON STOCK USD.01							
	37,944.000	Local	53.377220	2,025,345.23	81.200000	3,081,052.80	1,055,707.57	0.33
		Base	53.377220	2,025,345.23	81.200000	3,081,052.80	1,055,707.57	0.33
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	21,365.000	Local	91.604677	1,957,133.93	47.710000	1,019,324.15	-937,809.78	0.11
		Base	91.604677	1,957,133.93	47.710000	1,019,324.15	-937,809.78	0.11
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	40,479.000	Local	60.329689	2,442,085.48	51.050000	2,066,452.95	-375,632.53	0.22
		Base	60.329689	2,442,085.48	51.050000	2,066,452.95	-375,632.53	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	43,567.000	Local	56.569763	2,464,574.85	41.000000	1,786,247.00	-678,327.85	0.19
		Base	56.569763	2,464,574.85	41.000000	1,786,247.00	-678,327.85	0.19
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	17,704.000	Local	42.162438	746,443.81	57.770000	1,022,760.08	276,316.27	0.11
		Base	42.162438	746,443.81	57.770000	1,022,760.08	276,316.27	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	32,624.000	Local	22.794511	743,648.12	28.990000	945,769.76	202,121.64	0.10
		Base	22.794511	743,648.12	28.990000	945,769.76	202,121.64	0.10
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	70,000.000	Local	138.580000	9,700,600.00	164.180000	11,492,600.00	1,792,000.00	1.25
		Base	138.580000	9,700,600.00	164.180000	11,492,600.00	1,792,000.00	1.25
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	67,054.000	Local	36.256615	2,431,151.08	33.950000	2,276,483.30	-154,667.78	0.25
		Base	36.256615	2,431,151.08	33.950000	2,276,483.30	-154,667.78	0.25
466313103	JABIL INC COMMON STOCK USD.001							
	78,819.000	Local	22.747048	1,792,899.60	28.440000	2,241,612.36	448,712.76	0.24
		Base	22.747048	1,792,899.60	28.440000	2,241,612.36	448,712.76	0.24
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	13,435.000	Local	83.844463	1,126,450.36	60.300000	810,130.50	-316,319.86	0.09
		Base	83.844463	1,126,450.36	60.300000	810,130.50	-316,319.86	0.09

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47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	135,824.000	Local	17.826216	2,421,227.90	13.720000	1,863,505.28	-557,722.62	0.20
		Base	17.826216	2,421,227.90	13.720000	1,863,505.28	-557,722.62	0.20
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	164,077.000	Local	12.166309	1,996,211.44	9.740000	1,598,109.98	-398,101.46	0.17
		Base	12.166309	1,996,211.44	9.740000	1,598,109.98	-398,101.46	0.17
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	29,294.000	Local	96.033036	2,813,191.75	105.580000	3,092,860.52	279,668.77	0.34
		Base	96.033036	2,813,191.75	105.580000	3,092,860.52	279,668.77	0.34
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	26,328.000	Local	78.252663	2,060,236.11	80.640000	2,123,089.92	62,853.81	0.23
		Base	78.252663	2,060,236.11	80.640000	2,123,089.92	62,853.81	0.23
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	73,103.000	Local	22.697428	1,659,250.05	14.980000	1,095,082.94	-564,167.11	0.12
		Base	22.697428	1,659,250.05	14.980000	1,095,082.94	-564,167.11	0.12
48242W106	KBR INC COMMON STOCK USD.001							
	80,607.000	Local	25.312971	2,040,402.63	20.260000	1,633,097.82	-407,304.81	0.18
		Base	25.312971	2,040,402.63	20.260000	1,633,097.82	-407,304.81	0.18
48666K109	KB HOME COMMON STOCK USD1.0							
	48,732.000	Local	16.323666	795,484.89	26.240000	1,278,727.68	483,242.79	0.14
		Base	16.323666	795,484.89	26.240000	1,278,727.68	483,242.79	0.14
488401100	KEMPER CORP COMMON STOCK USD.1							
	35,575.000	Local	44.840849	1,595,213.20	67.220000	2,391,351.50	796,138.30	0.26
		Base	44.840849	1,595,213.20	67.220000	2,391,351.50	796,138.30	0.26
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	47,101.000	Local	29.334935	1,381,704.79	25.610000	1,206,256.61	-175,448.18	0.13
		Base	29.334935	1,381,704.79	25.610000	1,206,256.61	-175,448.18	0.13
49427F108	KILROY REALTY CORP REIT USD.01							
	55,470.000	Local	60.788320	3,371,928.12	62.260000	3,453,562.20	81,634.08	0.37
		Base	60.788320	3,371,928.12	62.260000	3,453,562.20	81,634.08	0.37

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497266106	KIRBY CORP COMMON STOCK USD.1							
	34,089.000	Local	54.182049	1,847,011.88	53.420000	1,821,034.38	-25,977.50	0.20
		Base	54.182049	1,847,011.88	53.420000	1,821,034.38	-25,977.50	0.20
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	69,804.000	Local	37.724481	2,633,319.67	37.180000	2,595,312.72	-38,006.95	0.28
		Base	37.724481	2,633,319.67	37.180000	2,595,312.72	-38,006.95	0.28
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,579.000	Local	122.244564	2,026,692.63	129.990000	2,155,104.21	128,411.58	0.23
		Base	122.244564	2,026,692.63	129.990000	2,155,104.21	128,411.58	0.23
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	48,830.000	Local	44.096622	2,153,238.03	57.650000	2,815,049.50	661,811.47	0.31
		Base	44.096622	2,153,238.03	57.650000	2,815,049.50	661,811.47	0.31
513847103	LANCASTER COLONY CORP COMMON STOCK							
	11,246.000	Local	78.775734	885,911.90	134.630000	1,514,048.98	628,137.08	0.16
		Base	78.775734	885,911.90	134.630000	1,514,048.98	628,137.08	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	22,471.000	Local	56.011061	1,258,624.55	103.310000	2,321,479.01	1,062,854.46	0.25
		Base	56.011061	1,258,624.55	103.310000	2,321,479.01	1,062,854.46	0.25
521865204	LEAR CORP COMMON STOCK USD.01							
	31,253.000	Local	131.880706	4,121,667.71	97.650000	3,051,855.45	-1,069,812.26	0.33
		Base	131.880706	4,121,667.71	97.650000	3,051,855.45	-1,069,812.26	0.33
524901105	LEGG MASON INC COMMON STOCK USD.1							
	46,320.000	Local	33.965995	1,573,304.89	49.830000	2,308,125.60	734,820.71	0.25
		Base	33.965995	1,573,304.89	49.830000	2,308,125.60	734,820.71	0.25
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	4,372.000	Local	326.371228	1,426,895.01	249.370000	1,090,245.64	-336,649.37	0.12
		Base	326.371228	1,426,895.01	249.370000	1,090,245.64	-336,649.37	0.12
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	19,946.000	Local	83.140186	1,658,314.15	186.680000	3,723,519.28	2,065,205.13	0.40
		Base	83.140186	1,658,314.15	186.680000	3,723,519.28	2,065,205.13	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
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	9,387.000	Local	151.528273	1,422,395.90	98.570000	925,276.59	-497,119.31	0.10
		Base	151.528273	1,422,395.90	98.570000	925,276.59	-497,119.31	0.10
53223X107	LIFE STORAGE INC REIT USD.01							
	26,539.000	Local	101.656463	2,697,860.86	87.590000	2,324,551.01	-373,309.85	0.25
		Base	101.656463	2,697,860.86	87.590000	2,324,551.01	-373,309.85	0.25
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	34,764.000	Local	44.614414	1,550,975.50	80.510000	2,798,849.64	1,247,874.14	0.30
		Base	44.614414	1,550,975.50	80.510000	2,798,849.64	1,247,874.14	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	13,836.000	Local	155.428092	2,150,503.08	145.240000	2,009,540.64	-140,962.44	0.22
		Base	155.428092	2,150,503.08	145.240000	2,009,540.64	-140,962.44	0.22
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	38,543.000	Local	21.321129	821,780.27	37.860000	1,459,237.98	637,457.71	0.16
		Base	21.321129	821,780.27	37.860000	1,459,237.98	637,457.71	0.16
54142L109	LOGMEIN INC COMMON STOCK USD.01							
	27,714.000	Local	101.190082	2,804,381.94	85.460000	2,368,438.44	-435,943.50	0.26
		Base	101.190082	2,804,381.94	85.460000	2,368,438.44	-435,943.50	0.26
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	66,754.000	Local	12.244724	817,384.32	20.000000	1,335,080.00	517,695.68	0.14
		Base	12.244724	817,384.32	20.000000	1,335,080.00	517,695.68	0.14
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	43,877.000	Local	59.317131	2,602,657.74	80.910000	3,550,088.07	947,430.33	0.39
		Base	59.317131	2,602,657.74	80.910000	3,550,088.07	947,430.33	0.39
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	113,895.000	Local	21.511645	2,450,068.85	22.460000	2,558,081.70	108,012.85	0.28
		Base	21.511645	2,450,068.85	22.460000	2,558,081.70	108,012.85	0.28
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	30,995.000	Local	102.750880	3,184,763.52	100.230000	3,106,628.85	-78,134.67	0.34
		Base	102.750880	3,184,763.52	100.230000	3,106,628.85	-78,134.67	0.34

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553498106	MSA SAFETY INC COMMON STOCK							
	20,300.000	Local	51.915894	1,053,892.64	112.530000	2,284,359.00	1,230,466.36	0.25
		Base	51.915894	1,053,892.64	112.530000	2,284,359.00	1,230,466.36	0.25
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	25,582.000	Local	64.292310	1,644,725.88	59.640000	1,525,710.48	-119,015.40	0.17
		Base	64.292310	1,644,725.88	59.640000	1,525,710.48	-119,015.40	0.17
554382101	MACERICH CO/THE REIT USD.01							
	62,656.000	Local	24.872793	1,558,429.69	7.470000	468,040.32	-1,090,389.37	0.05
		Base	24.872793	1,558,429.69	7.470000	468,040.32	-1,090,389.37	0.05
554489104	MACK CALI REALTY CORP REIT USD.01							
	51,475.000	Local	24.578458	1,265,176.15	16.190000	833,380.25	-431,795.90	0.09
		Base	24.578458	1,265,176.15	16.190000	833,380.25	-431,795.90	0.09
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	36,296.000	Local	59.027531	2,142,463.28	70.940000	2,574,838.24	432,374.96	0.28
		Base	59.027531	2,142,463.28	70.940000	2,574,838.24	432,374.96	0.28
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	33,463.000	Local	54.360231	1,819,056.40	74.240000	2,484,293.12	665,236.72	0.27
		Base	54.360231	1,819,056.40	74.240000	2,484,293.12	665,236.72	0.27
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	21,306.000	Local	112.988659	2,407,336.37	83.000000	1,768,398.00	-638,938.37	0.19
		Base	112.988659	2,407,336.37	83.000000	1,768,398.00	-638,938.37	0.19
574795100	MASIMO CORP COMMON STOCK USD.001							
	27,904.000	Local	108.953983	3,040,251.93	213.910000	5,968,944.64	2,928,692.71	0.65
		Base	108.953983	3,040,251.93	213.910000	5,968,944.64	2,928,692.71	0.65
576323109	MASTEC INC COMMON STOCK USD.1							
	34,230.000	Local	44.915528	1,537,458.53	35.900000	1,228,857.00	-308,601.53	0.13
		Base	44.915528	1,537,458.53	35.900000	1,228,857.00	-308,601.53	0.13
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	62,418.000	Local	19.151755	1,195,414.27	7.040000	439,422.72	-755,991.55	0.05
		Base	19.151755	1,195,414.27	7.040000	439,422.72	-755,991.55	0.05

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577081102	MATTEL INC COMMON STOCK USD1.0							
	197,010.000	Local	10.702945	2,108,587.15	8.720000	1,717,927.20	-390,659.95	0.19
		Base	10.702945	2,108,587.15	8.720000	1,717,927.20	-390,659.95	0.19
577933104	MAXIMUS INC COMMON STOCK							
	36,420.000	Local	63.441395	2,310,535.61	67.320000	2,451,794.40	141,258.79	0.27
		Base	63.441395	2,310,535.61	67.320000	2,451,794.40	141,258.79	0.27
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	294,059.000	Local	16.156614	4,750,997.84	17.140000	5,040,171.26	289,173.42	0.55
		Base	16.156614	4,750,997.84	17.140000	5,040,171.26	289,173.42	0.55
58502B106	MEDNAX INC COMMON STOCK USD.01							
	47,904.000	Local	30.776991	1,474,340.96	14.520000	695,566.08	-778,774.88	0.08
		Base	30.776991	1,474,340.96	14.520000	695,566.08	-778,774.88	0.08
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	31,563.000	Local	73.358259	2,315,406.74	89.160000	2,814,157.08	498,750.34	0.31
		Base	73.358259	2,315,406.74	89.160000	2,814,157.08	498,750.34	0.31
589400100	MERCURY GENERAL CORP COMMON STOCK							
	15,405.000	Local	43.610084	671,813.34	40.960000	630,988.80	-40,824.54	0.07
		Base	43.610084	671,813.34	40.960000	630,988.80	-40,824.54	0.07
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	22,836.000	Local	36.319009	829,380.88	14.830000	338,657.88	-490,723.00	0.04
		Base	36.319009	829,380.88	14.830000	338,657.88	-490,723.00	0.04
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	33,540.000	Local	22.997023	771,320.14	22.540000	755,991.60	-15,328.54	0.08
		Base	22.997023	771,320.14	22.540000	755,991.60	-15,328.54	0.08
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	19,791.000	Local	34.304285	678,916.10	44.040000	871,595.64	192,679.54	0.09
		Base	34.304285	678,916.10	44.040000	871,595.64	192,679.54	0.09
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	35,615.000	Local	95.661754	3,406,993.37	163.970000	5,839,791.55	2,432,798.18	0.63
		Base	95.661754	3,406,993.37	163.970000	5,839,791.55	2,432,798.18	0.63

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609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	22,996.000	Local	96.675377	2,223,146.97	199.910000	4,597,130.36	2,373,983.39	0.50
		Base	96.675377	2,223,146.97	199.910000	4,597,130.36	2,373,983.39	0.50
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	84,917.000	Local	24.628879	2,091,410.52	11.860000	1,007,115.62	-1,084,294.90	0.11
		Base	24.628879	2,091,410.52	11.860000	1,007,115.62	-1,084,294.90	0.11
626755102	MURPHY USA INC COMMON STOCK							
	16,426.000	Local	50.632429	831,688.28	106.800000	1,754,296.80	922,608.52	0.19
		Base	50.632429	831,688.28	106.800000	1,754,296.80	922,608.52	0.19
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	72,486.000	Local	19.282231	1,397,691.81	20.520000	1,487,412.72	89,720.91	0.16
		Base	19.282231	1,397,691.81	20.520000	1,487,412.72	89,720.91	0.16
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	49,068.000	Local	44.461602	2,181,641.90	41.000000	2,011,788.00	-169,853.90	0.22
		Base	44.461602	2,181,641.90	41.000000	2,011,788.00	-169,853.90	0.22
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	66,975.000	Local	28.763487	1,926,434.55	38.420000	2,573,179.50	646,744.95	0.28
		Base	28.763487	1,926,434.55	38.420000	2,573,179.50	646,744.95	0.28
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	97,443.000	Local	35.000000	3,410,505.02	32.640000	3,180,539.52	-229,965.50	0.35
		Base	35.000000	3,410,505.02	32.640000	3,180,539.52	-229,965.50	0.35
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	96,561.000	Local	12.537456	1,210,629.26	7.620000	735,794.82	-474,834.44	0.08
		Base	12.537456	1,210,629.26	7.620000	735,794.82	-474,834.44	0.08
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	99,963.000	Local	17.379471	1,737,304.10	19.200000	1,919,289.60	181,985.50	0.21
		Base	17.379471	1,737,304.10	19.200000	1,919,289.60	181,985.50	0.21
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	37,389.000	Local	35.978630	1,345,204.98	26.480000	990,060.72	-355,144.26	0.11
		Base	35.978630	1,345,204.98	26.480000	990,060.72	-355,144.26	0.11

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646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	54,244.000	Local	35.318041	1,915,791.84	33.780000	1,832,362.32	-83,429.52	0.20
		Base	35.318041	1,915,791.84	33.780000	1,832,362.32	-83,429.52	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	265,517.000	Local	14.891284	3,953,888.95	10.860000	2,883,514.62	-1,070,374.33	0.31
		Base	14.891284	3,953,888.95	10.860000	2,883,514.62	-1,070,374.33	0.31
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	81,754.000	Local	16.301047	1,332,675.79	32.520000	2,658,640.08	1,325,964.29	0.29
		Base	16.301047	1,332,675.79	32.520000	2,658,640.08	1,325,964.29	0.29
651587107	NEWMARKET CORP COMMON STOCK							
	4,185.000	Local	205.476036	859,917.21	411.440000	1,721,876.40	861,959.19	0.19
		Base	205.476036	859,917.21	411.440000	1,721,876.40	861,959.19	0.19
655663102	NORDSON CORP COMMON STOCK							
	29,041.000	Local	65.592036	1,904,858.33	160.910000	4,672,987.31	2,768,128.98	0.51
		Base	65.592036	1,904,858.33	160.910000	4,672,987.31	2,768,128.98	0.51
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	28,653.000	Local	61.026947	1,748,605.12	57.690000	1,652,991.57	-95,613.55	0.18
		Base	61.026947	1,748,605.12	57.690000	1,652,991.57	-95,613.55	0.18
67011P100	NOW INC COMMON STOCK USD.01							
	61,901.000	Local	26.700249	1,652,772.10	6.170000	381,929.17	-1,270,842.93	0.04
		Base	26.700249	1,652,772.10	6.170000	381,929.17	-1,270,842.93	0.04
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	31,532.000	Local	51.071803	1,610,396.09	29.210000	921,049.72	-689,346.37	0.10
		Base	51.071803	1,610,396.09	29.210000	921,049.72	-689,346.37	0.10
670704105	NUVASIVE INC COMMON STOCK USD.001							
	29,583.000	Local	66.462339	1,966,155.37	60.880000	1,801,013.04	-165,142.33	0.20
		Base	66.462339	1,966,155.37	60.880000	1,801,013.04	-165,142.33	0.20
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	113,649.000	Local	23.521874	2,673,237.48	31.520000	3,582,216.48	908,979.00	0.39
		Base	23.521874	2,673,237.48	31.520000	3,582,216.48	908,979.00	0.39

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67098H104	O I GLASS INC COMMON STOCK							
	162,881.000	Local	14.254322	2,321,758.15	8.240000	1,342,139.44	-979,618.71	0.15
		Base	14.254322	2,321,758.15	8.240000	1,342,139.44	-979,618.71	0.15
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	162,392.000	Local	16.337291	2,653,045.42	15.950000	2,590,152.40	-62,893.02	0.28
		Base	16.337291	2,653,045.42	15.950000	2,590,152.40	-62,893.02	0.28
680665205	OLIN CORP COMMON STOCK USD1.0							
	90,728.000	Local	18.187742	1,650,137.47	13.350000	1,211,218.80	-438,918.67	0.13
		Base	18.187742	1,650,137.47	13.350000	1,211,218.80	-438,918.67	0.13
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	31,111.000	Local	69.527359	2,163,065.66	67.910000	2,112,748.01	-50,317.65	0.23
		Base	69.527359	2,163,065.66	67.910000	2,112,748.01	-50,317.65	0.23
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	124,186.000	Local	30.091610	3,736,956.68	29.150000	3,620,021.90	-116,934.78	0.39
		Base	30.091610	3,736,956.68	29.150000	3,620,021.90	-116,934.78	0.39
68235P108	ONE GAS INC COMMON STOCK							
	29,954.000	Local	45.547218	1,364,321.36	79.710000	2,387,633.34	1,023,311.98	0.26
		Base	45.547218	1,364,321.36	79.710000	2,387,633.34	1,023,311.98	0.26
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	38,627.000	Local	42.165811	1,628,738.78	67.530000	2,608,481.31	979,742.53	0.28
		Base	42.165811	1,628,738.78	67.530000	2,608,481.31	979,742.53	0.28
690742101	OWENS CORNING COMMON STOCK USD.001							
	61,719.000	Local	58.674107	3,621,307.19	43.360000	2,676,135.84	-945,171.35	0.29
		Base	58.674107	3,621,307.19	43.360000	2,676,135.84	-945,171.35	0.29
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	57,993.000	Local	22.253556	1,290,550.48	11.400000	661,120.20	-629,430.28	0.07
		Base	22.253556	1,290,550.48	11.400000	661,120.20	-629,430.28	0.07
69349H107	PNM RESOURCES INC COMMON STOCK							
	45,306.000	Local	20.558830	931,438.36	40.490000	1,834,439.94	903,001.58	0.20
		Base	20.558830	931,438.36	40.490000	1,834,439.94	903,001.58	0.20

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69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	36,014.000	Local	94.447031	3,401,415.38	96.500000	3,475,351.00	73,935.62	0.38
		Base	94.447031	3,401,415.38	96.500000	3,475,351.00	73,935.62	0.38
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	11,415.000	Local	149.268192	1,703,896.41	129.090000	1,473,562.35	-230,334.06	0.16
		Base	149.268192	1,703,896.41	129.090000	1,473,562.35	-230,334.06	0.16
69370C100	PTC INC COMMON STOCK USD.01							
	59,052.000	Local	30.118644	1,778,566.18	69.250000	4,089,351.00	2,310,784.82	0.44
		Base	30.118644	1,778,566.18	69.250000	4,089,351.00	2,310,784.82	0.44
695263103	PACWEST BANCORP COMMON STOCK							
	68,136.000	Local	40.640696	2,769,094.44	20.240000	1,379,072.64	-1,390,021.80	0.15
		Base	40.640696	2,769,094.44	20.240000	1,379,072.64	-1,390,021.80	0.15
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	12,523.000	Local	82.407217	1,031,985.58	71.920000	900,654.16	-131,331.42	0.10
		Base	82.407217	1,031,985.58	71.920000	900,654.16	-131,331.42	0.10
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	135,878.000	Local	22.660900	3,079,117.82	9.510000	1,292,199.78	-1,786,918.04	0.14
		Base	22.660900	3,079,117.82	9.510000	1,292,199.78	-1,786,918.04	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	48,938.000	Local	21.927419	1,073,084.01	18.280000	894,586.64	-178,497.37	0.10
		Base	21.927419	1,073,084.01	18.280000	894,586.64	-178,497.37	0.10
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	110,868.000	Local	15.269090	1,692,853.49	3.690000	409,102.92	-1,283,750.57	0.04
		Base	15.269090	1,692,853.49	3.690000	409,102.92	-1,283,750.57	0.04
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	123,442.000	Local	31.145385	3,844,648.58	11.840000	1,461,553.28	-2,383,095.30	0.16
		Base	31.145385	3,844,648.58	11.840000	1,461,553.28	-2,383,095.30	0.16
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	61,922.000	Local	23.664385	1,465,346.05	17.820000	1,103,450.04	-361,896.01	0.12
		Base	23.664385	1,465,346.05	17.820000	1,103,450.04	-361,896.01	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
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,247.000	Local	140.375601	2,561,433.60	177.320000	3,235,558.04	674,124.44	0.35
		Base	140.375601	2,561,433.60	177.320000	3,235,558.04	674,124.44	0.35
715347100	PERSPECTA INC COMMON STOCK USD.01							
	78,112.000	Local	21.275639	1,661,882.73	21.570000	1,684,875.84	22,993.11	0.18
		Base	21.275639	1,661,882.73	21.570000	1,684,875.84	22,993.11	0.18
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	29,754.000	Local	29.335188	872,839.17	22.000000	654,588.00	-218,251.17	0.07
		Base	29.335188	872,839.17	22.000000	654,588.00	-218,251.17	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	40,921.000	Local	62.125954	2,542,256.18	40.250000	1,647,070.25	-895,185.93	0.18
		Base	62.125954	2,542,256.18	40.250000	1,647,070.25	-895,185.93	0.18
731068102	POLARIS INC COMMON STOCK USD.01							
	32,734.000	Local	61.131564	2,001,080.63	70.930000	2,321,822.62	320,741.99	0.25
		Base	61.131564	2,001,080.63	70.930000	2,321,822.62	320,741.99	0.25
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
	51,365.000	Local	33.659247	1,728,907.21	23.290000	1,196,290.85	-532,616.36	0.13
		Base	33.659247	1,728,907.21	23.290000	1,196,290.85	-532,616.36	0.13
73278L105	POOL CORP COMMON STOCK USD.001							
	22,750.000	Local	102.592130	2,333,970.96	211.660000	4,815,265.00	2,481,294.04	0.52
		Base	102.592130	2,333,970.96	211.660000	4,815,265.00	2,481,294.04	0.52
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	37,756.000	Local	53.224723	2,009,552.63	91.850000	3,467,888.60	1,458,335.97	0.38
		Base	53.224723	2,009,552.63	91.850000	3,467,888.60	1,458,335.97	0.38
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	40,969.000	Local	38.895561	1,593,512.22	35.110000	1,438,421.59	-155,090.63	0.16
		Base	38.895561	1,593,512.22	35.110000	1,438,421.59	-155,090.63	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	28,560.000	Local	52.701003	1,505,140.64	40.690000	1,162,106.40	-343,034.24	0.13
		Base	52.701003	1,505,140.64	40.690000	1,162,106.40	-343,034.24	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74164M108	PRIMERICA INC COMMON STOCK							
	23,526.000	Local	48.739906	1,146,655.02	103.910000	2,444,586.66	1,297,931.64	0.27
		Base	48.739906	1,146,655.02	103.910000	2,444,586.66	1,297,931.64	0.27
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	53,628.000	Local	53.893555	2,890,203.56	59.930000	3,213,926.04	323,722.48	0.35
		Base	53.893555	2,890,203.56	59.930000	3,213,926.04	323,722.48	0.35
749607107	RLI CORP COMMON STOCK USD1.0							
	3,802.000	Local	82.665978	314,296.05	72.830000	276,899.66	-37,396.39	0.03
		Base	82.665978	314,296.05	72.830000	276,899.66	-37,396.39	0.03
74967X103	RH COMMON STOCK USD.0001							
	1,509.000	Local	157.305315	237,373.72	143.780000	216,964.02	-20,409.70	0.02
		Base	157.305315	237,373.72	143.780000	216,964.02	-20,409.70	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	73,639.000	Local	33.397769	2,459,378.33	66.410000	4,890,365.99	2,430,987.66	0.53
		Base	33.397769	2,459,378.33	66.410000	4,890,365.99	2,430,987.66	0.53
754907103	RAYONIER INC REIT							
	73,567.000	Local	23.930571	1,760,500.29	24.030000	1,767,815.01	7,314.72	0.19
		Base	23.930571	1,760,500.29	24.030000	1,767,815.01	7,314.72	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	23,216.000	Local	66.511724	1,544,136.19	71.010000	1,648,568.16	104,431.97	0.18
		Base	66.511724	1,544,136.19	71.010000	1,648,568.16	104,431.97	0.18
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	35,536.000	Local	61.904017	2,199,821.14	104.680000	3,719,908.48	1,520,087.34	0.40
		Base	61.904017	2,199,821.14	104.680000	3,719,908.48	1,520,087.34	0.40
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	37,683.000	Local	49.757500	1,875,011.89	89.580000	3,375,643.14	1,500,631.25	0.37
		Base	49.757500	1,875,011.89	89.580000	3,375,643.14	1,500,631.25	0.37
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	26,652.000	Local	81.479719	2,171,597.47	116.150000	3,095,629.80	924,032.33	0.34
		Base	81.479719	2,171,597.47	116.150000	3,095,629.80	924,032.33	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
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	69,794.000	Local	18.137221	1,265,869.22	5.130000	358,043.22	-907,826.00	0.04
		Base	18.137221	1,265,869.22	5.130000	358,043.22	-907,826.00	0.04
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	37,264.000	Local	81.399739	3,033,279.89	122.530000	4,565,957.92	1,532,678.03	0.50
		Base	81.399739	3,033,279.89	122.530000	4,565,957.92	1,532,678.03	0.50
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	30,255.000	Local	65.112082	1,969,966.04	35.400000	1,071,027.00	-898,939.04	0.12
		Base	65.112082	1,969,966.04	35.400000	1,071,027.00	-898,939.04	0.12
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	71,760.000	Local	31.076422	2,230,044.07	50.960000	3,656,889.60	1,426,845.53	0.40
		Base	31.076422	2,230,044.07	50.960000	3,656,889.60	1,426,845.53	0.40
78442P106	SLM CORP COMMON STOCK USD.2							
	239,427.000	Local	9.325466	2,232,768.36	8.340000	1,996,821.18	-235,947.18	0.22
		Base	9.325466	2,232,768.36	8.340000	1,996,821.18	-235,947.18	0.22
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	125,559.000	Local	311.406456	39,099,883.15	299.810000	37,643,843.79	-1,456,039.36	4.08
		Base	311.406456	39,099,883.15	299.810000	37,643,843.79	-1,456,039.36	4.08
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	116,825.000	Local	22.951680	2,681,330.05	12.820000	1,497,696.50	-1,183,633.55	0.16
		Base	22.951680	2,681,330.05	12.820000	1,497,696.50	-1,183,633.55	0.16
78573M104	SABRE CORP COMMON STOCK USD.01							
	155,677.000	Local	21.589390	3,360,971.44	7.270000	1,131,771.79	-2,229,199.65	0.12
		Base	21.589390	3,360,971.44	7.270000	1,131,771.79	-2,229,199.65	0.12
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	66,129.000	Local	23.229981	1,536,175.43	9.710000	642,112.59	-894,062.84	0.07
		Base	23.229981	1,536,175.43	9.710000	642,112.59	-894,062.84	0.07
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	11,210.000	Local	155.337717	1,741,335.81	136.140000	1,526,129.40	-215,206.41	0.17
		Base	155.337717	1,741,335.81	136.140000	1,526,129.40	-215,206.41	0.17

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	27,859.000	Local	52.319367	1,457,565.25	81.660000	2,274,965.94	817,400.69	0.25
		Base	52.319367	1,457,565.25	81.660000	2,274,965.94	817,400.69	0.25
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	30,744.000	Local	42.645692	1,311,099.15	12.610000	387,681.84	-923,417.31	0.04
		Base	42.645692	1,311,099.15	12.610000	387,681.84	-923,417.31	0.04
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	22,527.000	Local	59.835605	1,347,916.67	124.030000	2,794,023.81	1,446,107.14	0.30
		Base	59.835605	1,347,916.67	124.030000	2,794,023.81	1,446,107.14	0.30
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	33,773.000	Local	71.095225	2,401,099.05	50.130000	1,693,040.49	-708,058.56	0.18
		Base	71.095225	2,401,099.05	50.130000	1,693,040.49	-708,058.56	0.18
816850101	SEMTECH CORP COMMON STOCK USD.01							
	37,654.000	Local	51.460307	1,937,686.40	45.240000	1,703,466.96	-234,219.44	0.18
		Base	51.460307	1,937,686.40	45.240000	1,703,466.96	-234,219.44	0.18
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	24,031.000	Local	34.957050	840,052.86	47.790000	1,148,441.49	308,388.63	0.12
		Base	34.957050	840,052.86	47.790000	1,148,441.49	308,388.63	0.12
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	103,872.000	Local	16.134536	1,675,926.54	36.740000	3,816,257.28	2,140,330.74	0.41
		Base	16.134536	1,675,926.54	36.740000	3,816,257.28	2,140,330.74	0.41
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	93,528.000	Local	21.328272	1,994,790.63	6.930000	648,149.04	-1,346,641.59	0.07
		Base	21.328272	1,994,790.63	6.930000	648,149.04	-1,346,641.59	0.07
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	30,695.000	Local	85.462651	2,623,276.07	107.180000	3,289,890.10	666,614.03	0.36
		Base	85.462651	2,623,276.07	107.180000	3,289,890.10	666,614.03	0.36
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	24,697.000	Local	55.405169	1,368,341.46	97.220000	2,401,042.34	1,032,700.88	0.26
		Base	55.405169	1,368,341.46	97.220000	2,401,042.34	1,032,700.88	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	44,067.000	Local	19.430316	856,235.73	34.500000	1,520,311.50	664,075.77	0.16
		Base	19.430316	856,235.73	34.500000	1,520,311.50	664,075.77	0.16
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	44,635.000	Local	54.489349	2,432,132.08	20.010000	893,146.35	-1,538,985.73	0.10
		Base	54.489349	2,432,132.08	20.010000	893,146.35	-1,538,985.73	0.10
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	76,002.000	Local	35.475459	2,696,205.86	28.180000	2,141,736.36	-554,469.50	0.23
		Base	35.475459	2,696,205.86	28.180000	2,141,736.36	-554,469.50	0.23
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	27,661.000	Local	88.022061	2,434,778.23	111.590000	3,086,690.99	651,912.76	0.33
		Base	88.022061	2,434,778.23	111.590000	3,086,690.99	651,912.76	0.33
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	56,830.000	Local	35.227495	2,001,978.53	48.840000	2,775,577.20	773,598.67	0.30
		Base	35.227495	2,001,978.53	48.840000	2,775,577.20	773,598.67	0.30
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	31,082.000	Local	77.462971	2,407,704.06	75.800000	2,356,015.60	-51,688.46	0.26
		Base	77.462971	2,407,704.06	75.800000	2,356,015.60	-51,688.46	0.26
84857L101	SPIRE INC COMMON STOCK USD1.0							
	28,946.000	Local	77.318067	2,238,048.77	72.960000	2,111,900.16	-126,148.61	0.23
		Base	77.318067	2,238,048.77	72.960000	2,111,900.16	-126,148.61	0.23
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	56,683.000	Local	43.777643	2,481,448.16	30.760000	1,743,569.08	-737,879.08	0.19
		Base	43.777643	2,481,448.16	30.760000	1,743,569.08	-737,879.08	0.19
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	67,127.000	Local	21.372865	1,434,696.34	20.780000	1,394,899.06	-39,797.28	0.15
		Base	21.372865	1,434,696.34	20.780000	1,394,899.06	-39,797.28	0.15
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	122,338.000	Local	16.273222	1,990,833.43	24.270000	2,969,143.26	978,309.83	0.32
		Base	16.273222	1,990,833.43	24.270000	2,969,143.26	978,309.83	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
858912108	STERICYCLE INC COMMON STOCK USD.01							
	51,792.000	Local	48.518125	2,512,850.73	48.800000	2,527,449.60	14,598.87	0.27
		Base	48.518125	2,512,850.73	48.800000	2,527,449.60	14,598.87	0.27
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	114,723.000	Local	22.824258	2,618,467.39	12.330000	1,414,534.59	-1,203,932.80	0.15
		Base	22.824258	2,618,467.39	12.330000	1,414,534.59	-1,203,932.80	0.15
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	38,838.000	Local	48.948464	1,901,060.46	44.280000	1,719,746.64	-181,313.82	0.19
		Base	48.948464	1,901,060.46	44.280000	1,719,746.64	-181,313.82	0.19
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	19,008.000	Local	76.466634	1,453,477.77	65.390000	1,242,933.12	-210,544.65	0.13
		Base	76.466634	1,453,477.77	65.390000	1,242,933.12	-210,544.65	0.13
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	83,309.000	Local	24.345898	2,028,232.41	21.010000	1,750,322.09	-277,910.32	0.19
		Base	24.345898	2,028,232.41	21.010000	1,750,322.09	-277,910.32	0.19
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	23,177.000	Local	92.151571	2,135,796.96	87.560000	2,029,378.12	-106,418.84	0.22
		Base	92.151571	2,135,796.96	87.560000	2,029,378.12	-106,418.84	0.22
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	35,374.000	Local	46.969634	1,661,503.85	55.790000	1,973,515.46	312,011.61	0.21
		Base	46.969634	1,661,503.85	55.790000	1,973,515.46	312,011.61	0.21
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	87,075.000	Local	36.375939	3,167,434.90	29.690000	2,585,256.75	-582,178.15	0.28
		Base	36.375939	3,167,434.90	29.690000	2,585,256.75	-582,178.15	0.28
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
	79,170.000	Local	14.133612	1,118,958.08	11.480000	908,871.60	-210,086.48	0.10
		Base	14.133612	1,118,958.08	11.480000	908,871.60	-210,086.48	0.10
876664103	TAUBMAN CENTERS INC REIT USD.01							
	34,774.000	Local	54.866710	1,907,934.98	43.100000	1,498,759.40	-409,175.58	0.16
		Base	54.866710	1,907,934.98	43.100000	1,498,759.40	-409,175.58	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
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	75,180.000	Local	24.413743	1,835,425.21	14.550000	1,093,869.00	-741,556.21	0.12
		Base	24.413743	1,835,425.21	14.550000	1,093,869.00	-741,556.21	0.12
878237106	TECH DATA CORP COMMON STOCK USD.0015							
	20,107.000	Local	61.557932	1,237,745.34	140.640000	2,827,848.48	1,590,103.14	0.31
		Base	61.557932	1,237,745.34	140.640000	2,827,848.48	1,590,103.14	0.31
87901J105	TEGNA INC COMMON STOCK USD1.0							
	123,239.000	Local	14.297131	1,761,964.14	10.720000	1,321,122.08	-440,842.06	0.14
		Base	14.297131	1,761,964.14	10.720000	1,321,122.08	-440,842.06	0.14
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	20,772.000	Local	145.220546	3,016,521.18	325.670000	6,764,817.24	3,748,296.06	0.73
		Base	145.220546	3,016,521.18	325.670000	6,764,817.24	3,748,296.06	0.73
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	55,570.000	Local	31.285418	1,738,530.66	19.620000	1,090,283.40	-648,247.26	0.12
		Base	31.285418	1,738,530.66	19.620000	1,090,283.40	-648,247.26	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	25,813.000	Local	51.778505	1,336,558.55	53.750000	1,387,448.75	50,890.20	0.15
		Base	51.778505	1,336,558.55	53.750000	1,387,448.75	50,890.20	0.15
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	59,019.000	Local	28.556357	1,685,367.62	20.180000	1,191,003.42	-494,364.20	0.13
		Base	28.556357	1,685,367.62	20.180000	1,191,003.42	-494,364.20	0.13
88076W103	TERADATA CORP COMMON STOCK USD.01							
	63,893.000	Local	28.997560	1,852,741.13	24.590000	1,571,128.87	-281,612.26	0.17
		Base	28.997560	1,852,741.13	24.590000	1,571,128.87	-281,612.26	0.17
880770102	TERADYNE INC COMMON STOCK USD.125							
	95,255.000	Local	27.566890	2,625,884.09	62.540000	5,957,247.70	3,331,363.61	0.65
		Base	27.566890	2,625,884.09	62.540000	5,957,247.70	3,331,363.61	0.65
880779103	TEREX CORP COMMON STOCK USD.01							
	37,287.000	Local	23.060758	859,866.50	15.190000	566,389.53	-293,476.97	0.06
		Base	23.060758	859,866.50	15.190000	566,389.53	-293,476.97	0.06

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88162G103	TETRA TECH INC COMMON STOCK USD.01							
	31,028.000	Local	79.061085	2,453,107.34	75.280000	2,335,787.84	-117,319.50	0.25
		Base	79.061085	2,453,107.34	75.280000	2,335,787.84	-117,319.50	0.25
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	28,576.000	Local	72.820938	2,080,931.11	27.780000	793,841.28	-1,287,089.83	0.09
		Base	72.820938	2,080,931.11	27.780000	793,841.28	-1,287,089.83	0.09
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	37,080.000	Local	46.239744	1,714,569.70	47.090000	1,746,097.20	31,527.50	0.19
		Base	46.239744	1,714,569.70	47.090000	1,746,097.20	31,527.50	0.19
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	31,389.000	Local	43.355633	1,360,889.96	66.200000	2,077,951.80	717,061.84	0.23
		Base	43.355633	1,360,889.96	66.200000	2,077,951.80	717,061.84	0.23
887389104	TIMKEN CO COMMON STOCK							
	38,460.000	Local	28.925049	1,112,457.37	37.580000	1,445,326.80	332,869.43	0.16
		Base	28.925049	1,112,457.37	37.580000	1,445,326.80	332,869.43	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	68,501.000	Local	28.310443	1,939,293.67	24.020000	1,645,394.02	-293,899.65	0.18
		Base	28.310443	1,939,293.67	24.020000	1,645,394.02	-293,899.65	0.18
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	9,820.330	Local	22.767717	223,586.49	35.130000	344,988.19	121,401.70	0.04
		Base	22.767717	223,586.49	35.130000	344,988.19	121,401.70	0.04
891092108	TORO CO COMMON STOCK USD1.0							
	60,628.000	Local	42.297610	2,564,419.52	63.810000	3,868,672.68	1,304,253.16	0.42
		Base	42.297610	2,564,419.52	63.810000	3,868,672.68	1,304,253.16	0.42
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	31,940.000	Local	75.065472	2,397,591.17	51.730000	1,652,256.20	-745,334.97	0.18
		Base	75.065472	2,397,591.17	51.730000	1,652,256.20	-745,334.97	0.18
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	33,136.000	Local	66.358209	2,198,845.61	95.220000	3,155,209.92	956,364.31	0.34
		Base	66.358209	2,198,845.61	95.220000	3,155,209.92	956,364.31	0.34

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896239100	TRIMBLE INC COMMON STOCK							
	141,488.000	Local	23.269299	3,292,326.53	34.630000	4,899,729.44	1,607,402.91	0.53
		Base	23.269299	3,292,326.53	34.630000	4,899,729.44	1,607,402.91	0.53
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	55,755.000	Local	11.308374	630,498.37	19.290000	1,075,513.95	445,015.58	0.12
		Base	11.308374	630,498.37	19.290000	1,075,513.95	445,015.58	0.12
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	59,671.000	Local	29.039358	1,732,807.54	19.970000	1,191,629.87	-541,177.67	0.13
		Base	29.039358	1,732,807.54	19.970000	1,191,629.87	-541,177.67	0.13
898402102	TRUSTMARK CORP COMMON STOCK							
	36,531.000	Local	22.997821	840,133.41	26.610000	972,089.91	131,956.50	0.11
		Base	22.997821	840,133.41	26.610000	972,089.91	131,956.50	0.11
902104108	II VI INC COMMON STOCK							
	49,525.000	Local	32.921440	1,630,434.34	34.420000	1,704,650.50	74,216.16	0.18
		Base	32.921440	1,630,434.34	34.420000	1,704,650.50	74,216.16	0.18
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	22,234.000	Local	159.612307	3,548,820.03	320.690000	7,130,221.46	3,581,401.43	0.77
		Base	159.612307	3,548,820.03	320.690000	7,130,221.46	3,581,401.43	0.77
902681105	UGI CORP COMMON STOCK							
	118,723.000	Local	26.918049	3,195,791.50	30.180000	3,583,060.14	387,268.64	0.39
		Base	26.918049	3,195,791.50	30.180000	3,583,060.14	387,268.64	0.39
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	24,578.000	Local	73.501997	1,806,532.08	50.840000	1,249,545.52	-556,986.56	0.14
		Base	73.501997	1,806,532.08	50.840000	1,249,545.52	-556,986.56	0.14
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	125,097.000	Local	17.349671	2,170,391.84	12.525000	1,566,839.93	-603,551.91	0.17
		Base	17.349671	2,170,391.84	12.525000	1,566,839.93	-603,551.91	0.17
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	57,694.000	Local	38.839166	2,240,786.85	29.960000	1,728,512.24	-512,274.61	0.19
		Base	38.839166	2,240,786.85	29.960000	1,728,512.24	-512,274.61	0.19

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912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	96,509.000	Local	26.190576	2,527,626.31	7.680000	741,189.12	-1,786,437.19	0.08
		Base	26.190576	2,527,626.31	7.680000	741,189.12	-1,786,437.19	0.08
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	24,937.000	Local	70.027808	1,746,283.46	109.560000	2,732,097.72	985,814.26	0.30
		Base	70.027808	1,746,283.46	109.560000	2,732,097.72	985,814.26	0.30
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	24,091.000	Local	105.158032	2,533,362.14	150.120000	3,616,540.92	1,083,178.78	0.39
		Base	105.158032	2,533,362.14	150.120000	3,616,540.92	1,083,178.78	0.39
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	40,049.000	Local	23.139236	926,703.25	17.340000	694,449.66	-232,253.59	0.08
		Base	23.139236	926,703.25	17.340000	694,449.66	-232,253.59	0.08
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	65,504.000	Local	21.622931	1,416,388.46	11.500000	753,296.00	-663,092.46	0.08
		Base	21.622931	1,416,388.46	11.500000	753,296.00	-663,092.46	0.08
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	222,862.000	Local	10.594337	2,361,075.09	8.360000	1,863,126.32	-497,948.77	0.20
		Base	10.594337	2,361,075.09	8.360000	1,863,126.32	-497,948.77	0.20
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	12,256.000	Local	100.021763	1,225,866.73	117.240000	1,436,893.44	211,026.71	0.16
		Base	100.021763	1,225,866.73	117.240000	1,436,893.44	211,026.71	0.16
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	107,004.000	Local	12.604925	1,348,777.35	17.190000	1,839,398.76	490,621.41	0.20
		Base	12.604925	1,348,777.35	17.190000	1,839,398.76	490,621.41	0.20
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,810.000	Local	70.184307	2,302,747.11	42.400000	1,391,144.00	-911,603.11	0.15
		Base	70.184307	2,302,747.11	42.400000	1,391,144.00	-911,603.11	0.15
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	75,192.000	Local	10.671630	802,421.17	16.590000	1,247,435.28	445,014.11	0.14
		Base	10.671630	802,421.17	16.590000	1,247,435.28	445,014.11	0.14

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92839U206	VISTEON CORP COMMON STOCK							
	15,888.000	Local	119.255431	1,894,730.29	60.300000	958,046.40	-936,683.89	0.10
		Base	119.255431	1,894,730.29	60.300000	958,046.40	-936,683.89	0.10
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	44,597.000	Local	19.278401	859,758.83	26.740000	1,192,523.78	332,764.95	0.13
		Base	19.278401	859,758.83	26.740000	1,192,523.78	332,764.95	0.13
942622200	WATSCO INC COMMON STOCK USD.5							
	18,595.000	Local	100.062400	1,860,660.33	160.990000	2,993,609.05	1,132,948.72	0.32
		Base	100.062400	1,860,660.33	160.990000	2,993,609.05	1,132,948.72	0.32
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	52,227.000	Local	25.175193	1,314,824.80	28.250000	1,475,412.75	160,587.95	0.16
		Base	25.175193	1,314,824.80	28.250000	1,475,412.75	160,587.95	0.16
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	68,641.000	Local	23.668665	1,624,640.84	18.190000	1,248,579.79	-376,061.05	0.14
		Base	23.668665	1,624,640.84	18.190000	1,248,579.79	-376,061.05	0.14
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	104,514.000	Local	8.188627	855,826.18	19.860000	2,075,648.04	1,219,821.86	0.23
		Base	8.188627	855,826.18	19.860000	2,075,648.04	1,219,821.86	0.23
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	25,167.000	Local	25.616057	644,679.30	40.120000	1,009,700.04	365,020.74	0.11
		Base	25.616057	644,679.30	40.120000	1,009,700.04	365,020.74	0.11
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	42,236.000	Local	79.354059	3,351,598.02	189.260000	7,993,585.36	4,641,987.34	0.87
		Base	79.354059	3,351,598.02	189.260000	7,993,585.36	4,641,987.34	0.87
96208T104	WEX INC COMMON STOCK USD.01							
	24,637.000	Local	95.549441	2,354,051.57	132.320000	3,259,967.84	905,916.27	0.35
		Base	95.549441	2,354,051.57	132.320000	3,259,967.84	905,916.27	0.35
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	24,833.000	Local	43.039350	1,068,796.19	37.550000	932,479.15	-136,317.04	0.10
		Base	43.039350	1,068,796.19	37.550000	932,479.15	-136,317.04	0.10

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969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	44,039.000	Local	37.180948	1,637,411.75	61.840000	2,723,371.76	1,085,960.01	0.30
		Base	37.180948	1,637,411.75	61.840000	2,723,371.76	1,085,960.01	0.30
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	32,427.000	Local	68.075576	2,207,486.69	41.900000	1,358,691.30	-848,795.39	0.15
		Base	68.075576	2,207,486.69	41.900000	1,358,691.30	-848,795.39	0.15
980745103	WOODWARD INC COMMON STOCK USD.00292							
	32,043.000	Local	42.075494	1,348,225.06	60.560000	1,940,524.08	592,299.02	0.21
		Base	42.075494	1,348,225.06	60.560000	1,940,524.08	592,299.02	0.21
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	37,125.000	Local	38.709922	1,437,105.87	25.000000	928,125.00	-508,980.87	0.10
		Base	38.709922	1,437,105.87	25.000000	928,125.00	-508,980.87	0.10
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	26,966.000	Local	72.517062	1,955,495.09	44.470000	1,199,178.02	-756,317.07	0.13
		Base	72.517062	1,955,495.09	44.470000	1,199,178.02	-756,317.07	0.13
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	20,988.000	Local	19.414126	407,463.68	26.440000	554,922.72	147,459.04	0.06
		Base	19.414126	407,463.68	26.440000	554,922.72	147,459.04	0.06
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
	236,211.000	Local	13.298931	3,141,353.80	6.130000	1,447,973.43	-1,693,380.37	0.16
		Base	13.298931	3,141,353.80	6.130000	1,447,973.43	-1,693,380.37	0.16
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	26,392.000	Local	55.234137	1,457,739.35	25.510000	673,259.92	-784,479.43	0.07
		Base	55.234137	1,457,739.35	25.510000	673,259.92	-784,479.43	0.07
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
	51,418.000	Local	43.343663	2,228,644.45	25.570000	1,314,758.26	-913,886.19	0.14
		Base	43.343663	2,228,644.45	25.570000	1,314,758.26	-913,886.19	0.14
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	54,042.000	Local	56.526517	3,054,806.02	37.710000	2,037,923.82	-1,016,882.20	0.22
		Base	56.526517	3,054,806.02	37.710000	2,037,923.82	-1,016,882.20	0.22

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983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	52,513.000	Local	60.725544	3,188,880.47	66.740000	3,504,717.62	315,837.15	0.38
		Base	60.725544	3,188,880.47	66.740000	3,504,717.62	315,837.15	0.38
985817105	YELP INC COMMON STOCK USD.000001							
	36,276.000	Local	33.256172	1,206,400.89	22.350000	810,768.60	-395,632.29	0.09
		Base	33.256172	1,206,400.89	22.350000	810,768.60	-395,632.29	0.09
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	49,415.000	Local	38.805935	1,917,595.28	14.980000	740,236.70	-1,177,358.58	0.08
		Base	38.805935	1,917,595.28	14.980000	740,236.70	-1,177,358.58	0.08
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01							
	48,976.000	Local	43.965199	2,153,239.59	9.990000	489,270.24	-1,663,969.35	0.05
		Base	43.965199	2,153,239.59	9.990000	489,270.24	-1,663,969.35	0.05
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	14,328.000	Local	112.145188	1,606,816.26	164.280000	2,353,803.84	746,987.58	0.26
		Base	112.145188	1,606,816.26	164.280000	2,353,803.84	746,987.58	0.26
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK							
	88,471.000	Local	25.780330	2,280,811.60	17.900000	1,583,630.90	-697,180.70	0.17
		Base	25.780330	2,280,811.60	17.900000	1,583,630.90	-697,180.70	0.17
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	27,506.000	Local	70.811270	1,947,734.78	53.120000	1,461,118.72	-486,616.06	0.16
		Base	70.811270	1,947,734.78	53.120000	1,461,118.72	-486,616.06	0.16
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	88,536.000	Local	25.168126	2,228,285.22	18.650000	1,651,196.40	-577,088.82	0.18
		Base	25.168126	2,228,285.22	18.650000	1,651,196.40	-577,088.82	0.18
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	25,165.000	Local	111.947413	2,817,156.64	146.010000	3,674,341.65	857,185.01	0.40
		Base	111.947413	2,817,156.64	146.010000	3,674,341.65	857,185.01	0.40
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1							
	327,870.000	Local	7.262444	2,381,137.48	1.280000	419,673.60	-1,961,463.88	0.05
		Base	7.262444	2,381,137.48	1.280000	419,673.60	-1,961,463.88	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
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
			25,318.000	90.805958	2,299,025.24	19.610000	496,485.98	-1,802,539.26	0.05
		Base		90.805958	2,299,025.24	19.610000	496,485.98	-1,802,539.26	0.05
US DOLLAR Total									
			22,387,690.330		817,780,842.32		874,553,990.63	56,773,148.31	94.89
		Base			817,780,842.32		874,553,990.63	56,773,148.31	94.89
EQUITY Total									
			22,387,690.330	Base	817,780,842.32		874,553,990.63	56,773,148.31	94.89

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		69,411,503.150	Base		864,820,971.76		921,620,124.91	56,799,153.15	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR									Exchange Rate:	1.000000
USD	US DOLLAR									
			2,434.810	Local	1.000000	2,434.81	1.000000	2,434.81	0.00	0.00
				Base	1.000000	2,434.81	1.000000	2,434.81	0.00	0.00
US DOLLAR Total										
			2,434.810	Local		2,434.81		2,434.81	0.00	0.00
				Base		2,434.81		2,434.81	0.00	0.00
CASH Total										
			2,434.810	Base		2,434.81		2,434.81	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.613599	31 Dec 2030		
			31,492,114.480	Local	100.034848	31,503,088.90	100.090000	31,520,457.38	17,368.48	5.17
				Base	100.034848	31,503,088.90	100.090000	31,520,457.38	17,368.48	5.17
US DOLLAR Total										
			31,492,114.480	Local		31,503,088.90		31,520,457.38	17,368.48	5.17
				Base		31,503,088.90		31,520,457.38	17,368.48	5.17
CASH EQUIVALENT Total										
			31,492,114.480	Base		31,503,088.90		31,520,457.38	17,368.48	5.17
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004									
			37,430.000	Local	21.447913	802,795.37	47.640000	1,783,165.20	980,369.83	0.29
				Base	21.447913	802,795.37	47.640000	1,783,165.20	980,369.83	0.29

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	30,251.000	25.332007	766,318.54	19.580000	592,314.58	-174,003.96	0.10
		Base		25.332007	766,318.54	19.580000	592,314.58	-174,003.96	0.10
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	61,067.000	26.677805	1,629,133.53	34.490000	2,106,200.83	477,067.30	0.35
		Base		26.677805	1,629,133.53	34.490000	2,106,200.83	477,067.30	0.35
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	31,219.000	21.453607	669,760.16	8.030000	250,688.57	-419,071.59	0.04
		Base		21.453607	669,760.16	8.030000	250,688.57	-419,071.59	0.04
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	43,246.000	24.481008	1,058,705.66	46.980000	2,031,697.08	972,991.42	0.33
		Base		24.481008	1,058,705.66	46.980000	2,031,697.08	972,991.42	0.33
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	8,580.000	60.788819	521,568.07	40.010000	343,285.80	-178,282.27	0.06
		Base		60.788819	521,568.07	40.010000	343,285.80	-178,282.27	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	10,024.000	49.710260	498,295.65	62.120000	622,690.88	124,395.23	0.10
		Base		49.710260	498,295.65	62.120000	622,690.88	124,395.23	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	24,084.000	30.863093	743,306.73	31.390000	755,996.76	12,690.03	0.12
		Base		30.863093	743,306.73	31.390000	755,996.76	12,690.03	0.12
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	57,645.000	14.658609	844,995.51	10.580000	609,884.10	-235,111.41	0.10
		Base		14.658609	844,995.51	10.580000	609,884.10	-235,111.41	0.10
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	80,178.000	24.632779	1,975,006.92	12.390000	993,405.42	-981,601.50	0.16
		Base		24.632779	1,975,006.92	12.390000	993,405.42	-981,601.50	0.16
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	44,623.000	18.751138	836,732.02	0.962500	42,949.64	-793,782.38	0.01
		Base		18.751138	836,732.02	0.962500	42,949.64	-793,782.38	0.01

& 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
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	12,499.000	72.391137	904,816.82	81.020000	1,012,668.98	107,852.16	0.17
		Base		72.391137	904,816.82	81.020000	1,012,668.98	107,852.16	0.17
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	44,005.000	17.746026	780,913.87	10.280000	452,371.40	-328,542.47	0.07
		Base		17.746026	780,913.87	10.280000	452,371.40	-328,542.47	0.07
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	28,384.000	19.213582	545,358.31	16.050000	455,563.20	-89,795.11	0.07
		Base		19.213582	545,358.31	16.050000	455,563.20	-89,795.11	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	25,675.000	15.856657	407,119.66	12.180000	312,721.50	-94,398.16	0.05
		Base		15.856657	407,119.66	12.180000	312,721.50	-94,398.16	0.05
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	66,534.000	19.818113	1,318,578.35	41.140000	2,737,208.76	1,418,630.41	0.45
		Base		19.818113	1,318,578.35	41.140000	2,737,208.76	1,418,630.41	0.45
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	35,307.000	26.351190	930,381.48	55.600000	1,963,069.20	1,032,687.72	0.32
		Base		26.351190	930,381.48	55.600000	1,963,069.20	1,032,687.72	0.32
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	19,871.000	36.818230	731,615.05	60.260000	1,197,426.46	465,811.41	0.20
		Base		36.818230	731,615.05	60.260000	1,197,426.46	465,811.41	0.20
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	18,749.000	14.153121	265,356.86	19.590000	367,292.91	101,936.05	0.06
		Base		14.153121	265,356.86	19.590000	367,292.91	101,936.05	0.06
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	43,781.000	52.167218	2,283,932.98	65.110000	2,850,580.91	566,647.93	0.47
		Base		52.167218	2,283,932.98	65.110000	2,850,580.91	566,647.93	0.47
009728106	AKORN INC COMMON STOCK								
		Local	87,509.000	5.305704	464,296.82	0.210000	18,376.89	-445,919.93	0.00
		Base		5.305704	464,296.82	0.210000	18,376.89	-445,919.93	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
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	8,938.000	71.175094	636,162.99	98.440000	879,856.72	243,693.73	0.14
		Base		71.175094	636,162.99	98.440000	879,856.72	243,693.73	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	33,555.000	41.069404	1,378,083.85	44.730000	1,500,915.15	122,831.30	0.25
		Base		41.069404	1,378,083.85	44.730000	1,500,915.15	122,831.30	0.25
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	28,424.000	36.917141	1,049,332.81	51.140000	1,453,603.36	404,270.55	0.24
		Base		36.917141	1,049,332.81	51.140000	1,453,603.36	404,270.55	0.24
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	62,564.000	20.563837	1,286,555.89	13.140000	822,090.96	-464,464.93	0.13
		Base		20.563837	1,286,555.89	13.140000	822,090.96	-464,464.93	0.13
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	17,626.000	33.007468	581,789.63	25.080000	442,060.08	-139,729.55	0.07
		Base		33.007468	581,789.63	25.080000	442,060.08	-139,729.55	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	12,168.000	81.434917	990,900.07	78.480000	954,944.64	-35,955.43	0.16
		Base		81.434917	990,900.07	78.480000	954,944.64	-35,955.43	0.16
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	42,142.000	18.913352	797,046.49	17.200000	724,842.40	-72,204.09	0.12
		Base		18.913352	797,046.49	17.200000	724,842.40	-72,204.09	0.12
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	44,113.000	35.730515	1,576,180.20	28.320000	1,249,280.16	-326,900.04	0.21
		Base		35.730515	1,576,180.20	28.320000	1,249,280.16	-326,900.04	0.21
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	103,500.000	13.779990	1,426,228.94	4.320000	447,120.00	-979,108.94	0.07
		Base		13.779990	1,426,228.94	4.320000	447,120.00	-979,108.94	0.07
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	83,661.000	24.263108	2,029,875.89	21.020000	1,758,554.22	-271,321.67	0.29
		Base		24.263108	2,029,875.89	21.020000	1,758,554.22	-271,321.67	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	14,192.000	Local	34.214883	485,577.62	25.770000	365,727.84	-119,849.78	0.06
		Base	34.214883	485,577.62	25.770000	365,727.84	-119,849.78	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	33,877.000	Local	37.700719	1,277,187.25	79.370000	2,688,817.49	1,411,630.24	0.44
		Base	37.700719	1,277,187.25	79.370000	2,688,817.49	1,411,630.24	0.44
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	24,529.000	Local	14.477434	355,116.98	12.570000	308,329.53	-46,787.45	0.05
		Base	14.477434	355,116.98	12.570000	308,329.53	-46,787.45	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	14,338.000	Local	51.126174	733,047.08	51.410000	737,116.58	4,069.50	0.12
		Base	51.126174	733,047.08	51.410000	737,116.58	4,069.50	0.12
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	5,700.000	Local	95.534112	544,544.44	65.950000	375,915.00	-168,629.44	0.06
		Base	95.534112	544,544.44	65.950000	375,915.00	-168,629.44	0.06
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	17,750.000	Local	37.199308	660,287.72	63.670000	1,130,142.50	469,854.78	0.19
		Base	37.199308	660,287.72	63.670000	1,130,142.50	469,854.78	0.19
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	60,248.000	Local	31.958875	1,925,458.30	25.430000	1,532,106.64	-393,351.66	0.25
		Base	31.958875	1,925,458.30	25.430000	1,532,106.64	-393,351.66	0.25
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	31,533.000	Local	19.339834	609,843.00	16.950000	534,484.35	-75,358.65	0.09
		Base	19.339834	609,843.00	16.950000	534,484.35	-75,358.65	0.09
034164103	ANDERSONS INC/THE COMMON STOCK							
	29,954.000	Local	27.819114	833,293.74	16.970000	508,319.38	-324,974.36	0.08
		Base	27.819114	833,293.74	16.970000	508,319.38	-324,974.36	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	34,638.000	Local	15.481653	536,253.48	10.430000	361,274.34	-174,979.14	0.06
		Base	15.481653	536,253.48	10.430000	361,274.34	-174,979.14	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
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	13,113.000	36.952352	484,556.19	33.230000	435,744.99	-48,811.20	0.07
		Base		36.952352	484,556.19	33.230000	435,744.99	-48,811.20	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	27,663.000	71.825916	1,986,920.32	92.860000	2,568,786.18	581,865.86	0.42
		Base		71.825916	1,986,920.32	92.860000	2,568,786.18	581,865.86	0.42
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	24,427.000	21.527222	525,845.44	20.440000	499,287.88	-26,557.56	0.08
		Base		21.527222	525,845.44	20.440000	499,287.88	-26,557.56	0.08
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	131,213.000	17.094620	2,243,036.32	8.150000	1,069,385.95	-1,173,650.37	0.18
		Base		17.094620	2,243,036.32	8.150000	1,069,385.95	-1,173,650.37	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	35,623.000	40.236068	1,433,329.45	52.390000	1,866,288.97	432,959.52	0.31
		Base		40.236068	1,433,329.45	52.390000	1,866,288.97	432,959.52	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	17,571.000	38.572388	677,755.43	10.720000	188,361.12	-489,394.31	0.03
		Base		38.572388	677,755.43	10.720000	188,361.12	-489,394.31	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	23,500.000	23.481864	551,823.81	20.370000	478,695.00	-73,128.81	0.08
		Base		23.481864	551,823.81	20.370000	478,695.00	-73,128.81	0.08
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	117,243.000	9.903077	1,161,066.51	4.810000	563,938.83	-597,127.68	0.09
		Base		9.903077	1,161,066.51	4.810000	563,938.83	-597,127.68	0.09
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	44,473.000	30.427440	1,353,199.56	37.270000	1,657,508.71	304,309.15	0.27
		Base		30.427440	1,353,199.56	37.270000	1,657,508.71	304,309.15	0.27
03966V107	ARCONIC CORP COMMON STOCK USD.01								
		Local	70,749.000	8.010000	566,699.49	8.720000	616,931.28	50,231.79	0.10
		Base		8.010000	566,699.49	8.720000	616,931.28	50,231.79	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
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	70,815.000	Local	6.272682	444,199.96	2.740000	194,033.10	-250,166.86	0.03
		Base	6.272682	444,199.96	2.740000	194,033.10	-250,166.86	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	50,991.000	Local	13.397725	683,163.41	9.610000	490,023.51	-193,139.90	0.08
		Base	13.397725	683,163.41	9.610000	490,023.51	-193,139.90	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	54,258.000	Local	21.057830	1,142,555.72	8.840000	479,640.72	-662,915.00	0.08
		Base	21.057830	1,142,555.72	8.840000	479,640.72	-662,915.00	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	17,766.000	Local	55.004160	977,203.90	67.500000	1,199,205.00	222,001.10	0.20
		Base	55.004160	977,203.90	67.500000	1,199,205.00	222,001.10	0.20
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	20,773.000	Local	36.527663	758,789.14	40.110000	833,205.03	74,415.89	0.14
		Base	36.527663	758,789.14	40.110000	833,205.03	74,415.89	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	23,808.000	Local	40.691776	968,789.80	32.850000	782,092.80	-186,697.00	0.13
		Base	40.691776	968,789.80	32.850000	782,092.80	-186,697.00	0.13
05379B107	AVISTA CORP COMMON STOCK							
	61,317.000	Local	32.666326	2,003,001.12	43.040000	2,639,083.68	636,082.56	0.43
		Base	32.666326	2,003,001.12	43.040000	2,639,083.68	636,082.56	0.43
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	29,866.000	Local	29.254121	873,703.59	23.360000	697,669.76	-176,033.83	0.11
		Base	29.254121	873,703.59	23.360000	697,669.76	-176,033.83	0.11
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	49,089.000	Local	19.678110	965,978.74	23.050000	1,131,501.45	165,522.71	0.19
		Base	19.678110	965,978.74	23.050000	1,131,501.45	165,522.71	0.19
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	58,849.000	Local	24.019033	1,413,496.06	19.420000	1,142,847.58	-270,648.48	0.19
		Base	24.019033	1,413,496.06	19.420000	1,142,847.58	-270,648.48	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	26,783.000	29.887181	800,468.38	59.030000	1,581,000.49	780,532.11	0.26
		Base		29.887181	800,468.38	59.030000	1,581,000.49	780,532.11	0.26
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	29,584.000	57.303775	1,695,274.89	89.240000	2,640,076.16	944,801.27	0.43
		Base		57.303775	1,695,274.89	89.240000	2,640,076.16	944,801.27	0.43
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	41,394.000	16.150827	668,547.33	10.420000	431,325.48	-237,221.85	0.07
		Base		16.150827	668,547.33	10.420000	431,325.48	-237,221.85	0.07
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	32,855.000	42.558504	1,398,259.65	38.430000	1,262,617.65	-135,642.00	0.21
		Base		42.558504	1,398,259.65	38.430000	1,262,617.65	-135,642.00	0.21
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	36,139.000	8.734034	315,639.25	1.790000	64,688.81	-250,950.44	0.01
		Base		8.734034	315,639.25	1.790000	64,688.81	-250,950.44	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	43,857.000	32.388611	1,420,467.33	38.380000	1,683,231.66	262,764.33	0.28
		Base		32.388611	1,420,467.33	38.380000	1,683,231.66	262,764.33	0.28
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	9,341.000	18.411340	171,980.33	7.460000	69,683.86	-102,296.47	0.01
		Base		18.411340	171,980.33	7.460000	69,683.86	-102,296.47	0.01
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	34,538.000	18.971151	655,225.61	20.660000	713,555.08	58,329.47	0.12
		Base		18.971151	655,225.61	20.660000	713,555.08	58,329.47	0.12
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	39,642.000	34.717575	1,376,274.12	17.040000	675,499.68	-700,774.44	0.11
		Base		34.717575	1,376,274.12	17.040000	675,499.68	-700,774.44	0.11
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	35,789.000	30.672227	1,097,728.32	23.450000	839,252.05	-258,476.27	0.14
		Base		30.672227	1,097,728.32	23.450000	839,252.05	-258,476.27	0.14

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090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
			31,291.000	27.257610	852,917.87	46.710000	1,461,602.61	608,684.74	0.24
		Base		27.257610	852,917.87	46.710000	1,461,602.61	608,684.74	0.24
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
			17,662.000	41.068526	725,352.30	21.860000	386,091.32	-339,260.98	0.06
		Base		41.068526	725,352.30	21.860000	386,091.32	-339,260.98	0.06
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
			79,875.000	17.691418	1,413,101.98	12.050000	962,493.75	-450,608.23	0.16
		Base		17.691418	1,413,101.98	12.050000	962,493.75	-450,608.23	0.16
095229100	BLUCORA INC COMMON STOCK USD.0001								
			45,080.000	13.960185	629,325.16	14.070000	634,275.60	4,950.44	0.10
		Base		13.960185	629,325.16	14.070000	634,275.60	4,950.44	0.10
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
			35,857.000	30.055522	1,077,700.86	31.270000	1,121,248.39	43,547.53	0.18
		Base		30.055522	1,077,700.86	31.270000	1,121,248.39	43,547.53	0.18
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
			17,076.000	31.467573	537,340.27	17.460000	298,146.96	-239,193.31	0.05
		Base		31.467573	537,340.27	17.460000	298,146.96	-239,193.31	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
			26,250.000	27.767857	728,906.25	18.460000	484,575.00	-244,331.25	0.08
		Base		27.767857	728,906.25	18.460000	484,575.00	-244,331.25	0.08
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
			76,605.000	8.660052	663,403.29	7.600000	582,198.00	-81,205.29	0.10
		Base		8.660052	663,403.29	7.600000	582,198.00	-81,205.29	0.10
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
			35,048.000	30.619257	1,073,143.71	41.630000	1,459,048.24	385,904.53	0.24
		Base		30.619257	1,073,143.71	41.630000	1,459,048.24	385,904.53	0.24
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
			45,767.000	34.666619	1,586,587.15	43.540000	1,992,695.18	406,108.03	0.33
		Base		34.666619	1,586,587.15	43.540000	1,992,695.18	406,108.03	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
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	39,367.000	14.761871	581,130.56	2.270000	89,363.09	-491,767.47	0.01
		Base		14.761871	581,130.56	2.270000	89,363.09	-491,767.47	0.01
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	73,390.000	10.680569	783,846.97	10.210000	749,311.90	-34,535.07	0.12
		Base		10.680569	783,846.97	10.210000	749,311.90	-34,535.07	0.12
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	66,516.000	17.128068	1,139,290.55	38.490000	2,560,200.84	1,420,910.29	0.42
		Base		17.128068	1,139,290.55	38.490000	2,560,200.84	1,420,910.29	0.42
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	26,220.000	35.911532	941,600.38	15.310000	401,428.20	-540,172.18	0.07
		Base		35.911532	941,600.38	15.310000	401,428.20	-540,172.18	0.07
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	161,136.000	7.091326	1,142,667.93	0.289000	46,568.30	-1,096,099.63	0.01
		Base		7.091326	1,142,667.93	0.289000	46,568.30	-1,096,099.63	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	30,310.000	27.153937	823,035.82	48.580000	1,472,459.80	649,423.98	0.24
		Base		27.153937	823,035.82	48.580000	1,472,459.80	649,423.98	0.24
126501105	CTS CORP COMMON STOCK								
		Local	29,975.000	15.217141	456,133.81	23.160000	694,221.00	238,087.19	0.11
		Base		15.217141	456,133.81	23.160000	694,221.00	238,087.19	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	122,378.000	16.061607	1,965,587.39	20.785000	2,543,626.73	578,039.34	0.42
		Base		16.061607	1,965,587.39	20.785000	2,543,626.73	578,039.34	0.42
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	117,966.000	15.886137	1,874,024.09	6.620000	780,934.92	-1,093,089.17	0.13
		Base		15.886137	1,874,024.09	6.620000	780,934.92	-1,093,089.17	0.13
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	27,853.000	27.646445	770,036.42	41.510000	1,156,178.03	386,141.61	0.19
		Base		27.646445	770,036.42	41.510000	1,156,178.03	386,141.61	0.19

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128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	31,431.000	13.283726	417,520.78	6.720000	211,216.32	-206,304.46	0.03
		Base		13.283726	417,520.78	6.720000	211,216.32	-206,304.46	0.03
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	15,070.000	42.460260	639,876.12	58.000000	874,060.00	234,183.88	0.14
		Base		42.460260	639,876.12	58.000000	874,060.00	234,183.88	0.14
129500104	CALERES INC COMMON STOCK USD.01								
		Local	37,562.000	14.375703	539,980.16	8.110000	304,627.82	-235,352.34	0.05
		Base		14.375703	539,980.16	8.110000	304,627.82	-235,352.34	0.05
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	44,284.000	32.245929	1,427,978.70	44.920000	1,989,237.28	561,258.58	0.33
		Base		32.245929	1,427,978.70	44.920000	1,989,237.28	561,258.58	0.33
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	86,682.000	9.610034	833,016.95	14.320000	1,241,286.24	408,269.29	0.20
		Base		9.610034	833,016.95	14.320000	1,241,286.24	408,269.29	0.20
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	359,403.000	7.535478	2,708,273.36	0.939700	337,731.00	-2,370,542.36	0.06
		Base		7.535478	2,708,273.36	0.939700	337,731.00	-2,370,542.36	0.06
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	87,507.000	10.248698	896,832.80	5.190000	454,161.33	-442,671.47	0.07
		Base		10.248698	896,832.80	5.190000	454,161.33	-442,671.47	0.07
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	32,391.000	40.209420	1,302,423.32	42.000000	1,360,422.00	57,998.68	0.22
		Base		40.209420	1,302,423.32	42.000000	1,360,422.00	57,998.68	0.22
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	95,197.000	15.353246	1,461,582.99	16.480000	1,568,846.56	107,263.57	0.26
		Base		15.353246	1,461,582.99	16.480000	1,568,846.56	107,263.57	0.26
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,999.000	24.289318	485,762.07	11.260000	225,188.74	-260,573.33	0.04
		Base		24.289318	485,762.07	11.260000	225,188.74	-260,573.33	0.04

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149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	7,912.000	117.512231	929,756.77	154.680000	1,223,828.16	294,071.39	0.20
		Base		117.512231	929,756.77	154.680000	1,223,828.16	294,071.39	0.20
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	80,229.000	4.374892	350,993.25	1.050000	84,240.45	-266,752.80	0.01
		Base		4.374892	350,993.25	1.050000	84,240.45	-266,752.80	0.01
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	9,039.000	19.638109	177,508.87	32.940000	297,744.66	120,235.79	0.05
		Base		19.638109	177,508.87	32.940000	297,744.66	120,235.79	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	36,964.000	17.052349	630,323.01	30.410000	1,124,075.24	493,752.23	0.18
		Base		17.052349	630,323.01	30.410000	1,124,075.24	493,752.23	0.18
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	26,131.000	21.426211	559,888.31	17.490000	457,031.19	-102,857.12	0.08
		Base		21.426211	559,888.31	17.490000	457,031.19	-102,857.12	0.08
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	45,647.000	11.304625	516,022.20	4.350000	198,564.45	-317,457.75	0.03
		Base		11.304625	516,022.20	4.350000	198,564.45	-317,457.75	0.03
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	26,151.000	25.758610	673,613.42	21.420000	560,154.42	-113,459.00	0.09
		Base		25.758610	673,613.42	21.420000	560,154.42	-113,459.00	0.09
157210105	CEVA INC COMMON STOCK USD.001								
		Local	20,242.000	26.320878	532,787.21	31.350000	634,586.70	101,799.49	0.10
		Base		26.320878	532,787.21	31.350000	634,586.70	101,799.49	0.10
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	32,976.000	40.192510	1,325,388.21	35.720000	1,177,902.72	-147,485.49	0.19
		Base		40.192510	1,325,388.21	35.720000	1,177,902.72	-147,485.49	0.19
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	43,354.000	18.106620	784,994.39	7.510000	325,588.54	-459,405.85	0.05
		Base		18.106620	784,994.39	7.510000	325,588.54	-459,405.85	0.05

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163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	23,467.000	Local	30.894922	725,011.13	14.080000	330,415.36	-394,595.77	0.05
		Base	30.894922	725,011.13	14.080000	330,415.36	-394,595.77	0.05
168615102	CHICO S FAS INC COMMON STOCK USD.01							
	109,747.000	Local	7.068876	775,787.89	1.500000	164,620.50	-611,167.39	0.03
		Base	7.068876	775,787.89	1.500000	164,620.50	-611,167.39	0.03
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	13,612.000	Local	50.947811	693,501.60	29.560000	402,370.72	-291,130.88	0.07
		Base	50.947811	693,501.60	29.560000	402,370.72	-291,130.88	0.07
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	15,276.000	Local	26.919890	411,228.24	16.760000	256,025.76	-155,202.48	0.04
		Base	26.919890	411,228.24	16.760000	256,025.76	-155,202.48	0.04
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
	46,340.000	Local	15.912317	737,376.76	14.650000	678,881.00	-58,495.76	0.11
		Base	15.912317	737,376.76	14.650000	678,881.00	-58,495.76	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	18,391.000	Local	37.455020	688,835.27	14.930000	274,577.63	-414,257.64	0.05
		Base	37.455020	688,835.27	14.930000	274,577.63	-414,257.64	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	15,051.000	Local	47.690381	717,787.93	67.590000	1,017,297.09	299,509.16	0.17
		Base	47.690381	717,787.93	67.590000	1,017,297.09	299,509.16	0.17
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	15,188.000	Local	35.945966	545,947.33	23.940000	363,600.72	-182,346.61	0.06
		Base	35.945966	545,947.33	23.940000	363,600.72	-182,346.61	0.06
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	365,557.000	Local	8.502975	3,108,322.13	4.380000	1,601,139.66	-1,507,182.47	0.26
		Base	8.502975	3,108,322.13	4.380000	1,601,139.66	-1,507,182.47	0.26
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	4,297.000	Local	215.980766	928,069.35	235.470000	1,011,814.59	83,745.24	0.17
		Base	215.980766	928,069.35	235.470000	1,011,814.59	83,745.24	0.17

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19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	38,364.000	Local	47.046497	1,804,891.83	83.830000	3,216,054.12	1,411,162.29	0.53
		Base	47.046497	1,804,891.83	83.830000	3,216,054.12	1,411,162.29	0.53
192576106	COHU INC COMMON STOCK USD1.0							
	37,979.000	Local	15.594412	592,260.16	16.530000	627,792.87	35,532.71	0.10
		Base	15.594412	592,260.16	16.530000	627,792.87	35,532.71	0.10
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
	66,339.000	Local	27.813454	1,845,116.72	26.990000	1,790,489.61	-54,627.11	0.29
		Base	27.813454	1,845,116.72	26.990000	1,790,489.61	-54,627.11	0.29
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
	33,720.000	Local	19.877153	670,257.61	33.300000	1,122,876.00	452,618.39	0.18
		Base	19.877153	670,257.61	33.300000	1,122,876.00	452,618.39	0.18
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
	47,545.000	Local	39.409425	1,873,721.10	62.490000	2,971,087.05	1,097,365.95	0.49
		Base	39.409425	1,873,721.10	62.490000	2,971,087.05	1,097,365.95	0.49
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
	108,505.000	Local	9.218615	1,000,265.86	3.030000	328,770.15	-671,495.71	0.05
		Base	9.218615	1,000,265.86	3.030000	328,770.15	-671,495.71	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
	18,793.000	Local	31.137091	585,159.35	37.200000	699,099.60	113,940.25	0.11
		Base	31.137091	585,159.35	37.200000	699,099.60	113,940.25	0.11
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	11,510.000	Local	48.176831	554,515.33	24.030000	276,585.30	-277,930.03	0.05
		Base	48.176831	554,515.33	24.030000	276,585.30	-277,930.03	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	22,503.000	Local	23.207847	522,246.19	18.510000	416,530.53	-105,715.66	0.07
		Base	23.207847	522,246.19	18.510000	416,530.53	-105,715.66	0.07
207410101	CONMED CORP COMMON STOCK USD.01							
	26,102.000	Local	46.797705	1,221,513.70	73.910000	1,929,198.82	707,685.12	0.32
		Base	46.797705	1,221,513.70	73.910000	1,929,198.82	707,685.12	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
208242107	CONN S INC COMMON STOCK USD.01							
	17,538.000	Local	17.376776	304,753.89	6.760000	118,556.88	-186,197.01	0.02
		Base	17.376776	304,753.89	6.760000	118,556.88	-186,197.01	0.02
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	23,843.000	Local	20.425440	487,003.77	7.590000	180,968.37	-306,035.40	0.03
		Base	20.425440	487,003.77	7.590000	180,968.37	-306,035.40	0.03
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	66,417.000	Local	17.820884	1,183,609.64	6.270000	416,434.59	-767,175.05	0.07
		Base	17.820884	1,183,609.64	6.270000	416,434.59	-767,175.05	0.07
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	15,537.000	Local	78.295689	1,216,480.12	12.850000	199,650.45	-1,016,829.67	0.03
		Base	78.295689	1,216,480.12	12.850000	199,650.45	-1,016,829.67	0.03
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	46,242.000	Local	25.275259	1,168,778.54	21.190000	979,867.98	-188,910.56	0.16
		Base	25.275259	1,168,778.54	21.190000	979,867.98	-188,910.56	0.16
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	94,562.000	Local	18.486836	1,748,152.19	12.660000	1,197,154.92	-550,997.27	0.20
		Base	18.486836	1,748,152.19	12.660000	1,197,154.92	-550,997.27	0.20
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	41,887.000	Local	31.873850	1,335,099.96	28.740000	1,203,832.38	-131,267.58	0.20
		Base	31.873850	1,335,099.96	28.740000	1,203,832.38	-131,267.58	0.20
221006109	CORVEL CORP COMMON STOCK USD.0001							
	8,262.000	Local	37.552888	310,261.96	52.690000	435,324.78	125,062.82	0.07
		Base	37.552888	310,261.96	52.690000	435,324.78	125,062.82	0.07
22304C100	COVETRUS INC COMMON STOCK							
	89,869.000	Local	11.125904	999,873.83	11.890000	1,068,542.41	68,668.58	0.18
		Base	11.125904	999,873.83	11.890000	1,068,542.41	68,668.58	0.18
227046109	CROCS INC COMMON STOCK USD.001							
	63,155.000	Local	22.073534	1,394,054.02	24.250000	1,531,508.75	137,454.73	0.25
		Base	22.073534	1,394,054.02	24.250000	1,531,508.75	137,454.73	0.25

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Base Currency: USD - US DOLLAR

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227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	33,938.000	8.718691	295,894.95	6.290000	213,470.02	-82,424.93	0.04
		Base		8.718691	295,894.95	6.290000	213,470.02	-82,424.93	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	34,485.000	13.865952	478,167.34	22.330000	770,050.05	291,882.71	0.13
		Base		13.865952	478,167.34	22.330000	770,050.05	291,882.71	0.13
229669106	CUBIC CORP COMMON STOCK								
		Local	28,791.000	50.178291	1,444,683.19	38.210000	1,100,104.11	-344,579.08	0.18
		Base		50.178291	1,444,683.19	38.210000	1,100,104.11	-344,579.08	0.18
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	26,629.000	23.466464	624,888.48	12.760000	339,786.04	-285,102.44	0.06
		Base		23.466464	624,888.48	12.760000	339,786.04	-285,102.44	0.06
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	13,100.000	38.468509	503,937.47	13.450000	176,195.00	-327,742.47	0.03
		Base		38.468509	503,937.47	13.450000	176,195.00	-327,742.47	0.03
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	54,350.000	14.751690	801,754.33	15.110000	821,228.50	19,474.17	0.13
		Base		14.751690	801,754.33	15.110000	821,228.50	19,474.17	0.13
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	13,499.000	59.083084	797,562.55	25.810000	348,409.19	-449,153.36	0.06
		Base		59.083084	797,562.55	25.810000	348,409.19	-449,153.36	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	21,190.000	10.148168	215,039.68	17.250000	365,527.50	150,487.82	0.06
		Base		10.148168	215,039.68	17.250000	365,527.50	150,487.82	0.06
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	14,754.000	49.505189	730,399.56	14.920000	220,129.68	-510,269.88	0.04
		Base		49.505189	730,399.56	14.920000	220,129.68	-510,269.88	0.04
234264109	DAKTRONICS INC COMMON STOCK								
		Local	34,503.000	9.031974	311,630.21	4.520000	155,953.56	-155,676.65	0.03
		Base		9.031974	311,630.21	4.520000	155,953.56	-155,676.65	0.03

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238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
	28,332.000	Local	37.774203	1,070,218.71	14.640000	414,780.48	-655,438.23	0.07
		Base	37.774203	1,070,218.71	14.640000	414,780.48	-655,438.23	0.07
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001							
	456,599.000	Local	1.839044	839,705.70	0.355500	162,320.94	-677,384.76	0.03
		Base	1.839044	839,705.70	0.355500	162,320.94	-677,384.76	0.03
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
	50,676.000	Local	18.244571	924,561.87	6.350000	321,792.60	-602,769.27	0.05
		Base	18.244571	924,561.87	6.350000	321,792.60	-602,769.27	0.05
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01							
	59,498.000	Local	8.786353	522,770.46	0.234900	13,976.08	-508,794.38	0.00
		Base	8.786353	522,770.46	0.234900	13,976.08	-508,794.38	0.00
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	184,199.000	Local	9.636406	1,775,016.31	6.230000	1,147,559.77	-627,456.54	0.19
		Base	9.636406	1,775,016.31	6.230000	1,147,559.77	-627,456.54	0.19
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
	70,745.000	Local	10.867456	768,818.18	4.930000	348,772.85	-420,045.33	0.06
		Base	10.867456	768,818.18	4.930000	348,772.85	-420,045.33	0.06
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	26,069.000	Local	11.279521	294,045.83	11.350000	295,883.15	1,837.32	0.05
		Base	11.279521	294,045.83	11.350000	295,883.15	1,837.32	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
	28,381.000	Local	14.923726	423,550.27	16.430000	466,299.83	42,749.56	0.08
		Base	14.923726	423,550.27	16.430000	466,299.83	42,749.56	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	15,426.000	Local	59.441279	916,941.17	44.390000	684,760.14	-232,181.03	0.11
		Base	59.441279	916,941.17	44.390000	684,760.14	-232,181.03	0.11
254543101	DIODES INC COMMON STOCK USD.667							
	37,987.000	Local	29.830667	1,133,177.56	50.890000	1,933,158.43	799,980.87	0.32
		Base	29.830667	1,133,177.56	50.890000	1,933,158.43	799,980.87	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	65,771.000	19.065963	1,253,987.43	1.710000	112,468.41	-1,141,519.02	0.02
		Base		19.065963	1,253,987.43	1.710000	112,468.41	-1,141,519.02	0.02
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	28,904.000	20.773881	600,448.27	7.280000	210,421.12	-390,027.15	0.03
		Base		20.773881	600,448.27	7.280000	210,421.12	-390,027.15	0.03
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	26,827.000	45.741075	1,227,095.83	63.080000	1,692,247.16	465,151.33	0.28
		Base		45.741075	1,227,095.83	63.080000	1,692,247.16	465,151.33	0.28
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	33,303.000	37.177860	1,238,134.28	33.130000	1,103,328.39	-134,805.89	0.18
		Base		37.177860	1,238,134.28	33.130000	1,103,328.39	-134,805.89	0.18
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	17,988.000	12.757407	229,480.23	12.230000	219,993.24	-9,486.99	0.04
		Base		12.757407	229,480.23	12.230000	219,993.24	-9,486.99	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	18,262.000	16.648998	304,044.00	5.120000	93,501.44	-210,542.56	0.02
		Base		16.648998	304,044.00	5.120000	93,501.44	-210,542.56	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	30,957.000	51.412758	1,591,584.76	35.080000	1,085,971.56	-505,613.20	0.18
		Base		51.412758	1,591,584.76	35.080000	1,085,971.56	-505,613.20	0.18
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	9,343.000	55.532423	518,839.43	50.980000	476,306.14	-42,533.29	0.08
		Base		55.532423	518,839.43	50.980000	476,306.14	-42,533.29	0.08
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	68,104.000	21.679647	1,476,470.71	26.910000	1,832,678.64	356,207.93	0.30
		Base		21.679647	1,476,470.71	26.910000	1,832,678.64	356,207.93	0.30
278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,484.000	22.665486	464,279.81	20.930000	428,730.12	-35,549.69	0.07
		Base		22.665486	464,279.81	20.930000	428,730.12	-35,549.69	0.07

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27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	25,108.000	23.440472	588,543.38	17.530000	440,143.24	-148,400.14	0.07
		Base		23.440472	588,543.38	17.530000	440,143.24	-148,400.14	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	22,937.000	63.343515	1,452,910.20	106.700000	2,447,377.90	994,467.70	0.40
		Base		63.343515	1,452,910.20	106.700000	2,447,377.90	994,467.70	0.40
282914100	8X8 INC COMMON STOCK USD.001								
		Local	92,137.000	12.579822	1,159,067.03	16.960000	1,562,643.52	403,576.49	0.26
		Base		12.579822	1,159,067.03	16.960000	1,562,643.52	403,576.49	0.26
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	37,406.000	42.191486	1,578,214.74	68.000000	2,543,608.00	965,393.26	0.42
		Base		42.191486	1,578,214.74	68.000000	2,543,608.00	965,393.26	0.42
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	40,392.000	37.215700	1,503,216.55	73.950000	2,986,988.40	1,483,771.85	0.49
		Base		37.215700	1,503,216.55	73.950000	2,986,988.40	1,483,771.85	0.49
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	29,276.000	23.626222	691,681.28	30.370000	889,112.12	197,430.84	0.15
		Base		23.626222	691,681.28	30.370000	889,112.12	197,430.84	0.15
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	14,737.000	49.906906	735,478.07	46.370000	683,354.69	-52,123.38	0.11
		Base		49.906906	735,478.07	46.370000	683,354.69	-52,123.38	0.11
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	25,418.000	30.054013	763,912.90	25.980000	660,359.64	-103,553.26	0.11
		Base		30.054013	763,912.90	25.980000	660,359.64	-103,553.26	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	19,303.000	33.715819	650,816.45	45.780000	883,691.34	232,874.89	0.15
		Base		33.715819	650,816.45	45.780000	883,691.34	232,874.89	0.15
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	49,664.000	24.194474	1,201,594.37	17.060000	847,267.84	-354,326.53	0.14
		Base		24.194474	1,201,594.37	17.060000	847,267.84	-354,326.53	0.14

Base Currency: USD - US DOLLAR

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29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	19,151.000	Local	47.883903	917,024.63	45.350000	868,497.85	-48,526.78	0.14
		Base	47.883903	917,024.63	45.350000	868,497.85	-48,526.78	0.14
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	31,085.000	Local	22.018635	684,449.26	16.040000	498,603.40	-185,845.86	0.08
		Base	22.018635	684,449.26	16.040000	498,603.40	-185,845.86	0.08
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	46,196.000	Local	19.039857	879,565.22	37.410000	1,728,192.36	848,627.14	0.28
		Base	19.039857	879,565.22	37.410000	1,728,192.36	848,627.14	0.28
294268107	EPLUS INC COMMON STOCK USD.01							
	12,477.000	Local	48.669662	607,251.37	70.750000	882,747.75	275,496.38	0.14
		Base	48.669662	607,251.37	70.750000	882,747.75	275,496.38	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	23,881.000	Local	46.514672	1,110,816.89	76.300000	1,822,120.30	711,303.41	0.30
		Base	46.514672	1,110,816.89	76.300000	1,822,120.30	711,303.41	0.30
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	80,948.000	Local	22.681695	1,836,037.85	14.690000	1,189,126.12	-646,911.73	0.20
		Base	22.681695	1,836,037.85	14.690000	1,189,126.12	-646,911.73	0.20
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	22,502.000	Local	19.990831	449,833.69	11.310000	254,497.62	-195,336.07	0.04
		Base	19.990831	449,833.69	11.310000	254,497.62	-195,336.07	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01							
	54,853.000	Local	21.552979	1,182,245.56	25.340000	1,389,975.02	207,729.46	0.23
		Base	21.552979	1,182,245.56	25.340000	1,389,975.02	207,729.46	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	31,376.000	Local	37.383307	1,172,938.64	61.730000	1,936,840.48	763,901.84	0.32
		Base	37.383307	1,172,938.64	61.730000	1,936,840.48	763,901.84	0.32
30214U102	EXPONENT INC COMMON STOCK USD.001							
	47,669.000	Local	28.142619	1,341,530.50	70.330000	3,352,560.77	2,011,030.27	0.55
		Base	28.142619	1,341,530.50	70.330000	3,352,560.77	2,011,030.27	0.55

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30219E103	EXPRESS INC COMMON STOCK							
	62,338.000	Local	13.857099	863,823.86	2.070000	129,039.66	-734,784.20	0.02
		Base	13.857099	863,823.86	2.070000	129,039.66	-734,784.20	0.02
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	112,005.000	Local	12.071387	1,352,055.75	3.400000	380,817.00	-971,238.75	0.06
		Base	12.071387	1,352,055.75	3.400000	380,817.00	-971,238.75	0.06
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
	25,942.000	Local	13.116818	340,276.50	6.800000	176,405.60	-163,870.90	0.03
		Base	13.116818	340,276.50	6.800000	176,405.60	-163,870.90	0.03
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	48,483.000	Local	17.953240	870,426.95	5.600000	271,504.80	-598,922.15	0.04
		Base	17.953240	870,426.95	5.600000	271,504.80	-598,922.15	0.04
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	16,045.000	Local	44.087156	707,378.42	54.890000	880,710.05	173,331.63	0.14
		Base	44.087156	707,378.42	54.890000	880,710.05	173,331.63	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	55,591.000	Local	13.070315	726,591.87	26.930000	1,497,065.63	770,473.76	0.25
		Base	13.070315	726,591.87	26.930000	1,497,065.63	770,473.76	0.25
315405100	FERRO CORP COMMON STOCK USD1.0							
	75,384.000	Local	17.080707	1,287,611.99	9.970000	751,578.48	-536,033.51	0.12
		Base	17.080707	1,287,611.99	9.970000	751,578.48	-536,033.51	0.12
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	18,673.000	Local	20.132526	375,934.66	7.275000	135,846.08	-240,088.58	0.02
		Base	20.132526	375,934.66	7.275000	135,846.08	-240,088.58	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	200,068.000	Local	6.207471	1,241,916.23	5.830000	1,166,396.44	-75,519.79	0.19
		Base	6.207471	1,241,916.23	5.830000	1,166,396.44	-75,519.79	0.19
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	90,490.000	Local	7.988854	722,911.44	9.520000	861,464.80	138,553.36	0.14
		Base	7.988854	722,911.44	9.520000	861,464.80	138,553.36	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
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	91,342.000	20.406604	1,863,980.01	15.380000	1,404,839.96	-459,140.05	0.23
		Base		20.406604	1,863,980.01	15.380000	1,404,839.96	-459,140.05	0.23
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	101,091.000	15.443957	1,561,245.09	14.780000	1,494,124.98	-67,120.11	0.25
		Base		15.443957	1,561,245.09	14.780000	1,494,124.98	-67,120.11	0.25
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	31,687.000	30.676099	972,033.55	25.910000	821,010.17	-151,023.38	0.13
		Base		30.676099	972,033.55	25.910000	821,010.17	-151,023.38	0.13
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	69,675.000	15.861128	1,105,124.12	23.300000	1,623,427.50	518,303.38	0.27
		Base		15.861128	1,105,124.12	23.300000	1,623,427.50	518,303.38	0.27
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	9,809.000	34.691363	340,287.58	31.300000	307,021.70	-33,265.88	0.05
		Base		34.691363	340,287.58	31.300000	307,021.70	-33,265.88	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	25,939.000	40.710715	1,055,995.23	51.600000	1,338,452.40	282,457.17	0.22
		Base		40.710715	1,055,995.23	51.600000	1,338,452.40	282,457.17	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	42,797.000	14.281730	611,215.18	3.960000	169,476.12	-441,739.06	0.03
		Base		14.281730	611,215.18	3.960000	169,476.12	-441,739.06	0.03
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
		Local	16,280.000	17.885398	291,174.28	11.700000	190,476.00	-100,698.28	0.03
		Base		17.885398	291,174.28	11.700000	190,476.00	-100,698.28	0.03
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	78,026.000	20.627139	1,609,453.12	22.390000	1,747,002.14	137,549.02	0.29
		Base		20.627139	1,609,453.12	22.390000	1,747,002.14	137,549.02	0.29
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	35,718.000	33.070575	1,181,214.79	51.010000	1,821,975.18	640,760.39	0.30
		Base		33.070575	1,181,214.79	51.010000	1,821,975.18	640,760.39	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
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	35,426.000	32.381489	1,147,146.62	50.800000	1,799,640.80	652,494.18	0.30
		Base		32.381489	1,147,146.62	50.800000	1,799,640.80	652,494.18	0.30
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	12,333.000	34.313041	423,182.73	23.720000	292,538.76	-130,643.97	0.05
		Base		34.313041	423,182.73	23.720000	292,538.76	-130,643.97	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	98,702.000	11.015496	1,087,251.53	5.440000	536,938.88	-550,312.65	0.09
		Base		11.015496	1,087,251.53	5.440000	536,938.88	-550,312.65	0.09
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	46,887.000	30.550549	1,432,423.60	36.790000	1,724,972.73	292,549.13	0.28
		Base		30.550549	1,432,423.60	36.790000	1,724,972.73	292,549.13	0.28
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	23,800.000	14.116251	335,966.78	10.380000	247,044.00	-88,922.78	0.04
		Base		14.116251	335,966.78	10.380000	247,044.00	-88,922.78	0.04
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01								
		Local	49,740.000	19.009489	945,532.00	17.120000	851,548.80	-93,983.20	0.14
		Base		19.009489	945,532.00	17.120000	851,548.80	-93,983.20	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	39,680.000	32.582310	1,292,866.08	11.330000	449,574.40	-843,291.68	0.07
		Base		32.582310	1,292,866.08	11.330000	449,574.40	-843,291.68	0.07
36251C103	GMS INC COMMON STOCK USD.01								
		Local	38,838.000	20.389145	791,873.61	18.380000	713,842.44	-78,031.17	0.12
		Base		20.389145	791,873.61	18.380000	713,842.44	-78,031.17	0.12
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	60,737.000	5.059098	307,274.45	5.730000	348,023.01	40,748.56	0.06
		Base		5.059098	307,274.45	5.730000	348,023.01	40,748.56	0.06
36472T109	GANNETT CO INC COMMON STOCK USD.01								
		Local	120,392.000	8.407748	1,012,225.62	1.130000	136,042.96	-876,182.66	0.02
		Base		8.407748	1,012,225.62	1.130000	136,042.96	-876,182.66	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
366505105	GARRETT MOTION INC COMMON STOCK USD.001								
		Local	69,047.000	12.549187	866,483.72	5.450000	376,306.15	-490,177.57	0.06
		Base		12.549187	866,483.72	5.450000	376,306.15	-490,177.57	0.06
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	13,120.000	47.309325	620,698.34	18.930000	248,361.60	-372,336.74	0.04
		Base		47.309325	620,698.34	18.930000	248,361.60	-372,336.74	0.04
37253A103	GENTHERM INC COMMON STOCK								
		Local	30,189.000	47.355549	1,429,616.68	37.440000	1,130,276.16	-299,340.52	0.19
		Base		47.355549	1,429,616.68	37.440000	1,130,276.16	-299,340.52	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	12,580.000	35.465707	446,158.59	6.210000	78,121.80	-368,036.79	0.01
		Base		35.465707	446,158.59	6.210000	78,121.80	-368,036.79	0.01
374297109	GETTY REALTY CORP REIT USD.01								
		Local	31,754.000	22.383937	710,779.52	27.160000	862,438.64	151,659.12	0.14
		Base		22.383937	710,779.52	27.160000	862,438.64	151,659.12	0.14
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,715.000	22.510638	668,903.60	46.300000	1,375,804.50	706,900.90	0.23
		Base		22.510638	668,903.60	46.300000	1,375,804.50	706,900.90	0.23
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	78,917.000	23.385807	1,845,537.76	38.080000	3,005,159.36	1,159,621.60	0.49
		Base		23.385807	1,845,537.76	38.080000	3,005,159.36	1,159,621.60	0.49
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	40,668.000	17.938616	729,527.65	14.600000	593,752.80	-135,774.85	0.10
		Base		17.938616	729,527.65	14.600000	593,752.80	-135,774.85	0.10
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	35,871.000	35.635878	1,278,294.57	36.690000	1,316,106.99	37,812.42	0.22
		Base		35.635878	1,278,294.57	36.690000	1,316,106.99	37,812.42	0.22
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	82,281.000	17.217554	1,416,677.58	14.390000	1,184,023.59	-232,653.99	0.19
		Base		17.217554	1,416,677.58	14.390000	1,184,023.59	-232,653.99	0.19

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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
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
	105,897.000	Local	6.088619	644,766.48	7.800000	825,996.60	181,230.12	0.14
		Base	6.088619	644,766.48	7.800000	825,996.60	181,230.12	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	43,034.000	Local	25.449324	1,095,186.19	16.440000	707,478.96	-387,707.23	0.12
		Base	25.449324	1,095,186.19	16.440000	707,478.96	-387,707.23	0.12
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
	50,500.000	Local	16.669695	841,819.61	4.980000	251,490.00	-590,329.61	0.04
		Base	16.669695	841,819.61	4.980000	251,490.00	-590,329.61	0.04
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01							
	51,777.000	Local	29.461758	1,525,441.43	18.800000	973,407.60	-552,033.83	0.16
		Base	29.461758	1,525,441.43	18.800000	973,407.60	-552,033.83	0.16
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	43,540.000	Local	32.928828	1,433,721.17	30.500000	1,327,970.00	-105,751.17	0.22
		Base	32.928828	1,433,721.17	30.500000	1,327,970.00	-105,751.17	0.22
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	31,091.000	Local	19.296380	599,943.76	5.870000	182,504.17	-417,439.59	0.03
		Base	19.296380	599,943.76	5.870000	182,504.17	-417,439.59	0.03
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	29,946.000	Local	31.225880	935,090.21	16.980000	508,483.08	-426,607.13	0.08
		Base	31.225880	935,090.21	16.980000	508,483.08	-426,607.13	0.08
395259104	GREENHILL + CO INC COMMON STOCK USD.01							
	13,695.000	Local	36.542710	500,452.41	10.670000	146,125.65	-354,326.76	0.02
		Base	36.542710	500,452.41	10.670000	146,125.65	-354,326.76	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25							
	39,245.000	Local	14.313100	561,717.62	16.410000	644,010.45	82,292.83	0.11
		Base	14.313100	561,717.62	16.410000	644,010.45	82,292.83	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	16,133.000	Local	56.147389	905,825.82	56.590000	912,966.47	7,140.65	0.15
		Base	56.147389	905,825.82	56.590000	912,966.47	7,140.65	0.15

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401617105	GUESS? INC COMMON STOCK USD.01							
	39,227.000	Local	13.400816	525,673.82	9.350000	366,772.45	-158,901.37	0.06
		Base	13.400816	525,673.82	9.350000	366,772.45	-158,901.37	0.06
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01							
	134,067.000	Local	7.248984	971,849.53	2.555000	342,541.19	-629,308.34	0.06
		Base	7.248984	971,849.53	2.555000	342,541.19	-629,308.34	0.06
40416E103	HCI GROUP INC COMMON STOCK							
	5,920.000	Local	42.045537	248,909.58	41.650000	246,568.00	-2,341.58	0.04
		Base	42.045537	248,909.58	41.650000	246,568.00	-2,341.58	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
	80,992.000	Local	18.247330	1,477,887.72	28.675000	2,322,445.60	844,557.88	0.38
		Base	18.247330	1,477,887.72	28.675000	2,322,445.60	844,557.88	0.38
41043F208	HANGER INC COMMON STOCK USD.01							
	34,426.000	Local	21.709989	747,388.08	18.360000	632,061.36	-115,326.72	0.10
		Base	21.709989	747,388.08	18.360000	632,061.36	-115,326.72	0.10
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	28,667.000	Local	12.479484	357,749.36	12.070000	346,010.69	-11,738.67	0.06
		Base	12.479484	357,749.36	12.070000	346,010.69	-11,738.67	0.06
413160102	HARMONIC INC COMMON STOCK USD.001							
	87,060.000	Local	6.156177	535,956.74	5.800000	504,948.00	-31,008.74	0.08
		Base	6.156177	535,956.74	5.800000	504,948.00	-31,008.74	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
	72,445.000	Local	14.742140	1,067,994.36	9.980000	723,001.10	-344,993.26	0.12
		Base	14.742140	1,067,994.36	9.980000	723,001.10	-344,993.26	0.12
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	16,652.000	Local	14.912208	248,318.08	13.530000	225,301.56	-23,016.52	0.04
		Base	14.912208	248,318.08	13.530000	225,301.56	-23,016.52	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	42,846.000	Local	25.173727	1,078,593.52	14.400000	616,982.40	-461,611.12	0.10
		Base	25.173727	1,078,593.52	14.400000	616,982.40	-461,611.12	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	8,797.000	38.341214	337,287.66	37.430000	329,271.71	-8,015.95	0.05
		Base		38.341214	337,287.66	37.430000	329,271.71	-8,015.95	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	11,509.000	46.519582	535,393.87	22.100000	254,348.90	-281,044.97	0.04
		Base		46.519582	535,393.87	22.100000	254,348.90	-281,044.97	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	23,583.000	26.551706	626,168.89	22.825000	538,281.98	-87,886.91	0.09
		Base		26.551706	626,168.89	22.825000	538,281.98	-87,886.91	0.09
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	43,021.000	18.281811	786,501.80	19.590000	842,781.39	56,279.59	0.14
		Base		18.281811	786,501.80	19.590000	842,781.39	56,279.59	0.14
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	17,666.000	22.310132	394,130.79	22.440000	396,425.04	2,294.25	0.07
		Base		22.310132	394,130.79	22.440000	396,425.04	2,294.25	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	131,219.000	5.767832	756,849.15	2.540000	333,296.26	-423,552.89	0.05
		Base		5.767832	756,849.15	2.540000	333,296.26	-423,552.89	0.05
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	33,708.000	31.000059	1,044,949.98	20.050000	675,845.40	-369,104.58	0.11
		Base		31.000059	1,044,949.98	20.050000	675,845.40	-369,104.58	0.11
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	33,278.000	16.656643	554,299.77	5.230000	174,043.94	-380,255.83	0.03
		Base		16.656643	554,299.77	5.230000	174,043.94	-380,255.83	0.03
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	6,509.000	97.175764	632,517.05	70.800000	460,837.20	-171,679.85	0.08
		Base		97.175764	632,517.05	70.800000	460,837.20	-171,679.85	0.08
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	16,179.000	34.842129	563,710.80	15.430000	249,641.97	-314,068.83	0.04
		Base		34.842129	563,710.80	15.430000	249,641.97	-314,068.83	0.04

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43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	171,467.000	Local	7.156179	1,227,048.53	0.331600	56,858.46	-1,170,190.07	0.01
		Base	7.156179	1,227,048.53	0.331600	56,858.46	-1,170,190.07	0.01
431571108	HILLENBRAND INC COMMON STOCK							
	68,122.000	Local	24.507760	1,669,517.65	20.950000	1,427,155.90	-242,361.75	0.23
		Base	24.507760	1,669,517.65	20.950000	1,427,155.90	-242,361.75	0.23
43785V102	HOMESTREET INC COMMON STOCK							
	22,449.000	Local	29.699284	666,719.23	25.550000	573,571.95	-93,147.28	0.09
		Base	29.699284	666,719.23	25.550000	573,571.95	-93,147.28	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	116,664.000	Local	10.115332	1,180,095.09	9.950000	1,160,806.80	-19,288.29	0.19
		Base	10.115332	1,180,095.09	9.950000	1,160,806.80	-19,288.29	0.19
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	37,870.000	Local	24.247105	918,237.88	35.160000	1,331,509.20	413,271.32	0.22
		Base	24.247105	918,237.88	35.160000	1,331,509.20	413,271.32	0.22
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	30,718.000	Local	38.337820	1,177,661.17	48.110000	1,477,842.98	300,181.81	0.24
		Base	38.337820	1,177,661.17	48.110000	1,477,842.98	300,181.81	0.24
45031U101	ISTAR INC REIT USD.001							
	68,737.000	Local	11.742821	807,166.30	10.020000	688,744.74	-118,421.56	0.11
		Base	11.742821	807,166.30	10.020000	688,744.74	-118,421.56	0.11
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	83,698.000	Local	10.216821	855,127.51	10.070000	842,838.86	-12,288.65	0.14
		Base	10.216821	855,127.51	10.070000	842,838.86	-12,288.65	0.14
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	31,678.000	Local	48.907043	1,549,277.30	72.890000	2,309,009.42	759,732.12	0.38
		Base	48.907043	1,549,277.30	72.890000	2,309,009.42	759,732.12	0.38
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	60,338.000	Local	20.640158	1,245,385.86	18.690000	1,127,717.22	-117,668.64	0.19
		Base	20.640158	1,245,385.86	18.690000	1,127,717.22	-117,668.64	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
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	32,908.000	27.170638	894,131.34	54.290000	1,786,575.32	892,443.98	0.29
		Base		27.170638	894,131.34	54.290000	1,786,575.32	892,443.98	0.29
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	22,526.000	55.332750	1,246,425.52	72.520000	1,633,585.52	387,160.00	0.27
		Base		55.332750	1,246,425.52	72.520000	1,633,585.52	387,160.00	0.27
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	16,857.000	34.440417	580,562.11	17.570000	296,177.49	-284,384.62	0.05
		Base		34.440417	580,562.11	17.570000	296,177.49	-284,384.62	0.05
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	16,817.000	49.605427	834,214.46	50.000000	840,850.00	6,635.54	0.14
		Base		49.605427	834,214.46	50.000000	840,850.00	6,635.54	0.14
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	19,617.000	33.479498	656,767.32	49.310000	967,314.27	310,546.95	0.16
		Base		33.479498	656,767.32	49.310000	967,314.27	310,546.95	0.16
45781M101	INNOVIVA INC COMMON STOCK								
		Local	61,451.000	11.131057	684,014.61	14.180000	871,375.18	187,360.57	0.14
		Base		11.131057	684,014.61	14.180000	871,375.18	187,360.57	0.14
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	15,764.000	82.580467	1,301,798.48	78.460000	1,236,843.44	-64,955.04	0.20
		Base		82.580467	1,301,798.48	78.460000	1,236,843.44	-64,955.04	0.20
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	30,087.000	42.666735	1,283,714.06	74.460000	2,240,278.02	956,563.96	0.37
		Base		42.666735	1,283,714.06	74.460000	2,240,278.02	956,563.96	0.37
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	16,268.000	30.487251	495,966.60	44.690000	727,016.92	231,050.32	0.12
		Base		30.487251	495,966.60	44.690000	727,016.92	231,050.32	0.12
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	53,833.000	15.002144	807,610.44	9.240000	497,416.92	-310,193.52	0.08
		Base		15.002144	807,610.44	9.240000	497,416.92	-310,193.52	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46116V105	INTL FCSTONE INC COMMON STOCK USD.01							
	15,017.000	Local	32.541958	488,682.58	39.960000	600,079.32	111,396.74	0.10
		Base	32.541958	488,682.58	39.960000	600,079.32	111,396.74	0.10
461203101	INVACARE CORP COMMON STOCK USD.25							
	31,039.000	Local	18.616418	577,835.01	7.520000	233,413.28	-344,421.73	0.04
		Base	18.616418	577,835.01	7.520000	233,413.28	-344,421.73	0.04
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	148,244.000	Local	15.188946	2,251,670.15	3.040000	450,661.76	-1,801,008.39	0.07
		Base	15.188946	2,251,670.15	3.040000	450,661.76	-1,801,008.39	0.07
461730509	INVESTORS REAL ESTATE TRUST REIT							
	10,770.000	Local	70.191016	755,957.24	62.630000	674,525.10	-81,432.14	0.11
		Base	70.191016	755,957.24	62.630000	674,525.10	-81,432.14	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	89,220.000	Local	14.122351	1,259,996.15	22.505000	2,007,896.10	747,899.95	0.33
		Base	14.122351	1,259,996.15	22.505000	2,007,896.10	747,899.95	0.33
462726100	IROBOT CORP COMMON STOCK USD.01							
	25,969.000	Local	36.219501	940,584.23	60.960000	1,583,070.24	642,486.01	0.26
		Base	36.219501	940,584.23	60.960000	1,583,070.24	642,486.01	0.26
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	63.350000	28,964,887.00	-6,050,625.57	4.75
		Base	76.583510	35,015,512.57	63.350000	28,964,887.00	-6,050,625.57	4.75
465741106	ITRON INC COMMON STOCK							
	32,415.000	Local	44.122454	1,430,229.35	69.820000	2,263,215.30	832,985.95	0.37
		Base	44.122454	1,430,229.35	69.820000	2,263,215.30	832,985.95	0.37
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	13,761.000	Local	85.227253	1,172,812.23	127.030000	1,748,059.83	575,247.60	0.29
		Base	85.227253	1,172,812.23	127.030000	1,748,059.83	575,247.60	0.29
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	29,192.000	Local	42.420282	1,238,332.87	76.740000	2,240,194.08	1,001,861.21	0.37
		Base	42.420282	1,238,332.87	76.740000	2,240,194.08	1,001,861.21	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	22,145.000	Local	19.252140	426,338.64	15.780000	349,448.10	-76,890.54	0.06
		Base	19.252140	426,338.64	15.780000	349,448.10	-76,890.54	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	14,595.000	Local	65.165517	951,090.72	72.230000	1,054,196.85	103,106.13	0.17
		Base	65.165517	951,090.72	72.230000	1,054,196.85	103,106.13	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
	25,640.000	Local	38.695255	992,146.34	38.760000	993,806.40	1,660.06	0.16
		Base	38.695255	992,146.34	38.760000	993,806.40	1,660.06	0.16
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	30,513.000	Local	17.087125	521,379.45	15.450000	471,425.85	-49,953.60	0.08
		Base	17.087125	521,379.45	15.450000	471,425.85	-49,953.60	0.08
488360207	KEMET CORP COMMON STOCK USD.01							
	53,369.000	Local	24.873105	1,327,452.72	27.010000	1,441,496.69	114,043.97	0.24
		Base	24.873105	1,327,452.72	27.010000	1,441,496.69	114,043.97	0.24
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	19,093.000	Local	102.102541	1,949,443.82	108.620000	2,073,881.66	124,437.84	0.34
		Base	102.102541	1,949,443.82	108.620000	2,073,881.66	124,437.84	0.34
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	77,508.000	Local	21.281920	1,649,519.09	10.230000	792,906.84	-856,612.25	0.13
		Base	21.281920	1,649,519.09	10.230000	792,906.84	-856,612.25	0.13
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	79,692.000	Local	14.134201	1,126,382.71	15.550000	1,239,210.60	112,827.89	0.20
		Base	14.134201	1,126,382.71	15.550000	1,239,210.60	112,827.89	0.20
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	42,917.000	Local	35.004705	1,502,296.93	19.410000	833,018.97	-669,277.96	0.14
		Base	35.004705	1,502,296.93	19.410000	833,018.97	-669,277.96	0.14
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	19,010.000	Local	30.700941	583,624.88	15.760000	299,597.60	-284,027.28	0.05
		Base	30.700941	583,624.88	15.760000	299,597.60	-284,027.28	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
500643200	KORN FERRY COMMON STOCK USD.01							
	50,892.000	Local	22.991479	1,170,082.37	28.830000	1,467,216.36	297,133.99	0.24
		Base	22.991479	1,170,082.37	28.830000	1,467,216.36	297,133.99	0.24
50077C106	KRATON CORP COMMON STOCK USD.01							
	29,178.000	Local	24.699331	720,677.09	15.610000	455,468.58	-265,208.51	0.07
		Base	24.699331	720,677.09	15.610000	455,468.58	-265,208.51	0.07
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	58,360.000	Local	13.809561	805,925.99	23.970000	1,398,889.20	592,963.21	0.23
		Base	13.809561	805,925.99	23.970000	1,398,889.20	592,963.21	0.23
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	25,460.000	Local	53.431895	1,360,376.04	129.990000	3,309,545.40	1,949,169.36	0.54
		Base	53.431895	1,360,376.04	129.990000	3,309,545.40	1,949,169.36	0.54
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	20,453.000	Local	47.616103	973,892.15	60.580000	1,239,042.74	265,150.59	0.20
		Base	47.616103	973,892.15	60.580000	1,239,042.74	265,150.59	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	22,987.000	Local	47.896368	1,100,993.82	86.720000	1,993,432.64	892,438.82	0.33
		Base	47.896368	1,100,993.82	86.720000	1,993,432.64	892,438.82	0.33
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1							
	20,693.000	Local	24.425471	505,436.28	1.990000	41,179.07	-464,257.21	0.01
		Base	24.425471	505,436.28	1.990000	41,179.07	-464,257.21	0.01
502175102	LTC PROPERTIES INC REIT USD.01							
	36,717.000	Local	35.863402	1,316,796.52	35.600000	1,307,125.20	-9,671.32	0.21
		Base	35.863402	1,316,796.52	35.600000	1,307,125.20	-9,671.32	0.21
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	42,636.000	Local	16.716159	712,710.14	23.450000	999,814.20	287,104.06	0.16
		Base	16.716159	712,710.14	23.450000	999,814.20	287,104.06	0.16
516012101	LANNETT CO INC COMMON STOCK USD.001							
	30,790.000	Local	28.388892	874,093.97	9.540000	293,736.60	-580,357.37	0.05
		Base	28.388892	874,093.97	9.540000	293,736.60	-580,357.37	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	36,107.000	Local	16.106824	581,569.08	13.050000	471,196.35	-110,372.73	0.08
		Base	16.106824	581,569.08	13.050000	471,196.35	-110,372.73	0.08
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	167,356.000	Local	4.573010	765,320.61	1.090000	182,418.04	-582,902.57	0.03
		Base	4.573010	765,320.61	1.090000	182,418.04	-582,902.57	0.03
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	15,113.000	Local	30.888196	466,813.30	28.490000	430,569.37	-36,243.93	0.07
		Base	30.888196	466,813.30	28.490000	430,569.37	-36,243.93	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	228,931.000	Local	9.816551	2,247,312.75	10.450000	2,392,328.95	145,016.20	0.39
		Base	9.816551	2,247,312.75	10.450000	2,392,328.95	145,016.20	0.39
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	9,947.000	Local	75.541003	751,406.36	90.000000	895,230.00	143,823.64	0.15
		Base	75.541003	751,406.36	90.000000	895,230.00	143,823.64	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	24,776.000	Local	18.806418	465,947.81	5.000000	123,880.00	-342,067.81	0.02
		Base	18.806418	465,947.81	5.000000	123,880.00	-342,067.81	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	20,778.000	Local	58.134094	1,207,910.21	110.560000	2,297,215.68	1,089,305.47	0.38
		Base	58.134094	1,207,910.21	110.560000	2,297,215.68	1,089,305.47	0.38
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	56,619.000	Local	16.238568	919,411.46	23.940000	1,355,458.86	436,047.40	0.22
		Base	16.238568	919,411.46	23.940000	1,355,458.86	436,047.40	0.22
53814L108	LIVENT CORP COMMON STOCK USD.001							
	134,449.000	Local	10.898846	1,465,338.99	6.200000	833,583.80	-631,755.19	0.14
		Base	10.898846	1,465,338.99	6.200000	833,583.80	-631,755.19	0.14
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	26,413.000	Local	22.751578	600,937.44	7.050000	186,211.65	-414,725.79	0.03
		Base	22.751578	600,937.44	7.050000	186,211.65	-414,725.79	0.03

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	38,534.000	Local	23.345756	899,605.37	36.050000	1,389,150.70	489,545.33	0.23
		Base	23.345756	899,605.37	36.050000	1,389,150.70	489,545.33	0.23
550819106	LYDALL INC COMMON STOCK USD.1							
	16,234.000	Local	14.576193	236,629.92	11.200000	181,820.80	-54,809.12	0.03
		Base	14.576193	236,629.92	11.200000	181,820.80	-54,809.12	0.03
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	46,183.000	Local	22.846388	1,055,114.74	29.250000	1,350,852.75	295,738.01	0.22
		Base	22.846388	1,055,114.74	29.250000	1,350,852.75	295,738.01	0.22
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	12,227.000	Local	74.600689	912,142.62	37.730000	461,324.71	-450,817.91	0.08
		Base	74.600689	912,142.62	37.730000	461,324.71	-450,817.91	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	25,890.000	Local	20.848100	539,757.30	25.460000	659,159.40	119,402.10	0.11
		Base	20.848100	539,757.30	25.460000	659,159.40	119,402.10	0.11
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
	16,413.000	Local	42.407629	696,036.41	21.270000	349,104.51	-346,931.90	0.06
		Base	42.407629	696,036.41	21.270000	349,104.51	-346,931.90	0.06
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	15,319.000	Local	29.596350	453,386.48	30.000000	459,570.00	6,183.52	0.08
		Base	29.596350	453,386.48	30.000000	459,570.00	6,183.52	0.08
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	71,170.000	Local	20.420429	1,453,321.92	25.070000	1,784,231.90	330,909.98	0.29
		Base	20.420429	1,453,321.92	25.070000	1,784,231.90	330,909.98	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	20,000.000	Local	54.694073	1,093,881.46	60.730000	1,214,600.00	120,718.54	0.20
		Base	54.694073	1,093,881.46	60.730000	1,214,600.00	120,718.54	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	24,776.000	Local	40.992211	1,015,623.02	74.560000	1,847,298.56	831,675.54	0.30
		Base	40.992211	1,015,623.02	74.560000	1,847,298.56	831,675.54	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	21,613.000	Local	34.915156	754,621.27	29.050000	627,857.65	-126,763.62	0.10
		Base	34.915156	754,621.27	29.050000	627,857.65	-126,763.62	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	21,124.000	Local	17.586280	371,492.57	14.540000	307,142.96	-64,349.61	0.05
		Base	17.586280	371,492.57	14.540000	307,142.96	-64,349.61	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001							
	19,684.000	Local	12.099508	238,166.72	14.410000	283,646.44	45,479.72	0.05
		Base	12.099508	238,166.72	14.410000	283,646.44	45,479.72	0.05
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	35,794.000	Local	14.887585	532,886.20	22.420000	802,501.48	269,615.28	0.13
		Base	14.887585	532,886.20	22.420000	802,501.48	269,615.28	0.13
576690101	MATERION CORP COMMON STOCK							
	18,716.000	Local	36.280909	679,033.50	51.740000	968,365.84	289,332.34	0.16
		Base	36.280909	679,033.50	51.740000	968,365.84	289,332.34	0.16
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	24,995.000	Local	14.461838	361,473.64	10.440000	260,947.80	-100,525.84	0.04
		Base	14.461838	361,473.64	10.440000	260,947.80	-100,525.84	0.04
57686G105	MATSON INC COMMON STOCK							
	39,420.000	Local	27.715986	1,092,564.17	30.240000	1,192,060.80	99,496.63	0.20
		Base	27.715986	1,092,564.17	30.240000	1,192,060.80	99,496.63	0.20
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	28,821.000	Local	39.161495	1,128,673.44	23.940000	689,974.74	-438,698.70	0.11
		Base	39.161495	1,128,673.44	23.940000	689,974.74	-438,698.70	0.11
57776J100	MAXLINEAR INC COMMON STOCK							
	59,953.000	Local	26.440348	1,585,178.18	16.490000	988,624.97	-596,553.21	0.16
		Base	26.440348	1,585,178.18	16.490000	988,624.97	-596,553.21	0.16
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	10,674.000	Local	53.827013	574,549.54	75.880000	809,943.12	235,393.58	0.13
		Base	53.827013	574,549.54	75.880000	809,943.12	235,393.58	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
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	25,250.000	Local	60.144669	1,518,652.90	79.860000	2,016,465.00	497,812.10	0.33
		Base	60.144669	1,518,652.90	79.860000	2,016,465.00	497,812.10	0.33
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	36,832.000	Local	12.959740	477,333.13	10.080000	371,266.56	-106,066.57	0.06
		Base	12.959740	477,333.13	10.080000	371,266.56	-106,066.57	0.06
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	39,394.000	Local	17.373106	684,396.14	12.000000	472,728.00	-211,668.14	0.08
		Base	17.373106	684,396.14	12.000000	472,728.00	-211,668.14	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	50,814.000	Local	24.074881	1,223,341.02	40.820000	2,074,227.48	850,886.46	0.34
		Base	24.074881	1,223,341.02	40.820000	2,074,227.48	850,886.46	0.34
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	33,114.000	Local	35.804953	1,185,645.22	52.560000	1,740,471.84	554,826.62	0.29
		Base	35.804953	1,185,645.22	52.560000	1,740,471.84	554,826.62	0.29
59001K100	MERITOR INC COMMON STOCK USD1.0							
	68,009.000	Local	24.280942	1,651,322.61	20.500000	1,394,184.50	-257,138.11	0.23
		Base	24.280942	1,651,322.61	20.500000	1,394,184.50	-257,138.11	0.23
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,728.000	Local	235.351172	877,389.17	238.000000	887,264.00	9,874.83	0.15
		Base	235.351172	877,389.17	238.000000	887,264.00	9,874.83	0.15
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	31,778.000	Local	25.780535	819,253.85	18.420000	585,350.76	-233,903.09	0.10
		Base	25.780535	819,253.85	18.420000	585,350.76	-233,903.09	0.10
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	34,134.000	Local	20.161766	688,201.72	30.020000	1,024,702.68	336,500.96	0.17
		Base	20.161766	688,201.72	30.020000	1,024,702.68	336,500.96	0.17
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	70,942.000	Local	7.924133	562,153.86	3.040000	215,663.68	-346,490.18	0.04
		Base	7.924133	562,153.86	3.040000	215,663.68	-346,490.18	0.04

Base Currency: USD - US DOLLAR

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594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,579.000	136.320175	1,033,170.61	126.330000	957,455.07	-75,715.54	0.16
		Base		136.320175	1,033,170.61	126.330000	957,455.07	-75,715.54	0.16
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	40,658.000	27.633628	1,123,528.05	28.570000	1,161,599.06	38,071.01	0.19
		Base		27.633628	1,123,528.05	28.570000	1,161,599.06	38,071.01	0.19
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	104,558.000	18.230536	1,906,148.36	31.700000	3,314,488.60	1,408,340.24	0.54
		Base		18.230536	1,906,148.36	31.700000	3,314,488.60	1,408,340.24	0.54
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	10,971.000	19.049477	208,991.81	33.340000	365,773.14	156,781.33	0.06
		Base		19.049477	208,991.81	33.340000	365,773.14	156,781.33	0.06
610236101	MONRO INC COMMON STOCK USD.01								
		Local	30,641.000	45.852894	1,404,978.52	55.490000	1,700,269.09	295,290.57	0.28
		Base		45.852894	1,404,978.52	55.490000	1,700,269.09	295,290.57	0.28
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	29,673.000	50.871661	1,509,514.79	49.480000	1,468,220.04	-41,294.75	0.24
		Base		50.871661	1,509,514.79	49.480000	1,468,220.04	-41,294.75	0.24
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	17,471.000	28.865191	504,303.75	14.230000	248,612.33	-255,691.42	0.04
		Base		28.865191	504,303.75	14.230000	248,612.33	-255,691.42	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	15,073.000	19.591980	295,309.91	10.310000	155,402.63	-139,907.28	0.03
		Base		19.591980	295,309.91	10.310000	155,402.63	-139,907.28	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	52,436.000	23.555043	1,235,132.23	25.900000	1,358,092.40	122,960.17	0.22
		Base		23.555043	1,235,132.23	25.900000	1,358,092.40	122,960.17	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	32,774.000	13.935490	456,721.74	12.360000	405,086.64	-51,635.10	0.07
		Base		13.935490	456,721.74	12.360000	405,086.64	-51,635.10	0.07

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62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	68,510.000	Local	20.402760	1,397,793.10	15.460000	1,059,164.60	-338,628.50	0.17
		Base	20.402760	1,397,793.10	15.460000	1,059,164.60	-338,628.50	0.17
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	40,372.000	Local	25.443629	1,027,210.19	33.130000	1,337,524.36	310,314.17	0.22
		Base	25.443629	1,027,210.19	33.130000	1,337,524.36	310,314.17	0.22
62914B100	NIC INC COMMON STOCK							
	61,589.000	Local	17.912015	1,103,183.11	24.230000	1,492,301.47	389,118.36	0.24
		Base	17.912015	1,103,183.11	24.230000	1,492,301.47	389,118.36	0.24
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	62,569.000	Local	16.430877	1,028,063.57	13.520000	845,932.88	-182,130.69	0.14
		Base	16.430877	1,028,063.57	13.520000	845,932.88	-182,130.69	0.14
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	28,695.000	Local	30.894417	886,515.31	26.580000	762,713.10	-123,802.21	0.13
		Base	30.894417	886,515.31	26.580000	762,713.10	-123,802.21	0.13
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	10,690.000	Local	42.170594	450,803.65	50.230000	536,958.70	86,155.05	0.09
		Base	42.170594	450,803.65	50.230000	536,958.70	86,155.05	0.09
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	4,674.000	Local	90.944822	425,076.10	81.310000	380,042.94	-45,033.16	0.06
		Base	90.944822	425,076.10	81.310000	380,042.94	-45,033.16	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	54,978.000	Local	26.059540	1,432,701.40	28.480000	1,565,773.44	133,072.04	0.26
		Base	26.059540	1,432,701.40	28.480000	1,565,773.44	133,072.04	0.26
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	31,370.000	Local	22.802128	715,302.74	24.990000	783,936.30	68,633.56	0.13
		Base	22.802128	715,302.74	24.990000	783,936.30	68,633.56	0.13
640079109	NEENAH INC COMMON STOCK USD.01							
	15,492.000	Local	35.903783	556,221.40	48.860000	756,939.12	200,717.72	0.12
		Base	35.903783	556,221.40	48.860000	756,939.12	200,717.72	0.12

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640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	48,181.000	34.722313	1,672,955.78	62.590000	3,015,648.79	1,342,693.01	0.49
		Base		34.722313	1,672,955.78	62.590000	3,015,648.79	1,342,693.01	0.49
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	96,091.000	19.842844	1,906,718.69	27.340000	2,627,127.94	720,409.25	0.43
		Base		19.842844	1,906,718.69	27.340000	2,627,127.94	720,409.25	0.43
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	27,767.000	21.808492	605,556.41	23.980000	665,852.66	60,296.25	0.11
		Base		21.808492	605,556.41	23.980000	665,852.66	60,296.25	0.11
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	338,299.000	5.341488	1,807,020.19	2.180000	737,491.82	-1,069,528.37	0.12
		Base		5.341488	1,807,020.19	2.180000	737,491.82	-1,069,528.37	0.12
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	83,751.000	9.140042	765,487.66	1.530000	128,139.03	-637,348.63	0.02
		Base		9.140042	765,487.66	1.530000	128,139.03	-637,348.63	0.02
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	20,996.000	43.613786	915,715.06	30.070000	631,349.72	-284,365.34	0.10
		Base		43.613786	915,715.06	30.070000	631,349.72	-284,365.34	0.10
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	44,681.000	27.748555	1,239,833.17	10.550000	471,384.55	-768,448.62	0.08
		Base		27.748555	1,239,833.17	10.550000	471,384.55	-768,448.62	0.08
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	39,825.000	14.876710	592,464.97	11.270000	448,827.75	-143,637.22	0.07
		Base		14.876710	592,464.97	11.270000	448,827.75	-143,637.22	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	92,213.000	12.814216	1,181,637.34	10.610000	978,379.93	-203,257.41	0.16
		Base		12.814216	1,181,637.34	10.610000	978,379.93	-203,257.41	0.16
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	28,001.000	52.357859	1,466,072.40	65.100000	1,822,865.10	356,792.70	0.30
		Base		52.357859	1,466,072.40	65.100000	1,822,865.10	356,792.70	0.30

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67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	47,205.000	15.814131	746,506.04	12.580000	593,838.90	-152,667.14	0.10
		Base		15.814131	746,506.04	12.580000	593,838.90	-152,667.14	0.10
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	15,712.000	57.187365	898,527.88	72.380000	1,137,234.56	238,706.68	0.19
		Base		57.187365	898,527.88	72.380000	1,137,234.56	238,706.68	0.19
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	269,245.000	2.548451	686,157.64	0.703900	189,521.56	-496,636.08	0.03
		Base		2.548451	686,157.64	0.703900	189,521.56	-496,636.08	0.03
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	91,546.000	12.478866	1,142,390.24	5.140000	470,546.44	-671,843.80	0.08
		Base		12.478866	1,142,390.24	5.140000	470,546.44	-671,843.80	0.08
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	506,482.000	2.495431	1,263,891.05	2.220000	1,124,390.04	-139,501.01	0.18
		Base		2.495431	1,263,891.05	2.220000	1,124,390.04	-139,501.01	0.18
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	44,441.000	51.652395	2,295,484.09	27.400000	1,217,683.40	-1,077,800.69	0.20
		Base		51.652395	2,295,484.09	27.400000	1,217,683.40	-1,077,800.69	0.20
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	55,722.000	20.133090	1,121,856.06	3.440000	191,683.68	-930,172.38	0.03
		Base		20.133090	1,121,856.06	3.440000	191,683.68	-930,172.38	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	156,311.000	13.655287	2,134,471.63	14.170000	2,214,926.87	80,455.24	0.36
		Base		13.655287	2,134,471.63	14.170000	2,214,926.87	80,455.24	0.36
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	8,397.000	20.063795	168,475.69	9.440000	79,267.68	-89,208.01	0.01
		Base		20.063795	168,475.69	9.440000	79,267.68	-89,208.01	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	38,694.000	35.916648	1,389,758.76	72.900000	2,820,792.60	1,431,033.84	0.46
		Base		35.916648	1,389,758.76	72.900000	2,820,792.60	1,431,033.84	0.46

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68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	29,992.000	13.464354	403,822.91	16.800000	503,865.60	100,042.69	0.08
		Base		13.464354	403,822.91	16.800000	503,865.60	100,042.69	0.08
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	45,119.000	18.728944	845,031.23	32.460000	1,464,562.74	619,531.51	0.24
		Base		18.728944	845,031.23	32.460000	1,464,562.74	619,531.51	0.24
684000102	OPUS BANK COMMON STOCK								
		Local	19,923.000	28.457867	566,966.09	19.220000	382,920.06	-184,046.03	0.06
		Base		28.457867	566,966.09	19.220000	382,920.06	-184,046.03	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	56,742.000	12.072941	685,042.84	15.940000	904,467.48	219,424.64	0.15
		Base		12.072941	685,042.84	15.940000	904,467.48	219,424.64	0.15
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	17,527.000	38.717965	678,609.77	35.450000	621,332.15	-57,277.62	0.10
		Base		38.717965	678,609.77	35.450000	621,332.15	-57,277.62	0.10
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	57,873.000	13.402844	775,662.79	7.080000	409,740.84	-365,921.95	0.07
		Base		13.402844	775,662.79	7.080000	409,740.84	-365,921.95	0.07
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	15,674.000	48.808605	765,026.08	41.920000	657,054.08	-107,972.00	0.11
		Base		48.808605	765,026.08	41.920000	657,054.08	-107,972.00	0.11
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	10,185.000	50.368665	513,004.85	45.950000	468,000.75	-45,004.10	0.08
		Base		50.368665	513,004.85	45.950000	468,000.75	-45,004.10	0.08
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	89,297.000	41.681514	3,722,034.12	12.990000	1,159,968.03	-2,562,066.09	0.19
		Base		41.681514	3,722,034.12	12.990000	1,159,968.03	-2,562,066.09	0.19
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	25,633.000	16.954873	434,604.27	15.970000	409,359.01	-25,245.26	0.07
		Base		16.954873	434,604.27	15.970000	409,359.01	-25,245.26	0.07

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	53,811.000	Local	10.963056	589,933.01	10.340000	556,405.74	-33,527.27	0.09
		Base	10.963056	589,933.01	10.340000	556,405.74	-33,527.27	0.09
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	41,766.000	Local	30.825240	1,287,446.96	27.740000	1,158,588.84	-128,858.12	0.19
		Base	30.825240	1,287,446.96	27.740000	1,158,588.84	-128,858.12	0.19
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	54,604.000	Local	33.492711	1,828,835.99	21.350000	1,165,795.40	-663,040.59	0.19
		Base	33.492711	1,828,835.99	21.350000	1,165,795.40	-663,040.59	0.19
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	38,392.000	Local	37.702712	1,447,482.52	41.290000	1,585,205.68	137,723.16	0.26
		Base	37.702712	1,447,482.52	41.290000	1,585,205.68	137,723.16	0.26
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	34,081.000	Local	18.630910	634,960.05	9.720000	331,267.32	-303,692.73	0.05
		Base	18.630910	634,960.05	9.720000	331,267.32	-303,692.73	0.05
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	17,957.000	Local	23.384845	419,921.66	13.310000	239,007.67	-180,913.99	0.04
		Base	23.384845	419,921.66	13.310000	239,007.67	-180,913.99	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	20,608.000	Local	41.853008	862,506.79	41.220000	849,461.76	-13,045.03	0.14
		Base	41.853008	862,506.79	41.220000	849,461.76	-13,045.03	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	12,400.000	Local	66.415372	823,550.61	6.290000	77,996.00	-745,554.61	0.01
		Base	66.415372	823,550.61	6.290000	77,996.00	-745,554.61	0.01
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	24,152.000	Local	6.945554	167,749.03	19.790000	477,968.08	310,219.05	0.08
		Base	6.945554	167,749.03	19.790000	477,968.08	310,219.05	0.08
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5							
	279,965.000	Local	3.528411	987,831.71	0.254000	71,111.11	-916,720.60	0.01
		Base	3.528411	987,831.71	0.254000	71,111.11	-916,720.60	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0							
	55,591.000	Local	12.404383	689,572.06	1.010000	56,146.91	-633,425.15	0.01
		Base	12.404383	689,572.06	1.010000	56,146.91	-633,425.15	0.01
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	92,278.000	Local	17.556054	1,620,037.55	10.400000	959,691.20	-660,346.35	0.16
		Base	17.556054	1,620,037.55	10.400000	959,691.20	-660,346.35	0.16
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	64,849.000	Local	8.171996	529,945.76	13.000000	843,037.00	313,091.24	0.14
		Base	8.171996	529,945.76	13.000000	843,037.00	313,091.24	0.14
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	29,953.000	Local	18.591965	556,885.12	34.830000	1,043,262.99	486,377.87	0.17
		Base	18.591965	556,885.12	34.830000	1,043,262.99	486,377.87	0.17
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	18,547.000	Local	16.543488	306,832.07	39.570000	733,904.79	427,072.72	0.12
		Base	16.543488	306,832.07	39.570000	733,904.79	427,072.72	0.12
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	18,688.000	Local	29.786903	556,657.64	26.710000	499,156.48	-57,501.16	0.08
		Base	29.786903	556,657.64	26.710000	499,156.48	-57,501.16	0.08
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	61,859.000	Local	10.119322	625,971.14	11.950000	739,215.05	113,243.91	0.12
		Base	10.119322	625,971.14	11.950000	739,215.05	113,243.91	0.12
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	15,641.000	Local	46.401351	725,763.53	53.910000	843,206.31	117,442.78	0.14
		Base	46.401351	725,763.53	53.910000	843,206.31	117,442.78	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	158,290.000	Local	5.883236	931,257.35	3.530000	558,763.70	-372,493.65	0.09
		Base	5.883236	931,257.35	3.530000	558,763.70	-372,493.65	0.09
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	30,123.000	Local	23.686401	713,505.47	14.120000	425,336.76	-288,168.71	0.07
		Base	23.686401	713,505.47	14.120000	425,336.76	-288,168.71	0.07

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729132100	PLEXUS CORP COMMON STOCK USD.01							
	26,854.000	Local	39.897362	1,071,403.76	62.690000	1,683,477.26	612,073.50	0.28
		Base	39.897362	1,071,403.76	62.690000	1,683,477.26	612,073.50	0.28
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	8,157.000	Local	35.785068	291,898.80	25.370000	206,943.09	-84,955.71	0.03
		Base	35.785068	291,898.80	25.370000	206,943.09	-84,955.71	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	27,070.000	Local	53.462436	1,447,228.13	102.350000	2,770,614.50	1,323,386.37	0.45
		Base	53.462436	1,447,228.13	102.350000	2,770,614.50	1,323,386.37	0.45
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	12,583.000	Local	60.806012	765,122.05	38.150000	480,041.45	-285,080.60	0.08
		Base	60.806012	765,122.05	38.150000	480,041.45	-285,080.60	0.08
741511109	PRICESMART INC COMMON STOCK USD.0001							
	20,486.000	Local	68.215156	1,397,455.69	63.540000	1,301,680.44	-95,775.25	0.21
		Base	68.215156	1,397,455.69	63.540000	1,301,680.44	-95,775.25	0.21
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	49,448.000	Local	35.870985	1,773,748.49	21.390000	1,057,692.72	-716,055.77	0.17
		Base	35.870985	1,773,748.49	21.390000	1,057,692.72	-716,055.77	0.17
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013							
	79,656.000	Local	8.821232	702,664.03	3.940000	313,844.64	-388,819.39	0.05
		Base	8.821232	702,664.03	3.940000	313,844.64	-388,819.39	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	41,197.000	Local	27.544654	1,134,757.11	40.910000	1,685,369.27	550,612.16	0.28
		Base	27.544654	1,134,757.11	40.910000	1,685,369.27	550,612.16	0.28
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	75,750.000	Local	14.534814	1,101,012.17	4.240000	321,180.00	-779,832.17	0.05
		Base	14.534814	1,101,012.17	4.240000	321,180.00	-779,832.17	0.05
743713109	PROTO LABS INC COMMON STOCK USD.001							
	24,605.000	Local	81.681674	2,009,777.58	101.590000	2,499,621.95	489,844.37	0.41
		Base	81.681674	2,009,777.58	101.590000	2,499,621.95	489,844.37	0.41

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
	10,589.000	Local	48.753246	516,248.12	58.010000	614,267.89	98,019.77	0.10
		Base	48.753246	516,248.12	58.010000	614,267.89	98,019.77	0.10
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	55,386.000	Local	15.909247	881,149.54	14.350000	794,789.10	-86,360.44	0.13
		Base	15.909247	881,149.54	14.350000	794,789.10	-86,360.44	0.13
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
	11,899.000	Local	76.013520	904,484.87	152.120000	1,810,075.88	905,591.01	0.30
		Base	76.013520	904,484.87	152.120000	1,810,075.88	905,591.01	0.30
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
	217,532.000	Local	3.058457	665,312.17	0.986000	214,486.55	-450,825.62	0.04
		Base	3.058457	665,312.17	0.986000	214,486.55	-450,825.62	0.04
74758T303	QUALYS INC COMMON STOCK USD.001							
	30,708.000	Local	45.295792	1,390,943.17	105.440000	3,237,851.52	1,846,908.35	0.53
		Base	45.295792	1,390,943.17	105.440000	3,237,851.52	1,846,908.35	0.53
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	30,525.000	Local	16.241011	495,756.86	12.470000	380,646.75	-115,110.11	0.06
		Base	16.241011	495,756.86	12.470000	380,646.75	-115,110.11	0.06
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	42,461.000	Local	9.137503	387,987.51	10.160000	431,403.76	43,416.25	0.07
		Base	9.137503	387,987.51	10.160000	431,403.76	43,416.25	0.07
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	72.830000	1,379,036.05	618,513.63	0.23
		Base	40.164902	760,522.42	72.830000	1,379,036.05	618,513.63	0.23
749660106	RPC INC COMMON STOCK USD.1							
	47,798.000	Local	5.214382	249,237.03	3.410000	162,991.18	-86,245.85	0.03
		Base	5.214382	249,237.03	3.410000	162,991.18	-86,245.85	0.03
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	143.780000	1,116,307.92	826,782.03	0.18
		Base	37.290815	289,525.89	143.780000	1,116,307.92	826,782.03	0.18

Base Currency: USD - US DOLLAR

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74971D101	RPT REALTY REIT USD.01							
	74,100.000	Local	12.180425	902,569.47	6.820000	505,362.00	-397,207.47	0.08
		Base	12.180425	902,569.47	6.820000	505,362.00	-397,207.47	0.08
750491102	RADNET INC COMMON STOCK USD.0001							
	38,425.000	Local	18.252534	701,353.61	14.120000	542,561.00	-158,792.61	0.09
		Base	18.252534	701,353.61	14.120000	542,561.00	-158,792.61	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
	102,482.000	Local	11.619754	1,190,815.65	12.530000	1,284,099.46	93,283.81	0.21
		Base	11.619754	1,190,815.65	12.530000	1,284,099.46	93,283.81	0.21
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	191,818.000	Local	3.902400	748,550.49	5.830000	1,118,298.94	369,748.45	0.18
		Base	3.902400	748,550.49	5.830000	1,118,298.94	369,748.45	0.18
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	32,890.000	Local	22.392148	736,477.75	22.270000	732,460.30	-4,017.45	0.12
		Base	22.392148	736,477.75	22.270000	732,460.30	-4,017.45	0.12
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	46,995.000	Local	16.791845	789,132.76	1.780000	83,651.10	-705,481.66	0.01
		Base	16.791845	789,132.76	1.780000	83,651.10	-705,481.66	0.01
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	16,513.000	Local	31.005178	511,988.50	26.290000	434,126.77	-77,861.73	0.07
		Base	31.005178	511,988.50	26.290000	434,126.77	-77,861.73	0.07
75574U101	READY CAPITAL CORP REIT USD.0001							
	32,669.000	Local	14.058356	459,272.44	6.670000	217,902.23	-241,370.21	0.04
		Base	14.058356	459,272.44	6.670000	217,902.23	-241,370.21	0.04
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	104,993.000	Local	6.701964	703,659.35	4.340000	455,669.62	-247,989.73	0.07
		Base	6.701964	703,659.35	4.340000	455,669.62	-247,989.73	0.07
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	11,891.000	Local	36.067475	428,878.35	14.630000	173,965.33	-254,913.02	0.03
		Base	36.067475	428,878.35	14.630000	173,965.33	-254,913.02	0.03

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758075402	REDWOOD TRUST INC REIT USD.01								
		Local	104,580.000	11.536264	1,206,462.48	4.100000	428,778.00	-777,684.48	0.07
		Base		11.536264	1,206,462.48	4.100000	428,778.00	-777,684.48	0.07
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	22,200.000	14.574132	323,545.74	12.420000	275,724.00	-47,821.74	0.05
		Base		14.574132	323,545.74	12.420000	275,724.00	-47,821.74	0.05
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	29,073.000	62.079524	1,804,838.01	39.820000	1,157,686.86	-647,151.15	0.19
		Base		62.079524	1,804,838.01	39.820000	1,157,686.86	-647,151.15	0.19
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	35,866.000	19.855828	712,149.12	24.810000	889,835.46	177,686.34	0.15
		Base		19.855828	712,149.12	24.810000	889,835.46	177,686.34	0.15
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	45,291.000	14.630047	662,609.48	19.905000	901,517.36	238,907.88	0.15
		Base		14.630047	662,609.48	19.905000	901,517.36	238,907.88	0.15
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	27,753.000	11.861471	329,191.41	10.880000	301,952.64	-27,238.77	0.05
		Base		11.861471	329,191.41	10.880000	301,952.64	-27,238.77	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	107,467.000	15.446710	1,660,011.56	9.705000	1,042,967.24	-617,044.32	0.17
		Base		15.446710	1,660,011.56	9.705000	1,042,967.24	-617,044.32	0.17
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	5,156.000	58.388413	301,050.66	59.480000	306,678.88	5,628.22	0.05
		Base		58.388413	301,050.66	59.480000	306,678.88	5,628.22	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	55,326.000	10.857695	600,712.82	0.901300	49,865.32	-550,847.50	0.01
		Base		10.857695	600,712.82	0.901300	49,865.32	-550,847.50	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	17,110.000	65.240935	1,116,272.39	111.040000	1,899,894.40	783,622.01	0.31
		Base		65.240935	1,116,272.39	111.040000	1,899,894.40	783,622.01	0.31

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783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,955.000	9.119123	227,567.72	11.255000	280,868.53	53,300.81	0.05
		Base		9.119123	227,567.72	11.255000	280,868.53	53,300.81	0.05
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	35,463.000	26.069871	924,515.84	26.710000	947,216.73	22,700.89	0.16
		Base		26.069871	924,515.84	26.710000	947,216.73	22,700.89	0.16
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	98,207.000	9.311083	914,413.50	4.050000	397,738.35	-516,675.15	0.07
		Base		9.311083	914,413.50	4.050000	397,738.35	-516,675.15	0.07
784635104	SPX CORP COMMON STOCK USD.01								
		Local	40,588.000	18.900162	767,119.78	38.130000	1,547,620.44	780,500.66	0.25
		Base		18.900162	767,119.78	38.130000	1,547,620.44	780,500.66	0.25
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	32,056.000	39.702975	1,272,718.57	55.510000	1,779,428.56	506,709.99	0.29
		Base		39.702975	1,272,718.57	55.510000	1,779,428.56	506,709.99	0.29
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	39,287.000	33.088958	1,299,965.89	32.570000	1,279,577.59	-20,388.30	0.21
		Base		33.088958	1,299,965.89	32.570000	1,279,577.59	-20,388.30	0.21
78645L100	SAFEHOLD INC REIT USD.01								
		Local	12,038.000	43.000834	517,644.04	57.760000	695,314.88	177,670.84	0.11
		Base		43.000834	517,644.04	57.760000	695,314.88	177,670.84	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	13,458.000	57.892665	779,119.48	84.120000	1,132,086.96	352,967.48	0.19
		Base		57.892665	779,119.48	84.120000	1,132,086.96	352,967.48	0.19
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	23,866.000	46.665059	1,113,708.30	92.520000	2,208,082.32	1,094,374.02	0.36
		Base		46.665059	1,113,708.30	92.520000	2,208,082.32	1,094,374.02	0.36
790148100	ST JOE CO/THE COMMON STOCK								
		Local	28,966.000	19.555366	566,440.72	18.300000	530,077.80	-36,362.92	0.09
		Base		19.555366	566,440.72	18.300000	530,077.80	-36,362.92	0.09

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800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	8,085.000	Local	75.003613	606,404.21	82.130000	664,021.05	57,616.84	0.11
		Base	75.003613	606,404.21	82.130000	664,021.05	57,616.84	0.11
801056102	SANMINA CORP COMMON STOCK USD.01							
	64,339.000	Local	19.702137	1,267,615.81	27.730000	1,784,120.47	516,504.66	0.29
		Base	19.702137	1,267,615.81	27.730000	1,784,120.47	516,504.66	0.29
804395101	SAUL CENTERS INC REIT USD.01							
	10,921.000	Local	42.254077	461,456.77	32.620000	356,243.02	-105,213.75	0.06
		Base	42.254077	461,456.77	32.620000	356,243.02	-105,213.75	0.06
806037107	SCANSOURCE INC COMMON STOCK							
	23,269.000	Local	32.949497	766,701.84	25.920000	603,132.48	-163,569.36	0.10
		Base	32.949497	766,701.84	25.920000	603,132.48	-163,569.36	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
	28,330.000	Local	31.660225	896,934.18	29.070000	823,553.10	-73,381.08	0.14
		Base	31.660225	896,934.18	29.070000	823,553.10	-73,381.08	0.14
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
	28,418.000	Local	31.685543	900,439.75	32.220000	915,627.96	15,188.21	0.15
		Base	31.685543	900,439.75	32.220000	915,627.96	15,188.21	0.15
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
	50,159.000	Local	14.545150	729,570.16	8.070000	404,783.13	-324,787.03	0.07
		Base	14.545150	729,570.16	8.070000	404,783.13	-324,787.03	0.07
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	47,333.000	Local	25.482490	1,206,162.69	22.470000	1,063,572.51	-142,590.18	0.17
		Base	25.482490	1,206,162.69	22.470000	1,063,572.51	-142,590.18	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
	16,158.000	Local	42.897875	693,143.86	28.260000	456,625.08	-236,518.78	0.07
		Base	42.897875	693,143.86	28.260000	456,625.08	-236,518.78	0.07
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	98,821.000	Local	14.680426	1,450,734.36	17.070000	1,686,874.47	236,140.11	0.28
		Base	14.680426	1,450,734.36	17.070000	1,686,874.47	236,140.11	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
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	6,343.000	29.241897	185,481.35	35.980000	228,221.14	42,739.79	0.04
		Base		29.241897	185,481.35	35.980000	228,221.14	42,739.79	0.04
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	42,399.000	25.014557	1,060,592.22	35.520000	1,506,012.48	445,420.26	0.25
		Base		25.014557	1,060,592.22	35.520000	1,506,012.48	445,420.26	0.25
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	28,633.000	50.883518	1,456,947.76	54.510000	1,560,784.83	103,837.07	0.26
		Base		50.883518	1,456,947.76	54.510000	1,560,784.83	103,837.07	0.26
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	43,151.000	38.451861	1,659,236.26	53.510000	2,309,010.01	649,773.75	0.38
		Base		38.451861	1,659,236.26	53.510000	2,309,010.01	649,773.75	0.38
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	8,220.000	28.827204	236,959.62	23.620000	194,156.40	-42,803.22	0.03
		Base		28.827204	236,959.62	23.620000	194,156.40	-42,803.22	0.03
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	17,608.000	43.332348	762,995.99	38.000000	669,104.00	-93,891.99	0.11
		Base		43.332348	762,995.99	38.000000	669,104.00	-93,891.99	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	104,784.000	22.067685	2,312,340.32	18.700000	1,959,460.80	-352,879.52	0.32
		Base		22.067685	2,312,340.32	18.700000	1,959,460.80	-352,879.52	0.32
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	37,062.000	40.045959	1,484,183.32	72.100000	2,672,170.20	1,187,986.88	0.44
		Base		40.045959	1,484,183.32	72.100000	2,672,170.20	1,187,986.88	0.44
830879102	SKYWEST INC COMMON STOCK								
		Local	46,363.000	20.735373	961,354.12	30.950000	1,434,934.85	473,580.73	0.24
		Base		20.735373	961,354.12	30.950000	1,434,934.85	473,580.73	0.24
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	26,128.000	23.518801	614,499.22	29.900000	781,227.20	166,727.98	0.13
		Base		23.518801	614,499.22	29.900000	781,227.20	166,727.98	0.13

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	22,281.000	Local	17.590286	391,929.16	21.430000	477,481.83	85,552.67	0.08
		Base	17.590286	391,929.16	21.430000	477,481.83	85,552.67	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	84,894.000	Local	27.856248	2,364,828.34	28.590000	2,427,119.46	62,291.12	0.40
		Base	27.856248	2,364,828.34	28.590000	2,427,119.46	62,291.12	0.40
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	29,238.000	Local	27.981681	818,128.38	30.410000	889,127.58	70,999.20	0.15
		Base	27.981681	818,128.38	30.410000	889,127.58	70,999.20	0.15
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	501,959.000	Local	2.252286	1,130,555.42	3.230000	1,621,327.57	490,772.15	0.27
		Base	2.252286	1,130,555.42	3.230000	1,621,327.57	490,772.15	0.27
847215100	SPARTANNASH CO COMMON STOCK							
	33,413.000	Local	19.909065	665,221.58	17.150000	573,032.95	-92,188.63	0.09
		Base	19.909065	665,221.58	17.150000	573,032.95	-92,188.63	0.09
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
	104,710.000	Local	9.068005	949,510.76	2.900000	303,659.00	-645,851.76	0.05
		Base	9.068005	949,510.76	2.900000	303,659.00	-645,851.76	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
	16,140.000	Local	13.982202	225,672.74	10.260000	165,596.40	-60,076.34	0.03
		Base	13.982202	225,672.74	10.260000	165,596.40	-60,076.34	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001							
	14,907.000	Local	65.272295	973,014.10	158.270000	2,359,330.89	1,386,316.79	0.39
		Base	65.272295	973,014.10	158.270000	2,359,330.89	1,386,316.79	0.39
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	18,609.000	Local	27.153583	505,301.03	40.690000	757,200.21	251,899.18	0.12
		Base	27.153583	505,301.03	40.690000	757,200.21	251,899.18	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	11,483.000	Local	47.641175	547,063.61	49.840000	572,312.72	25,249.11	0.09
		Base	47.641175	547,063.61	49.840000	572,312.72	25,249.11	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
858586100	STEPAN CO COMMON STOCK USD1.0							
	18,451.000	Local	56.844749	1,048,842.46	95.400000	1,760,225.40	711,382.94	0.29
		Base	56.844749	1,048,842.46	95.400000	1,760,225.40	711,382.94	0.29
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	21,822.000	Local	23.907203	521,702.98	31.860000	695,248.92	173,545.94	0.11
		Base	23.907203	521,702.98	31.860000	695,248.92	173,545.94	0.11
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	20,383.000	Local	74.643400	1,521,456.42	159.300000	3,247,011.90	1,725,555.48	0.53
		Base	74.643400	1,521,456.42	159.300000	3,247,011.90	1,725,555.48	0.53
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	15,261.000	Local	39.271674	599,325.01	53.200000	811,885.20	212,560.19	0.13
		Base	39.271674	599,325.01	53.200000	811,885.20	212,560.19	0.13
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	97,464.000	Local	12.149695	1,184,157.91	6.060000	590,631.84	-593,526.07	0.10
		Base	12.149695	1,184,157.91	6.060000	590,631.84	-593,526.07	0.10
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	79,519.000	Local	10.170032	808,710.81	3.150000	250,484.85	-558,225.96	0.04
		Base	10.170032	808,710.81	3.150000	250,484.85	-558,225.96	0.04
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	71,632.000	Local	18.174343	1,301,864.56	14.030000	1,004,996.96	-296,867.60	0.16
		Base	18.174343	1,301,864.56	14.030000	1,004,996.96	-296,867.60	0.16
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	48,264.000	Local	19.676383	949,660.96	23.400000	1,129,377.60	179,716.64	0.19
		Base	19.676383	949,660.96	23.400000	1,129,377.60	179,716.64	0.19
868873100	SURMODICS INC COMMON STOCK USD.05							
	12,515.000	Local	22.155749	277,279.20	38.100000	476,821.50	199,542.30	0.08
		Base	22.155749	277,279.20	38.100000	476,821.50	199,542.30	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
	35,431.000	Local	21.616504	765,894.36	28.630000	1,014,389.53	248,495.17	0.17
		Base	21.616504	765,894.36	28.630000	1,014,389.53	248,495.17	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
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	90,172.000	11.969836	1,079,344.09	11.590000	1,045,093.48	-34,250.61	0.17
		Base		11.969836	1,079,344.09	11.590000	1,045,093.48	-34,250.61	0.17
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	18,178.000	48.380469	879,460.16	63.340000	1,151,394.52	271,934.36	0.19
		Base		48.380469	879,460.16	63.340000	1,151,394.52	271,934.36	0.19
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	17,524.000	37.948920	665,016.88	51.620000	904,588.88	239,572.00	0.15
		Base		37.948920	665,016.88	51.620000	904,588.88	239,572.00	0.15
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	47,200.000	25.450636	1,201,270.02	1.660000	78,352.00	-1,122,918.02	0.01
		Base		25.450636	1,201,270.02	1.660000	78,352.00	-1,122,918.02	0.01
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	18,509.000	20.953954	387,836.74	11.390000	210,817.51	-177,019.23	0.03
		Base		20.953954	387,836.74	11.390000	210,817.51	-177,019.23	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	85,748.000	13.921320	1,193,725.32	7.520000	644,824.96	-548,900.36	0.11
		Base		13.921320	1,193,725.32	7.520000	644,824.96	-548,900.36	0.11
878155100	TEAM INC COMMON STOCK USD.3								
		Local	28,020.000	24.072920	674,523.22	6.170000	172,883.40	-501,639.82	0.03
		Base		24.072920	674,523.22	6.170000	172,883.40	-501,639.82	0.03
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	21,108.000	20.462092	431,913.84	23.320000	492,238.56	60,324.72	0.08
		Base		20.462092	431,913.84	23.320000	492,238.56	60,324.72	0.08
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	16,837.000	49.524155	833,838.19	59.170000	996,245.29	162,407.10	0.16
		Base		49.524155	833,838.19	59.170000	996,245.29	162,407.10	0.16
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	117,556.000	6.342849	745,639.91	0.486300	57,167.48	-688,472.43	0.01
		Base		6.342849	745,639.91	0.486300	57,167.48	-688,472.43	0.01

Base Currency: USD - US DOLLAR

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88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	108,916.000	11.178169	1,217,481.50	8.490000	924,696.84	-292,784.66	0.15
		Base		11.178169	1,217,481.50	8.490000	924,696.84	-292,784.66	0.15
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	36,976.000	14.403093	532,568.75	2.600000	96,137.60	-436,431.15	0.02
		Base		14.403093	532,568.75	2.600000	96,137.60	-436,431.15	0.02
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	46,202.000	16.325660	754,278.13	1.410000	65,144.82	-689,133.31	0.01
		Base		16.325660	754,278.13	1.410000	65,144.82	-689,133.31	0.01
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	116,656.000	12.148983	1,417,251.78	7.030000	820,091.68	-597,160.10	0.13
		Base		12.148983	1,417,251.78	7.030000	820,091.68	-597,160.10	0.13
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	39,793.000	15.958840	635,050.14	8.970000	356,943.21	-278,106.93	0.06
		Base		15.958840	635,050.14	8.970000	356,943.21	-278,106.93	0.06
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	11,318.000	52.836548	598,004.05	67.510000	764,078.18	166,074.13	0.13
		Base		52.836548	598,004.05	67.510000	764,078.18	166,074.13	0.13
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	31,245.000	43.900868	1,371,682.61	93.190000	2,911,721.55	1,540,038.94	0.48
		Base		43.900868	1,371,682.61	93.190000	2,911,721.55	1,540,038.94	0.48
894650100	TREDEGAR CORP COMMON STOCK								
		Local	22,732.000	18.784929	427,019.01	16.480000	374,623.36	-52,395.65	0.06
		Base		18.784929	427,019.01	16.480000	374,623.36	-52,395.65	0.06
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	21,427.000	38.402535	822,851.11	27.710000	593,742.17	-229,108.94	0.10
		Base		38.402535	822,851.11	27.710000	593,742.17	-229,108.94	0.10
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	46,104.000	23.565093	1,086,445.05	7.040000	324,572.16	-761,872.89	0.05
		Base		23.565093	1,086,445.05	7.040000	324,572.16	-761,872.89	0.05

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89785X101	TRUEBLUE INC COMMON STOCK								
		Local	35,848.000	17.830169	639,175.89	15.530000	556,719.44	-82,456.45	0.09
		Base		17.830169	639,175.89	15.530000	556,719.44	-82,456.45	0.09
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	89,295.000	5.788029	516,842.07	6.300000	562,558.50	45,716.43	0.09
		Base		5.788029	516,842.07	6.300000	562,558.50	45,716.43	0.09
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	16,296.000	26.796262	436,671.89	38.980000	635,218.08	198,546.19	0.10
		Base		26.796262	436,671.89	38.980000	635,218.08	198,546.19	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	44,956.000	13.040866	586,265.17	3.220000	144,758.32	-441,506.85	0.02
		Base		13.040866	586,265.17	3.220000	144,758.32	-441,506.85	0.02
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	34.420000	653,876.74	131,770.67	0.11
		Base		27.483606	522,106.07	34.420000	653,876.74	131,770.67	0.11
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	56,538.000	19.715315	1,114,664.48	41.120000	2,324,842.56	1,210,178.08	0.38
		Base		19.715315	1,114,664.48	41.120000	2,324,842.56	1,210,178.08	0.38
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	11,540.000	63.234224	729,722.94	89.220000	1,029,598.80	299,875.86	0.17
		Base		63.234224	729,722.94	89.220000	1,029,598.80	299,875.86	0.17
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	14,631.000	40.503653	592,608.94	19.180000	280,622.58	-311,986.36	0.05
		Base		40.503653	592,608.94	19.180000	280,622.58	-311,986.36	0.05
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	11,780.000	60.252969	709,779.98	75.500000	889,390.00	179,610.02	0.15
		Base		60.252969	709,779.98	75.500000	889,390.00	179,610.02	0.15
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	68,057.000	25.253260	1,718,661.10	1.920000	130,669.44	-1,587,991.66	0.02
		Base		25.253260	1,718,661.10	1.920000	130,669.44	-1,587,991.66	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
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	36,593.000	Local	20.928509	765,836.92	18.390000	672,945.27	-92,891.65	0.11
		Base	20.928509	765,836.92	18.390000	672,945.27	-92,891.65	0.11
904677200	UNIFI INC COMMON STOCK USD.1							
	13,454.000	Local	26.697270	359,185.07	10.350000	139,248.90	-219,936.17	0.02
		Base	26.697270	359,185.07	10.350000	139,248.90	-219,936.17	0.02
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	14,088.000	Local	94.618140	1,332,980.36	168.150000	2,368,897.20	1,035,916.84	0.39
		Base	94.618140	1,332,980.36	168.150000	2,368,897.20	1,035,916.84	0.39
909214306	UNISYS CORP COMMON STOCK USD.01							
	47,615.000	Local	16.607436	790,763.08	12.590000	599,472.85	-191,290.23	0.10
		Base	16.607436	790,763.08	12.590000	599,472.85	-191,290.23	0.10
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	72,635.000	Local	17.555805	1,275,165.86	21.145000	1,535,867.08	260,701.22	0.25
		Base	17.555805	1,275,165.86	21.145000	1,535,867.08	260,701.22	0.25
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	19,641.000	Local	26.488442	520,259.49	28.600000	561,732.60	41,473.11	0.09
		Base	26.488442	520,259.49	28.600000	561,732.60	41,473.11	0.09
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	19,107.000	Local	19.108005	365,096.66	8.550000	163,364.85	-201,731.81	0.03
		Base	19.108005	365,096.66	8.550000	163,364.85	-201,731.81	0.03
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	49,110.000	Local	18.846235	925,538.59	10.640000	522,530.40	-403,008.19	0.09
		Base	18.846235	925,538.59	10.640000	522,530.40	-403,008.19	0.09
91325V108	UNITI GROUP INC REIT USD.0001							
	177,846.000	Local	7.878274	1,401,119.45	7.060000	1,255,592.76	-145,526.69	0.21
		Base	7.878274	1,401,119.45	7.060000	1,255,592.76	-145,526.69	0.21
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	22,796.000	Local	47.733165	1,088,125.22	48.370000	1,102,642.52	14,517.30	0.18
		Base	47.733165	1,088,125.22	48.370000	1,102,642.52	14,517.30	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
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	12,837.000	32.674113	419,437.59	41.280000	529,911.36	110,473.77	0.09
		Base		32.674113	419,437.59	41.280000	529,911.36	110,473.77	0.09
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	11,757.000	57.288711	673,543.37	106.960000	1,257,528.72	583,985.35	0.21
		Base		57.288711	673,543.37	106.960000	1,257,528.72	583,985.35	0.21
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	28,093.000	17.784002	499,605.98	18.230000	512,135.39	12,529.41	0.08
		Base		17.784002	499,605.98	18.230000	512,135.39	12,529.41	0.08
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	27,682.000	18.952623	524,646.50	14.610000	404,434.02	-120,212.48	0.07
		Base		18.952623	524,646.50	14.610000	404,434.02	-120,212.48	0.07
91734M103	US ECOLOGY INC COMMON STOCK USD.01								
		Local	23,403.000	46.263224	1,082,698.22	32.780000	767,150.34	-315,547.88	0.13
		Base		46.263224	1,082,698.22	32.780000	767,150.34	-315,547.88	0.13
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	49,153.000	17.629409	866,538.36	11.500000	565,259.50	-301,278.86	0.09
		Base		17.629409	866,538.36	11.500000	565,259.50	-301,278.86	0.09
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	35,338.000	27.452395	970,112.74	26.130000	923,381.94	-46,730.80	0.15
		Base		27.452395	970,112.74	26.130000	923,381.94	-46,730.80	0.15
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	105,982.000	10.987896	1,164,519.16	10.700000	1,134,007.40	-30,511.76	0.19
		Base		10.987896	1,164,519.16	10.700000	1,134,007.40	-30,511.76	0.19
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	45,078.000	28.939783	1,304,547.52	10.930000	492,702.54	-811,844.98	0.08
		Base		28.939783	1,304,547.52	10.930000	492,702.54	-811,844.98	0.08
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	21,615.000	13.616332	294,317.02	5.510000	119,098.65	-175,218.37	0.02
		Base		13.616332	294,317.02	5.510000	119,098.65	-175,218.37	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
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	43,476.000	Local	23.350063	1,015,167.35	17.560000	763,438.56	-251,728.79	0.13
		Base	23.350063	1,015,167.35	17.560000	763,438.56	-251,728.79	0.13
923454102	VERITIV CORP COMMON STOCK USD.01							
	11,792.000	Local	33.933455	400,143.30	9.370000	110,491.04	-289,652.26	0.02
		Base	33.933455	400,143.30	9.370000	110,491.04	-289,652.26	0.02
92552R406	VIAD CORP COMMON STOCK USD1.5							
	18,766.000	Local	26.795406	502,842.58	23.970000	449,821.02	-53,021.56	0.07
		Base	26.795406	502,842.58	23.970000	449,821.02	-53,021.56	0.07
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	211,274.000	Local	7.882982	1,665,469.05	12.080000	2,552,189.92	886,720.87	0.42
		Base	7.882982	1,665,469.05	12.080000	2,552,189.92	886,720.87	0.42
925815102	VICOR CORP COMMON STOCK USD.01							
	16,851.000	Local	20.779423	350,154.06	53.170000	895,967.67	545,813.61	0.15
		Base	20.779423	350,154.06	53.170000	895,967.67	545,813.61	0.15
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
	27,460.000	Local	27.600267	757,903.33	33.000000	906,180.00	148,276.67	0.15
		Base	27.600267	757,903.33	33.000000	906,180.00	148,276.67	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	6,772.000	Local	103.904997	703,644.64	81.270000	550,360.44	-153,284.20	0.09
		Base	103.904997	703,644.64	81.270000	550,360.44	-153,284.20	0.09
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	53,143.000	Local	17.041814	905,653.12	10.120000	537,807.16	-367,845.96	0.09
		Base	17.041814	905,653.12	10.120000	537,807.16	-367,845.96	0.09
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	209,761.000	Local	8.430645	1,768,420.55	8.360000	1,753,601.96	-14,818.59	0.29
		Base	8.430645	1,768,420.55	8.360000	1,753,601.96	-14,818.59	0.29
929236107	WD 40 CO COMMON STOCK USD.001							
	12,602.000	Local	88.755059	1,118,491.25	174.280000	2,196,276.56	1,077,785.31	0.36
		Base	88.755059	1,118,491.25	174.280000	2,196,276.56	1,077,785.31	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
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	49,722.000	Local	12.896298	641,229.71	8.200000	407,720.40	-233,509.31	0.07
		Base	12.896298	641,229.71	8.200000	407,720.40	-233,509.31	0.07
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	64,690.000	Local	16.638936	1,076,372.80	14.550000	941,239.50	-135,133.30	0.15
		Base	16.638936	1,076,372.80	14.550000	941,239.50	-135,133.30	0.15
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	26,383.000	Local	27.927008	736,798.25	38.430000	1,013,898.69	277,100.44	0.17
		Base	27.927008	736,798.25	38.430000	1,013,898.69	277,100.44	0.17
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	46,928.000	Local	18.165751	852,482.36	12.550000	588,946.40	-263,535.96	0.10
		Base	18.165751	852,482.36	12.550000	588,946.40	-263,535.96	0.10
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
	172,956.000	Local	5.760014	996,228.97	0.859800	148,707.57	-847,521.40	0.02
		Base	5.760014	996,228.97	0.859800	148,707.57	-847,521.40	0.02
939653101	WASHINGTON REIT REIT USD.01							
	74,496.000	Local	26.627706	1,983,657.62	23.320000	1,737,246.72	-246,410.90	0.29
		Base	26.627706	1,983,657.62	23.320000	1,737,246.72	-246,410.90	0.29
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	25,389.000	Local	51.661452	1,311,632.60	82.400000	2,092,053.60	780,421.00	0.34
		Base	51.661452	1,311,632.60	82.400000	2,092,053.60	780,421.00	0.34
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	24,915.000	Local	50.393414	1,255,551.90	63.000000	1,569,645.00	314,093.10	0.26
		Base	50.393414	1,255,551.90	63.000000	1,569,645.00	314,093.10	0.26
966084204	WHITESTONE REIT REIT USD.001							
	37,645.000	Local	11.979550	450,970.15	6.780000	255,233.10	-195,737.05	0.04
		Base	11.979550	450,970.15	6.780000	255,233.10	-195,737.05	0.04
974155103	WINGSTOP INC COMMON STOCK USD.01							
	27,199.000	Local	45.961468	1,250,105.96	117.270000	3,189,626.73	1,939,520.77	0.52
		Base	45.961468	1,250,105.96	117.270000	3,189,626.73	1,939,520.77	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
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	31,038.000	23.764187	737,592.84	44.370000	1,377,156.06	639,563.22	0.23
		Base		23.764187	737,592.84	44.370000	1,377,156.06	639,563.22	0.23
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	108,906.000	7.350176	800,478.25	3.240000	352,855.44	-447,622.81	0.06
		Base		7.350176	800,478.25	3.240000	352,855.44	-447,622.81	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	74,359.000	21.290042	1,583,106.27	20.490000	1,523,615.91	-59,490.36	0.25
		Base		21.290042	1,583,106.27	20.490000	1,523,615.91	-59,490.36	0.25
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	5,092.000	70.928871	361,169.81	67.850000	345,492.20	-15,677.61	0.06
		Base		70.928871	361,169.81	67.850000	345,492.20	-15,677.61	0.06
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	104,117.000	19.527552	2,033,150.14	9.700000	1,009,934.90	-1,023,215.24	0.17
		Base		19.527552	2,033,150.14	9.700000	1,009,934.90	-1,023,215.24	0.17
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	45,467.000	41.083119	1,867,926.16	29.230000	1,329,000.41	-538,925.75	0.22
		Base		41.083119	1,867,926.16	29.230000	1,329,000.41	-538,925.75	0.22
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	45,698.000	19.421353	887,516.98	15.280000	698,265.44	-189,251.54	0.11
		Base		19.421353	887,516.98	15.280000	698,265.44	-189,251.54	0.11
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	41,837.000	23.986425	1,003,520.08	27.610000	1,155,119.57	151,599.49	0.19
		Base		23.986425	1,003,520.08	27.610000	1,155,119.57	151,599.49	0.19
989817101	ZUMIEZ INC COMMON STOCK								
		Local	18,731.000	24.903705	466,471.30	21.140000	395,973.34	-70,497.96	0.06
		Base		24.903705	466,471.30	21.140000	395,973.34	-70,497.96	0.06
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	33,465.000	27.254833	912,082.99	22.900000	766,348.50	-145,734.49	0.13
		Base		27.254833	912,082.99	22.900000	766,348.50	-145,734.49	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
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	185,844.000	Local	8.044116	1,494,950.75	4.600000	854,882.40	-640,068.35	0.14
		Base	8.044116	1,494,950.75	4.600000	854,882.40	-640,068.35	0.14
G3323L100	FABRINET COMMON STOCK USD.01							
	34,045.000	Local	33.207418	1,130,546.53	62.750000	2,136,323.75	1,005,777.22	0.35
		Base	33.207418	1,130,546.53	62.750000	2,136,323.75	1,005,777.22	0.35
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001							
	120,588.000	Local	9.331507	1,125,267.71	10.380000	1,251,703.44	126,435.73	0.21
		Base	9.331507	1,125,267.71	10.380000	1,251,703.44	126,435.73	0.21
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	27,896.000	Local	33.647634	938,634.40	28.510000	795,314.96	-143,319.44	0.13
		Base	33.647634	938,634.40	28.510000	795,314.96	-143,319.44	0.13
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	20,833.000	Local	25.493574	531,107.63	24.900000	518,741.70	-12,365.93	0.09
		Base	25.493574	531,107.63	24.900000	518,741.70	-12,365.93	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	28,083.000	Local	35.509005	997,199.38	35.480000	996,384.84	-814.54	0.16
		Base	35.509005	997,199.38	35.480000	996,384.84	-814.54	0.16
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	6,207.000	Local	108.734213	674,913.26	14.730000	91,429.11	-583,484.15	0.02
		Base	108.734213	674,913.26	14.730000	91,429.11	-583,484.15	0.02
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
	228,802.000	Local	3.529086	807,461.89	0.258000	59,030.92	-748,430.97	0.01
		Base	3.529086	807,461.89	0.258000	59,030.92	-748,430.97	0.01
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	48,071.000	Local	16.163712	777,005.80	10.060000	483,594.26	-293,411.54	0.08
		Base	16.163712	777,005.80	10.060000	483,594.26	-293,411.54	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	12,176.000	Local	28.462017	346,553.52	25.290000	307,931.04	-38,622.48	0.05
		Base	28.462017	346,553.52	25.290000	307,931.04	-38,622.48	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
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
	74,155.000	Local	14.147203	1,049,085.81	7.440000	551,713.20	-497,372.61	0.09
		Base	14.147203	1,049,085.81	7.440000	551,713.20	-497,372.61	0.09
G9402V109	VALARIS PLC COMMON STOCK USD.1							
	181,232.000	Local	4.463729	808,970.54	0.455500	82,551.18	-726,419.36	0.01
		Base	4.463729	808,970.54	0.455500	82,551.18	-726,419.36	0.01
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	36,046.000	Local	32.163811	1,159,376.72	20.450000	737,140.70	-422,236.02	0.12
		Base	32.163811	1,159,376.72	20.450000	737,140.70	-422,236.02	0.12
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	26,684.000	Local	13.740772	366,658.76	9.490000	253,231.16	-113,427.60	0.04
		Base	13.740772	366,658.76	9.490000	253,231.16	-113,427.60	0.04
US DOLLAR Total								
	29,899,430.000	Local		593,843,576.80		577,764,454.13	-16,079,122.67	94.83
		Base		593,843,576.80		577,764,454.13	-16,079,122.67	94.83
EQUITY Total								
	29,899,430.000	Base		593,843,576.80		577,764,454.13	-16,079,122.67	94.83

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Base Currency: 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									
		61,393,979.290	Base		625,349,100.51		609,287,346.32	-16,061,754.19	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								
			-4,893,726.860	1.000000	-4,893,726.86	1.000000	-4,893,726.86	0.00	0.24
		Base		1.000000	-4,893,726.86	1.000000	-4,893,726.86	0.00	0.24
US DOLLAR Total									
			-4,893,726.860		-4,893,726.86		-4,893,726.86	0.00	0.24
		Base			-4,893,726.86		-4,893,726.86	0.00	0.24
CASH Total									
			-4,893,726.860	Base	-4,893,726.86		-4,893,726.86	0.00	0.24
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.613599	31 Dec 2030		
			10,354,430.990	100.070261	10,361,706.08	100.090000	10,363,749.98	2,043.90	0.52
		Base		100.070261	10,361,706.08	100.090000	10,363,749.98	2,043.90	0.52
13738JF88	CAN AST + CAN LTD JT					1.770000	08 Jun 2020		
			15,000,000.000	99.813167	14,971,975.00	99.813167	14,971,975.00	0.00	0.74
		Base		99.813167	14,971,975.00	99.813167	14,971,975.00	0.00	0.74
40588LF12	HALKIN FINANCE LLC USC					1.830000	01 Jun 2020		
			5,000,000.000	99.842417	4,992,120.83	99.842417	4,992,120.83	0.00	0.25
		Base		99.842417	4,992,120.83	99.842417	4,992,120.83	0.00	0.25
US DOLLAR Total									
			30,354,430.990		30,325,801.91		30,327,845.81	2,043.90	1.51
		Base			30,325,801.91		30,327,845.81	2,043.90	1.51
CASH EQUIVALENT Total									
			30,354,430.990	Base	30,325,801.91		30,327,845.81	2,043.90	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
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.234804	10,228,961.77	110.467304	11,273,188.37	1,044,226.60	0.56
		Base		100.234804	10,228,961.77	110.467304	11,273,188.37	1,044,226.60	0.56
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	120.046618	12,079,090.70	2,030,408.76	0.60
		Base		99.867640	10,048,681.94	120.046618	12,079,090.70	2,030,408.76	0.60
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					1.804630	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.427112	4,971,355.60	-28,644.40	0.25
		Base		100.000000	5,000,000.00	99.427112	4,971,355.60	-28,644.40	0.25
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	103.986383	5,199,319.17	109.999818	5,499,990.90	300,671.73	0.27
		Base		103.986383	5,199,319.17	109.999818	5,499,990.90	300,671.73	0.27
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.781211	4,989,060.57	154.783973	7,739,198.65	2,750,138.08	0.39
		Base		99.781211	4,989,060.57	154.783973	7,739,198.65	2,750,138.08	0.39
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.287630	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	97.806503	9,780,650.30	-219,349.70	0.49
		Base		100.000000	10,000,000.00	97.806503	9,780,650.30	-219,349.70	0.49
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					1.134000	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.205520	3,968,220.80	-31,779.20	0.20
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.205520	3,968,220.80	-31,779.20	0.20
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.946618	2,998,398.53	126.136146	3,784,084.38	785,685.85	0.19
		Base		99.946618	2,998,398.53	126.136146	3,784,084.38	785,685.85	0.19
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.608880	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	98.791786	9,879,178.60	-120,821.40	0.49
		Base		100.000000	10,000,000.00	98.791786	9,879,178.60	-120,821.40	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	102.951655	5,147,582.74	106.670731	5,333,536.55	185,953.81	0.27
		Base		102.951655	5,147,582.74	106.670731	5,333,536.55	185,953.81	0.27
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.924196	4,996,209.82	111.917678	5,595,883.90	599,674.08	0.28
		Base		99.924196	4,996,209.82	111.917678	5,595,883.90	599,674.08	0.28
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.791625	4,989,581.24	107.142420	5,357,121.00	367,539.76	0.27
		Base		99.791625	4,989,581.24	107.142420	5,357,121.00	367,539.76	0.27
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.007250	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.998480	9,999,848.00	-152.00	0.50
		Base		100.000000	10,000,000.00	99.998480	9,999,848.00	-152.00	0.50
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996435	9,999,643.49	105.975169	10,597,516.90	597,873.41	0.53
		Base		99.996435	9,999,643.49	105.975169	10,597,516.90	597,873.41	0.53
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	102.013922	5,100,696.12	103.345191	5,167,259.55	66,563.43	0.26
		Base		102.013922	5,100,696.12	103.345191	5,167,259.55	66,563.43	0.26
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					1.865630	25 Jun 2022		
		Local	10,000,000.000	100.163085	10,016,308.51	98.737477	9,873,747.70	-142,560.81	0.49
		Base		100.163085	10,016,308.51	98.737477	9,873,747.70	-142,560.81	0.49
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	102.153418	5,107,670.89	107.860377	5,393,018.85	285,347.96	0.27
		Base		102.153418	5,107,670.89	107.860377	5,393,018.85	285,347.96	0.27
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.915571	14,987,335.60	102.502264	15,375,339.60	388,004.00	0.76
		Base		99.915571	14,987,335.60	102.502264	15,375,339.60	388,004.00	0.76
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					2.561750	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.102469	3,003,074.07	3,074.07	0.15
		Base		100.000000	3,000,000.00	100.102469	3,003,074.07	3,074.07	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
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.974474	14,996,171.07	101.354334	15,203,150.10	206,979.03	0.76
		Base	99.974474	14,996,171.07	101.354334	15,203,150.10	206,979.03	0.76
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.945796	2,998,373.87	109.883845	3,296,515.35	298,141.48	0.16
		Base	99.945796	2,998,373.87	109.883845	3,296,515.35	298,141.48	0.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.922079	9,992,207.88	103.936096	10,393,609.60	401,401.72	0.52
		Base	99.922079	9,992,207.88	103.936096	10,393,609.60	401,401.72	0.52
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.49
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.49
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044		
	2,778,626.110	Local	109.016221	3,029,153.19	101.732450	2,826,764.42	-202,388.77	0.14
Original Face:	4,153,000.000	Base	109.016221	3,029,153.19	101.732450	2,826,764.42	-202,388.77	0.14
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4				4.051000	10 Apr 2047		
	5,000,000.000	Local	102.413903	5,120,695.17	105.218850	5,260,942.50	140,247.33	0.26
Original Face:	5,000,000.000	Base	102.413903	5,120,695.17	105.218850	5,260,942.50	140,247.33	0.26
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.242100	3,373,989.29	106.083820	3,500,766.06	126,776.77	0.17
Original Face:	3,300,000.000	Base	102.242100	3,373,989.29	106.083820	3,500,766.06	126,776.77	0.17
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	3,355,481.280	Local	104.164385	3,495,216.45	103.086150	3,459,036.47	-36,179.98	0.17
Original Face:	5,000,000.000	Base	104.164385	3,495,216.45	103.086150	3,459,036.47	-36,179.98	0.17
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM				4.158000	10 Oct 2048		
	6,258,000.000	Local	102.852458	6,436,506.81	104.410410	6,534,003.46	97,496.65	0.33
Original Face:	6,258,000.000	Base	102.852458	6,436,506.81	104.410410	6,534,003.46	97,496.65	0.33

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126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.943488	7,995,479.01	100.815000	8,065,200.00	69,720.99	0.40
		Base		99.943488	7,995,479.01	100.815000	8,065,200.00	69,720.99	0.40
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	4,500,000.000	99.984051	4,499,282.30	100.287250	4,512,926.25	13,643.95	0.22
Original Face:		Base	4,500,000.000	99.984051	4,499,282.30	100.287250	4,512,926.25	13,643.95	0.22
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.484000	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.977770	6,998,443.90	-1,556.10	0.35
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	99.977770	6,998,443.90	-1,556.10	0.35
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.910130	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	96.432512	9,643,251.20	-356,748.80	0.48
		Base		100.000000	10,000,000.00	96.432512	9,643,251.20	-356,748.80	0.48
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.958636	2,998,759.07	103.256894	3,097,706.82	98,947.75	0.15
		Base		99.958636	2,998,759.07	103.256894	3,097,706.82	98,947.75	0.15
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.601815	2,988,054.44	109.604445	3,288,133.35	300,078.91	0.16
		Base		99.601815	2,988,054.44	109.604445	3,288,133.35	300,078.91	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.992750	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	99.053691	3,962,147.64	-37,852.36	0.20
		Base		100.000000	4,000,000.00	99.053691	3,962,147.64	-37,852.36	0.20
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	108.132413	10,813,241.30	813,241.30	0.54
		Base		100.000000	10,000,000.00	108.132413	10,813,241.30	813,241.30	0.54
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.939798	2,098,795.96	98,795.96	0.10
		Base		100.000000	2,000,000.00	104.939798	2,098,795.96	98,795.96	0.10
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					2.063130	12 Feb 2021		
		Local	5,000,000.000	98.995556	4,949,777.78	99.686508	4,984,325.40	34,547.62	0.25
		Base		98.995556	4,949,777.78	99.686508	4,984,325.40	34,547.62	0.25

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200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	5,000,000.000	Local	102.519087	5,125,954.37	104.606300	5,230,315.00	104,360.63	0.26
Original Face:	5,000,000.000	Base	102.519087	5,125,954.37	104.606300	5,230,315.00	104,360.63	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.772887	9,977,288.69	134.067006	13,406,700.60	3,429,411.91	0.67
		Base	99.772887	9,977,288.69	134.067006	13,406,700.60	3,429,411.91	0.67
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A				4.537000	10 Jul 2044		
	4,995,523.060	Local	110.236957	5,506,912.59	102.086960	5,099,777.63	-407,134.96	0.25
Original Face:	5,000,000.000	Base	110.236957	5,506,912.59	102.086960	5,099,777.63	-407,134.96	0.25
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	102.083428	8,567,862.13	104.727433	8,789,773.45	221,911.32	0.44
		Base	102.083428	8,567,862.13	104.727433	8,789,773.45	221,911.32	0.44
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021		
	5,000,000.000	Local	99.997827	4,999,891.35	102.512649	5,125,632.45	125,741.10	0.26
		Base	99.997827	4,999,891.35	102.512649	5,125,632.45	125,741.10	0.26
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.630130	30 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	98.112218	14,716,832.70	-283,167.30	0.73
		Base	100.000000	15,000,000.00	98.112218	14,716,832.70	-283,167.30	0.73
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	103.659808	5,182,990.40	182,990.40	0.26
		Base	100.000000	5,000,000.00	103.659808	5,182,990.40	182,990.40	0.26
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	59,962.350	Local	100.142923	60,048.05	111.883563	67,088.01	7,039.96	0.00
Original Face:	5,000,000.000	Base	100.142923	60,048.05	111.883563	67,088.01	7,039.96	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	3,656,615.900	Local	92.038223	3,365,484.28	106.607338	3,898,220.87	532,736.59	0.19
Original Face:	10,000,000.000	Base	92.038223	3,365,484.28	106.607338	3,898,220.87	532,736.59	0.19
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	532,898.390	Local	102.086803	544,018.93	106.725678	568,739.42	24,720.49	0.03
Original Face:	5,085,000.000	Base	102.086803	544,018.93	106.725678	568,739.42	24,720.49	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
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	3,484,346.900	Local	102.802540	3,581,997.10	106.057948	3,695,426.82	113,429.72	0.18
Original Face:	5,000,000.000	Base	102.802540	3,581,997.10	106.057948	3,695,426.82	113,429.72	0.18
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	2,845,030.000	Local	106.947179	3,042,679.34	108.552367	3,088,347.41	45,668.07	0.15
Original Face:	5,000,000.000	Base	106.947179	3,042,679.34	108.552367	3,088,347.41	45,668.07	0.15
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	2,938,205.900	Local	103.066188	3,028,296.83	106.866056	3,139,944.76	111,647.93	0.16
Original Face:	7,000,000.000	Base	103.066188	3,028,296.83	106.866056	3,139,944.76	111,647.93	0.16
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	2,331,126.420	Local	100.868889	2,351,381.32	106.176876	2,475,117.21	123,735.89	0.12
Original Face:	3,550,000.000	Base	100.868889	2,351,381.32	106.176876	2,475,117.21	123,735.89	0.12
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	3,140,799.800	Local	103.059292	3,236,886.04	106.496344	3,344,836.96	107,950.92	0.17
Original Face:	5,000,000.000	Base	103.059292	3,236,886.04	106.496344	3,344,836.96	107,950.92	0.17
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	1,092,429.020	Local	104.335697	1,139,793.43	114.371193	1,249,424.10	109,630.67	0.06
Original Face:	10,300,000.000	Base	104.335697	1,139,793.43	114.371193	1,249,424.10	109,630.67	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	617,064.850	Local	99.652228	614,918.87	113.571755	700,811.38	85,892.51	0.03
Original Face:	14,598,876.000	Base	99.652228	614,918.87	113.571755	700,811.38	85,892.51	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	512,968.750	Local	99.643768	511,141.39	114.231389	585,971.33	74,829.94	0.03
Original Face:	11,774,977.000	Base	99.643768	511,141.39	114.231389	585,971.33	74,829.94	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	226,431.720	Local	99.589965	225,503.27	111.933211	253,452.29	27,949.02	0.01
Original Face:	3,598,890.000	Base	99.589965	225,503.27	111.933211	253,452.29	27,949.02	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	163,921.680	Local	99.671325	163,382.91	112.708723	184,754.03	21,371.12	0.01
Original Face:	6,241,535.000	Base	99.671325	163,382.91	112.708723	184,754.03	21,371.12	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	187,340.050	100.207889	187,729.51	112.289391	210,363.00	22,633.49	0.01
	Original Face:	Base	5,000,000.000	100.207889	187,729.51	112.289391	210,363.00	22,633.49	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	208,875.000	100.792259	210,529.83	113.555456	237,188.96	26,659.13	0.01
	Original Face:	Base	5,000,000.000	100.792259	210,529.83	113.555456	237,188.96	26,659.13	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	228,854.250	100.538155	230,085.84	114.309317	261,601.73	31,515.89	0.01
	Original Face:	Base	5,000,000.000	100.538155	230,085.84	114.309317	261,601.73	31,515.89	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					4.340000	01 Jan 2037		
		Local	742,676.820	103.396607	767,902.63	104.303395	774,637.14	6,734.51	0.04
	Original Face:	Base	6,000,000.000	103.396607	767,902.63	104.303395	774,637.14	6,734.51	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.722000	01 Oct 2036		
		Local	680,569.900	103.344910	703,334.35	104.027650	707,980.87	4,646.52	0.04
	Original Face:	Base	5,000,000.000	103.344910	703,334.35	104.027650	707,980.87	4,646.52	0.04
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	3,364,426.330	99.933717	3,362,196.29	105.967696	3,565,205.07	203,008.78	0.18
	Original Face:	Base	8,208,821.000	99.933717	3,362,196.29	105.967696	3,565,205.07	203,008.78	0.18
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	2,613,246.700	103.663266	2,708,976.89	107.708801	2,814,696.69	105,719.80	0.14
	Original Face:	Base	5,000,000.000	103.663266	2,708,976.89	107.708801	2,814,696.69	105,719.80	0.14
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	2,640,855.330	110.202842	2,910,297.62	111.265114	2,938,350.69	28,053.07	0.15
	Original Face:	Base	7,231,153.000	110.202842	2,910,297.62	111.265114	2,938,350.69	28,053.07	0.15
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	3,896,239.360	100.038425	3,897,736.50	109.773651	4,277,044.20	379,307.70	0.21
	Original Face:	Base	8,000,000.000	100.038425	3,897,736.50	109.773651	4,277,044.20	379,307.70	0.21
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	3,173,742.780	103.370838	3,280,724.51	106.356069	3,375,468.06	94,743.55	0.17
	Original Face:	Base	6,000,000.000	103.370838	3,280,724.51	106.356069	3,375,468.06	94,743.55	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	3,285,854.600	Local	100.458541	3,300,921.58	106.173314	3,488,700.72	187,779.14	0.17
Original Face:	5,000,000.000	Base	100.458541	3,300,921.58	106.173314	3,488,700.72	187,779.14	0.17
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	108.789960	5,439,498.01	122.546604	6,127,330.20	687,832.19	0.30
		Base	108.789960	5,439,498.01	122.546604	6,127,330.20	687,832.19	0.30
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	108.784410	5,439,220.49	119.725144	5,986,257.20	547,036.71	0.30
		Base	108.784410	5,439,220.49	119.725144	5,986,257.20	547,036.71	0.30
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	139.420470	6,971,023.52	154.999614	7,749,980.70	778,957.18	0.39
		Base	139.420470	6,971,023.52	154.999614	7,749,980.70	778,957.18	0.39
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
	1,207,527.510	Local	102.814056	1,241,508.01	102.622730	1,239,197.70	-2,310.31	0.06
Original Face:	3,000,000.000	Base	102.814056	1,241,508.01	102.622730	1,239,197.70	-2,310.31	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.614280	25 Mar 2052		
	382,304.290	Local	108.842197	416,108.39	116.590700	445,731.25	29,622.86	0.02
Original Face:	4,261,779.000	Base	108.842197	416,108.39	116.590700	445,731.25	29,622.86	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023		
	1,805,391.660	Local	102.696335	1,854,071.07	102.313810	1,847,164.99	-6,906.08	0.09
Original Face:	6,000,000.000	Base	102.696335	1,854,071.07	102.313810	1,847,164.99	-6,906.08	0.09
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025		
	528,679.850	Local	102.587229	542,358.01	101.698110	537,657.42	-4,700.59	0.03
Original Face:	1,250,000.000	Base	102.587229	542,358.01	101.698110	537,657.42	-4,700.59	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
	1,832,148.060	Local	100.754720	1,845,975.64	102.418320	1,876,455.26	30,479.62	0.09
Original Face:	5,000,000.000	Base	100.754720	1,845,975.64	102.418320	1,876,455.26	30,479.62	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	1,231,149.500	103.826885	1,278,264.18	104.733920	1,289,431.13	11,166.95	0.06
Original Face:		Base	5,000,000.000	103.826885	1,278,264.18	104.733920	1,289,431.13	11,166.95	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,335,994.690	107.627758	3,590,456.29	105.740140	3,527,485.46	-62,970.83	0.18
Original Face:		Base	5,469,245.000	107.627758	3,590,456.29	105.740140	3,527,485.46	-62,970.83	0.18
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	9,520,710.300	98.313208	9,360,115.76	107.591670	10,243,491.21	883,375.45	0.51
Original Face:		Base	30,000,000.000	98.313208	9,360,115.76	107.591670	10,243,491.21	883,375.45	0.51
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,403,468.150	101.603073	1,425,966.77	102.593460	1,439,866.54	13,899.77	0.07
Original Face:		Base	5,000,000.000	101.603073	1,425,966.77	102.593460	1,439,866.54	13,899.77	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,870,189.680	99.925695	1,868,800.03	103.976330	1,944,554.59	75,754.56	0.10
Original Face:		Base	6,000,000.000	99.925695	1,868,800.03	103.976330	1,944,554.59	75,754.56	0.10
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,676,978.760	99.313189	1,665,461.09	103.715850	1,739,292.78	73,831.69	0.09
Original Face:		Base	5,000,000.000	99.313189	1,665,461.09	103.715850	1,739,292.78	73,831.69	0.09
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.500000	25 Jul 2043		
		Local	3,256,161.480	99.386940	3,236,199.25	107.530030	3,501,351.42	265,152.17	0.17
Original Face:		Base	20,312,000.000	99.386940	3,236,199.25	107.530030	3,501,351.42	265,152.17	0.17
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	1,717,740.660	100.821853	1,731,857.97	108.492810	1,863,625.11	131,767.14	0.09
Original Face:		Base	6,000,000.000	100.821853	1,731,857.97	108.492810	1,863,625.11	131,767.14	0.09
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	629,904.120	102.190924	643,704.84	102.620560	646,411.14	2,706.30	0.03
Original Face:		Base	2,500,000.000	102.190924	643,704.84	102.620560	646,411.14	2,706.30	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.837250	25 Apr 2038		
		Local	1,620,309.450	99.860844	1,618,054.70	99.458060	1,611,528.34	-6,526.36	0.08
Original Face:		Base	5,000,000.000	99.860844	1,618,054.70	99.458060	1,611,528.34	-6,526.36	0.08

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Base Currency: USD - US DOLLAR

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3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.544887	1,538,173.31	104.052470	1,560,787.05	22,613.74	0.08
Original Face:		Base	1,500,000.000	102.544887	1,538,173.31	104.052470	1,560,787.05	22,613.74	0.08
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	1,549,780.150	105.815351	1,639,905.31	107.805580	1,670,749.48	30,844.17	0.08
Original Face:		Base	5,000,000.000	105.815351	1,639,905.31	107.805580	1,670,749.48	30,844.17	0.08
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	1,003,735.480	102.748336	1,031,321.50	106.697480	1,070,960.46	39,638.96	0.05
Original Face:		Base	1,750,000.000	102.748336	1,031,321.50	106.697480	1,070,960.46	39,638.96	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.290258	3,443,293.52	103.607900	3,783,555.36	340,261.84	0.19
Original Face:		Base	3,651,802.000	94.290258	3,443,293.52	103.607900	3,783,555.36	340,261.84	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	1,881,273.900	101.931601	1,917,612.60	103.897630	1,954,599.00	36,986.40	0.10
Original Face:		Base	8,500,000.000	101.931601	1,917,612.60	103.897630	1,954,599.00	36,986.40	0.10
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	1,816,284.000	102.685664	1,865,063.29	104.479230	1,897,639.54	32,576.25	0.09
Original Face:		Base	5,000,000.000	102.685664	1,865,063.29	104.479230	1,897,639.54	32,576.25	0.09
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	1,301,469.600	105.094821	1,367,777.14	103.689180	1,349,483.16	-18,293.98	0.07
Original Face:		Base	5,000,000.000	105.094821	1,367,777.14	103.689180	1,349,483.16	-18,293.98	0.07
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,493,422.960	102.291012	1,527,637.46	105.116250	1,569,830.21	42,192.75	0.08
Original Face:		Base	5,000,000.000	102.291012	1,527,637.46	105.116250	1,569,830.21	42,192.75	0.08
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	2,912,978.750	100.844595	2,937,581.62	104.825160	3,053,534.64	115,953.02	0.15
Original Face:		Base	5,000,000.000	100.844595	2,937,581.62	104.825160	3,053,534.64	115,953.02	0.15
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	4,254,172.950	104.711655	4,454,614.90	104.371960	4,440,163.69	-14,451.21	0.22
Original Face:		Base	8,346,000.000	104.711655	4,454,614.90	104.371960	4,440,163.69	-14,451.21	0.22

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3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,684,074.550	101.853499	1,715,288.86	104.783020	1,764,624.17	49,335.31	0.09
Original Face:		Base	5,000,000.000	101.853499	1,715,288.86	104.783020	1,764,624.17	49,335.31	0.09
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	2,080,887.180	102.164744	2,125,933.06	104.320500	2,170,791.91	44,858.85	0.11
Original Face:		Base	6,000,000.000	102.164744	2,125,933.06	104.320500	2,170,791.91	44,858.85	0.11
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	6,004,211.230	103.028884	6,186,071.82	107.597590	6,460,386.58	274,314.76	0.32
Original Face:		Base	9,284,523.000	103.028884	6,186,071.82	107.597590	6,460,386.58	274,314.76	0.32
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
		Local	188,665.400	101.109684	190,758.99	100.088490	188,832.35	-1,926.64	0.01
Original Face:		Base	5,000,000.000	101.109684	190,758.99	100.088490	188,832.35	-1,926.64	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	5,684,913.120	83.606556	4,752,960.08	104.501390	5,940,813.23	1,187,853.15	0.30
Original Face:		Base	6,000,000.000	83.606556	4,752,960.08	104.501390	5,940,813.23	1,187,853.15	0.30
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.123956	10,919,372.15	107.798140	11,526,071.42	606,699.27	0.57
Original Face:		Base	10,692,273.000	102.123956	10,919,372.15	107.798140	11,526,071.42	606,699.27	0.57
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	2,275,908.150	102.081947	2,323,291.35	105.561570	2,402,484.37	79,193.02	0.12
Original Face:		Base	15,000,000.000	102.081947	2,323,291.35	105.561570	2,402,484.37	79,193.02	0.12
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	4,404,481.840	104.869417	4,618,954.41	105.843840	4,661,872.71	42,918.30	0.23
Original Face:		Base	11,000,000.000	104.869417	4,618,954.41	105.843840	4,661,872.71	42,918.30	0.23
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,346,483.930	102.946917	1,386,163.70	104.364320	1,405,248.80	19,085.10	0.07
Original Face:		Base	2,304,044.000	102.946917	1,386,163.70	104.364320	1,405,248.80	19,085.10	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	4,720,403.040	103.458132	4,883,640.80	105.102350	4,961,254.52	77,613.72	0.25
Original Face:		Base	6,976,000.000	103.458132	4,883,640.80	105.102350	4,961,254.52	77,613.72	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
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042		
	1,925,259.830	Local	101.279303	1,949,889.74	103.503450	1,992,710.35	42,820.61	0.10
Original Face:	3,479,000.000	Base	101.279303	1,949,889.74	103.503450	1,992,710.35	42,820.61	0.10
3136AU6Q9	FANNIE MAE FNR 2017 2 EA				3.000000	25 Sep 2041		
	3,046,913.560	Local	101.530687	3,093,552.27	101.955840	3,106,506.31	12,954.04	0.15
Original Face:	5,000,000.000	Base	101.530687	3,093,552.27	101.955840	3,106,506.31	12,954.04	0.15
3136AVJL4	FANNIE MAE FNR 2017 4 AH				3.000000	25 May 2041		
	1,300,761.900	Local	101.765083	1,323,721.43	103.180600	1,342,133.93	18,412.50	0.07
Original Face:	3,000,000.000	Base	101.765083	1,323,721.43	103.180600	1,342,133.93	18,412.50	0.07
3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039		
	982,958.260	Local	100.713230	989,969.01	100.642590	989,274.65	-694.36	0.05
Original Face:	2,645,000.000	Base	100.713230	989,969.01	100.642590	989,274.65	-694.36	0.05
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	4,284,352.020	Local	100.933284	4,324,337.19	105.138240	4,504,492.31	180,155.12	0.22
Original Face:	6,000,000.000	Base	100.933284	4,324,337.19	105.138240	4,504,492.31	180,155.12	0.22
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,936,802.280	Local	101.684933	5,019,984.07	105.709790	5,218,683.32	198,699.25	0.26
Original Face:	5,729,287.000	Base	101.684933	5,019,984.07	105.709790	5,218,683.32	198,699.25	0.26
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	5,004,077.520	Local	101.303668	5,069,314.09	107.171120	5,362,925.92	293,611.83	0.27
Original Face:	6,000,000.000	Base	101.303668	5,069,314.09	107.171120	5,362,925.92	293,611.83	0.27
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	8,340,129.200	Local	99.069745	8,262,544.70	106.146290	8,852,737.73	590,193.03	0.44
Original Face:	10,000,000.000	Base	99.069745	8,262,544.70	106.146290	8,852,737.73	590,193.03	0.44
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	4,170,064.600	Local	99.864194	4,164,401.40	106.146290	4,426,368.86	261,967.46	0.22
Original Face:	5,000,000.000	Base	99.864194	4,164,401.40	106.146290	4,426,368.86	261,967.46	0.22
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
	9,562,266.700	Local	103.100922	9,858,785.12	106.662730	10,199,374.71	340,589.59	0.51
Original Face:	10,000,000.000	Base	103.100922	9,858,785.12	106.662730	10,199,374.71	340,589.59	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	4,709,163.900	101.555091	4,782,395.68	104.000890	4,897,572.37	115,176.69	0.24
	Original Face:	Base	5,000,000.000	101.555091	4,782,395.68	104.000890	4,897,572.37	115,176.69	0.24
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	4,709,163.900	101.789230	4,793,421.66	104.977240	4,943,550.29	150,128.63	0.25
	Original Face:	Base	5,000,000.000	101.789230	4,793,421.66	104.977240	4,943,550.29	150,128.63	0.25
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,875,406.500	102.873475	5,015,500.08	107.048690	5,219,058.79	203,558.71	0.26
	Original Face:	Base	5,000,000.000	102.873475	5,015,500.08	107.048690	5,219,058.79	203,558.71	0.26
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	4,854,442.800	101.736986	4,938,763.81	104.230800	5,059,824.57	121,060.76	0.25
	Original Face:	Base	5,000,000.000	101.736986	4,938,763.81	104.230800	5,059,824.57	121,060.76	0.25
3136B8JV2	FANNIE MAE FNR 2020 2 DA					3.000000	25 Nov 2042		
		Local	4,779,986.190	101.969655	4,874,135.45	104.144760	4,978,105.15	103,969.70	0.25
	Original Face:	Base	5,000,000.000	101.969655	4,874,135.45	104.144760	4,978,105.15	103,969.70	0.25
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	222,834.530	99.873314	222,552.23	114.164057	254,396.94	31,844.71	0.01
	Original Face:	Base	6,625,000.000	99.873314	222,552.23	114.164057	254,396.94	31,844.71	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	226,619.760	99.939961	226,483.70	114.209323	258,820.89	32,337.19	0.01
	Original Face:	Base	6,000,000.000	99.939961	226,483.70	114.209323	258,820.89	32,337.19	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	911,760.450	100.885922	919,837.94	102.803590	937,322.47	17,484.53	0.05
	Original Face:	Base	5,000,000.000	100.885922	919,837.94	102.803590	937,322.47	17,484.53	0.05
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,078,882.100	100.607483	4,103,660.60	100.806990	4,111,798.27	8,137.67	0.20
	Original Face:	Base	5,000,000.000	100.607483	4,103,660.60	100.806990	4,111,798.27	8,137.67	0.20
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	607,555.800	104.000553	631,861.39	106.626210	647,813.72	15,952.33	0.03
	Original Face:	Base	7,703,000.000	104.000553	631,861.39	106.626210	647,813.72	15,952.33	0.03

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3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	1,021,733.500	Local	103.005797	1,052,444.73	111.672870	1,140,999.12	88,554.39	0.06
Original Face:	10,000,000.000	Base	103.005797	1,052,444.73	111.672870	1,140,999.12	88,554.39	0.06
3137A9VR4	FREDDIE MAC FHR 3835 BA				4.000000	15 Aug 2038		
	441,721.100	Local	102.772956	453,969.83	101.254250	447,261.39	-6,708.44	0.02
Original Face:	10,000,000.000	Base	102.772956	453,969.83	101.254250	447,261.39	-6,708.44	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	2,541,138.990	Local	102.505264	2,604,801.22	105.255750	2,674,694.90	69,893.68	0.13
Original Face:	13,000,000.000	Base	102.505264	2,604,801.22	105.255750	2,674,694.90	69,893.68	0.13
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	495,357.630	Local	100.700413	498,827.18	103.264710	511,529.62	12,702.44	0.03
Original Face:	3,000,000.000	Base	100.700413	498,827.18	103.264710	511,529.62	12,702.44	0.03
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	1,757,596.990	Local	103.017206	1,810,627.32	105.483840	1,853,980.80	43,353.48	0.09
Original Face:	12,500,000.000	Base	103.017206	1,810,627.32	105.483840	1,853,980.80	43,353.48	0.09
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	1,450,710.550	Local	106.473280	1,544,619.10	109.859710	1,593,746.40	49,127.30	0.08
Original Face:	5,000,000.000	Base	106.473280	1,544,619.10	109.859710	1,593,746.40	49,127.30	0.08
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,831,090.080	Local	103.185700	3,953,137.12	106.108910	4,065,127.93	111,990.81	0.20
Original Face:	8,000,000.000	Base	103.185700	3,953,137.12	106.108910	4,065,127.93	111,990.81	0.20
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	2,125,422.250	Local	102.168973	2,171,522.08	104.238070	2,215,499.13	43,977.05	0.11
Original Face:	5,000,000.000	Base	102.168973	2,171,522.08	104.238070	2,215,499.13	43,977.05	0.11
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	749,271.100	Local	103.708425	777,057.26	102.663770	769,229.96	-7,827.30	0.04
Original Face:	5,000,000.000	Base	103.708425	777,057.26	102.663770	769,229.96	-7,827.30	0.04
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,601,772.350	Local	100.756885	1,613,895.93	104.733150	1,677,586.64	63,690.71	0.08
Original Face:	5,000,000.000	Base	100.756885	1,613,895.93	104.733150	1,677,586.64	63,690.71	0.08

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3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,863,252.200	Local	103.508829	1,928,630.54	107.074300	1,995,064.25	66,433.71	0.10
Original Face:	5,000,000.000	Base	103.508829	1,928,630.54	107.074300	1,995,064.25	66,433.71	0.10
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.534874	6,313,590.07	106.195270	6,669,062.96	355,472.89	0.33
Original Face:	6,280,000.000	Base	100.534874	6,313,590.07	106.195270	6,669,062.96	355,472.89	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026		
	4,134,892.360	Local	103.685090	4,287,266.86	103.114660	4,263,680.20	-23,586.66	0.21
Original Face:	8,090,000.000	Base	103.685090	4,287,266.86	103.114660	4,263,680.20	-23,586.66	0.21
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	1,573,500.390	Local	103.483923	1,628,319.93	103.681570	1,631,429.91	3,109.98	0.08
Original Face:	3,000,000.000	Base	103.483923	1,628,319.93	103.681570	1,631,429.91	3,109.98	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,766,702.450	Local	104.564743	1,847,347.88	105.358150	1,861,365.02	14,017.14	0.09
Original Face:	5,000,000.000	Base	104.564743	1,847,347.88	105.358150	1,861,365.02	14,017.14	0.09
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	1,149,781.000	Local	101.714593	1,169,495.07	102.669220	1,180,471.18	10,976.11	0.06
Original Face:	5,000,000.000	Base	101.714593	1,169,495.07	102.669220	1,180,471.18	10,976.11	0.06
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	329,266.410	Local	100.867835	332,123.90	102.326140	336,925.61	4,801.71	0.02
Original Face:	1,000,000.000	Base	100.867835	332,123.90	102.326140	336,925.61	4,801.71	0.02
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	1,133,518.550	Local	101.137159	1,146,408.46	102.396200	1,160,679.92	14,271.46	0.06
Original Face:	5,000,000.000	Base	101.137159	1,146,408.46	102.396200	1,160,679.92	14,271.46	0.06
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	2,451,935.180	Local	101.999779	2,500,968.46	102.469390	2,512,483.02	11,514.56	0.12
Original Face:	7,500,000.000	Base	101.999779	2,500,968.46	102.469390	2,512,483.02	11,514.56	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,802,530.700	Local	102.554423	3,899,663.42	106.499270	4,049,667.44	150,004.02	0.20
Original Face:	10,000,000.000	Base	102.554423	3,899,663.42	106.499270	4,049,667.44	150,004.02	0.20

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,820,104.050	101.693191	1,850,921.88	104.727920	1,906,157.11	55,235.23	0.09
Original Face:		Base	5,000,000.000	101.693191	1,850,921.88	104.727920	1,906,157.11	55,235.23	0.09
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	1,256,215.150	101.981249	1,281,103.90	101.651260	1,276,958.53	-4,145.37	0.06
Original Face:		Base	5,000,000.000	101.981249	1,281,103.90	101.651260	1,276,958.53	-4,145.37	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	1,495,597.140	102.740709	1,536,587.11	101.258140	1,514,413.85	-22,173.26	0.08
Original Face:		Base	6,000,000.000	102.740709	1,536,587.11	101.258140	1,514,413.85	-22,173.26	0.08
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.899036	1,765,325.04	111.278940	1,986,303.48	220,978.44	0.10
Original Face:		Base	1,784,977.000	98.899036	1,765,325.04	111.278940	1,986,303.48	220,978.44	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	2,757,748.900	101.427545	2,797,117.00	102.335510	2,822,156.40	25,039.40	0.14
Original Face:		Base	10,000,000.000	101.427545	2,797,117.00	102.335510	2,822,156.40	25,039.40	0.14
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,736,895.460	101.735379	2,784,390.98	103.926080	2,844,348.17	59,957.19	0.14
Original Face:		Base	5,183,921.000	101.735379	2,784,390.98	103.926080	2,844,348.17	59,957.19	0.14
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.000000	15 May 2037		
		Local	995,854.550	102.534520	1,021,094.68	101.051500	1,006,325.96	-14,768.72	0.05
Original Face:		Base	5,000,000.000	102.534520	1,021,094.68	101.051500	1,006,325.96	-14,768.72	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	1,348,795.800	101.142286	1,364,202.91	103.317920	1,393,547.77	29,344.86	0.07
Original Face:		Base	5,000,000.000	101.142286	1,364,202.91	103.317920	1,393,547.77	29,344.86	0.07
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	5,437,988.600	102.407970	5,568,933.73	102.950900	5,598,458.21	29,524.48	0.28
Original Face:		Base	14,550,000.000	102.407970	5,568,933.73	102.950900	5,598,458.21	29,524.48	0.28
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	2,935,299.800	102.599442	3,011,601.21	101.716570	2,985,686.28	-25,914.93	0.15
Original Face:		Base	10,000,000.000	102.599442	3,011,601.21	101.716570	2,985,686.28	-25,914.93	0.15

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3137BDY75	FREDDIE MAC FHR 4387 CB					4.000000	15 Sep 2039		
		Local	5,000,000.000	104.839232	5,241,961.60	103.499050	5,174,952.50	-67,009.10	0.26
Original Face:		Base	5,000,000.000	104.839232	5,241,961.60	103.499050	5,174,952.50	-67,009.10	0.26
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,939,015.140	103.447660	2,005,865.79	106.414910	2,063,401.22	57,535.43	0.10
Original Face:		Base	3,000,000.000	103.447660	2,005,865.79	106.414910	2,063,401.22	57,535.43	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	1,981,750.450	103.070443	2,042,598.96	105.158040	2,083,969.93	41,370.97	0.10
Original Face:		Base	5,000,000.000	103.070443	2,042,598.96	105.158040	2,083,969.93	41,370.97	0.10
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,567,854.510	103.059577	1,615,824.23	104.986600	1,646,037.14	30,212.91	0.08
Original Face:		Base	2,579,263.000	103.059577	1,615,824.23	104.986600	1,646,037.14	30,212.91	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	2,045,453.350	102.321991	2,092,948.59	104.491980	2,137,334.71	44,386.12	0.11
Original Face:		Base	5,000,000.000	102.321991	2,092,948.59	104.491980	2,137,334.71	44,386.12	0.11
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	2,215,577.250	102.876602	2,279,310.58	105.514010	2,337,744.40	58,433.82	0.12
Original Face:		Base	5,000,000.000	102.876602	2,279,310.58	105.514010	2,337,744.40	58,433.82	0.12
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	3,129,912.200	101.893401	3,189,174.00	104.127730	3,259,106.52	69,932.52	0.16
Original Face:		Base	5,000,000.000	101.893401	3,189,174.00	104.127730	3,259,106.52	69,932.52	0.16
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	2,620,450.490	103.726035	2,718,089.38	104.473530	2,737,677.13	19,587.75	0.14
Original Face:		Base	6,000,000.000	103.726035	2,718,089.38	104.473530	2,737,677.13	19,587.75	0.14
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	2,172,117.040	99.839625	2,168,633.51	103.702760	2,252,545.32	83,911.81	0.11
Original Face:		Base	3,650,000.000	99.839625	2,168,633.51	103.702760	2,252,545.32	83,911.81	0.11
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	2,386,228.950	103.066126	2,459,393.73	102.176610	2,438,167.85	-21,225.88	0.12
Original Face:		Base	5,000,000.000	103.066126	2,459,393.73	102.176610	2,438,167.85	-21,225.88	0.12

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.900936	1,998,018.71	103.546900	2,070,938.00	72,919.29	0.10
		Base		99.900936	1,998,018.71	103.546900	2,070,938.00	72,919.29	0.10
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	862,263.760	102.067469	880,090.80	106.738920	920,371.02	40,280.22	0.05
Original Face:		Base	1,104,000.000	102.067469	880,090.80	106.738920	920,371.02	40,280.22	0.05
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	4,194,756.100	103.621924	4,346,686.99	107.341150	4,502,699.44	156,012.45	0.22
Original Face:		Base	5,000,000.000	103.621924	4,346,686.99	107.341150	4,502,699.44	156,012.45	0.22
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		Local	5,071,944.600	103.045298	5,226,400.41	107.721870	5,463,593.57	237,193.16	0.27
Original Face:		Base	6,000,000.000	103.045298	5,226,400.41	107.721870	5,463,593.57	237,193.16	0.27
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	7,802,934.580	104.206676	8,131,178.77	108.559660	8,470,839.25	339,660.48	0.42
Original Face:		Base	9,629,000.000	104.206676	8,131,178.77	108.559660	8,470,839.25	339,660.48	0.42
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	3,803,681.800	100.632171	3,827,727.58	105.815410	4,024,881.49	197,153.91	0.20
Original Face:		Base	5,000,000.000	100.632171	3,827,727.58	105.815410	4,024,881.49	197,153.91	0.20
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	5,097,564.780	99.389814	5,066,460.15	107.729630	5,491,587.68	425,127.53	0.27
Original Face:		Base	6,000,000.000	99.389814	5,066,460.15	107.729630	5,491,587.68	425,127.53	0.27
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	6,471,788.200	112.918884	7,307,870.99	114.561550	7,414,180.87	106,309.88	0.37
Original Face:		Base	10,000,000.000	112.918884	7,307,870.99	114.561550	7,414,180.87	106,309.88	0.37
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	9,772,351.130	104.780757	10,239,543.49	111.861050	10,931,454.58	691,911.09	0.54
Original Face:		Base	11,739,000.000	104.780757	10,239,543.49	111.861050	10,931,454.58	691,911.09	0.54
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.500000	15 May 2043		
		Local	9,311,626.500	100.537510	9,361,677.39	105.017260	9,778,815.01	417,137.62	0.49
Original Face:		Base	15,000,000.000	100.537510	9,361,677.39	105.017260	9,778,815.01	417,137.62	0.49

& 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
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.500000	15 Jun 2042		
		Local	1,974,510.600	103.577468	2,045,148.08	102.496870	2,023,811.56	-21,336.52	0.10
Original Face:		Base	5,000,000.000	103.577468	2,045,148.08	102.496870	2,023,811.56	-21,336.52	0.10
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	3,828,984.050	102.692156	3,932,066.27	105.222430	4,028,950.06	96,883.79	0.20
Original Face:		Base	4,396,000.000	102.692156	3,932,066.27	105.222430	4,028,950.06	96,883.79	0.20
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.000000	15 Jul 2042		
		Local	1,728,486.470	102.071043	1,764,284.17	101.099260	1,747,487.03	-16,797.14	0.09
Original Face:		Base	5,000,000.000	102.071043	1,764,284.17	101.099260	1,747,487.03	-16,797.14	0.09
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.500000	15 Apr 2043		
		Local	1,629,475.450	103.284833	1,683,001.00	101.916930	1,660,711.35	-22,289.65	0.08
Original Face:		Base	5,000,000.000	103.284833	1,683,001.00	101.916930	1,660,711.35	-22,289.65	0.08
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,257,702.260	104.438228	4,446,668.81	109.074600	4,644,071.71	197,402.90	0.23
Original Face:		Base	4,774,000.000	104.438228	4,446,668.81	109.074600	4,644,071.71	197,402.90	0.23
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	4,749,550.500	103.118317	4,897,656.53	106.823410	5,073,631.80	175,975.27	0.25
Original Face:		Base	5,000,000.000	103.118317	4,897,656.53	106.823410	5,073,631.80	175,975.27	0.25
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	4,656,506.650	101.851095	4,742,703.01	104.700910	4,875,404.84	132,701.83	0.24
Original Face:		Base	5,000,000.000	101.851095	4,742,703.01	104.700910	4,875,404.84	132,701.83	0.24
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	2,396,375.800	104.055955	2,493,571.72	109.389966	2,621,394.67	127,822.95	0.13
Original Face:		Base	10,000,000.000	104.055955	2,493,571.72	109.389966	2,621,394.67	127,822.95	0.13
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	1,100,321.320	102.249942	1,125,077.91	105.703558	1,163,078.78	38,000.87	0.06
Original Face:		Base	7,000,000.000	102.249942	1,125,077.91	105.703558	1,163,078.78	38,000.87	0.06
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					4.130000	01 Nov 2035		
		Local	637,995.400	103.238716	658,658.26	103.647561	661,266.67	2,608.41	0.03
Original Face:		Base	5,000,000.000	103.238716	658,658.26	103.647561	661,266.67	2,608.41	0.03

Base Currency: USD - US DOLLAR

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3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	3,709,632.000	105.652317	3,919,312.17	111.067449	4,120,193.63	200,881.46	0.20
Original Face:		Base	20,000,000.000	105.652317	3,919,312.17	111.067449	4,120,193.63	200,881.46	0.20
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.200000	01 May 2036		
		Local	750,357.650	103.383901	775,749.01	103.499874	776,619.22	870.21	0.04
Original Face:		Base	5,000,000.000	103.383901	775,749.01	103.499874	776,619.22	870.21	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.167000	01 Oct 2037		
		Local	362,413.320	106.383786	385,549.01	103.827977	376,286.42	-9,262.59	0.02
Original Face:		Base	4,000,000.000	106.383786	385,549.01	103.827977	376,286.42	-9,262.59	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	1,937,142.160	104.202036	2,018,541.57	107.945356	2,091,055.00	72,513.43	0.10
Original Face:		Base	8,000,000.000	104.202036	2,018,541.57	107.945356	2,091,055.00	72,513.43	0.10
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE					4.355000	01 Jun 2021		
		Local	2,095,852.160	102.184381	2,141,633.56	103.419037	2,167,510.12	25,876.56	0.11
Original Face:		Base	5,000,000.000	102.184381	2,141,633.56	103.419037	2,167,510.12	25,876.56	0.11
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.071000	01 Aug 2037		
		Local	158,438.300	106.639739	168,958.19	100.256110	158,844.08	-10,114.11	0.01
Original Face:		Base	5,000,000.000	106.639739	168,958.19	100.256110	158,844.08	-10,114.11	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.696000	01 Apr 2023		
		Local	3,681,311.130	102.528031	3,774,375.80	104.700482	3,854,350.50	79,974.70	0.19
Original Face:		Base	4,950,000.000	102.528031	3,774,375.80	104.700482	3,854,350.50	79,974.70	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE					2.436000	01 Feb 2023		
		Local	4,977,190.870	101.690679	5,061,339.21	103.510776	5,151,928.89	90,589.68	0.26
Original Face:		Base	6,575,000.000	101.690679	5,061,339.21	103.510776	5,151,928.89	90,589.68	0.26
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,470,907.680	102.214620	1,503,482.69	105.663445	1,554,211.73	50,729.04	0.08
Original Face:		Base	6,000,000.000	102.214620	1,503,482.69	105.663445	1,554,211.73	50,729.04	0.08
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	1,879,313.300	103.581203	1,946,615.32	105.581471	1,984,206.63	37,591.31	0.10
Original Face:		Base	10,000,000.000	103.581203	1,946,615.32	105.581471	1,984,206.63	37,591.31	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
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE					3.509000	01 Jan 2021		
		Local	3,417,310.190	100.667332	3,440,114.98	101.180596	3,457,654.82	17,539.84	0.17
	Original Face:	Base	10,000,000.000	100.667332	3,440,114.98	101.180596	3,457,654.82	17,539.84	0.17
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	2,316,206.880	104.377533	2,417,599.60	107.448143	2,488,721.28	71,121.68	0.12
	Original Face:	Base	6,000,000.000	104.377533	2,417,599.60	107.448143	2,488,721.28	71,121.68	0.12
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	3,335,029.070	104.961915	3,500,510.38	108.815487	3,629,028.12	128,517.74	0.18
	Original Face:	Base	6,750,000.000	104.961915	3,500,510.38	108.815487	3,629,028.12	128,517.74	0.18
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	3,246,674.550	102.760246	3,336,290.76	109.200314	3,545,378.80	209,088.04	0.18
	Original Face:	Base	7,000,000.000	102.760246	3,336,290.76	109.200314	3,545,378.80	209,088.04	0.18
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,406,830.960	99.521656	8,366,617.40	104.221003	8,761,683.55	395,066.15	0.44
	Original Face:	Base	8,500,000.000	99.521656	8,366,617.40	104.221003	8,761,683.55	395,066.15	0.44
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.757304	5,603,367.76	109.594655	6,155,931.77	552,564.01	0.31
	Original Face:	Base	5,617,000.000	99.757304	5,603,367.76	109.594655	6,155,931.77	552,564.01	0.31
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	2,139,460.410	101.228131	2,165,735.78	104.710704	2,240,244.06	74,508.28	0.11
	Original Face:	Base	5,948,304.000	101.228131	2,165,735.78	104.710704	2,240,244.06	74,508.28	0.11
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	4,479,018.750	102.212442	4,578,114.43	106.143615	4,754,192.42	176,077.99	0.24
	Original Face:	Base	7,922,201.000	102.212442	4,578,114.43	106.143615	4,754,192.42	176,077.99	0.24
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	2,430,988.740	102.219057	2,484,933.76	108.590160	2,639,814.56	154,880.80	0.13
	Original Face:	Base	6,000,000.000	102.219057	2,484,933.76	108.590160	2,639,814.56	154,880.80	0.13
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	4,955,913.240	104.435635	5,175,739.47	108.294130	5,366,963.13	191,223.66	0.27
	Original Face:	Base	11,523,254.000	104.435635	5,175,739.47	108.294130	5,366,963.13	191,223.66	0.27

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	29,931.050	99.889580	29,898.00	102.996530	30,827.94	929.94	0.00
Original Face:		Base	5,000,000.000	99.889580	29,898.00	102.996530	30,827.94	929.94	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	3,989,771.500	117.184728	4,675,402.89	122.141590	4,873,170.35	197,767.46	0.24
Original Face:		Base	41,000,000.000	117.184728	4,675,402.89	122.141590	4,873,170.35	197,767.46	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	192,784.650	101.469023	195,616.70	118.366840	228,193.10	32,576.40	0.01
Original Face:		Base	5,000,000.000	101.469023	195,616.70	118.366840	228,193.10	32,576.40	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	1,055,221.660	108.741411	1,147,462.92	113.279960	1,195,354.67	47,891.75	0.06
Original Face:		Base	5,855,000.000	108.741411	1,147,462.92	113.279960	1,195,354.67	47,891.75	0.06
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.034200	25 Sep 2039		
		Local	565,435.800	104.882240	593,041.73	114.403490	646,878.29	53,836.56	0.03
Original Face:		Base	5,000,000.000	104.882240	593,041.73	114.403490	646,878.29	53,836.56	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	5,542.860	101.301314	5,614.99	102.978810	5,707.97	92.98	0.00
Original Face:		Base	6,000,000.000	101.301314	5,614.99	102.978810	5,707.97	92.98	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.570490	25 Aug 2039		
		Local	1,585,401.800	102.620020	1,626,939.65	112.541670	1,784,237.66	157,298.01	0.09
Original Face:		Base	10,000,000.000	102.620020	1,626,939.65	112.541670	1,784,237.66	157,298.01	0.09
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	1,821.780	101.558915	1,850.18	100.499800	1,830.89	-19.29	0.00
Original Face:		Base	6,000,000.000	101.558915	1,850.18	100.499800	1,830.89	-19.29	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	4,855,088.840	102.458025	4,974,428.16	109.748720	5,328,397.86	353,969.70	0.27
Original Face:		Base	8,609,641.000	102.458025	4,974,428.16	109.748720	5,328,397.86	353,969.70	0.27
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	3,890,325.850	99.583745	3,874,132.16	104.007380	4,046,225.99	172,093.83	0.20
Original Face:		Base	5,000,000.000	99.583745	3,874,132.16	104.007380	4,046,225.99	172,093.83	0.20

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.000000	25 Sep 2039		
		Local	35,910.600	102.763752	36,903.08	100.145800	35,962.96	-940.12	0.00
	Original Face:	Base	5,000,000.000	102.763752	36,903.08	100.145800	35,962.96	-940.12	0.00
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.039200	25 Oct 2040		
		Local	946,202.650	108.115202	1,022,988.91	115.914980	1,096,790.61	73,801.70	0.05
	Original Face:	Base	5,000,000.000	108.115202	1,022,988.91	115.914980	1,096,790.61	73,801.70	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,091,940.400	99.653171	1,088,153.23	114.221260	1,247,228.08	159,074.85	0.06
	Original Face:	Base	11,959,998.000	99.653171	1,088,153.23	114.221260	1,247,228.08	159,074.85	0.06
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	137.050	100.313754	137.48	105.468838	144.55	7.07	0.00
	Original Face:	Base	3,640,000.000	100.313754	137.48	105.468838	144.55	7.07	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	1,078.480	100.074178	1,079.28	105.579899	1,138.66	59.38	0.00
	Original Face:	Base	4,300,000.000	100.074178	1,079.28	105.579899	1,138.66	59.38	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	182,312.800	99.387114	181,195.43	114.005608	207,846.82	26,651.39	0.01
	Original Face:	Base	5,000,000.000	99.387114	181,195.43	114.005608	207,846.82	26,651.39	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	203,133.840	100.584418	204,320.99	114.211616	232,002.44	27,681.45	0.01
	Original Face:	Base	6,500,000.000	100.584418	204,320.99	114.211616	232,002.44	27,681.45	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	437,137.200	100.138757	437,743.76	114.211515	499,261.02	61,517.26	0.02
	Original Face:	Base	8,000,000.000	100.138757	437,743.76	114.211515	499,261.02	61,517.26	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	287,452.310	100.456876	288,765.61	110.846513	318,630.86	29,865.25	0.02
	Original Face:	Base	5,457,127.000	100.456876	288,765.61	110.846513	318,630.86	29,865.25	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	270,676.500	100.514056	272,067.93	110.438407	298,930.81	26,862.88	0.01
	Original Face:	Base	5,000,000.000	100.514056	272,067.93	110.438407	298,930.81	26,862.88	0.01

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	877,776.330	Local	100.944087	886,063.30	114.233398	1,002,713.73	116,650.43	0.05
Original Face:	10,547,657.000	Base	100.944087	886,063.30	114.233398	1,002,713.73	116,650.43	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	528,336.200	Local	100.528760	531,129.83	114.018573	602,401.40	71,271.57	0.03
Original Face:	17,500,000.000	Base	100.528760	531,129.83	114.018573	602,401.40	71,271.57	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	221,934.610	Local	103.319604	229,301.96	114.209632	253,470.70	24,168.74	0.01
Original Face:	9,397,749.000	Base	103.319604	229,301.96	114.209632	253,470.70	24,168.74	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	8,252,333.310	Local	105.422071	8,699,780.70	108.534616	8,956,638.27	256,857.57	0.45
Original Face:	15,243,777.000	Base	105.422071	8,699,780.70	108.534616	8,956,638.27	256,857.57	0.45
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	3,612,277.310	Local	100.622470	3,634,762.66	103.708630	3,746,243.31	111,480.65	0.19
Original Face:	4,744,826.000	Base	100.622470	3,634,762.66	103.708630	3,746,243.31	111,480.65	0.19
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	3,498,795.580	Local	100.648953	3,521,501.11	103.469918	3,620,200.92	98,699.81	0.18
Original Face:	4,166,154.000	Base	100.648953	3,521,501.11	103.469918	3,620,200.92	98,699.81	0.18
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	7,111,952.700	Local	102.546789	7,293,079.15	106.537243	7,576,878.33	283,799.18	0.38
Original Face:	10,000,000.000	Base	102.546789	7,293,079.15	106.537243	7,576,878.33	283,799.18	0.38
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	8,299,261.710	Local	108.202253	8,979,988.19	108.685221	9,020,070.93	40,082.74	0.45
Original Face:	9,938,165.000	Base	108.202253	8,979,988.19	108.685221	9,020,070.93	40,082.74	0.45
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	5,893,372.680	Local	108.199839	6,376,619.77	108.685018	6,405,213.16	28,593.39	0.32
Original Face:	6,864,195.000	Base	108.199839	6,376,619.77	108.685018	6,405,213.16	28,593.39	0.32
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	8,050,688.660	Local	105.385165	8,484,231.56	107.978941	8,693,048.36	208,816.80	0.43
Original Face:	11,668,342.000	Base	105.385165	8,484,231.56	107.978941	8,693,048.36	208,816.80	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	5,806,399.000	99.828615	5,796,447.68	106.225062	6,167,850.94	371,403.26	0.31
Original Face:		Base	10,000,000.000	99.828615	5,796,447.68	106.225062	6,167,850.94	371,403.26	0.31
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	3,410,281.920	100.707276	3,434,402.03	104.661103	3,569,238.67	134,836.64	0.18
Original Face:		Base	6,000,000.000	100.707276	3,434,402.03	104.661103	3,569,238.67	134,836.64	0.18
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	1,002,465.370	105.068251	1,053,272.83	114.292341	1,145,741.14	92,468.31	0.06
Original Face:		Base	9,100,000.000	105.068251	1,053,272.83	114.292341	1,145,741.14	92,468.31	0.06
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	609,358.340	101.122372	616,197.61	105.875556	645,161.53	28,963.92	0.03
Original Face:		Base	7,060,000.000	101.122372	616,197.61	105.875556	645,161.53	28,963.92	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	613,582.980	102.599124	629,530.76	106.013465	650,480.58	20,949.82	0.03
Original Face:		Base	6,000,000.000	102.599124	629,530.76	106.013465	650,480.58	20,949.82	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	1,505,411.400	104.155243	1,567,964.90	109.833636	1,653,448.08	85,483.18	0.08
Original Face:		Base	5,000,000.000	104.155243	1,567,964.90	109.833636	1,653,448.08	85,483.18	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	3,305,977.290	103.510182	3,422,023.11	107.044289	3,538,859.88	116,836.77	0.18
Original Face:		Base	7,000,000.000	103.510182	3,422,023.11	107.044289	3,538,859.88	116,836.77	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	275,998.240	100.989191	278,728.39	105.689177	291,700.27	12,971.88	0.01
Original Face:		Base	7,000,000.000	100.989191	278,728.39	105.689177	291,700.27	12,971.88	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	1,102,690.960	105.590361	1,164,335.37	108.198866	1,193,099.11	28,763.74	0.06
Original Face:		Base	6,100,000.000	105.590361	1,164,335.37	108.198866	1,193,099.11	28,763.74	0.06
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	3,383,759.880	101.807048	3,444,906.05	104.676755	3,542,010.04	97,103.99	0.18
Original Face:		Base	9,500,000.000	101.807048	3,444,906.05	104.676755	3,542,010.04	97,103.99	0.18

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31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,666,589.700	Local	102.796390	1,713,194.05	107.442057	1,790,618.26	77,424.21	0.09
Original Face:	5,000,000.000	Base	102.796390	1,713,194.05	107.442057	1,790,618.26	77,424.21	0.09
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,622,754.530	Local	103.955280	2,726,491.81	108.167129	2,836,958.28	110,466.47	0.14
Original Face:	7,899,440.000	Base	103.955280	2,726,491.81	108.167129	2,836,958.28	110,466.47	0.14
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	2,875,292.080	Local	106.013496	3,048,197.65	109.924882	3,160,661.43	112,463.78	0.16
Original Face:	8,000,000.000	Base	106.013496	3,048,197.65	109.924882	3,160,661.43	112,463.78	0.16
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	3,371,470.620	Local	102.288203	3,448,616.71	105.722434	3,564,400.80	115,784.09	0.18
Original Face:	6,000,000.000	Base	102.288203	3,448,616.71	105.722434	3,564,400.80	115,784.09	0.18
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	2,955,834.400	Local	102.403203	3,026,869.09	105.547924	3,119,821.85	92,952.76	0.16
Original Face:	5,000,000.000	Base	102.403203	3,026,869.09	105.547924	3,119,821.85	92,952.76	0.16
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	3,103,570.350	Local	103.296553	3,205,881.19	106.134132	3,293,947.45	88,066.26	0.16
Original Face:	5,000,000.000	Base	103.296553	3,205,881.19	106.134132	3,293,947.45	88,066.26	0.16
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				4.275000	01 Feb 2037		
	511,990.300	Local	103.026274	527,484.53	104.057047	532,761.99	5,277.46	0.03
Original Face:	5,000,000.000	Base	103.026274	527,484.53	104.057047	532,761.99	5,277.46	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	455,198.170	Local	105.846757	481,812.50	107.934080	491,313.96	9,501.46	0.02
Original Face:	3,262,241.000	Base	105.846757	481,812.50	107.934080	491,313.96	9,501.46	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				4.269000	01 Jan 2037		
	661,328.120	Local	103.017986	681,286.91	104.036573	688,023.11	6,736.20	0.03
Original Face:	6,271,091.000	Base	103.017986	681,286.91	104.036573	688,023.11	6,736.20	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	927,313.680	Local	102.665561	952,031.79	105.666216	979,857.28	27,825.49	0.05
Original Face:	12,000,000.000	Base	102.665561	952,031.79	105.666216	979,857.28	27,825.49	0.05

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31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.052108	9,905,210.84	120.547014	12,054,701.40	2,149,490.56	0.60
		Base	99.052108	9,905,210.84	120.547014	12,054,701.40	2,149,490.56	0.60
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.678548	4,983,927.42	149.024080	7,451,204.00	2,467,276.58	0.37
		Base	99.678548	4,983,927.42	149.024080	7,451,204.00	2,467,276.58	0.37
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027		
	5,700,000.000	Local	98.765625	5,629,640.63	99.920210	5,695,451.97	65,811.34	0.28
Original Face:	5,700,000.000	Base	98.765625	5,629,640.63	99.920210	5,695,451.97	65,811.34	0.28
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	6,400,000.000	Local	96.687500	6,188,000.00	99.662180	6,378,379.52	190,379.52	0.32
Original Face:	6,400,000.000	Base	96.687500	6,188,000.00	99.662180	6,378,379.52	190,379.52	0.32
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.692485	6,314,872.35	102.077430	6,216,515.49	-98,356.86	0.31
Original Face:	6,090,000.000	Base	103.692485	6,314,872.35	102.077430	6,216,515.49	-98,356.86	0.31
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				2.183000	05 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	93.034078	4,651,703.90	-348,296.10	0.23
		Base	100.000000	5,000,000.00	93.034078	4,651,703.90	-348,296.10	0.23
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.959127	4,997,956.37	100.770000	5,038,500.00	40,543.63	0.25
		Base	99.959127	4,997,956.37	100.770000	5,038,500.00	40,543.63	0.25
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.508510	25 Jul 2022		
	5,000,000.000	Local	99.563932	4,978,196.58	100.451880	5,022,594.00	44,397.42	0.25
Original Face:	5,000,000.000	Base	99.563932	4,978,196.58	100.451880	5,022,594.00	44,397.42	0.25
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	2,976,529.750	Local	110.799433	3,297,978.10	114.349332	3,403,641.89	105,663.79	0.17
Original Face:	8,707,929.000	Base	110.799433	3,297,978.10	114.349332	3,403,641.89	105,663.79	0.17
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	10,504,754.980	Local	105.754996	11,109,303.26	107.780733	11,322,101.92	212,798.66	0.56
Original Face:	11,805,572.000	Base	105.754996	11,109,303.26	107.780733	11,322,101.92	212,798.66	0.56

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3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	6,406,834.800	100.000000	6,406,834.80	106.955322	6,852,450.79	445,615.99	0.34
Original Face:		Base	10,000,000.000	100.000000	6,406,834.80	106.955322	6,852,450.79	445,615.99	0.34
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,607,430.000	109.141225	1,754,368.80	110.933853	1,783,184.03	28,815.23	0.09
Original Face:		Base	6,000,000.000	109.141225	1,754,368.80	110.933853	1,783,184.03	28,815.23	0.09
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	3,853,933.980	105.739885	4,075,145.37	107.751499	4,152,671.63	77,526.26	0.21
Original Face:		Base	5,682,660.000	105.739885	4,075,145.37	107.751499	4,152,671.63	77,526.26	0.21
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	3,397,061.170	105.960502	3,599,543.06	108.216939	3,676,195.61	76,652.55	0.18
Original Face:		Base	5,271,946.000	105.960502	3,599,543.06	108.216939	3,676,195.61	76,652.55	0.18
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	7,251,545.820	105.743818	7,668,061.39	107.502172	7,795,569.26	127,507.87	0.39
Original Face:		Base	8,934,236.000	105.743818	7,668,061.39	107.502172	7,795,569.26	127,507.87	0.39
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	193,761.610	100.905809	195,516.72	112.826096	218,613.66	23,096.94	0.01
Original Face:		Base	7,000,000.000	100.905809	195,516.72	112.826096	218,613.66	23,096.94	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,067,162.250	104.019703	2,150,256.03	105.910921	2,189,350.58	39,094.55	0.11
Original Face:		Base	22,821,698.000	104.019703	2,150,256.03	105.910921	2,189,350.58	39,094.55	0.11
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	584,006.950	102.685793	599,692.17	105.174006	614,223.50	14,531.33	0.03
Original Face:		Base	5,000,000.000	102.685793	599,692.17	105.174006	614,223.50	14,531.33	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	4,403,472.140	101.097429	4,451,797.14	102.722370	4,523,350.94	71,553.80	0.23
Original Face:		Base	13,640,889.000	101.097429	4,451,797.14	102.722370	4,523,350.94	71,553.80	0.23
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	1,325,078.350	108.152836	1,433,109.81	108.415663	1,436,592.48	3,482.67	0.07
Original Face:		Base	5,000,000.000	108.152836	1,433,109.81	108.415663	1,436,592.48	3,482.67	0.07

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3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	4,177,612.500	Local	106.341968	4,442,555.34	108.794371	4,545,007.24	102,451.90	0.23
Original Face:	10,000,000.000	Base	106.341968	4,442,555.34	108.794371	4,545,007.24	102,451.90	0.23
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.463000	20 Mar 2070		
	6,631,731.000	Local	106.652234	7,072,889.25	106.656250	7,073,155.59	266.34	0.35
Original Face:	6,631,731.000	Base	106.652234	7,072,889.25	106.656250	7,073,155.59	266.34	0.35
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	171,575.780	Local	100.854614	173,042.09	112.831768	193,591.99	20,549.90	0.01
Original Face:	7,322,535.000	Base	100.854614	173,042.09	112.831768	193,591.99	20,549.90	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	1,004,036.880	Local	105.170424	1,055,949.84	112.334297	1,127,877.77	71,927.93	0.06
Original Face:	8,800,000.000	Base	105.170424	1,055,949.84	112.334297	1,127,877.77	71,927.93	0.06
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				2.169880	09 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	96.074501	9,607,450.10	-392,549.90	0.48
		Base	100.000000	10,000,000.00	96.074501	9,607,450.10	-392,549.90	0.48
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	712,618.000	Local	106.437007	758,489.27	109.022610	776,914.74	18,425.47	0.04
Original Face:	2,500,000.000	Base	106.437007	758,489.27	109.022610	776,914.74	18,425.47	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
	1,369,907.800	Local	102.400607	1,402,793.90	102.441600	1,403,355.47	561.57	0.07
Original Face:	10,000,000.000	Base	102.400607	1,402,793.90	102.441600	1,403,355.47	561.57	0.07
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	3,354,643.120	Local	106.232125	3,563,708.68	111.009300	3,723,965.85	160,257.17	0.19
Original Face:	8,000,000.000	Base	106.232125	3,563,708.68	111.009300	3,723,965.85	160,257.17	0.19
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				1.555750	20 Aug 2067		
	163,582.500	Local	100.000000	163,582.50	100.033330	163,637.02	54.52	0.01
Original Face:	10,000,000.000	Base	100.000000	163,582.50	100.033330	163,637.02	54.52	0.01
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
	9,026,087.360	Local	103.568359	9,348,170.55	100.551300	9,075,848.18	-272,322.37	0.45
Original Face:	10,000,000.000	Base	103.568359	9,348,170.55	100.551300	9,075,848.18	-272,322.37	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
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	466,680.000	103.529221	483,150.17	106.165850	495,454.79	12,304.62	0.02
Original Face:		Base	10,000,000.000	103.529221	483,150.17	106.165850	495,454.79	12,304.62	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
		Local	329,037.610	102.320571	336,673.16	100.037540	329,161.13	-7,512.03	0.02
Original Face:		Base	6,500,000.000	102.320571	336,673.16	100.037540	329,161.13	-7,512.03	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.555750	20 Jun 2063		
		Local	362,316.730	100.000000	362,316.73	99.913030	362,001.62	-315.11	0.02
Original Face:		Base	9,934,605.000	100.000000	362,316.73	99.913030	362,001.62	-315.11	0.02
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.325250	20 Dec 2066		
		Local	9,134,611.500	101.036577	9,229,298.78	99.429260	9,082,476.62	-146,822.16	0.45
Original Face:		Base	10,000,000.000	101.036577	9,229,298.78	99.429260	9,082,476.62	-146,822.16	0.45
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.706380	20 Aug 2034		
		Local	843,082.100	107.097694	902,921.49	115.775120	976,079.31	73,157.82	0.05
Original Face:		Base	5,000,000.000	107.097694	902,921.49	115.775120	976,079.31	73,157.82	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.960860	20 Apr 2037		
		Local	1,705,109.200	108.218575	1,845,244.88	115.594930	1,971,019.79	125,774.91	0.10
Original Face:		Base	10,000,000.000	108.218575	1,845,244.88	115.594930	1,971,019.79	125,774.91	0.10
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
		Local	3,250,000.000	103.114037	3,351,206.21	100.479590	3,265,586.68	-85,619.53	0.16
Original Face:		Base	3,250,000.000	103.114037	3,351,206.21	100.479590	3,265,586.68	-85,619.53	0.16
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
		Local	3,010,205.450	103.904726	3,127,745.73	100.461220	3,024,089.12	-103,656.61	0.15
Original Face:		Base	5,000,000.000	103.904726	3,127,745.73	100.461220	3,024,089.12	-103,656.61	0.15
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	693,397.380	102.276498	709,182.56	104.736630	726,241.05	17,058.49	0.04
Original Face:		Base	6,500,000.000	102.276498	709,182.56	104.736630	726,241.05	17,058.49	0.04
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.689835	1,993,796.70	106.101700	2,122,034.00	128,237.30	0.11
Original Face:		Base	2,000,000.000	99.689835	1,993,796.70	106.101700	2,122,034.00	128,237.30	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
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	5,000,000.000	103.329898	5,166,494.91	102.114630	5,105,731.50	-60,763.41	0.25
Original Face:		Base	5,000,000.000	103.329898	5,166,494.91	102.114630	5,105,731.50	-60,763.41	0.25
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	818,496.420	100.247130	820,519.17	100.634870	823,692.81	3,173.64	0.04
Original Face:		Base	3,000,000.000	100.247130	820,519.17	100.634870	823,692.81	3,173.64	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	3,517,325.520	100.283208	3,527,286.85	104.963970	3,691,924.50	164,637.65	0.18
Original Face:		Base	12,000,000.000	100.283208	3,527,286.85	104.963970	3,691,924.50	164,637.65	0.18
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.397378	5,233,413.63	111.812070	6,070,277.28	836,863.65	0.30
Original Face:		Base	5,429,000.000	96.397378	5,233,413.63	111.812070	6,070,277.28	836,863.65	0.30
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	1,213,071.900	99.888251	1,211,716.30	100.440160	1,218,411.36	6,695.06	0.06
Original Face:		Base	5,000,000.000	99.888251	1,211,716.30	100.440160	1,218,411.36	6,695.06	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	623,186.100	102.484105	638,666.70	104.079190	648,607.05	9,940.35	0.03
Original Face:		Base	5,000,000.000	102.484105	638,666.70	104.079190	648,607.05	9,940.35	0.03
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	2,083,903.410	102.435232	2,134,651.29	105.481560	2,198,133.83	63,482.54	0.11
Original Face:		Base	3,000,000.000	102.435232	2,134,651.29	105.481560	2,198,133.83	63,482.54	0.11
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	6,140,524.800	99.889686	6,133,750.93	101.357570	6,223,886.72	90,135.79	0.31
Original Face:		Base	10,000,000.000	99.889686	6,133,750.93	101.357570	6,223,886.72	90,135.79	0.31
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	4,668,469.780	101.892169	4,756,805.10	105.817390	4,940,052.87	183,247.77	0.25
Original Face:		Base	5,879,850.000	101.892169	4,756,805.10	105.817390	4,940,052.87	183,247.77	0.25
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.073940	20 Nov 2042		
		Local	2,612,978.960	113.745874	2,972,155.76	119.264640	3,116,359.95	144,204.19	0.16
Original Face:		Base	5,010,613.000	113.745874	2,972,155.76	119.264640	3,116,359.95	144,204.19	0.16

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38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	4,006,485.840	Local	99.568623	3,989,202.78	105.744230	4,236,627.60	247,424.82	0.21
Original Face:	6,000,000.000	Base	99.568623	3,989,202.78	105.744230	4,236,627.60	247,424.82	0.21
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	9,291,776.050	Local	102.149671	9,491,518.71	105.490640	9,801,954.02	310,435.31	0.49
Original Face:	13,484,830.000	Base	102.149671	9,491,518.71	105.490640	9,801,954.02	310,435.31	0.49
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042		
	2,542,326.250	Local	100.451595	2,553,807.28	102.361180	2,602,355.15	48,547.87	0.13
Original Face:	5,000,000.000	Base	100.451595	2,553,807.28	102.361180	2,602,355.15	48,547.87	0.13
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043		
	4,558,662.900	Local	101.328877	4,619,241.92	102.324820	4,664,643.61	45,401.69	0.23
Original Face:	10,000,000.000	Base	101.328877	4,619,241.92	102.324820	4,664,643.61	45,401.69	0.23
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	6,039,831.860	Local	101.365857	6,122,327.32	106.209033	6,414,847.01	292,519.69	0.32
Original Face:	6,068,715.000	Base	101.365857	6,122,327.32	106.209033	6,414,847.01	292,519.69	0.32
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				2.355750	20 Aug 2069		
	10,095,943.100	Local	102.783429	10,376,956.53	101.654610	10,262,991.58	-113,964.95	0.51
Original Face:	10,000,000.000	Base	102.783429	10,376,956.53	101.654610	10,262,991.58	-113,964.95	0.51
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	6,089,577.900	Local	100.436597	6,116,164.84	105.567470	6,428,613.32	312,448.48	0.32
Original Face:	10,000,000.000	Base	100.436597	6,116,164.84	105.567470	6,428,613.32	312,448.48	0.32
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	5,739,219.600	Local	98.085672	5,629,352.13	102.672660	5,892,609.43	263,257.30	0.29
Original Face:	10,000,000.000	Base	98.085672	5,629,352.13	102.672660	5,892,609.43	263,257.30	0.29
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.604310	20 Jun 2048		
	7,010,929.700	Local	106.545102	7,469,802.20	115.571090	8,102,607.87	632,805.67	0.40
Original Face:	10,000,000.000	Base	106.545102	7,469,802.20	115.571090	8,102,607.87	632,805.67	0.40
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.608430	20 Feb 2049		
	7,360,505.500	Local	104.696891	7,706,220.45	112.619840	8,289,389.52	583,169.07	0.41
Original Face:	10,000,000.000	Base	104.696891	7,706,220.45	112.619840	8,289,389.52	583,169.07	0.41

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	9,086,537.300	101.875048	9,256,914.21	103.508260	9,405,316.65	148,402.44	0.47
Original Face:		Base	10,000,000.000	101.875048	9,256,914.21	103.508260	9,405,316.65	148,402.44	0.47
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					4.819290	20 Jun 2034		
		Local	4,980,881.240	104.806489	5,220,286.75	108.808510	5,419,622.66	199,335.91	0.27
Original Face:		Base	6,317,173.000	104.806489	5,220,286.75	108.808510	5,419,622.66	199,335.91	0.27
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.639480	20 Dec 2041		
		Local	9,364,573.750	105.008393	9,833,588.41	110.033290	10,304,148.59	470,560.18	0.51
Original Face:		Base	11,457,930.000	105.008393	9,833,588.41	110.033290	10,304,148.59	470,560.18	0.51
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.530420	20 Jan 2050		
		Local	7,826,003.250	113.794944	8,905,596.05	117.133760	9,166,891.86	261,295.81	0.46
Original Face:		Base	8,141,884.000	113.794944	8,905,596.05	117.133760	9,166,891.86	261,295.81	0.46
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.838776	4,991,938.80	107.504152	5,375,207.60	383,268.80	0.27
		Base		99.838776	4,991,938.80	107.504152	5,375,207.60	383,268.80	0.27
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.922690	3,996,907.61	103.851346	4,154,053.84	157,146.23	0.21
		Base		99.922690	3,996,907.61	103.851346	4,154,053.84	157,146.23	0.21
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	116.263482	11,626,348.15	131.678211	13,167,821.10	1,541,472.95	0.66
		Base		116.263482	11,626,348.15	131.678211	13,167,821.10	1,541,472.95	0.66
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.138766	5,920,165.16	107.345920	6,161,655.81	241,490.65	0.31
Original Face:		Base	5,740,000.000	103.138766	5,920,165.16	107.345920	6,161,655.81	241,490.65	0.31
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.305712	4,965,285.59	147.526513	7,376,325.65	2,411,040.06	0.37
		Base		99.305712	4,965,285.59	147.526513	7,376,325.65	2,411,040.06	0.37
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.887950	9,988,794.95	103.514742	10,351,474.20	362,679.25	0.51
		Base		99.887950	9,988,794.95	103.514742	10,351,474.20	362,679.25	0.51

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46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
	8,489,764.170	Local	108.628800	9,222,328.94	101.315900	8,601,480.98	-620,847.96	0.43
Original Face:	10,000,000.000	Base	108.628800	9,222,328.94	101.315900	8,601,480.98	-620,847.96	0.43
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB				2.379100	15 Oct 2045		
	5,657,021.900	Local	100.264007	5,671,956.85	100.475040	5,683,895.02	11,938.17	0.28
Original Face:	10,000,000.000	Base	100.264007	5,671,956.85	100.475040	5,683,895.02	11,938.17	0.28
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,193,002.850	Local	100.675643	2,207,819.71	101.131810	2,217,823.48	10,003.77	0.11
Original Face:	4,840,000.000	Base	100.675643	2,207,819.71	101.131810	2,217,823.48	10,003.77	0.11
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.412010	4,920,600.48	137.319155	6,865,957.75	1,945,357.27	0.34
		Base	98.412010	4,920,600.48	137.319155	6,865,957.75	1,945,357.27	0.34
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				2.145130	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.097624	4,904,881.20	-95,118.80	0.24
		Base	100.000000	5,000,000.00	98.097624	4,904,881.20	-95,118.80	0.24
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.938878	4,996,943.91	106.345590	5,317,279.50	320,335.59	0.26
		Base	99.938878	4,996,943.91	106.345590	5,317,279.50	320,335.59	0.26
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.622550	9,962,255.01	97.364865	9,736,486.50	-225,768.51	0.48
		Base	99.622550	9,962,255.01	97.364865	9,736,486.50	-225,768.51	0.48
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.682495	3,987,299.80	106.543858	4,261,754.32	274,454.52	0.21
		Base	99.682495	3,987,299.80	106.543858	4,261,754.32	274,454.52	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				2.554130	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	96.375000	14,456,250.00	-543,750.00	0.72
		Base	100.000000	15,000,000.00	96.375000	14,456,250.00	-543,750.00	0.72
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.721895	4,986,094.74	140.714104	7,035,705.20	2,049,610.46	0.35
		Base	99.721895	4,986,094.74	140.714104	7,035,705.20	2,049,610.46	0.35

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604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	117.238381	11,723,838.07	131.015258	13,101,525.80	1,377,687.73	0.65
		Base		117.238381	11,723,838.07	131.015258	13,101,525.80	1,377,687.73	0.65
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.854147	9,985,414.66	105.993282	10,599,328.20	613,913.54	0.53
		Base		99.854147	9,985,414.66	105.993282	10,599,328.20	613,913.54	0.53
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.873663	7,989,893.01	102.026526	8,162,122.08	172,229.07	0.41
		Base		99.873663	7,989,893.01	102.026526	8,162,122.08	172,229.07	0.41
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	10,000,000.000	100.046492	10,004,649.21	100.644485	10,064,448.50	59,799.29	0.50
		Base		100.046492	10,004,649.21	100.644485	10,064,448.50	59,799.29	0.50
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR					2.231130	04 May 2021		
		Local	19,900,000.000	100.145798	19,929,013.82	99.234409	19,747,647.39	-181,366.43	0.98
		Base		100.145798	19,929,013.82	99.234409	19,747,647.39	-181,366.43	0.98
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.620686	4,981,034.30	107.329683	5,366,484.15	385,449.85	0.27
		Base		99.620686	4,981,034.30	107.329683	5,366,484.15	385,449.85	0.27
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.632855	6,974,299.84	111.572047	7,810,043.29	835,743.45	0.39
		Base		99.632855	6,974,299.84	111.572047	7,810,043.29	835,743.45	0.39
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.889616	4,994,480.81	106.289151	5,314,457.55	319,976.74	0.26
		Base		99.889616	4,994,480.81	106.289151	5,314,457.55	319,976.74	0.26
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.621000	4,981,050.00	99.944693	4,997,234.65	16,184.65	0.25
		Base		99.621000	4,981,050.00	99.944693	4,997,234.65	16,184.65	0.25
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.935761	4,996,788.05	109.363460	5,468,173.00	471,384.95	0.27
		Base		99.935761	4,996,788.05	109.363460	5,468,173.00	471,384.95	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
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.128250	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.549966	19,909,993.20	-90,006.80	0.99
		Base		100.000000	20,000,000.00	99.549966	19,909,993.20	-90,006.80	0.99
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.970831	4,998,541.53	102.204877	5,110,243.85	111,702.32	0.25
		Base		99.970831	4,998,541.53	102.204877	5,110,243.85	111,702.32	0.25
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	116.110741	3,483,322.23	135.819865	4,074,595.95	591,273.72	0.20
		Base		116.110741	3,483,322.23	135.819865	4,074,595.95	591,273.72	0.20
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.944474	2,998,334.23	103.296630	3,098,898.90	100,564.67	0.15
		Base		99.944474	2,998,334.23	103.296630	3,098,898.90	100,564.67	0.15
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.953141	9,795,407.81	144.559541	14,166,835.02	4,371,427.21	0.70
		Base		99.953141	9,795,407.81	144.559541	14,166,835.02	4,371,427.21	0.70
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.200000	08 Feb 2021		
		Local	3,000,000.000	100.188000	3,005,640.00	100.424787	3,012,743.61	7,103.61	0.15
		Base		100.188000	3,005,640.00	100.424787	3,012,743.61	7,103.61	0.15
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.423487	5,021,174.35	109.793191	5,489,659.55	468,485.20	0.27
		Base		100.423487	5,021,174.35	109.793191	5,489,659.55	468,485.20	0.27
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.883499	9,988,349.93	106.330221	10,633,022.10	644,672.17	0.53
		Base		99.883499	9,988,349.93	106.330221	10,633,022.10	644,672.17	0.53
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.180880	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.002602	10,000,260.20	260.20	0.50
		Base		100.000000	10,000,000.00	100.002602	10,000,260.20	260.20	0.50
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.963255	4,998,162.75	105.419035	5,270,951.75	272,789.00	0.26
		Base		99.963255	4,998,162.75	105.419035	5,270,951.75	272,789.00	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.994197	3,999,767.87	97.260237	3,890,409.48	-109,358.39	0.19
		Base	99.994197	3,999,767.87	97.260237	3,890,409.48	-109,358.39	0.19
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.994575	4,999,728.77	103.033167	5,151,658.35	151,929.58	0.26
		Base	99.994575	4,999,728.77	103.033167	5,151,658.35	151,929.58	0.26
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.950886	4,997,544.30	104.607304	5,230,365.20	232,820.90	0.26
		Base	99.950886	4,997,544.30	104.607304	5,230,365.20	232,820.90	0.26
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.965745	4,998,287.24	103.130464	5,156,523.20	158,235.96	0.26
		Base	99.965745	4,998,287.24	103.130464	5,156,523.20	158,235.96	0.26
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	107.331184	5,366,559.22	142.862499	7,143,124.95	1,776,565.73	0.36
		Base	107.331184	5,366,559.22	142.862499	7,143,124.95	1,776,565.73	0.36
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.936980	4,996,849.00	103.299587	5,164,979.35	168,130.35	0.26
		Base	99.936980	4,996,849.00	103.299587	5,164,979.35	168,130.35	0.26
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.896277	2,996,888.32	105.681485	3,170,444.55	173,556.23	0.16
		Base	99.896277	2,996,888.32	105.681485	3,170,444.55	173,556.23	0.16
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
	5,000,000.000	Local	99.935995	4,996,799.74	101.317390	5,065,869.50	69,069.76	0.25
		Base	99.935995	4,996,799.74	101.317390	5,065,869.50	69,069.76	0.25
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
	15,000,000.000	Local	99.976439	14,996,465.83	101.566818	15,235,022.70	238,556.87	0.76
		Base	99.976439	14,996,465.83	101.566818	15,235,022.70	238,556.87	0.76
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.697188	4,984,859.41	145.364872	7,268,243.60	2,283,384.19	0.36
		Base	99.697188	4,984,859.41	145.364872	7,268,243.60	2,283,384.19	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
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	105.414124	5,270,706.22	119.277344	5,963,867.20	693,160.98	0.30
		Base	105.414124	5,270,706.22	119.277344	5,963,867.20	693,160.98	0.30
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	122.297378	6,114,868.91	132.382812	6,619,140.60	504,271.69	0.33
		Base	122.297378	6,114,868.91	132.382812	6,619,140.60	504,271.69	0.33
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	119.042611	14,880,326.39	134.160156	16,770,019.50	1,889,693.11	0.83
		Base	119.042611	14,880,326.39	134.160156	16,770,019.50	1,889,693.11	0.83
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	113.753822	14,219,227.78	132.019531	16,502,441.38	2,283,213.60	0.82
		Base	113.753822	14,219,227.78	132.019531	16,502,441.38	2,283,213.60	0.82
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	124.567315	24,913,463.05	139.226562	27,845,312.40	2,931,849.35	1.39
		Base	124.567315	24,913,463.05	139.226562	27,845,312.40	2,931,849.35	1.39
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	126.994514	15,874,314.23	139.101562	17,387,695.25	1,513,381.02	0.87
		Base	126.994514	15,874,314.23	139.101562	17,387,695.25	1,513,381.02	0.87
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	117.388817	17,608,322.58	142.179688	21,326,953.20	3,718,630.62	1.06
		Base	117.388817	17,608,322.58	142.179688	21,326,953.20	3,718,630.62	1.06
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	128.263787	19,239,568.12	141.726562	21,258,984.30	2,019,416.18	1.06
		Base	128.263787	19,239,568.12	141.726562	21,258,984.30	2,019,416.18	1.06
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	122.916956	27,656,315.19	140.183594	31,541,308.65	3,884,993.46	1.57
		Base	122.916956	27,656,315.19	140.183594	31,541,308.65	3,884,993.46	1.57
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	122.297169	21,402,004.65	139.261719	24,370,800.83	2,968,796.18	1.21
		Base	122.297169	21,402,004.65	139.261719	24,370,800.83	2,968,796.18	1.21

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912810FG8	US TREASURY N/B 02/29 5.25				5.250000	15 Feb 2029		
	10,000,000.000	Local	120.916318	12,091,631.81	140.273438	14,027,343.80	1,935,711.99	0.70
		Base	120.916318	12,091,631.81	140.273438	14,027,343.80	1,935,711.99	0.70
912810FJ2	US TREASURY N/B 08/29 6.125				6.125000	15 Aug 2029		
	5,000,000.000	Local	130.209557	6,510,477.86	150.437500	7,521,875.00	1,011,397.14	0.37
		Base	130.209557	6,510,477.86	150.437500	7,521,875.00	1,011,397.14	0.37
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.899722	5,044,986.09	104.410156	5,220,507.80	175,521.71	0.26
		Base	100.899722	5,044,986.09	104.410156	5,220,507.80	175,521.71	0.26
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.428396	5,171,419.82	112.710938	5,635,546.90	464,127.08	0.28
		Base	103.428396	5,171,419.82	112.710938	5,635,546.90	464,127.08	0.28
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	102.139486	5,106,974.31	106.722656	5,336,132.80	229,158.49	0.27
		Base	102.139486	5,106,974.31	106.722656	5,336,132.80	229,158.49	0.27
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
	5,000,000.000	Local	104.927330	5,246,366.49	117.433594	5,871,679.70	625,313.21	0.29
		Base	104.927330	5,246,366.49	117.433594	5,871,679.70	625,313.21	0.29
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	102.331808	2,558,295.21	108.578125	2,714,453.13	156,157.92	0.14
		Base	102.331808	2,558,295.21	108.578125	2,714,453.13	156,157.92	0.14
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.822917	4,991,145.85	103.238281	5,161,914.05	170,768.20	0.26
		Base	99.822917	4,991,145.85	103.238281	5,161,914.05	170,768.20	0.26
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.578324	4,978,916.19	103.523438	5,176,171.90	197,255.71	0.26
		Base	99.578324	4,978,916.19	103.523438	5,176,171.90	197,255.71	0.26
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	96.698151	9,669,815.06	109.691406	10,969,140.60	1,299,325.54	0.55
		Base	96.698151	9,669,815.06	109.691406	10,969,140.60	1,299,325.54	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.876519	9,987,651.85	111.691406	11,169,140.60	1,181,488.75	0.56
		Base		99.876519	9,987,651.85	111.691406	11,169,140.60	1,181,488.75	0.56
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
		Local	5,000,000.000	97.783190	4,889,159.50	109.261719	5,463,085.95	573,926.45	0.27
		Base		97.783190	4,889,159.50	109.261719	5,463,085.95	573,926.45	0.27
912828Z29	US TREASURY N/B 01/23 1.5					1.500000	15 Jan 2023		
		Local	5,000,000.000	100.869513	5,043,475.67	103.406250	5,170,312.50	126,836.83	0.26
		Base		100.869513	5,043,475.67	103.406250	5,170,312.50	126,836.83	0.26
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	5,000,000.000	99.985024	4,999,251.21	102.194270	5,109,713.50	110,462.29	0.25
Original Face:		Base	5,000,000.000	99.985024	4,999,251.21	102.194270	5,109,713.50	110,462.29	0.25
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	131,639.820	99.994386	131,632.43	100.066650	131,727.56	95.13	0.01
Original Face:		Base	5,000,000.000	99.994386	131,632.43	100.066650	131,727.56	95.13	0.01
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.980448	7,998,435.87	99.724020	7,977,921.60	-20,514.27	0.40
Original Face:		Base	8,000,000.000	99.980448	7,998,435.87	99.724020	7,977,921.60	-20,514.27	0.40
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
		Local	8,006,846.780	98.682418	7,901,349.98	100.793450	8,070,377.11	169,027.13	0.40
Original Face:		Base	8,941,000.000	98.682418	7,901,349.98	100.793450	8,070,377.11	169,027.13	0.40
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					0.978250	20 Sep 2022		
		Local	9,402,962.840	100.000000	9,402,962.84	99.996700	9,402,652.54	-310.30	0.47
Original Face:		Base	10,500,000.000	100.000000	9,402,962.84	99.996700	9,402,652.54	-310.30	0.47
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	9,135,237.950	106.780784	9,754,678.72	104.329450	9,530,743.51	-223,935.21	0.47
Original Face:		Base	9,250,000.000	106.780784	9,754,678.72	104.329450	9,530,743.51	-223,935.21	0.47
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
		Local	395,837.590	102.322349	405,030.32	101.328750	401,097.28	-3,933.04	0.02
Original Face:		Base	5,000,000.000	102.322349	405,030.32	101.328750	401,097.28	-3,933.04	0.02

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931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.935235	4,996,761.76	128.986485	6,449,324.25	1,452,562.49	0.32
		Base	99.935235	4,996,761.76	128.986485	6,449,324.25	1,452,562.49	0.32
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.957139	4,997,856.93	103.613563	5,180,678.15	182,821.22	0.26
		Base	99.957139	4,997,856.93	103.613563	5,180,678.15	182,821.22	0.26
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	103.675775	5,183,788.75	183,788.75	0.26
		Base	100.000000	5,000,000.00	103.675775	5,183,788.75	183,788.75	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	10,000,000.000	Local	99.996133	9,999,613.30	101.081661	10,108,166.10	108,552.80	0.50
		Base	99.996133	9,999,613.30	101.081661	10,108,166.10	108,552.80	0.50
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				2.593750	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.275115	15,041,267.25	41,267.25	0.75
		Base	100.000000	15,000,000.00	100.275115	15,041,267.25	41,267.25	0.75
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.016380	26 Jul 2021		
	5,000,000.000	Local	100.818887	5,040,944.36	99.894647	4,994,732.35	-46,212.01	0.25
		Base	100.818887	5,040,944.36	99.894647	4,994,732.35	-46,212.01	0.25
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.257630	27 May 2022		
	5,000,000.000	Local	100.139010	5,006,950.50	99.068229	4,953,411.45	-53,539.05	0.25
		Base	100.139010	5,006,950.50	99.068229	4,953,411.45	-53,539.05	0.25
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4				3.540000	15 May 2048		
	5,000,000.000	Local	103.348608	5,167,430.41	105.256740	5,262,837.00	95,406.59	0.26
Original Face:	5,000,000.000	Base	103.348608	5,167,430.41	105.256740	5,262,837.00	95,406.59	0.26
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.765946	6,983,616.24	104.848383	7,339,386.81	355,770.57	0.37
		Base	99.765946	6,983,616.24	104.848383	7,339,386.81	355,770.57	0.37
US DOLLAR Total								
	1,804,573,871.140	Local		1,869,461,308.48		1,974,807,642.46	105,346,333.98	98.25
Original Face:	2,016,465,324.000	Base		1,869,461,308.48		1,974,807,642.46	105,346,333.98	98.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		1,804,573,871.140	Base		1,869,461,308.48		1,974,807,642.46	105,346,333.98	98.25
	Original Face:	2,016,465,324.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,830,034,575.270	Base		1,894,893,383.53		2,000,241,761.41	105,348,377.88	100.00
	Original Face:	2,016,465,324.000							

& 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								
			24,343.780	1.000000	24,343.78	1.000000	24,343.78	0.00	0.01
		Base		1.000000	24,343.78	1.000000	24,343.78	0.00	0.01
US DOLLAR Total									
			24,343.780		24,343.78		24,343.78	0.00	0.01
		Base			24,343.78		24,343.78	0.00	0.01
CASH Total									
			24,343.780		24,343.78		24,343.78	0.00	0.01
		Base							
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DE10	APPLE INC					1.150000	01 May 2020		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
			3,000,000.000	99.960477	2,998,814.32	99.907000	2,997,210.00	-1,604.32	0.76
		Base		99.960477	2,998,814.32	99.907000	2,997,210.00	-1,604.32	0.76
19121AP13	COCA-COLA COMPANY					1.070000	01 Feb 2021		
			5,000,000.000	99.179667	4,958,983.33	99.655000	4,982,750.00	23,766.67	1.27
		Base		99.179667	4,958,983.33	99.655000	4,982,750.00	23,766.67	1.27
2284K0H32	CROWN POINT CAP CO.					1.880000	03 Aug 2020		
			5,000,000.000	99.509111	4,975,455.56	99.886939	4,994,346.95	18,891.39	1.27
		Base		99.509111	4,975,455.56	99.886939	4,994,346.95	18,891.39	1.27
2284K2CK5	CROWN POINT CAP CO.					1.254500	01 Jun 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27

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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
2546R2HX7	WALT DISNEY CO					1.660000	31 Aug 2020		
		Local	3,000,000.000	99.437444	2,983,123.33	99.593333	2,987,799.99	4,676.66	0.76
		Base		99.437444	2,983,123.33	99.593333	2,987,799.99	4,676.66	0.76
30601YF42	FAIRWAY FINANCE CORP					1.161630	06 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
45856WE62	INTERCONTINENTAL EXCHANGE					1.720000	06 May 2020		
		Local	4,000,000.000	99.976111	3,999,044.44	99.976111	3,999,044.44	0.00	1.02
		Base		99.976111	3,999,044.44	99.976111	3,999,044.44	0.00	1.02
45856WEK1	INTERCONTINENTAL EXCHANGE					1.720000	19 May 2020		
		Local	1,000,000.000	99.914000	999,140.00	99.914000	999,140.00	0.00	0.25
		Base		99.914000	999,140.00	99.914000	999,140.00	0.00	0.25
45856WEV7	INTERCONTINENTAL EXCHANGE					1.150000	29 May 2020		
		Local	1,000,000.000	99.910556	999,105.56	99.910556	999,105.56	0.00	0.25
		Base		99.910556	999,105.56	99.910556	999,105.56	0.00	0.25
58934AE10	MERCK & CO. INC					1.900000	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
59157TE17	METLIFE SHORT TERM FDG					1.900000	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
59157TH30	METLIFE SHORT TERM FDG					1.050000	03 Aug 2020		
		Local	2,000,000.000	99.725833	1,994,516.66	99.725833	1,994,516.66	0.00	0.51
		Base		99.725833	1,994,516.66	99.725833	1,994,516.66	0.00	0.51
8225X2F17	SHELL INTNL FNC B.V					1.950000	01 Jun 2020		
		Local	1,790,000.000	99.832083	1,786,994.29	99.832083	1,786,994.29	0.00	0.45
		Base		99.832083	1,786,994.29	99.832083	1,786,994.29	0.00	0.45
91058TEV4	UNITED HEALTHCARE CO					1.300000	29 May 2020		
		Local	5,000,000.000	99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.27
		Base		99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.27

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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
92646KE16	VICTORY RECEIVABLES				1.250000	01 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
92646KG14	VICTORY RECEIVABLES				1.250000	01 Jul 2020		
	3,000,000.000	Local	99.788195	2,993,645.84	99.788195	2,993,645.84	0.00	0.76
		Base	99.788195	2,993,645.84	99.788195	2,993,645.84	0.00	0.76
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.54
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.54
979QHR003	SOUTH STREET REPO				0.100000	01 May 2020		
	2,001,466.120	Local	100.000000	2,001,466.12	100.000000	2,001,466.12	0.00	0.51
		Base	100.000000	2,001,466.12	100.000000	2,001,466.12	0.00	0.51
US DOLLAR Total								
	77,791,466.120	Local		77,685,233.89		77,730,964.29	45,730.40	19.75
		Base		77,685,233.89		77,730,964.29	45,730.40	19.75
CASH EQUIVALENT Total								
	77,791,466.120	Base		77,685,233.89		77,730,964.29	45,730.40	19.75
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.51
		Base	100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.51
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.917993	3,996,719.71	102.453304	4,098,132.16	101,412.45	1.04
		Base	99.917993	3,996,719.71	102.453304	4,098,132.16	101,412.45	1.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.726644	4,986,332.18	102.880227	5,144,011.35	157,679.17	1.31
		Base	99.726644	4,986,332.18	102.880227	5,144,011.35	157,679.17	1.31
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.134000	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.205520	3,968,220.80	-31,779.20	1.01
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.205520	3,968,220.80	-31,779.20	1.01
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				1.923130	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.188470	4,959,423.50	-40,576.50	1.26
		Base	100.000000	5,000,000.00	99.188470	4,959,423.50	-40,576.50	1.26
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.003750	06 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.998480	4,999,924.00	-76.00	1.27
		Base	100.000000	5,000,000.00	99.998480	4,999,924.00	-76.00	1.27
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				2.080880	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	99.575877	6,970,311.39	-29,688.61	1.77
		Base	100.000000	7,000,000.00	99.575877	6,970,311.39	-29,688.61	1.77
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.801579	1,996,031.58	103.687109	2,073,742.18	77,710.60	0.53
		Base	99.801579	1,996,031.58	103.687109	2,073,742.18	77,710.60	0.53
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	97,519.590	Local	99.996944	97,516.61	100.000000	97,519.59	2.98	0.02
Original Face:	4,000,000.000	Base	99.996944	97,516.61	100.000000	97,519.59	2.98	0.02
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	99.437092	1,988,741.84	-11,258.16	0.51
		Base	100.000000	2,000,000.00	99.437092	1,988,741.84	-11,258.16	0.51
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	99.045000	1,980,900.00	-19,100.00	0.50
		Base	100.000000	2,000,000.00	99.045000	1,980,900.00	-19,100.00	0.50
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
	5,810,000.000	Local	100.078006	5,814,532.15	100.680666	5,849,546.69	35,014.54	1.49
		Base	100.078006	5,814,532.15	100.680666	5,849,546.69	35,014.54	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
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.930159	3,668,430.86	105.172384	3,748,343.77	79,912.91	0.95
		Base	102.930159	3,668,430.86	105.172384	3,748,343.77	79,912.91	0.95
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
	3,000,000.000	Local	99.999630	2,999,988.91	100.172000	3,005,160.00	5,171.09	0.76
		Base	99.999630	2,999,988.91	100.172000	3,005,160.00	5,171.09	0.76
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR				1.180500	15 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.005427	5,000,271.35	271.35	1.27
		Base	100.000000	5,000,000.00	100.005427	5,000,271.35	271.35	1.27
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.974833	2,999,244.99	-755.01	0.76
		Base	100.000000	3,000,000.00	99.974833	2,999,244.99	-755.01	0.76
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR				1.533750	04 Jun 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.451959	1,989,039.18	-10,960.82	0.51
		Base	100.000000	2,000,000.00	99.451959	1,989,039.18	-10,960.82	0.51
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.843199	2,995,295.98	102.816127	3,084,483.81	89,187.83	0.78
		Base	99.843199	2,995,295.98	102.816127	3,084,483.81	89,187.83	0.78
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.974474	2,999,234.21	101.354334	3,040,630.02	41,395.81	0.77
		Base	99.974474	2,999,234.21	101.354334	3,040,630.02	41,395.81	0.77
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.843914	4,992,195.71	102.276999	5,113,849.95	121,654.24	1.30
		Base	99.843914	4,992,195.71	102.276999	5,113,849.95	121,654.24	1.30
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.943487	1,998,869.74	100.815000	2,016,300.00	17,430.26	0.51
		Base	99.943487	1,998,869.74	100.815000	2,016,300.00	17,430.26	0.51
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	1,000,000.000	Local	99.559554	995,595.54	104.111553	1,041,115.53	45,519.99	0.26
		Base	99.559554	995,595.54	104.111553	1,041,115.53	45,519.99	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
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
	1,000,000.000	Local	99.984051	999,840.51	100.287250	1,002,872.50	3,031.99	0.25
Original Face:	1,000,000.000	Base	99.984051	999,840.51	100.287250	1,002,872.50	3,031.99	0.25
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				1.484000	17 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.977770	1,999,555.40	-444.60	0.51
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	99.977770	1,999,555.40	-444.60	0.51
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				1.460500	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.499905	2,984,997.15	-15,002.85	0.76
		Base	100.000000	3,000,000.00	99.499905	2,984,997.15	-15,002.85	0.76
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
	903,685.500	Local	99.999509	903,681.06	100.361790	906,954.94	3,273.88	0.23
Original Face:	3,000,000.000	Base	99.999509	903,681.06	100.361790	906,954.94	3,273.88	0.23
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,370,000.000	Local	100.095864	2,372,271.97	101.368386	2,402,430.75	30,158.78	0.61
		Base	100.095864	2,372,271.97	101.368386	2,402,430.75	30,158.78	0.61
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.264620	2,005,292.40	5,292.40	0.51
		Base	100.000000	2,000,000.00	100.264620	2,005,292.40	5,292.40	0.51
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	100.591870	2,167,754.80	12,754.80	0.55
		Base	100.000000	2,155,000.00	100.591870	2,167,754.80	12,754.80	0.55
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.646278	4,982,313.92	101.374477	5,068,723.85	86,409.93	1.29
		Base	99.646278	4,982,313.92	101.374477	5,068,723.85	86,409.93	1.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020		
	2,000,000.000	Local	99.996771	1,999,935.42	100.043163	2,000,863.26	927.84	0.51
		Base	99.996771	1,999,935.42	100.043163	2,000,863.26	927.84	0.51
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023		
	123,051.550	Local	100.123013	123,202.92	100.024650	123,081.88	-121.04	0.03
Original Face:	3,000,000.000	Base	100.123013	123,202.92	100.024650	123,081.88	-121.04	0.03

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	102.678702	5,133,935.10	133,935.10	1.30
		Base		100.000000	5,000,000.00	102.678702	5,133,935.10	133,935.10	1.30
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
		Local	2,608,216.070	100.000000	2,608,216.07	102.844360	2,682,403.12	74,187.05	0.68
Original Face:		Base	5,126,000.000	100.000000	2,608,216.07	102.844360	2,682,403.12	74,187.05	0.68
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	606,802.930	103.305637	626,861.63	110.948706	673,240.00	46,378.37	0.17
Original Face:		Base	2,090,000.000	103.305637	626,861.63	110.948706	673,240.00	46,378.37	0.17
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	1,788.090	100.629163	1,799.34	106.374254	1,902.07	102.73	0.00
Original Face:		Base	250,000.000	100.629163	1,799.34	106.374254	1,902.07	102.73	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	25,826.910	100.077400	25,846.90	106.887296	27,605.69	1,758.79	0.01
Original Face:		Base	1,000,000.000	100.077400	25,846.90	106.887296	27,605.69	1,758.79	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	29,424.540	100.449897	29,556.92	106.889055	31,451.61	1,894.69	0.01
Original Face:		Base	2,206,300.000	100.449897	29,556.92	106.889055	31,451.61	1,894.69	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	553,749.550	101.169903	560,227.88	105.662966	585,108.20	24,880.32	0.15
Original Face:		Base	5,000,000.000	101.169903	560,227.88	105.662966	585,108.20	24,880.32	0.15
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,550,668.900	101.756655	1,577,908.80	104.703701	1,623,607.73	45,698.93	0.41
Original Face:		Base	5,000,000.000	101.756655	1,577,908.80	104.703701	1,623,607.73	45,698.93	0.41
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	23,287.700	100.786767	23,470.92	106.474989	24,795.58	1,324.66	0.01
Original Face:		Base	1,000,000.000	100.786767	23,470.92	106.474989	24,795.58	1,324.66	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	274,375.140	101.018019	277,168.33	105.725055	290,083.27	12,914.94	0.07
Original Face:		Base	6,000,000.000	101.018019	277,168.33	105.725055	290,083.27	12,914.94	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
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	268,856.700	Local	101.344471	272,471.40	105.568227	283,827.25	11,355.85	0.07
Original Face:	5,000,000.000	Base	101.344471	272,471.40	105.568227	283,827.25	11,355.85	0.07
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,640,432.750	Local	103.655548	1,700,399.55	107.959040	1,770,995.45	70,595.90	0.45
Original Face:	5,000,000.000	Base	103.655548	1,700,399.55	107.959040	1,770,995.45	70,595.90	0.45
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	1,016,042.160	Local	103.539382	1,052,003.77	109.453315	1,112,091.83	60,088.06	0.28
Original Face:	5,700,000.000	Base	103.539382	1,052,003.77	109.453315	1,112,091.83	60,088.06	0.28
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	469,406.240	Local	103.293169	484,864.58	110.964009	520,871.98	36,007.40	0.13
Original Face:	2,000,000.000	Base	103.293169	484,864.58	110.964009	520,871.98	36,007.40	0.13
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77				1.770000	28 Aug 2024		
	3,000,000.000	Local	100.168640	3,005,059.20	100.276693	3,008,300.79	3,241.59	0.76
		Base	100.168640	3,005,059.20	100.276693	3,008,300.79	3,241.59	0.76
3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5				1.500000	05 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.037191	5,001,859.55	1,859.55	1.27
		Base	100.000000	5,000,000.00	100.037191	5,001,859.55	1,859.55	1.27
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
	3,000,000.000	Local	100.021041	3,000,631.23	100.232997	3,006,989.91	6,358.68	0.76
		Base	100.021041	3,000,631.23	100.232997	3,006,989.91	6,358.68	0.76
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.959270	1,999,185.40	103.984096	2,079,681.92	80,496.52	0.53
		Base	99.959270	1,999,185.40	103.984096	2,079,681.92	80,496.52	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	1,899,781.300	Local	101.915634	1,936,174.16	102.926640	1,955,381.06	19,206.90	0.50
Original Face:	5,300,000.000	Base	101.915634	1,936,174.16	102.926640	1,955,381.06	19,206.90	0.50
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,925,243.900	Local	102.921909	3,010,716.87	107.048690	3,131,435.27	120,718.40	0.80
Original Face:	3,000,000.000	Base	102.921909	3,010,716.87	107.048690	3,131,435.27	120,718.40	0.80

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3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	2,696,214.090	Local	99.805598	2,690,972.60	102.436220	2,761,899.80	70,927.20	0.70
Original Face:	8,190,000.000	Base	99.805598	2,690,972.60	102.436220	2,761,899.80	70,927.20	0.70
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	708,651.410	Local	104.707213	742,009.14	105.352760	746,583.82	4,574.68	0.19
Original Face:	1,212,000.000	Base	104.707213	742,009.14	105.352760	746,583.82	4,574.68	0.19
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.869801	1,997,396.01	101.119482	2,022,389.64	24,993.63	0.51
		Base	99.869801	1,997,396.01	101.119482	2,022,389.64	24,993.63	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		
	405,889.170	Local	101.143923	410,532.23	105.206180	427,020.49	16,488.26	0.11
Original Face:	1,500,000.000	Base	101.143923	410,532.23	105.206180	427,020.49	16,488.26	0.11
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
	8,205.850	Local	100.164151	8,219.32	101.600984	8,337.22	117.90	0.00
Original Face:	2,500,000.000	Base	100.164151	8,219.32	101.600984	8,337.22	117.90	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	55,952.590	Local	101.440630	56,758.66	111.010483	62,113.24	5,354.58	0.02
Original Face:	983,845.000	Base	101.440630	56,758.66	111.010483	62,113.24	5,354.58	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	21,304.760	Local	100.314625	21,371.79	103.471768	22,044.41	672.62	0.01
Original Face:	1,800,000.000	Base	100.314625	21,371.79	103.471768	22,044.41	672.62	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
	5,488.140	Local	100.685296	5,525.75	105.468838	5,788.28	262.53	0.00
Original Face:	3,350,000.000	Base	100.685296	5,525.75	105.468838	5,788.28	262.53	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	1,223,925.870	Local	103.634871	1,268,414.00	109.308931	1,337,860.28	69,446.28	0.34
Original Face:	5,200,000.000	Base	103.634871	1,268,414.00	109.308931	1,337,860.28	69,446.28	0.34

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	493,611.910	101.272903	499,895.11	105.409674	520,314.71	20,419.60	0.13
	Original Face:	Base	2,680,283.000	101.272903	499,895.11	105.409674	520,314.71	20,419.60	0.13
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	3,706,458.300	101.915089	3,777,440.27	104.680570	3,879,941.68	102,501.41	0.99
	Original Face:	Base	15,000,000.000	101.915089	3,777,440.27	104.680570	3,879,941.68	102,501.41	0.99
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,411,545.200	101.069798	1,426,645.88	104.675506	1,477,542.08	50,896.20	0.38
	Original Face:	Base	4,200,000.000	101.069798	1,426,645.88	104.675506	1,477,542.08	50,896.20	0.38
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	88,024.910	101.610794	89,442.81	105.325174	92,712.39	3,269.58	0.02
	Original Face:	Base	1,500,000.000	101.610794	89,442.81	105.325174	92,712.39	3,269.58	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	126,170.620	100.992719	127,423.14	105.689177	133,348.69	5,925.55	0.03
	Original Face:	Base	3,200,000.000	100.992719	127,423.14	105.689177	133,348.69	5,925.55	0.03
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	125,130.190	102.478283	128,231.27	105.703622	132,267.14	4,035.87	0.03
	Original Face:	Base	765,534.000	102.478283	128,231.27	105.703622	132,267.14	4,035.87	0.03
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,073,046.300	101.911590	1,093,558.55	104.679691	1,123,261.55	29,703.00	0.29
	Original Face:	Base	5,157,070.000	101.911590	1,093,558.55	104.679691	1,123,261.55	29,703.00	0.29
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	144,689.850	101.182253	146,400.45	106.995823	154,812.10	8,411.65	0.04
	Original Face:	Base	5,000,000.000	101.182253	146,400.45	106.995823	154,812.10	8,411.65	0.04
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	260,991.900	101.659239	265,322.38	105.730888	275,949.05	10,626.67	0.07
	Original Face:	Base	5,000,000.000	101.659239	265,322.38	105.730888	275,949.05	10,626.67	0.07
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	356,862.420	103.426407	369,089.98	109.407272	390,433.44	21,343.46	0.10
	Original Face:	Base	2,000,000.000	103.426407	369,089.98	109.407272	390,433.44	21,343.46	0.10

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31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	203,152.250	Local	103.259147	209,773.28	111.113789	225,730.16	15,956.88	0.06
Original Face:	5,000,000.000	Base	103.259147	209,773.28	111.113789	225,730.16	15,956.88	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,996,526.080	Local	106.452136	2,125,344.65	109.777429	2,191,735.00	66,390.35	0.56
Original Face:	14,750,000.000	Base	106.452136	2,125,344.65	109.777429	2,191,735.00	66,390.35	0.56
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	177,822.560	Local	100.945667	179,504.17	105.583112	187,750.59	8,246.42	0.05
Original Face:	2,000,000.000	Base	100.945667	179,504.17	105.583112	187,750.59	8,246.42	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875				2.875000	27 Jul 2020		
	4,000,000.000	Local	100.028171	4,001,126.84	100.244000	4,009,760.00	8,633.16	1.02
		Base	100.028171	4,001,126.84	100.244000	4,009,760.00	8,633.16	1.02
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.247620	5,012,381.00	12,381.00	1.27
		Base	100.000000	5,000,000.00	100.247620	5,012,381.00	12,381.00	1.27
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	2,040,921.960	Local	98.887587	2,018,218.48	100.014850	2,041,225.04	23,006.56	0.52
Original Face:	4,000,000.000	Base	98.887587	2,018,218.48	100.014850	2,041,225.04	23,006.56	0.52
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	394,155.930	Local	99.159056	390,841.30	100.341140	395,500.55	4,659.25	0.10
Original Face:	1,900,000.000	Base	99.159056	390,841.30	100.341140	395,500.55	4,659.25	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	1,770,842.810	Local	99.572886	1,763,279.30	101.571050	1,798,663.64	35,384.34	0.46
Original Face:	3,050,000.000	Base	99.572886	1,763,279.30	101.571050	1,798,663.64	35,384.34	0.46
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	2,606,291.610	Local	99.325164	2,588,703.41	101.151250	2,636,296.54	47,593.13	0.67
Original Face:	3,000,000.000	Base	99.325164	2,588,703.41	101.151250	2,636,296.54	47,593.13	0.67
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
	2,542,326.250	Local	99.869460	2,539,007.51	101.759270	2,587,052.63	48,045.12	0.66
Original Face:	5,000,000.000	Base	99.869460	2,539,007.51	101.759270	2,587,052.63	48,045.12	0.66

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38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	2,050,354.950	Local	102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	0.54
Original Face:	3,000,000.000	Base	102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	0.54
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	851,282.540	Local	100.418385	854,844.18	103.042969	877,186.80	22,342.62	0.22
Original Face:	1,000,000.000	Base	100.418385	854,844.18	103.042969	877,186.80	22,342.62	0.22
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	103.041757	3,091,252.71	91,252.71	0.79
		Base	100.000000	3,000,000.00	103.041757	3,091,252.71	91,252.71	0.79
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	102.365000	2,047,300.00	47,300.00	0.52
		Base	100.000000	2,000,000.00	102.365000	2,047,300.00	47,300.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				1.884280	06 Aug 2024		
	3,000,000.000	Local	100.082903	3,002,487.08	99.914305	2,997,429.15	-5,057.93	0.76
		Base	100.082903	3,002,487.08	99.914305	2,997,429.15	-5,057.93	0.76
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	102.461000	5,123,050.00	123,050.00	1.30
		Base	100.000000	5,000,000.00	102.461000	5,123,050.00	123,050.00	1.30
45905U6T6	INTL BK RECON + DEVELOP SR UNSECURED 07/24 2.2				2.200000	01 Jul 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.281130	2,005,622.60	5,622.60	0.51
		Base	100.000000	2,000,000.00	100.281130	2,005,622.60	5,622.60	0.51
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	98.780027	2,963,400.80	103.514742	3,105,442.26	142,041.46	0.79
		Base	98.780027	2,963,400.80	103.514742	3,105,442.26	142,041.46	0.79
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	101.311919	5,065,595.95	65,595.95	1.29
		Base	100.000000	5,000,000.00	101.311919	5,065,595.95	65,595.95	1.29
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.176402	2,975,292.06	-24,707.94	0.76
		Base	100.000000	3,000,000.00	99.176402	2,975,292.06	-24,707.94	0.76

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	95.140640	2,854,219.20	-145,780.80	0.73
		Base		100.000000	3,000,000.00	95.140640	2,854,219.20	-145,780.80	0.73
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.957455	2,998,723.64	100.060883	3,001,826.49	3,102.85	0.76
		Base		99.957455	2,998,723.64	100.060883	3,001,826.49	3,102.85	0.76
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
		Local	2,000,000.000	99.991723	1,999,834.45	100.205363	2,004,107.26	4,272.81	0.51
		Base		99.991723	1,999,834.45	100.205363	2,004,107.26	4,272.81	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					1.261380	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	99.319359	6,952,355.13	-47,644.87	1.77
		Base		100.000000	7,000,000.00	99.319359	6,952,355.13	-47,644.87	1.77
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	971,225.110	99.995715	971,183.49	100.127320	972,461.67	1,278.18	0.25
Original Face:		Base	1,000,000.000	99.995715	971,183.49	100.127320	972,461.67	1,278.18	0.25
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
		Local	3,000,000.000	99.961276	2,998,838.29	101.420090	3,042,602.70	43,764.41	0.77
		Base		99.961276	2,998,838.29	101.420090	3,042,602.70	43,764.41	0.77
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	3,000,000.000	99.803878	2,994,116.34	100.514089	3,015,422.67	21,306.33	0.77
		Base		99.803878	2,994,116.34	100.514089	3,015,422.67	21,306.33	0.77
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
		Local	5,000,000.000	99.660650	4,983,032.48	101.763652	5,088,182.60	105,150.12	1.29
		Base		99.660650	4,983,032.48	101.763652	5,088,182.60	105,150.12	1.29
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	2,000,000.000	100.046492	2,000,929.84	100.644485	2,012,889.70	11,959.86	0.51
		Base		100.046492	2,000,929.84	100.644485	2,012,889.70	11,959.86	0.51
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.950000	15 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45				2.450000	05 Nov 2020		
	3,790,000.000	Local	99.978251	3,789,175.71	100.672355	3,815,482.25	26,306.54	0.97
		Base	99.978251	3,789,175.71	100.672355	3,815,482.25	26,306.54	0.97
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR				2.052880	19 May 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.004856	2,000,097.12	97.12	0.51
		Base	100.000000	2,000,000.00	100.004856	2,000,097.12	97.12	0.51
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				1.296000	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.984965	4,899,248.25	-100,751.75	1.25
		Base	100.000000	5,000,000.00	97.984965	4,899,248.25	-100,751.75	1.25
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	102.194000	2,043,880.00	43,880.00	0.52
		Base	100.000000	2,000,000.00	102.194000	2,043,880.00	43,880.00	0.52
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	101.572987	3,514,425.35	54,425.35	0.89
		Base	100.000000	3,460,000.00	101.572987	3,514,425.35	54,425.35	0.89
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	101.771000	3,053,130.00	53,130.00	0.78
		Base	100.000000	3,000,000.00	101.771000	3,053,130.00	53,130.00	0.78
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.982105	2,999,463.16	104.379651	3,131,389.53	131,926.37	0.80
		Base	99.982105	2,999,463.16	104.379651	3,131,389.53	131,926.37	0.80
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A				2.210000	15 May 2024		
	500,000.000	Local	99.998022	499,990.11	100.020540	500,102.70	112.59	0.13
Original Face:	500,000.000	Base	99.998022	499,990.11	100.020540	500,102.70	112.59	0.13
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				2.750000	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.205191	3,006,155.73	6,155.73	0.76
		Base	100.000000	3,000,000.00	100.205191	3,006,155.73	6,155.73	0.76
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	102.942960	3,088,288.80	88,288.80	0.78
		Base	100.000000	3,000,000.00	102.942960	3,088,288.80	88,288.80	0.78

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	3,000,000.000	99.993547	2,999,806.42	100.525655	3,015,769.65	15,963.23	0.77
Original Face:		Base	3,000,000.000	99.993547	2,999,806.42	100.525655	3,015,769.65	15,963.23	0.77
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.959131	1,999,182.61	102.509503	2,050,190.06	51,007.45	0.52
		Base		99.959131	1,999,182.61	102.509503	2,050,190.06	51,007.45	0.52
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					1.832250	13 Aug 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	98.682324	986,823.24	-13,176.76	0.25
		Base		100.000000	1,000,000.00	98.682324	986,823.24	-13,176.76	0.25
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.935860	4,996,793.02	100.820499	5,041,024.95	44,231.93	1.28
		Base		99.935860	4,996,793.02	100.820499	5,041,024.95	44,231.93	1.28
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.800069	2,994,002.07	99.578120	2,987,343.60	-6,658.47	0.76
		Base		99.800069	2,994,002.07	99.578120	2,987,343.60	-6,658.47	0.76
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.877122	998,771.22	100.821809	1,008,218.09	9,446.87	0.26
		Base		99.877122	998,771.22	100.821809	1,008,218.09	9,446.87	0.26
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.251265	2,005,025.29	104.471113	2,089,422.26	84,396.97	0.53
		Base		100.251265	2,005,025.29	104.471113	2,089,422.26	84,396.97	0.53
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					1.398880	09 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.443650	4,922,182.50	-77,817.50	1.25
		Base		100.000000	5,000,000.00	98.443650	4,922,182.50	-77,817.50	1.25
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.916850	4,995,842.50	104.215544	5,210,777.20	214,934.70	1.32
		Base		99.916850	4,995,842.50	104.215544	5,210,777.20	214,934.70	1.32
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
		Local	2,000,000.000	99.927097	1,998,541.94	99.948465	1,998,969.30	427.36	0.51
		Base		99.927097	1,998,541.94	99.948465	1,998,969.30	427.36	0.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
		Local	2,000,000.000	99.912303	1,998,246.06	100.414051	2,008,281.02	10,034.96	0.51
		Base		99.912303	1,998,246.06	100.414051	2,008,281.02	10,034.96	0.51
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	1,000,000.000	99.958791	999,587.91	100.835938	1,008,359.38	8,771.47	0.26
		Base		99.958791	999,587.91	100.835938	1,008,359.38	8,771.47	0.26
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	2,000,000.000	100.586397	2,011,727.94	101.765625	2,035,312.50	23,584.56	0.52
		Base		100.586397	2,011,727.94	101.765625	2,035,312.50	23,584.56	0.52
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
		Local	2,000,000.000	99.959797	1,999,195.94	100.251242	2,005,024.84	5,828.90	0.51
		Base		99.959797	1,999,195.94	100.251242	2,005,024.84	5,828.90	0.51
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	2,000,000.000	99.979725	1,999,594.50	102.427242	2,048,544.84	48,950.34	0.52
		Base		99.979725	1,999,594.50	102.427242	2,048,544.84	48,950.34	0.52
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.978801	2,999,364.04	105.292881	3,158,786.43	159,422.39	0.80
		Base		99.978801	2,999,364.04	105.292881	3,158,786.43	159,422.39	0.80
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,000,000.000	99.985024	1,999,700.48	102.194270	2,043,885.40	44,184.92	0.52
Original Face:		Base	2,000,000.000	99.985024	1,999,700.48	102.194270	2,043,885.40	44,184.92	0.52
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	2,000,000.000	99.988956	1,999,779.11	100.612990	2,012,259.80	12,480.69	0.51
Original Face:		Base	2,000,000.000	99.988956	1,999,779.11	100.612990	2,012,259.80	12,480.69	0.51
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	1,000,000.000	99.998977	999,989.77	102.001960	1,020,019.60	20,029.83	0.26
Original Face:		Base	1,000,000.000	99.998977	999,989.77	102.001960	1,020,019.60	20,029.83	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	99.901977	1,998,039.54	107.463042	2,149,260.84	151,221.30	0.55
		Base	99.901977	1,998,039.54	107.463042	2,149,260.84	151,221.30	0.55
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	3,000,000.000	Local	99.996133	2,999,883.98	101.081661	3,032,449.83	32,565.85	0.77
		Base	99.996133	2,999,883.98	101.081661	3,032,449.83	32,565.85	0.77
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.388239	993,882.39	100.880508	1,008,805.08	14,922.69	0.26
		Base	99.388239	993,882.39	100.880508	1,008,805.08	14,922.69	0.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.660880	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	0.76
		Base	100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	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	100.309642	3,009,289.26	9,289.26	0.76
		Base	100.000000	3,000,000.00	100.309642	3,009,289.26	9,289.26	0.76
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.929658	1,998,593.16	102.905147	2,058,102.94	59,509.78	0.52
		Base	99.929658	1,998,593.16	102.905147	2,058,102.94	59,509.78	0.52
US DOLLAR Total								
	311,184,225.060	Local		311,828,148.03		315,755,878.58	3,927,730.55	80.24
Original Face:	196,111,032.000	Base		311,828,148.03		315,755,878.58	3,927,730.55	80.24
FIXED INCOME Total								
	311,184,225.060	Base		311,828,148.03		315,755,878.58	3,927,730.55	80.24
Original Face:	196,111,032.000							

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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									
		389,000,034.960	Base		389,537,725.70		393,511,186.65	3,973,460.95	100.00
	Original Face:	196,111,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			358,450.350	1.000000	358,450.35	1.000000	358,450.35	0.00	0.28
		Base		1.000000	358,450.35	1.000000	358,450.35	0.00	0.28
US DOLLAR Total									
			358,450.350		358,450.35		358,450.35	0.00	0.28
		Base			358,450.35		358,450.35	0.00	0.28
CASH Total									
			358,450.350	Base	358,450.35		358,450.35	0.00	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.020000	01 May 2020		
			1,002,780.560	100.000000	1,002,780.56	100.000000	1,002,780.56	0.00	0.77
		Base		100.000000	1,002,780.56	100.000000	1,002,780.56	0.00	0.77
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 May 2020		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	23.18
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	23.18
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.030000	01 May 2020		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.86
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.86
US DOLLAR Total									
			36,002,780.560		36,002,780.56		36,002,780.56	0.00	27.82
		Base			36,002,780.56		36,002,780.56	0.00	27.82
CASH EQUIVALENT Total									
			36,002,780.560	Base	36,002,780.56		36,002,780.56	0.00	27.82

& 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									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		Local	191,692.860	100.232361	192,138.28	100.710733	193,055.28	917.00	0.15
Original Face:		Base	1,000,000.000	100.232361	192,138.28	100.710733	193,055.28	917.00	0.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	1,008,154.100	103.380924	1,042,239.02	105.614006	1,064,751.93	22,512.91	0.82
Original Face:		Base	5,000,000.000	103.380924	1,042,239.02	105.614006	1,064,751.93	22,512.91	0.82
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	904,878.140	102.609853	928,494.13	103.584634	937,314.71	8,820.58	0.72
Original Face:		Base	4,372,786.000	102.609853	928,494.13	103.584634	937,314.71	8,820.58	0.72
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	1,093,903.250	102.295251	1,119,011.08	104.378431	1,141,799.05	22,787.97	0.88
Original Face:		Base	5,000,000.000	102.295251	1,119,011.08	104.378431	1,141,799.05	22,787.97	0.88
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	593,888.350	103.735349	616,072.15	105.225222	624,920.33	8,848.18	0.48
Original Face:		Base	4,169,641.000	103.735349	616,072.15	105.225222	624,920.33	8,848.18	0.48
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	611,138.320	101.167860	618,275.56	104.983644	641,595.28	23,319.72	0.50
Original Face:		Base	2,000,000.000	101.167860	618,275.56	104.983644	641,595.28	23,319.72	0.50
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	436,451.560	102.486356	447,303.30	104.170276	454,652.79	7,349.49	0.35
Original Face:		Base	2,910,888.000	102.486356	447,303.30	104.170276	454,652.79	7,349.49	0.35
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.250000	20 Sep 2040		
		Local	745,699.780	103.129526	769,036.65	102.961648	767,784.78	-1,251.87	0.59
Original Face:		Base	9,450,000.000	103.129526	769,036.65	102.961648	767,784.78	-1,251.87	0.59
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	631,345.320	101.149274	638,601.21	104.582997	660,279.86	21,678.65	0.51
Original Face:		Base	2,500,000.000	101.149274	638,601.21	104.582997	660,279.86	21,678.65	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	484,221.240	Local	101.097430	489,535.23	102.722370	497,403.53	7,868.30	0.38
Original Face:	1,500,000.000	Base	101.097430	489,535.23	102.722370	497,403.53	7,868.30	0.38
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	781,885.600	Local	105.480276	824,735.09	108.135576	845,496.50	20,761.41	0.65
Original Face:	5,872,458.000	Base	105.480276	824,735.09	108.135576	845,496.50	20,761.41	0.65
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	22,829.670	Local	102.021667	23,291.21	105.910607	24,179.04	887.83	0.02
Original Face:	1,000,000.000	Base	102.021667	23,291.21	105.910607	24,179.04	887.83	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	38,950.410	Local	104.723596	40,790.27	109.935590	42,820.36	2,030.09	0.03
Original Face:	1,000,000.000	Base	104.723596	40,790.27	109.935590	42,820.36	2,030.09	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
	322.350	Local	101.042345	325.71	105.096657	338.78	13.07	0.00
Original Face:	25,000.000	Base	101.042345	325.71	105.096657	338.78	13.07	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	89,187.180	Local	103.264057	92,098.30	111.773060	99,687.24	7,588.94	0.08
Original Face:	2,000,000.000	Base	103.264057	92,098.30	111.773060	99,687.24	7,588.94	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
	2,261.630	Local	100.000000	2,261.63	100.918600	2,282.41	20.78	0.00
Original Face:	410,000.000	Base	100.000000	2,261.63	100.918600	2,282.41	20.78	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.555750	20 Jun 2063		
	181,158.350	Local	100.000000	181,158.35	99.913030	181,000.80	-157.55	0.14
Original Face:	4,967,302.000	Base	100.000000	181,158.35	99.913030	181,000.80	-157.55	0.14
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	412,959.480	Local	101.050592	417,298.00	101.279390	418,242.84	944.84	0.32
Original Face:	2,720,000.000	Base	101.050592	417,298.00	101.279390	418,242.84	944.84	0.32
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	307,445.080	Local	101.523020	312,127.53	101.581040	312,305.91	178.38	0.24
Original Face:	4,000,000.000	Base	101.523020	312,127.53	101.581040	312,305.91	178.38	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,660,417.530	Local	102.096882	1,695,234.52	102.906040	1,708,669.93	13,435.41	1.32
Original Face:	4,400,000.000	Base	102.096882	1,695,234.52	102.906040	1,708,669.93	13,435.41	1.32
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,530,691.470	Local	99.348388	1,520,717.30	100.014850	1,530,918.78	10,201.48	1.18
Original Face:	3,000,000.000	Base	99.348388	1,520,717.30	100.014850	1,530,918.78	10,201.48	1.18
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
	494,692.500	Local	99.742226	493,417.31	99.942650	494,408.79	991.48	0.38
Original Face:	2,000,000.000	Base	99.742226	493,417.31	99.942650	494,408.79	991.48	0.38
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	483,011.260	Local	100.610383	485,959.48	102.910200	497,067.85	11,108.37	0.38
Original Face:	1,000,000.000	Base	100.610383	485,959.48	102.910200	497,067.85	11,108.37	0.38
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
	473,898.620	Local	101.222008	479,689.70	100.781110	477,600.29	-2,089.41	0.37
Original Face:	2,000,000.000	Base	101.222008	479,689.70	100.781110	477,600.29	-2,089.41	0.37
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	451,851.170	Local	101.303569	457,741.36	104.147430	470,591.38	12,850.02	0.36
Original Face:	1,000,000.000	Base	101.303569	457,741.36	104.147430	470,591.38	12,850.02	0.36
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	101.454670	0.01	0.00	0.00
		Base	100.000000	0.01	101.454670	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	641,417.880	Local	100.729097	646,094.44	105.261970	675,169.10	29,074.66	0.52
Original Face:	1,000,000.000	Base	100.729097	646,094.44	105.261970	675,169.10	29,074.66	0.52
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	580,885.540	Local	100.822575	585,663.76	103.940490	603,775.28	18,111.52	0.47
Original Face:	1,000,000.000	Base	100.822575	585,663.76	103.940490	603,775.28	18,111.52	0.47
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	614,052.480	Local	99.889682	613,375.07	101.357570	622,388.67	9,013.60	0.48
Original Face:	1,000,000.000	Base	99.889682	613,375.07	101.357570	622,388.67	9,013.60	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
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	534,214.240	Local	100.309836	535,869.43	100.973630	539,415.51	3,546.08	0.42
Original Face:	1,000,000.000	Base	100.309836	535,869.43	100.973630	539,415.51	3,546.08	0.42
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	598,095.880	Local	100.900586	603,482.25	102.324480	611,998.50	8,516.25	0.47
Original Face:	1,000,000.000	Base	100.900586	603,482.25	102.324480	611,998.50	8,516.25	0.47
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.288010	0.03	-0.06	0.00
		Base	300.000000	0.09	102.288010	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	2,050,354.950	Local	102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	1.64
Original Face:	3,000,000.000	Base	102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	1.64
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,702,565.080	Local	100.352470	1,708,566.11	103.042969	1,754,373.61	45,807.50	1.36
Original Face:	2,000,000.000	Base	100.352470	1,708,566.11	103.042969	1,754,373.61	45,807.50	1.36
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	953,416.900	Local	100.068776	954,072.62	104.600615	997,279.94	43,207.32	0.77
Original Face:	2,000,000.000	Base	100.068776	954,072.62	104.600615	997,279.94	43,207.32	0.77
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
	6,280,000.000	Local	100.235065	6,294,762.10	100.873227	6,334,838.66	40,076.56	4.89
		Base	100.235065	6,294,762.10	100.873227	6,334,838.66	40,076.56	4.89
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	5,000,000.000	Local	105.976438	5,298,821.89	107.205259	5,360,262.95	61,441.06	4.14
		Base	105.976438	5,298,821.89	107.205259	5,360,262.95	61,441.06	4.14
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.950000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.09
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.09
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.950000	15 Sep 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70
Original Face:	3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70

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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
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	2,500,000.000	Local	107.470647	2,686,766.17	107.910920	2,697,773.00	11,006.83	2.08
		Base	107.470647	2,686,766.17	107.910920	2,697,773.00	11,006.83	2.08
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.879757	1,997,595.13	104.744995	2,094,899.90	97,304.77	1.62
		Base	99.879757	1,997,595.13	104.744995	2,094,899.90	97,304.77	1.62
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
	268,952.990	Local	100.860693	271,267.85	101.098780	271,908.19	640.34	0.21
Original Face:	4,000,000.000	Base	100.860693	271,267.85	101.098780	271,908.19	640.34	0.21
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	261,316.780	Local	100.823078	263,467.62	101.827980	266,093.60	2,625.98	0.21
Original Face:	1,000,000.000	Base	100.823078	263,467.62	101.827980	266,093.60	2,625.98	0.21
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020		
	1,000,000.000	Local	100.007898	1,000,078.98	100.107400	1,001,074.00	995.02	0.77
		Base	100.007898	1,000,078.98	100.107400	1,001,074.00	995.02	0.77
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.509829	2,985,294.87	101.572557	3,047,176.71	61,881.84	2.35
		Base	99.509829	2,985,294.87	101.572557	3,047,176.71	61,881.84	2.35
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	102.371700	511,858.50	11,858.50	0.40
		Base	100.000000	500,000.00	102.371700	511,858.50	11,858.50	0.40
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	3,000,000.000	Local	99.927097	2,997,812.90	99.948465	2,998,453.95	641.05	2.32
		Base	99.927097	2,997,812.90	99.948465	2,998,453.95	641.05	2.32
9127964A4	CASH MGMT BILL 09/20 0.00000					29 Sep 2020		
	2,000,000.000	Local	99.942285	1,998,845.69	99.949667	1,998,993.34	147.65	1.54
		Base	99.942285	1,998,845.69	99.949667	1,998,993.34	147.65	1.54
912796WY1	TREASURY BILL 07/20 0.00000					30 Jul 2020		
	2,000,000.000	Local	99.971251	1,999,425.01	99.976250	1,999,525.00	99.99	1.54
		Base	99.971251	1,999,425.01	99.976250	1,999,525.00	99.99	1.54

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9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
	5,000,000.000	Local	99.783317	4,989,165.85	100.882812	5,044,140.60	54,974.75	3.90
		Base	99.783317	4,989,165.85	100.882812	5,044,140.60	54,974.75	3.90
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	2,000,000.000	Local	99.994949	1,999,898.97	100.196620	2,003,932.40	4,033.43	1.55
		Base	99.994949	1,999,898.97	100.196620	2,003,932.40	4,033.43	1.55
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	1,000,000.000	Local	99.958791	999,587.91	100.835938	1,008,359.38	8,771.47	0.78
		Base	99.958791	999,587.91	100.835938	1,008,359.38	8,771.47	0.78
9128286Q8	US TREASURY FRN 04/21 VAR				0.264039	30 Apr 2021		
	2,000,000.000	Local	99.963112	1,999,262.24	100.100021	2,002,000.42	2,738.18	1.55
		Base	99.963112	1,999,262.24	100.100021	2,002,000.42	2,738.18	1.55
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	2,000,000.000	Local	99.986235	1,999,724.69	101.710938	2,034,218.76	34,494.07	1.57
		Base	99.986235	1,999,724.69	101.710938	2,034,218.76	34,494.07	1.57
9128287G9	US TREASURY FRN 07/21 VAR				0.345039	31 Jul 2021		
	2,000,000.000	Local	99.968634	1,999,372.67	100.196089	2,003,921.78	4,549.11	1.55
		Base	99.968634	1,999,372.67	100.196089	2,003,921.78	4,549.11	1.55
912828L32	US TREASURY N/B 08/20 1.375				1.375000	31 Aug 2020		
	5,000,000.000	Local	99.716307	4,985,815.37	100.425781	5,021,289.05	35,473.68	3.88
		Base	99.716307	4,985,815.37	100.425781	5,021,289.05	35,473.68	3.88
912828N48	US TREASURY N/B 12/20 1.75				1.750000	31 Dec 2020		
	2,000,000.000	Local	100.029029	2,000,580.58	101.074219	2,021,484.38	20,903.80	1.56
		Base	100.029029	2,000,580.58	101.074219	2,021,484.38	20,903.80	1.56
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	2,000,000.000	Local	99.698459	1,993,969.17	100.812500	2,016,250.00	22,280.83	1.56
		Base	99.698459	1,993,969.17	100.812500	2,016,250.00	22,280.83	1.56
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
	2,000,000.000	Local	99.588522	1,991,770.43	101.007812	2,020,156.24	28,385.81	1.56
		Base	99.588522	1,991,770.43	101.007812	2,020,156.24	28,385.81	1.56

& 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
912828XE5	US TREASURY N/B 05/20 1.5					1.500000	31 May 2020		
		Local	2,000,000.000	99.987699	1,999,753.97	100.114693	2,002,293.86	2,539.89	1.55
		Base		99.987699	1,999,753.97	100.114693	2,002,293.86	2,539.89	1.55
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	4,000,000.000	100.032997	4,001,319.88	100.395401	4,015,816.04	14,496.16	3.10
		Base		100.032997	4,001,319.88	100.395401	4,015,816.04	14,496.16	3.10
912828YN4	US TREASURY FRN 10/21 VAR					0.425040	31 Oct 2021		
		Local	3,000,000.000	100.029292	3,000,878.77	100.347601	3,010,428.03	9,549.26	2.33
		Base		100.029292	3,000,878.77	100.347601	3,010,428.03	9,549.26	2.33
912828Z45	US TREASURY FRN 01/22 VAR					0.279039	31 Jan 2022		
		Local	2,000,000.000	99.986049	1,999,720.98	100.115716	2,002,314.32	2,593.34	1.55
		Base		99.986049	1,999,720.98	100.115716	2,002,314.32	2,593.34	1.55
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
		Local	66,691.820	102.052726	68,060.82	100.328390	66,910.83	-1,149.99	0.05
Original Face:		Base	2,000,000.000	102.052726	68,060.82	100.328390	66,910.83	-1,149.99	0.05
US DOLLAR Total									
		Local	91,384,899.800		92,167,947.64		93,073,636.19	905,688.55	71.91
Original Face:		Base	98,498,075.000		92,167,947.64		93,073,636.19	905,688.55	71.91
FIXED INCOME Total									
		Base	91,384,899.800		92,167,947.64		93,073,636.19	905,688.55	71.91
Original Face:			98,498,075.000						

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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									
		127,746,130.710	Base		128,529,178.55		129,434,867.10	905,688.55	100.00
	Original Face:	98,498,075.000							

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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									
			22,981.210	Local	1.000000	22,981.21	1.000000	22,981.21	0.00	0.00
				Base	1.000000	22,981.21	1.000000	22,981.21	0.00	0.00
US DOLLAR Total										
			22,981.210	Local		22,981.21		22,981.21	0.00	0.00
				Base		22,981.21		22,981.21	0.00	0.00
CASH Total										
			22,981.210	Base		22,981.21		22,981.21	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.613599	31 Dec 2030		
			36,392,375.660	Local	100.038968	36,406,556.96	100.090000	36,425,128.80	18,571.84	1.69
				Base	100.038968	36,406,556.96	100.090000	36,425,128.80	18,571.84	1.69
US DOLLAR Total										
			36,392,375.660	Local		36,406,556.96		36,425,128.80	18,571.84	1.69
				Base		36,406,556.96		36,425,128.80	18,571.84	1.69
CASH EQUIVALENT Total										
			36,392,375.660	Base		36,406,556.96		36,425,128.80	18,571.84	1.69
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1									
			62,358.000	Local	20.767189	1,295,000.37	37.240000	2,322,211.92	1,027,211.55	0.11
				Base	20.767189	1,295,000.37	37.240000	2,322,211.92	1,027,211.55	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
00130H105	AES CORP COMMON STOCK USD.01							
	56,402.000	Local	19.420357	1,095,346.97	13.250000	747,326.50	-348,020.47	0.03
		Base	19.420357	1,095,346.97	13.250000	747,326.50	-348,020.47	0.03
00206R102	AT+T INC COMMON STOCK USD1.0							
	620,900.000	Local	34.190248	21,228,724.89	30.470000	18,918,823.00	-2,309,901.89	0.88
		Base	34.190248	21,228,724.89	30.470000	18,918,823.00	-2,309,901.89	0.88
002824100	ABBOTT LABORATORIES COMMON STOCK							
	150,180.000	Local	31.785813	4,773,593.37	92.090000	13,830,076.20	9,056,482.83	0.64
		Base	31.785813	4,773,593.37	92.090000	13,830,076.20	9,056,482.83	0.64
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	125,658.000	Local	34.372081	4,319,126.96	82.200000	10,329,087.60	6,009,960.64	0.48
		Base	34.372081	4,319,126.96	82.200000	10,329,087.60	6,009,960.64	0.48
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,836.000	Local	369.492943	1,417,374.93	191.250000	733,635.00	-683,739.93	0.03
		Base	369.492943	1,417,374.93	191.250000	733,635.00	-683,739.93	0.03
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	65,255.000	Local	38.460645	2,509,749.37	63.730000	4,158,701.15	1,648,951.78	0.19
		Base	38.460645	2,509,749.37	63.730000	4,158,701.15	1,648,951.78	0.19
00724F101	ADOBE INC COMMON STOCK USD.0001							
	41,121.000	Local	55.829316	2,295,757.30	353.640000	14,542,030.44	12,246,273.14	0.68
		Base	55.829316	2,295,757.30	353.640000	14,542,030.44	12,246,273.14	0.68
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	5,887.000	Local	156.969626	924,080.19	120.910000	711,797.17	-212,283.02	0.03
		Base	156.969626	924,080.19	120.910000	711,797.17	-212,283.02	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	99,329.000	Local	21.368358	2,122,497.63	52.390000	5,203,846.31	3,081,348.68	0.24
		Base	21.368358	2,122,497.63	52.390000	5,203,846.31	3,081,348.68	0.24
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	26,288.000	Local	33.646271	884,493.18	76.660000	2,015,238.08	1,130,744.90	0.09
		Base	33.646271	884,493.18	76.660000	2,015,238.08	1,130,744.90	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
	18,760.000	Local	84.100110	1,577,718.06	225.580000	4,231,880.80	2,654,162.74	0.20
		Base	84.100110	1,577,718.06	225.580000	4,231,880.80	2,654,162.74	0.20
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
	13,726.000	Local	47.370746	650,210.86	97.710000	1,341,167.46	690,956.60	0.06
		Base	47.370746	650,210.86	97.710000	1,341,167.46	690,956.60	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	10,466.000	Local	63.816673	667,905.30	32.520000	340,354.32	-327,550.98	0.02
		Base	63.816673	667,905.30	32.520000	340,354.32	-327,550.98	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
	9,019.000	Local	82.177602	741,159.79	61.430000	554,037.17	-187,122.62	0.03
		Base	82.177602	741,159.79	61.430000	554,037.17	-187,122.62	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
	10,417.000	Local	121.269725	1,263,266.73	157.090000	1,636,406.53	373,139.80	0.08
		Base	121.269725	1,263,266.73	157.090000	1,636,406.53	373,139.80	0.08
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
	18,802.000	Local	108.703577	2,043,844.65	107.470000	2,020,650.94	-23,193.71	0.09
		Base	108.703577	2,043,844.65	107.470000	2,020,650.94	-23,193.71	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
	6,088.000	Local	154.945076	943,305.62	214.850000	1,308,006.80	364,701.18	0.06
		Base	154.945076	943,305.62	214.850000	1,308,006.80	364,701.18	0.06
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	3,487.000	Local	238.781250	832,630.22	50.070000	174,594.09	-658,036.13	0.01
		Base	238.781250	832,630.22	50.070000	174,594.09	-658,036.13	0.01
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
	20,408.000	Local	41.094210	838,650.63	48.550000	990,808.40	152,157.77	0.05
		Base	41.094210	838,650.63	48.550000	990,808.40	152,157.77	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01							
	27,518.000	Local	42.815025	1,178,183.85	101.720000	2,799,130.96	1,620,947.11	0.13
		Base	42.815025	1,178,183.85	101.720000	2,799,130.96	1,620,947.11	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	25,380.000	395.198046	10,030,126.41	1,348.660000	34,228,990.80	24,198,864.39	1.59
		Base		395.198046	10,030,126.41	1,348.660000	34,228,990.80	24,198,864.39	1.59
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	25,437.000	384.783288	9,787,732.50	1,346.700000	34,256,007.90	24,468,275.40	1.59
		Base		384.783288	9,787,732.50	1,346.700000	34,256,007.90	24,468,275.40	1.59
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	158,779.000	19.953165	3,168,143.65	39.250000	6,232,075.75	3,063,932.10	0.29
		Base		19.953165	3,168,143.65	39.250000	6,232,075.75	3,063,932.10	0.29
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	35,378.000	369.510955	13,072,558.57	2,474.000000	87,525,172.00	74,452,613.43	4.07
		Base		369.510955	13,072,558.57	2,474.000000	87,525,172.00	74,452,613.43	4.07
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	20,908.000	42.802684	894,918.51	72.750000	1,521,057.00	626,138.49	0.07
		Base		42.802684	894,918.51	72.750000	1,521,057.00	626,138.49	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	33,098.000	46.477378	1,538,308.26	12.010000	397,506.98	-1,140,801.28	0.02
		Base		46.477378	1,538,308.26	12.010000	397,506.98	-1,140,801.28	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	41,952.000	41.988044	1,761,482.42	83.110000	3,486,630.72	1,725,148.30	0.16
		Base		41.988044	1,761,482.42	83.110000	3,486,630.72	1,725,148.30	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	56,991.000	47.390733	2,700,845.29	91.250000	5,200,428.75	2,499,583.46	0.24
		Base		47.390733	2,700,845.29	91.250000	5,200,428.75	2,499,583.46	0.24
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	73,941.000	102.519277	7,580,377.89	25.430000	1,880,319.63	-5,700,058.26	0.09
		Base		102.519277	7,580,377.89	25.430000	1,880,319.63	-5,700,058.26	0.09
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	37,625.000	70.458781	2,651,011.62	238.000000	8,954,750.00	6,303,738.38	0.42
		Base		70.458781	2,651,011.62	238.000000	8,954,750.00	6,303,738.38	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	15,362.000	Local	72.554642	1,114,584.41	121.690000	1,869,401.78	754,817.37	0.09
		Base	72.554642	1,114,584.41	121.690000	1,869,401.78	754,817.37	0.09
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	12,773.000	Local	31.158738	397,990.56	89.660000	1,145,227.18	747,236.62	0.05
		Base	31.158738	397,990.56	89.660000	1,145,227.18	747,236.62	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	10,766.000	Local	42.798107	460,764.42	114.940000	1,237,444.04	776,679.62	0.06
		Base	42.798107	460,764.42	114.940000	1,237,444.04	776,679.62	0.06
031100100	AMETEK INC COMMON STOCK USD.01							
	19,428.000	Local	49.469119	961,086.05	83.870000	1,629,426.36	668,340.31	0.08
		Base	49.469119	961,086.05	83.870000	1,629,426.36	668,340.31	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	50,455.000	Local	72.825885	3,674,430.01	239.220000	12,069,845.10	8,395,415.09	0.56
		Base	72.825885	3,674,430.01	239.220000	12,069,845.10	8,395,415.09	0.56
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	25,198.000	Local	27.344557	689,028.14	88.260000	2,223,975.48	1,534,947.34	0.10
		Base	27.344557	689,028.14	88.260000	2,223,975.48	1,534,947.34	0.10
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	31,280.000	Local	51.773834	1,619,485.53	109.600000	3,428,288.00	1,808,802.47	0.16
		Base	51.773834	1,619,485.53	109.600000	3,428,288.00	1,808,802.47	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01							
	7,269.000	Local	132.660560	964,309.61	261.830000	1,903,242.27	938,932.66	0.09
		Base	132.660560	964,309.61	261.830000	1,903,242.27	938,932.66	0.09
036752103	ANTHEM INC COMMON STOCK USD.01							
	21,552.000	Local	71.791809	1,547,257.07	280.730000	6,050,292.96	4,503,035.89	0.28
		Base	71.791809	1,547,257.07	280.730000	6,050,292.96	4,503,035.89	0.28
037411105	APACHE CORP COMMON STOCK USD.625							
	31,948.000	Local	63.318202	2,022,889.92	13.080000	417,879.84	-1,605,010.08	0.02
		Base	63.318202	2,022,889.92	13.080000	417,879.84	-1,605,010.08	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	12,641.000	27.170707	343,464.91	37.670000	476,186.47	132,721.56	0.02
		Base		27.170707	343,464.91	37.670000	476,186.47	132,721.56	0.02
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	354,611.000	37.108002	13,158,905.65	293.800000	104,184,711.80	91,025,806.15	4.84
		Base		37.108002	13,158,905.65	293.800000	104,184,711.80	91,025,806.15	4.84
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	78,436.000	21.877606	1,715,991.90	49.680000	3,896,700.48	2,180,708.58	0.18
		Base		21.877606	1,715,991.90	49.680000	3,896,700.48	2,180,708.58	0.18
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	47,304.000	25.342242	1,198,789.41	37.140000	1,756,870.56	558,081.15	0.08
		Base		25.342242	1,198,789.41	37.140000	1,756,870.56	558,081.15	0.08
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,603.000	287.842292	1,324,938.07	219.300000	1,009,437.90	-315,500.17	0.05
		Base		287.842292	1,324,938.07	219.300000	1,009,437.90	-315,500.17	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,158.000	63.880568	329,495.97	106.240000	547,985.92	218,489.95	0.03
		Base		63.880568	329,495.97	106.240000	547,985.92	218,489.95	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,142.000	97.678921	990,659.62	101.970000	1,034,179.74	43,520.12	0.05
		Base		97.678921	990,659.62	101.970000	1,034,179.74	43,520.12	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	18,691.000	49.016225	916,162.26	187.130000	3,497,646.83	2,581,484.57	0.16
		Base		49.016225	916,162.26	187.130000	3,497,646.83	2,581,484.57	0.16
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	36,741.000	47.110811	1,730,898.30	146.690000	5,389,537.29	3,658,638.99	0.25
		Base		47.110811	1,730,898.30	146.690000	5,389,537.29	3,658,638.99	0.25
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,019.000	255.082278	515,011.12	1,020.320000	2,060,026.08	1,545,014.96	0.10
		Base		255.082278	515,011.12	1,020.320000	2,060,026.08	1,545,014.96	0.10

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	11,856.000	Local	136.800452	1,621,906.16	162.950000	1,931,935.20	310,029.04	0.09
		Base	136.800452	1,621,906.16	162.950000	1,931,935.20	310,029.04	0.09
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	7,095.000	Local	53.655483	380,685.65	110.390000	783,217.05	402,531.40	0.04
		Base	53.655483	380,685.65	110.390000	783,217.05	402,531.40	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	55,319.000	Local	42.282022	2,338,999.17	13.950000	771,700.05	-1,567,299.12	0.04
		Base	42.282022	2,338,999.17	13.950000	771,700.05	-1,567,299.12	0.04
058498106	BALL CORP COMMON STOCK							
	27,807.000	Local	18.712201	520,330.17	65.590000	1,823,861.13	1,303,530.96	0.08
		Base	18.712201	520,330.17	65.590000	1,823,861.13	1,303,530.96	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	688,083.000	Local	23.753823	16,344,601.71	24.050000	16,548,396.15	203,794.44	0.77
		Base	23.753823	16,344,601.71	24.050000	16,548,396.15	203,794.44	0.77
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	71,265.000	Local	35.593897	2,536,599.10	37.540000	2,675,288.10	138,689.00	0.12
		Base	35.593897	2,536,599.10	37.540000	2,675,288.10	138,689.00	0.12
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	43,375.000	Local	34.537613	1,498,068.98	88.780000	3,850,832.50	2,352,763.52	0.18
		Base	34.537613	1,498,068.98	88.780000	3,850,832.50	2,352,763.52	0.18
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	22,972.000	Local	129.361204	2,971,685.57	252.530000	5,801,119.16	2,829,433.59	0.27
		Base	129.361204	2,971,685.57	252.530000	5,801,119.16	2,829,433.59	0.27
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	12,321.000	Local	68.893774	848,840.19	54.000000	665,334.00	-183,506.19	0.03
		Base	68.893774	848,840.19	54.000000	665,334.00	-183,506.19	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	166,272.000	Local	94.976607	15,791,950.43	187.360000	31,152,721.92	15,360,771.49	1.45
		Base	94.976607	15,791,950.43	187.360000	31,152,721.92	15,360,771.49	1.45

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
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	19,345.000	Local	34.658161	670,462.12	76.730000	1,484,341.85	813,879.73	0.07
		Base	34.658161	670,462.12	76.730000	1,484,341.85	813,879.73	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	15,334.000	Local	104.429452	1,601,321.21	296.830000	4,551,591.22	2,950,270.01	0.21
		Base	104.429452	1,601,321.21	296.830000	4,551,591.22	2,950,270.01	0.21
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	10,024.000	Local	231.364475	2,319,197.50	502.040000	5,032,448.96	2,713,251.46	0.23
		Base	231.364475	2,319,197.50	502.040000	5,032,448.96	2,713,251.46	0.23
093671105	H+R BLOCK INC COMMON STOCK							
	16,580.000	Local	19.281995	319,695.47	16.650000	276,057.00	-43,638.47	0.01
		Base	19.281995	319,695.47	16.650000	276,057.00	-43,638.47	0.01
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	45,415.000	Local	80.616594	3,661,202.63	141.020000	6,404,423.30	2,743,220.67	0.30
		Base	80.616594	3,661,202.63	141.020000	6,404,423.30	2,743,220.67	0.30
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	3,556.000	Local	408.463031	1,452,494.54	1,480.570000	5,264,906.92	3,812,412.38	0.24
		Base	408.463031	1,452,494.54	1,480.570000	5,264,906.92	3,812,412.38	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01							
	17,541.000	Local	33.869191	594,099.48	28.570000	501,146.37	-92,953.11	0.02
		Base	33.869191	594,099.48	28.570000	501,146.37	-92,953.11	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01							
	12,210.000	Local	93.616649	1,143,059.28	97.180000	1,186,567.80	43,508.52	0.06
		Base	93.616649	1,143,059.28	97.180000	1,186,567.80	43,508.52	0.06
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
	118,447.000	Local	19.124823	2,265,277.94	37.480000	4,439,393.56	2,174,115.62	0.21
		Base	19.124823	2,265,277.94	37.480000	4,439,393.56	2,174,115.62	0.21
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
	199,065.000	Local	46.171624	9,191,154.24	60.810000	12,105,142.65	2,913,988.41	0.56
		Base	46.171624	9,191,154.24	60.810000	12,105,142.65	2,913,988.41	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	9,740.000	115.517035	1,125,135.92	116.000000	1,129,840.00	4,704.08	0.05
		Base		115.517035	1,125,135.92	116.000000	1,129,840.00	4,704.08	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	33,700.000	186.871801	6,297,579.68	271.620000	9,153,594.00	2,856,014.32	0.43
		Base		186.871801	6,297,579.68	271.620000	9,153,594.00	2,856,014.32	0.43
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	15,473.000	26.634027	412,108.30	62.200000	962,420.60	550,312.30	0.04
		Base		26.634027	412,108.30	62.200000	962,420.60	550,312.30	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	9,455.000	85.356763	807,048.19	99.380000	939,637.90	132,589.71	0.04
		Base		85.356763	807,048.19	99.380000	939,637.90	132,589.71	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,433.000	26.258260	746,601.10	42.930000	1,220,628.69	474,027.59	0.06
		Base		26.258260	746,601.10	42.930000	1,220,628.69	474,027.59	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	12,205.000	121.235632	1,479,680.89	110.800000	1,352,314.00	-127,366.89	0.06
		Base		121.235632	1,479,680.89	110.800000	1,352,314.00	-127,366.89	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	18,469.000	27.530404	508,459.04	27.500000	507,897.50	-561.54	0.02
		Base		27.530404	508,459.04	27.500000	507,897.50	-561.54	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	11,495.000	54.106251	621,951.36	70.900000	814,995.50	193,044.14	0.04
		Base		54.106251	621,951.36	70.900000	814,995.50	193,044.14	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	31,744.000	73.508037	2,333,439.12	195.780000	6,214,840.32	3,881,401.20	0.29
		Base		73.508037	2,333,439.12	195.780000	6,214,840.32	3,881,401.20	0.29
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	30,440.000	100.047790	3,045,454.73	178.210000	5,424,712.40	2,379,257.67	0.25
		Base		100.047790	3,045,454.73	178.210000	5,424,712.40	2,379,257.67	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
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	24,097.000	Local	23.858388	574,915.57	57.090000	1,375,697.73	800,782.16	0.06
		Base	23.858388	574,915.57	57.090000	1,375,697.73	800,782.16	0.06
126408103	CSX CORP COMMON STOCK USD1.0							
	66,124.000	Local	16.442899	1,087,270.23	66.230000	4,379,392.52	3,292,122.29	0.20
		Base	16.442899	1,087,270.23	66.230000	4,379,392.52	3,292,122.29	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	110,440.000	Local	46.907300	5,180,442.22	61.550000	6,797,582.00	1,617,139.78	0.32
		Base	46.907300	5,180,442.22	61.550000	6,797,582.00	1,617,139.78	0.32
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
	34,646.000	Local	17.210131	596,262.20	21.620000	749,046.52	152,784.32	0.03
		Base	17.210131	596,262.20	21.620000	749,046.52	152,784.32	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	23,831.000	Local	40.095030	955,504.66	81.130000	1,933,409.03	977,904.37	0.09
		Base	40.095030	955,504.66	81.130000	1,933,409.03	977,904.37	0.09
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	14,340.000	Local	37.777407	541,728.02	49.980000	716,713.20	174,985.18	0.03
		Base	37.777407	541,728.02	49.980000	716,713.20	174,985.18	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	39,563.000	Local	57.018404	2,255,819.10	64.760000	2,562,099.88	306,280.78	0.12
		Base	57.018404	2,255,819.10	64.760000	2,562,099.88	306,280.78	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	24,860.000	Local	43.186155	1,073,607.81	49.480000	1,230,072.80	156,464.99	0.06
		Base	43.186155	1,073,607.81	49.480000	1,230,072.80	156,464.99	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
	13,960.000	Local	27.041408	377,498.05	73.650000	1,028,154.00	650,655.95	0.05
		Base	27.041408	377,498.05	73.650000	1,028,154.00	650,655.95	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	38,182.000	Local	35.035429	1,337,722.75	15.900000	607,093.80	-730,628.95	0.03
		Base	35.035429	1,337,722.75	15.900000	607,093.80	-730,628.95	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
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	68,946.000	10.725618	739,488.49	17.710000	1,221,033.66	481,545.17	0.06
		Base		10.725618	739,488.49	17.710000	1,221,033.66	481,545.17	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	46,942.000	59.500028	2,793,050.31	116.380000	5,463,109.96	2,670,059.65	0.25
		Base		59.500028	2,793,050.31	116.380000	5,463,109.96	2,670,059.65	0.25
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	10,264.000	85.189116	874,381.09	83.070000	852,630.48	-21,750.61	0.04
		Base		85.189116	874,381.09	83.070000	852,630.48	-21,750.61	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	49,626.000	50.778955	2,519,956.40	66.580000	3,304,099.08	784,142.68	0.15
		Base		50.778955	2,519,956.40	66.580000	3,304,099.08	784,142.68	0.15
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,662.000	20.143041	859,342.42	17.030000	726,533.86	-132,808.56	0.03
		Base		20.143041	859,342.42	17.030000	726,533.86	-132,808.56	0.03
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	83,381.000	39.626303	3,304,080.74	10.620000	885,506.22	-2,418,574.52	0.04
		Base		39.626303	3,304,080.74	10.620000	885,506.22	-2,418,574.52	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	26,684.000	34.850164	929,941.78	69.390000	1,851,602.76	921,660.98	0.09
		Base		34.850164	929,941.78	69.390000	1,851,602.76	921,660.98	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	13,319.000	283.698033	3,778,574.10	495.230000	6,595,968.37	2,817,394.27	0.31
		Base		283.698033	3,778,574.10	495.230000	6,595,968.37	2,817,394.27	0.31
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	160,761.000	67.153797	10,795,711.50	92.000000	14,790,012.00	3,994,300.50	0.69
		Base		67.153797	10,795,711.50	92.000000	14,790,012.00	3,994,300.50	0.69
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,155.000	350.035035	754,325.50	878.550000	1,893,275.25	1,138,949.75	0.09
		Base		350.035035	754,325.50	878.550000	1,893,275.25	1,138,949.75	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
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	20,838.000	Local	45.407530	946,202.11	69.990000	1,458,451.62	512,249.51	0.07
		Base	45.407530	946,202.11	69.990000	1,458,451.62	512,249.51	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	12,906.000	Local	42.449407	547,852.05	65.800000	849,214.80	301,362.75	0.04
		Base	42.449407	547,852.05	65.800000	849,214.80	301,362.75	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	360,192.000	Local	29.061467	10,467,707.87	42.380000	15,264,936.96	4,797,229.09	0.71
		Base	29.061467	10,467,707.87	42.380000	15,264,936.96	4,797,229.09	0.71
172908105	CINTAS CORP COMMON STOCK							
	7,122.000	Local	55.399563	394,555.69	221.830000	1,579,873.26	1,185,317.57	0.07
		Base	55.399563	394,555.69	221.830000	1,579,873.26	1,185,317.57	0.07
172967424	CITIGROUP INC COMMON STOCK USD.01							
	185,395.000	Local	80.330824	14,892,933.03	48.560000	9,002,781.20	-5,890,151.83	0.42
		Base	80.330824	14,892,933.03	48.560000	9,002,781.20	-5,890,151.83	0.42
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	36,931.000	Local	20.213667	746,510.94	22.390000	826,885.09	80,374.15	0.04
		Base	20.213667	746,510.94	22.390000	826,885.09	80,374.15	0.04
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,779.000	Local	39.212102	383,455.15	145.010000	1,418,052.79	1,034,597.64	0.07
		Base	39.212102	383,455.15	145.010000	1,418,052.79	1,034,597.64	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	10,666.000	Local	68.759799	733,392.02	186.440000	1,988,569.04	1,255,177.02	0.09
		Base	68.759799	733,392.02	186.440000	1,988,569.04	1,255,177.02	0.09
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	327,689.000	Local	30.466783	9,983,629.79	45.890000	15,037,648.21	5,054,018.42	0.70
		Base	30.466783	9,983,629.79	45.890000	15,037,648.21	5,054,018.42	0.70
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	46,492.000	Local	26.649590	1,238,992.72	58.020000	2,697,465.84	1,458,473.12	0.13
		Base	26.649590	1,238,992.72	58.020000	2,697,465.84	1,458,473.12	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	72,804.000	Local	37.509983	2,730,876.79	70.270000	5,115,937.08	2,385,060.29	0.24
		Base	37.509983	2,730,876.79	70.270000	5,115,937.08	2,385,060.29	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	385,573.000	Local	15.128296	5,833,062.59	37.630000	14,509,111.99	8,676,049.40	0.67
		Base	15.128296	5,833,062.59	37.630000	14,509,111.99	8,676,049.40	0.67
200340107	COMERICA INC COMMON STOCK USD5.0							
	12,234.000	Local	44.930548	549,680.33	34.860000	426,477.24	-123,203.09	0.02
		Base	44.930548	549,680.33	34.860000	426,477.24	-123,203.09	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	41,335.000	Local	22.655247	936,454.62	33.440000	1,382,242.40	445,787.78	0.06
		Base	22.655247	936,454.62	33.440000	1,382,242.40	445,787.78	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
	17,069.000	Local	107.482068	1,834,611.42	56.720000	968,153.68	-866,457.74	0.04
		Base	107.482068	1,834,611.42	56.720000	968,153.68	-866,457.74	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	93,288.000	Local	39.920680	3,724,120.42	42.100000	3,927,424.80	203,304.38	0.18
		Base	39.920680	3,724,120.42	42.100000	3,927,424.80	203,304.38	0.18
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	28,240.000	Local	54.213782	1,530,997.19	78.800000	2,225,312.00	694,314.81	0.10
		Base	54.213782	1,530,997.19	78.800000	2,225,312.00	694,314.81	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	14,220.000	Local	51.732744	735,639.62	164.690000	2,341,891.80	1,606,252.18	0.11
		Base	51.732744	735,639.62	164.690000	2,341,891.80	1,606,252.18	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	4,222.000	Local	194.886049	822,808.90	286.700000	1,210,447.40	387,638.50	0.06
		Base	194.886049	822,808.90	286.700000	1,210,447.40	387,638.50	0.06
217204106	COPART INC COMMON STOCK							
	17,375.000	Local	58.117296	1,009,788.02	80.110000	1,391,911.25	382,123.23	0.06
		Base	58.117296	1,009,788.02	80.110000	1,391,911.25	382,123.23	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
219350105	CORNING INC COMMON STOCK USD.5							
	65,330.000	Local	22.332170	1,458,960.67	22.010000	1,437,913.30	-21,047.37	0.07
		Base	22.332170	1,458,960.67	22.010000	1,437,913.30	-21,047.37	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
	63,642.000	Local	21.846852	1,390,377.35	26.190000	1,666,783.98	276,406.63	0.08
		Base	21.846852	1,390,377.35	26.190000	1,666,783.98	276,406.63	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	37,517.000	Local	81.348057	3,051,935.07	303.000000	11,367,651.00	8,315,715.93	0.53
		Base	81.348057	3,051,935.07	303.000000	11,367,651.00	8,315,715.93	0.53
222070203	COTY INC CL A COMMON STOCK USD.01							
	25,091.000	Local	22.152891	555,838.20	5.450000	136,745.95	-419,092.25	0.01
		Base	22.152891	555,838.20	5.450000	136,745.95	-419,092.25	0.01
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
	35,320.000	Local	73.821570	2,607,377.84	159.430000	5,631,067.60	3,023,689.76	0.26
		Base	73.821570	2,607,377.84	159.430000	5,631,067.60	3,023,689.76	0.26
231021106	CUMMINS INC COMMON STOCK USD2.5							
	13,011.000	Local	59.888473	779,208.92	163.500000	2,127,298.50	1,348,089.58	0.10
		Base	59.888473	779,208.92	163.500000	2,127,298.50	1,348,089.58	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
	28,466.000	Local	28.668423	816,075.33	47.220000	1,344,164.52	528,089.19	0.06
		Base	28.668423	816,075.33	47.220000	1,344,164.52	528,089.19	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK							
	16,318.000	Local	57.604333	939,987.51	103.740000	1,692,829.32	752,841.81	0.08
		Base	57.604333	939,987.51	103.740000	1,692,829.32	752,841.81	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	21,767.000	Local	53.098982	1,155,805.54	18.130000	394,635.71	-761,169.83	0.02
		Base	53.098982	1,155,805.54	18.130000	394,635.71	-761,169.83	0.02
235851102	DANAHER CORP W/D COMMON STOCK USD.01							
	54,300.000	Local	43.350373	2,353,925.27	163.460000	8,875,878.00	6,521,952.73	0.41
		Base	43.350373	2,353,925.27	163.460000	8,875,878.00	6,521,952.73	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
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	10,743.000	Local	37.793476	406,015.31	73.790000	792,725.97	386,710.66	0.04
		Base	37.793476	406,015.31	73.790000	792,725.97	386,710.66	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
	7,616.000	Local	38.310826	291,775.25	79.010000	601,740.16	309,964.91	0.03
		Base	38.310826	291,775.25	79.010000	601,740.16	309,964.91	0.03
244199105	DEERE + CO COMMON STOCK USD1.0							
	26,759.000	Local	58.316749	1,560,497.89	145.060000	3,881,660.54	2,321,162.65	0.18
		Base	58.316749	1,560,497.89	145.060000	3,881,660.54	2,321,162.65	0.18
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	48,900.000	Local	23.800550	1,163,846.89	25.910000	1,266,999.00	103,152.11	0.06
		Base	23.800550	1,163,846.89	25.910000	1,266,999.00	103,152.11	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	18,892.000	Local	45.689207	863,160.49	42.440000	801,776.48	-61,384.01	0.04
		Base	45.689207	863,160.49	42.440000	801,776.48	-61,384.01	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	32,890.000	Local	42.119654	1,385,315.43	12.470000	410,138.30	-975,177.13	0.02
		Base	42.119654	1,385,315.43	12.470000	410,138.30	-975,177.13	0.02
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	13,690.000	Local	105.125047	1,439,161.90	43.540000	596,062.60	-843,099.30	0.03
		Base	105.125047	1,439,161.90	43.540000	596,062.60	-843,099.30	0.03
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	22,347.000	Local	104.254247	2,329,769.66	149.490000	3,340,653.03	1,010,883.37	0.16
		Base	104.254247	2,329,769.66	149.490000	3,340,653.03	1,010,883.37	0.16
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	199,741.000	Local	53.806079	10,747,279.93	108.150000	21,601,989.15	10,854,709.22	1.00
		Base	53.806079	10,747,279.93	108.150000	21,601,989.15	10,854,709.22	1.00
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	26,679.000	Local	22.498579	600,239.59	42.970000	1,146,396.63	546,157.04	0.05
		Base	22.498579	600,239.59	42.970000	1,146,396.63	546,157.04	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
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	13,427.000	19.577247	262,863.69	22.420000	301,033.34	38,169.65	0.01
		Base		19.577247	262,863.69	22.420000	301,033.34	38,169.65	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	28,481.000	22.365234	636,984.22	20.410000	581,297.21	-55,687.01	0.03
		Base		22.365234	636,984.22	20.410000	581,297.21	-55,687.01	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	21,738.000	56.649474	1,231,446.27	25.015000	543,776.07	-687,670.20	0.03
		Base		56.649474	1,231,446.27	25.015000	543,776.07	-687,670.20	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	21,612.000	61.044082	1,319,284.70	175.300000	3,788,583.60	2,469,298.90	0.18
		Base		61.044082	1,319,284.70	175.300000	3,788,583.60	2,469,298.90	0.18
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	20,112.000	51.676598	1,039,319.74	79.670000	1,602,323.04	563,003.30	0.07
		Base		51.676598	1,039,319.74	79.670000	1,602,323.04	563,003.30	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	69,998.000	51.687263	3,618,005.02	77.130000	5,398,945.74	1,780,940.72	0.25
		Base		51.687263	3,618,005.02	77.130000	5,398,945.74	1,780,940.72	0.25
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	12,367.000	35.434527	438,218.79	93.650000	1,158,169.55	719,950.76	0.05
		Base		35.434527	438,218.79	93.650000	1,158,169.55	719,950.76	0.05
260557103	DOW INC COMMON STOCK USD.01								
		Local	62,960.000	35.855227	2,257,445.07	36.690000	2,310,002.40	52,557.33	0.11
		Base		35.855227	2,257,445.07	36.690000	2,310,002.40	52,557.33	0.11
264411505	DUKE REALTY CORP REIT USD.01								
		Local	31,235.000	28.854376	901,266.42	34.700000	1,083,854.50	182,588.08	0.05
		Base		28.854376	901,266.42	34.700000	1,083,854.50	182,588.08	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	61,929.000	57.494165	3,560,556.17	84.660000	5,242,909.14	1,682,352.97	0.24
		Base		57.494165	3,560,556.17	84.660000	5,242,909.14	1,682,352.97	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	62,915.000	Local	52.487510	3,302,251.67	47.020000	2,958,263.30	-343,988.37	0.14
		Base	52.487510	3,302,251.67	47.020000	2,958,263.30	-343,988.37	0.14
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	49,459.000	Local	43.220716	2,137,653.41	47.510000	2,349,797.09	212,143.68	0.11
		Base	43.220716	2,137,653.41	47.510000	2,349,797.09	212,143.68	0.11
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
	19,199.000	Local	27.052239	519,375.93	40.610000	779,671.39	260,295.46	0.04
		Base	27.052239	519,375.93	40.610000	779,671.39	260,295.46	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	11,554.000	Local	36.059322	416,629.41	60.510000	699,132.54	282,503.13	0.03
		Base	36.059322	416,629.41	60.510000	699,132.54	282,503.13	0.03
278642103	EBAY INC COMMON STOCK USD.001							
	64,943.000	Local	13.169961	855,296.78	39.830000	2,586,679.69	1,731,382.91	0.12
		Base	13.169961	855,296.78	39.830000	2,586,679.69	1,731,382.91	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0							
	21,302.000	Local	58.861131	1,253,859.82	193.500000	4,121,937.00	2,868,077.18	0.19
		Base	58.861131	1,253,859.82	193.500000	4,121,937.00	2,868,077.18	0.19
281020107	EDISON INTERNATIONAL COMMON STOCK							
	30,461.000	Local	41.130516	1,252,876.64	58.710000	1,788,365.31	535,488.67	0.08
		Base	41.130516	1,252,876.64	58.710000	1,788,365.31	535,488.67	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	17,723.000	Local	59.074056	1,046,969.50	217.500000	3,854,752.50	2,807,783.00	0.18
		Base	59.074056	1,046,969.50	217.500000	3,854,752.50	2,807,783.00	0.18
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	24,801.000	Local	41.004261	1,016,946.67	114.260000	2,833,762.26	1,816,815.59	0.13
		Base	41.004261	1,016,946.67	114.260000	2,833,762.26	1,816,815.59	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	51,750.000	Local	40.071106	2,073,679.72	57.030000	2,951,302.50	877,622.78	0.14
		Base	40.071106	2,073,679.72	57.030000	2,951,302.50	877,622.78	0.14

& Issue has redenominated but Local is not converted
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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	16,916.000	Local	68.335183	1,155,957.96	95.510000	1,615,647.16	459,689.20	0.08
		Base	68.335183	1,155,957.96	95.510000	1,615,647.16	459,689.20	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	10,281.000	Local	110.188173	1,132,844.61	138.900000	1,428,030.90	295,186.29	0.07
		Base	110.188173	1,132,844.61	138.900000	1,428,030.90	295,186.29	0.07
29444U700	EQUINIX INC REIT USD.001							
	7,248.000	Local	307.192693	2,226,532.64	675.200000	4,893,849.60	2,667,316.96	0.23
		Base	307.192693	2,226,532.64	675.200000	4,893,849.60	2,667,316.96	0.23
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	29,655.000	Local	46.839853	1,389,035.85	65.060000	1,929,354.30	540,318.45	0.09
		Base	46.839853	1,389,035.85	65.060000	1,929,354.30	540,318.45	0.09
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	5,632.000	Local	186.439313	1,050,026.21	244.100000	1,374,771.20	324,744.99	0.06
		Base	186.439313	1,050,026.21	244.100000	1,374,771.20	324,744.99	0.06
30034W106	EVERGY INC COMMON STOCK							
	19,354.000	Local	54.317527	1,051,261.41	58.430000	1,130,854.22	79,592.81	0.05
		Base	54.317527	1,051,261.41	58.430000	1,130,854.22	79,592.81	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	27,521.000	Local	36.392931	1,001,569.85	80.700000	2,220,944.70	1,219,374.85	0.10
		Base	36.392931	1,001,569.85	80.700000	2,220,944.70	1,219,374.85	0.10
30161N101	EXELON CORP COMMON STOCK							
	82,545.000	Local	41.261088	3,405,896.52	37.080000	3,060,768.60	-345,127.92	0.14
		Base	41.261088	3,405,896.52	37.080000	3,060,768.60	-345,127.92	0.14
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	11,870.000	Local	70.148445	832,662.04	70.980000	842,532.60	9,870.56	0.04
		Base	70.148445	832,662.04	70.980000	842,532.60	9,870.56	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	14,464.000	Local	43.497138	629,142.60	71.605000	1,035,694.72	406,552.12	0.05
		Base	43.497138	629,142.60	71.605000	1,035,694.72	406,552.12	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	11,003.000	Local	87.510274	962,875.54	88.240000	970,904.72	8,029.18	0.05
		Base	87.510274	962,875.54	88.240000	970,904.72	8,029.18	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
	359,627.000	Local	58.836850	21,159,319.92	46.470000	16,711,866.69	-4,447,453.23	0.78
		Base	58.836850	21,159,319.92	46.470000	16,711,866.69	-4,447,453.23	0.78
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
	11,393.000	Local	30.424381	346,624.97	43.400000	494,456.20	147,831.23	0.02
		Base	30.424381	346,624.97	43.400000	494,456.20	147,831.23	0.02
302491303	FMC CORP COMMON STOCK USD.1							
	11,005.000	Local	30.942693	340,524.34	91.900000	1,011,359.50	670,835.16	0.05
		Base	30.942693	340,524.34	91.900000	1,011,359.50	670,835.16	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	204,292.000	Local	76.497805	15,627,889.59	204.710000	41,820,615.32	26,192,725.73	1.94
		Base	76.497805	15,627,889.59	204.710000	41,820,615.32	26,192,725.73	1.94
311900104	FASTENAL CO COMMON STOCK USD.01							
	48,734.000	Local	16.519920	805,081.80	36.220000	1,765,145.48	960,063.68	0.08
		Base	16.519920	805,081.80	36.220000	1,765,145.48	960,063.68	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,976.000	Local	145.788584	871,232.58	83.270000	497,621.52	-373,611.06	0.02
		Base	145.788584	871,232.58	83.270000	497,621.52	-373,611.06	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	20,381.000	Local	84.932719	1,731,013.75	126.770000	2,583,699.37	852,685.62	0.12
		Base	84.932719	1,731,013.75	126.770000	2,583,699.37	852,685.62	0.12
315616102	F5 NETWORKS INC COMMON STOCK							
	5,168.000	Local	127.878816	660,877.72	139.260000	719,695.68	58,817.96	0.03
		Base	127.878816	660,877.72	139.260000	719,695.68	58,817.96	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	52,202.000	Local	85.336569	4,454,739.59	131.890000	6,884,921.78	2,430,182.19	0.32
		Base	85.336569	4,454,739.59	131.890000	6,884,921.78	2,430,182.19	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	60,305.000	Local	24.200026	1,459,382.59	18.690000	1,127,100.45	-332,282.14	0.05
		Base	24.200026	1,459,382.59	18.690000	1,127,100.45	-332,282.14	0.05
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	14,318.000	Local	87.655537	1,255,051.98	104.290000	1,493,224.22	238,172.24	0.07
		Base	87.655537	1,255,051.98	104.290000	1,493,224.22	238,172.24	0.07
337738108	FISERV INC COMMON STOCK USD.01							
	48,492.000	Local	43.957330	2,131,578.83	103.060000	4,997,585.52	2,866,006.69	0.23
		Base	43.957330	2,131,578.83	103.060000	4,997,585.52	2,866,006.69	0.23
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	45,870.000	Local	43.792050	2,008,741.32	41.270000	1,893,054.90	-115,686.42	0.09
		Base	43.792050	2,008,741.32	41.270000	1,893,054.90	-115,686.42	0.09
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	7,368.000	Local	211.440117	1,557,890.78	241.250000	1,777,530.00	219,639.22	0.08
		Base	211.440117	1,557,890.78	241.250000	1,777,530.00	219,639.22	0.08
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	11,121.000	Local	25.579167	284,465.92	28.170000	313,278.57	28,812.65	0.01
		Base	25.579167	284,465.92	28.170000	313,278.57	28,812.65	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	330,929.000	Local	12.018200	3,977,171.06	5.090000	1,684,428.61	-2,292,742.45	0.08
		Base	12.018200	3,977,171.06	5.090000	1,684,428.61	-2,292,742.45	0.08
34959E109	FORTINET INC COMMON STOCK USD.001							
	12,055.000	Local	81.713808	985,059.96	107.740000	1,298,805.70	313,745.74	0.06
		Base	81.713808	985,059.96	107.740000	1,298,805.70	313,745.74	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	25,106.000	Local	23.860284	599,036.29	64.000000	1,606,784.00	1,007,747.71	0.07
		Base	23.860284	599,036.29	64.000000	1,606,784.00	1,007,747.71	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	11,828.000	Local	56.432701	667,485.99	48.200000	570,109.60	-97,376.39	0.03
		Base	56.432701	667,485.99	48.200000	570,109.60	-97,376.39	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	30,118.000	Local	40.644187	1,224,121.61	25.870000	779,152.66	-444,968.95	0.04
		Base	40.644187	1,224,121.61	25.870000	779,152.66	-444,968.95	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	13,795.000	Local	40.512212	558,865.97	25.560000	352,600.20	-206,265.77	0.02
		Base	40.512212	558,865.97	25.560000	352,600.20	-206,265.77	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	23,692.000	Local	25.368387	601,027.83	18.840000	446,357.28	-154,670.55	0.02
		Base	25.368387	601,027.83	18.840000	446,357.28	-154,670.55	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	123,250.000	Local	22.744327	2,803,238.29	8.830000	1,088,297.50	-1,714,940.79	0.05
		Base	22.744327	2,803,238.29	8.830000	1,088,297.50	-1,714,940.79	0.05
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,848.000	Local	52.255957	828,152.41	78.500000	1,244,068.00	415,915.59	0.06
		Base	52.255957	828,152.41	78.500000	1,244,068.00	415,915.59	0.06
364760108	GAP INC/THE COMMON STOCK USD.05							
	18,079.000	Local	26.257838	474,715.45	8.120000	146,801.48	-327,913.97	0.01
		Base	26.257838	474,715.45	8.120000	146,801.48	-327,913.97	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
	7,600.000	Local	110.209504	837,592.23	118.810000	902,956.00	65,363.77	0.04
		Base	110.209504	837,592.23	118.810000	902,956.00	65,363.77	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	19,914.000	Local	67.210990	1,338,439.66	130.620000	2,601,166.68	1,262,727.02	0.12
		Base	67.210990	1,338,439.66	130.620000	2,601,166.68	1,262,727.02	0.12
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	742,880.000	Local	29.559676	21,959,292.27	6.800000	5,051,584.00	-16,907,708.27	0.23
		Base	29.559676	21,959,292.27	6.800000	5,051,584.00	-16,907,708.27	0.23
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	51,347.000	Local	31.750994	1,630,318.27	59.890000	3,075,171.83	1,444,853.56	0.14
		Base	31.750994	1,630,318.27	59.890000	3,075,171.83	1,444,853.56	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	106,796.000	Local	34.834147	3,720,147.53	22.290000	2,380,482.84	-1,339,664.69	0.11
		Base	34.834147	3,720,147.53	22.290000	2,380,482.84	-1,339,664.69	0.11
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	12,344.000	Local	45.017767	555,699.31	79.280000	978,632.32	422,933.01	0.05
		Base	45.017767	555,699.31	79.280000	978,632.32	422,933.01	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	107,427.000	Local	25.011188	2,686,876.94	84.000000	9,023,868.00	6,336,991.06	0.42
		Base	25.011188	2,686,876.94	84.000000	9,023,868.00	6,336,991.06	0.42
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	25,537.000	Local	108.833378	2,779,277.97	166.020000	4,239,652.74	1,460,374.77	0.20
		Base	108.833378	2,779,277.97	166.020000	4,239,652.74	1,460,374.77	0.20
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	8,467.000	Local	24.210057	204,986.55	82.340000	697,172.78	492,186.23	0.03
		Base	24.210057	204,986.55	82.340000	697,172.78	492,186.23	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	27,065.000	Local	122.708230	3,321,098.25	183.420000	4,964,262.30	1,643,164.05	0.23
		Base	122.708230	3,321,098.25	183.420000	4,964,262.30	1,643,164.05	0.23
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,722.000	Local	107.242703	399,157.34	275.580000	1,025,708.76	626,551.42	0.05
		Base	107.242703	399,157.34	275.580000	1,025,708.76	626,551.42	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	22,477.000	Local	75.046588	1,686,822.15	109.880000	2,469,772.76	782,950.61	0.11
		Base	75.046588	1,686,822.15	109.880000	2,469,772.76	782,950.61	0.11
40434L105	HP INC COMMON STOCK USD.01							
	126,010.000	Local	15.550150	1,959,474.35	15.510000	1,954,415.10	-5,059.25	0.09
		Base	15.550150	1,959,474.35	15.510000	1,954,415.10	-5,059.25	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	74,618.000	Local	30.965759	2,310,603.03	10.500000	783,489.00	-1,527,114.03	0.04
		Base	30.965759	2,310,603.03	10.500000	783,489.00	-1,527,114.03	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	30,721.000	Local	31.919278	980,592.15	9.940000	305,366.74	-675,225.41	0.01
		Base	31.919278	980,592.15	9.940000	305,366.74	-675,225.41	0.01
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	13,114.000	Local	41.819900	548,426.17	21.830000	286,278.62	-262,147.55	0.01
		Base	41.819900	548,426.17	21.830000	286,278.62	-262,147.55	0.01
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	30,608.000	Local	44.014785	1,347,204.54	37.990000	1,162,797.92	-184,406.62	0.05
		Base	44.014785	1,347,204.54	37.990000	1,162,797.92	-184,406.62	0.05
418056107	HASBRO INC COMMON STOCK USD.5							
	10,811.000	Local	42.941606	464,241.70	72.210000	780,662.31	316,420.61	0.04
		Base	42.941606	464,241.70	72.210000	780,662.31	316,420.61	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	42,068.000	Local	35.111594	1,477,074.54	26.140000	1,099,657.52	-377,417.02	0.05
		Base	35.111594	1,477,074.54	26.140000	1,099,657.52	-377,417.02	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	9,214.000	Local	46.116873	424,920.87	19.770000	182,160.78	-242,760.09	0.01
		Base	46.116873	424,920.87	19.770000	182,160.78	-242,760.09	0.01
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	6,536.000	Local	126.752180	828,452.25	163.550000	1,068,962.80	240,510.55	0.05
		Base	126.752180	828,452.25	163.550000	1,068,962.80	240,510.55	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	12,596.000	Local	59.031540	743,561.28	132.430000	1,668,088.28	924,527.00	0.08
		Base	59.031540	743,561.28	132.430000	1,668,088.28	924,527.00	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
	22,018.000	Local	51.636263	1,136,927.23	48.640000	1,070,955.52	-65,971.71	0.05
		Base	51.636263	1,136,927.23	48.640000	1,070,955.52	-65,971.71	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	109,994.000	Local	10.786876	1,186,491.67	10.060000	1,106,539.64	-79,952.03	0.05
		Base	10.786876	1,186,491.67	10.060000	1,106,539.64	-79,952.03	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	23,977.000	70.741425	1,696,167.14	75.710000	1,815,298.67	119,131.53	0.08
		Base		70.741425	1,696,167.14	75.710000	1,815,298.67	119,131.53	0.08
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	12,609.000	68.356543	861,907.65	33.040000	416,601.36	-445,306.29	0.02
		Base		68.356543	861,907.65	33.040000	416,601.36	-445,306.29	0.02
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	22,775.000	35.760038	814,434.87	50.100000	1,141,027.50	326,592.63	0.05
		Base		35.760038	814,434.87	50.100000	1,141,027.50	326,592.63	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	92,674.000	54.574764	5,057,661.67	219.830000	20,372,525.42	15,314,863.75	0.95
		Base		54.574764	5,057,661.67	219.830000	20,372,525.42	15,314,863.75	0.95
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	60,736.000	52.644560	3,197,420.02	141.900000	8,618,438.40	5,421,018.38	0.40
		Base		52.644560	3,197,420.02	141.900000	8,618,438.40	5,421,018.38	0.40
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	23,623.000	14.482420	342,118.20	46.850000	1,106,737.55	764,619.35	0.05
		Base		14.482420	342,118.20	46.850000	1,106,737.55	764,619.35	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	60,971.000	18.433419	1,123,903.99	12.310000	750,553.01	-373,350.98	0.03
		Base		18.433419	1,123,903.99	12.310000	750,553.01	-373,350.98	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	32,898.000	33.567489	1,104,303.26	13.070000	429,976.86	-674,326.40	0.02
		Base		33.567489	1,104,303.26	13.070000	429,976.86	-674,326.40	0.02
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	11,236.000	65.292805	733,629.96	381.820000	4,290,129.52	3,556,499.56	0.20
		Base		65.292805	733,629.96	381.820000	4,290,129.52	3,556,499.56	0.20
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,242.000	84.188764	609,695.03	101.120000	732,311.04	122,616.01	0.03
		Base		84.188764	609,695.03	101.120000	732,311.04	122,616.01	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
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	87,808.000	10.293998	903,895.35	9.240000	811,345.92	-92,549.43	0.04
		Base		10.293998	903,895.35	9.240000	811,345.92	-92,549.43	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	3,471.000	226.187929	785,098.30	191.410000	664,384.11	-120,714.19	0.03
		Base		226.187929	785,098.30	191.410000	664,384.11	-120,714.19	0.03
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,022.000	232.264136	701,902.22	129.330000	390,835.26	-311,066.96	0.02
		Base		232.264136	701,902.22	129.330000	390,835.26	-311,066.96	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	6,474.000	159.592847	1,033,204.09	153.630000	994,600.62	-38,603.47	0.05
		Base		159.592847	1,033,204.09	153.630000	994,600.62	-38,603.47	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,294.000	125.302594	913,957.12	277.600000	2,024,814.40	1,110,857.28	0.09
		Base		125.302594	913,957.12	277.600000	2,024,814.40	1,110,857.28	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	24,859.000	52.221112	1,298,164.63	162.500000	4,039,587.50	2,741,422.87	0.19
		Base		52.221112	1,298,164.63	162.500000	4,039,587.50	2,741,422.87	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	12,492.000	188.638676	2,356,474.34	319.030000	3,985,322.76	1,628,848.42	0.19
		Base		188.638676	2,356,474.34	319.030000	3,985,322.76	1,628,848.42	0.19
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,188.000	127.131907	1,930,879.40	97.660000	1,483,260.08	-447,619.32	0.07
		Base		127.131907	1,930,879.40	97.660000	1,483,260.08	-447,619.32	0.07
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	29,396.000	16.820155	494,445.28	29.080000	854,835.68	360,390.40	0.04
		Base		16.820155	494,445.28	29.080000	854,835.68	360,390.40	0.04
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	369,239.000	30.350917	11,206,742.28	59.980000	22,146,955.22	10,940,212.94	1.03
		Base		30.350917	11,206,742.28	59.980000	22,146,955.22	10,940,212.94	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	47,329.000	32.818324	1,553,258.45	89.450000	4,233,579.05	2,680,320.60	0.20
		Base		32.818324	1,553,258.45	89.450000	4,233,579.05	2,680,320.60	0.20
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	75,211.000	119.579304	8,993,679.04	125.560000	9,443,493.16	449,814.12	0.44
		Base		119.579304	8,993,679.04	125.560000	9,443,493.16	449,814.12	0.44
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	9,079.000	74.566688	676,990.96	131.030000	1,189,621.37	512,630.41	0.06
		Base		74.566688	676,990.96	131.030000	1,189,621.37	512,630.41	0.06
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	33,322.000	34.785416	1,159,119.62	34.250000	1,141,278.50	-17,841.12	0.05
		Base		34.785416	1,159,119.62	34.250000	1,141,278.50	-17,841.12	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	32,920.000	17.775305	585,163.04	16.980000	558,981.60	-26,181.44	0.03
		Base		17.775305	585,163.04	16.980000	558,981.60	-26,181.44	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	22,099.000	66.575393	1,471,249.61	269.810000	5,962,531.19	4,491,281.58	0.28
		Base		66.575393	1,471,249.61	269.810000	5,962,531.19	4,491,281.58	0.28
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	9,815.000	163.922332	1,608,897.69	510.880000	5,014,287.20	3,405,389.51	0.23
		Base		163.922332	1,608,897.69	510.880000	5,014,287.20	3,405,389.51	0.23
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	15,314.000	105.905647	1,621,839.08	142.590000	2,183,623.26	561,784.18	0.10
		Base		105.905647	1,621,839.08	142.590000	2,183,623.26	561,784.18	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	24,415.000	30.790879	751,759.32	24.180000	590,354.70	-161,404.62	0.03
		Base		30.790879	751,759.32	24.180000	590,354.70	-161,404.62	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		Local	46,700.000	322.820520	15,075,718.27	291.160000	13,597,172.00	-1,478,546.27	0.63
		Base		322.820520	15,075,718.27	291.160000	13,597,172.00	-1,478,546.27	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	266,676.000	Local	45.349742	12,093,687.69	95.760000	25,536,893.76	13,443,206.07	1.19
		Base	45.349742	12,093,687.69	95.760000	25,536,893.76	13,443,206.07	1.19
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	11,510.000	Local	77.386041	890,713.33	82.750000	952,452.50	61,739.17	0.04
		Base	77.386041	890,713.33	82.750000	952,452.50	61,739.17	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	223,700.000	Local	66.492400	14,874,349.86	150.040000	33,563,948.00	18,689,598.14	1.56
		Base	66.492400	14,874,349.86	150.040000	33,563,948.00	18,689,598.14	1.56
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	28,423.000	Local	20.366538	578,878.11	21.600000	613,936.80	35,058.69	0.03
		Base	20.366538	578,878.11	21.600000	613,936.80	35,058.69	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	13,406.000	Local	55.116974	738,898.16	164.090000	2,199,790.54	1,460,892.38	0.10
		Base	55.116974	738,898.16	164.090000	2,199,790.54	1,460,892.38	0.10
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	8,420.000	Local	112.696224	948,902.21	130.550000	1,099,231.00	150,328.79	0.05
		Base	112.696224	948,902.21	130.550000	1,099,231.00	150,328.79	0.05
487836108	KELLOGG CO COMMON STOCK USD.25							
	21,140.000	Local	46.926487	992,025.93	65.500000	1,384,670.00	392,644.07	0.06
		Base	46.926487	992,025.93	65.500000	1,384,670.00	392,644.07	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
	83,692.000	Local	13.359695	1,118,099.61	11.650000	975,011.80	-143,087.81	0.05
		Base	13.359695	1,118,099.61	11.650000	975,011.80	-143,087.81	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	15,946.000	Local	60.583417	966,063.17	96.770000	1,543,094.42	577,031.25	0.07
		Base	60.583417	966,063.17	96.770000	1,543,094.42	577,031.25	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	29,116.000	Local	65.975779	1,920,950.78	138.480000	4,031,983.68	2,111,032.90	0.19
		Base	65.975779	1,920,950.78	138.480000	4,031,983.68	2,111,032.90	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							
	35,870.000	Local	23.085720	828,084.79	10.910000	391,341.70	-436,743.09	0.02
		Base	23.085720	828,084.79	10.910000	391,341.70	-436,743.09	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	165,781.000	Local	33.838328	5,609,751.83	15.230000	2,524,844.63	-3,084,907.20	0.12
		Base	33.838328	5,609,751.83	15.230000	2,524,844.63	-3,084,907.20	0.12
500255104	KOHLS CORP COMMON STOCK USD.01							
	13,317.000	Local	49.619082	660,777.32	18.460000	245,831.82	-414,945.50	0.01
		Base	49.619082	660,777.32	18.460000	245,831.82	-414,945.50	0.01
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	52,893.000	Local	31.890914	1,686,806.10	30.330000	1,604,244.69	-82,561.41	0.07
		Base	31.890914	1,686,806.10	30.330000	1,604,244.69	-82,561.41	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	68,138.000	Local	15.044096	1,025,074.63	31.610000	2,153,842.18	1,128,767.55	0.10
		Base	15.044096	1,025,074.63	31.610000	2,153,842.18	1,128,767.55	0.10
501797104	L BRANDS INC COMMON STOCK USD.5							
	19,728.000	Local	30.176994	595,331.74	11.890000	234,565.92	-360,765.82	0.01
		Base	30.176994	595,331.74	11.890000	234,565.92	-360,765.82	0.01
501889208	LKQ CORP COMMON STOCK USD.01							
	26,025.000	Local	31.010472	807,047.54	26.150000	680,553.75	-126,493.79	0.03
		Base	31.010472	807,047.54	26.150000	680,553.75	-126,493.79	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	18,833.000	Local	67.928019	1,279,288.38	193.700000	3,647,952.10	2,368,663.72	0.17
		Base	67.928019	1,279,288.38	193.700000	3,647,952.10	2,368,663.72	0.17
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	8,242.000	Local	78.225109	644,731.35	164.450000	1,355,396.90	710,665.55	0.06
		Base	78.225109	644,731.35	164.450000	1,355,396.90	710,665.55	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	12,344.000	Local	56.418558	696,430.68	255.280000	3,151,176.32	2,454,745.64	0.15
		Base	56.418558	696,430.68	255.280000	3,151,176.32	2,454,745.64	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
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	12,402.000	Local	76.005101	942,615.26	61.360000	760,986.72	-181,628.54	0.04
		Base	76.005101	942,615.26	61.360000	760,986.72	-181,628.54	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	28,720.000	Local	55.256687	1,586,972.06	48.020000	1,379,134.40	-207,837.66	0.06
		Base	55.256687	1,586,972.06	48.020000	1,379,134.40	-207,837.66	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	18,906.000	Local	47.618457	900,274.54	176.400000	3,335,018.40	2,434,743.86	0.16
		Base	47.618457	900,274.54	176.400000	3,335,018.40	2,434,743.86	0.16
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	11,174.000	Local	24.366128	272,267.11	35.130000	392,542.62	120,275.51	0.02
		Base	24.366128	272,267.11	35.130000	392,542.62	120,275.51	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	11,293.000	Local	84.516028	954,439.50	98.810000	1,115,861.33	161,421.83	0.05
		Base	84.516028	954,439.50	98.810000	1,115,861.33	161,421.83	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1							
	23,774.000	Local	51.863090	1,232,993.11	50.070000	1,190,364.18	-42,628.93	0.06
		Base	51.863090	1,232,993.11	50.070000	1,190,364.18	-42,628.93	0.06
532457108	ELI LILLY + CO COMMON STOCK							
	71,804.000	Local	63.669022	4,571,690.47	154.640000	11,103,770.56	6,532,080.09	0.52
		Base	63.669022	4,571,690.47	154.640000	11,103,770.56	6,532,080.09	0.52
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	16,846.000	Local	39.654955	668,027.37	35.470000	597,527.62	-70,499.75	0.03
		Base	39.654955	668,027.37	35.470000	597,527.62	-70,499.75	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	11,966.000	Local	70.210557	840,139.53	44.870000	536,914.42	-303,225.11	0.02
		Base	70.210557	840,139.53	44.870000	536,914.42	-303,225.11	0.02
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	21,072.000	Local	93.618585	1,972,730.82	389.060000	8,198,272.32	6,225,541.50	0.38
		Base	93.618585	1,972,730.82	389.060000	8,198,272.32	6,225,541.50	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
540424108	LOEWS CORP COMMON STOCK USD.01							
	21,736.000	Local	30.419732	661,203.29	34.660000	753,369.76	92,166.47	0.04
		Base	30.419732	661,203.29	34.660000	753,369.76	92,166.47	0.04
548661107	LOWE S COS INC COMMON STOCK USD.5							
	65,090.000	Local	28.870265	1,879,165.53	104.750000	6,818,177.50	4,939,011.97	0.32
		Base	28.870265	1,879,165.53	104.750000	6,818,177.50	4,939,011.97	0.32
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	11,214.000	Local	100.746724	1,129,773.76	112.080000	1,256,865.12	127,091.36	0.06
		Base	100.746724	1,129,773.76	112.080000	1,256,865.12	127,091.36	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	43,774.000	Local	31.663843	1,386,053.07	16.830000	736,716.42	-649,336.65	0.03
		Base	31.663843	1,386,053.07	16.830000	736,716.42	-649,336.65	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
	7,188.000	Local	157.365477	1,131,143.05	327.000000	2,350,476.00	1,219,332.95	0.11
		Base	157.365477	1,131,143.05	327.000000	2,350,476.00	1,219,332.95	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	68,033.000	Local	17.048046	1,159,829.73	6.120000	416,361.96	-743,467.77	0.02
		Base	17.048046	1,159,829.73	6.120000	416,361.96	-743,467.77	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	75,623.000	Local	32.385213	2,449,066.96	32.080000	2,425,985.84	-23,081.12	0.11
		Base	32.385213	2,449,066.96	32.080000	2,425,985.84	-23,081.12	0.11
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	3,228.000	Local	327.453590	1,057,020.19	455.010000	1,468,772.28	411,752.09	0.07
		Base	327.453590	1,057,020.19	455.010000	1,468,772.28	411,752.09	0.07
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	42,900.000	Local	42.031662	1,803,158.28	97.330000	4,175,457.00	2,372,298.72	0.19
		Base	42.031662	1,803,158.28	97.330000	4,175,457.00	2,372,298.72	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	23,065.000	Local	41.220926	950,760.66	90.940000	2,097,531.10	1,146,770.44	0.10
		Base	41.220926	950,760.66	90.940000	2,097,531.10	1,146,770.44	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
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	5,317.000	Local	140.219712	745,548.21	190.230000	1,011,452.91	265,904.70	0.05
		Base	140.219712	745,548.21	190.230000	1,011,452.91	265,904.70	0.05
574599106	MASCO CORP COMMON STOCK USD1.0							
	24,123.000	Local	20.797781	501,704.88	41.040000	990,007.92	488,303.04	0.05
		Base	20.797781	501,704.88	41.040000	990,007.92	488,303.04	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	75,479.000	Local	43.218241	3,262,069.62	274.970000	20,754,460.63	17,492,391.01	0.96
		Base	43.218241	3,262,069.62	274.970000	20,754,460.63	17,492,391.01	0.96
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
	22,976.000	Local	55.624333	1,278,024.68	54.980000	1,263,220.48	-14,804.20	0.06
		Base	55.624333	1,278,024.68	54.980000	1,263,220.48	-14,804.20	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	10,494.000	Local	50.990479	535,094.09	156.840000	1,645,878.96	1,110,784.87	0.08
		Base	50.990479	535,094.09	156.840000	1,645,878.96	1,110,784.87	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	63,966.000	Local	57.928641	3,705,463.44	187.560000	11,997,462.96	8,291,999.52	0.56
		Base	57.928641	3,705,463.44	187.560000	11,997,462.96	8,291,999.52	0.56
58155Q103	MCKESSON CORP W/D COMMON STOCK USD.01							
	13,768.000	Local	65.338833	899,585.05	141.250000	1,944,730.00	1,045,144.95	0.09
		Base	65.338833	899,585.05	141.250000	1,944,730.00	1,045,144.95	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	216,318.000	Local	47.958714	10,374,333.05	79.340000	17,162,670.12	6,788,337.07	0.80
		Base	47.958714	10,374,333.05	79.340000	17,162,670.12	6,788,337.07	0.80
59156R108	METLIFE INC COMMON STOCK USD.01							
	66,438.000	Local	36.045899	2,394,817.46	36.080000	2,397,083.04	2,265.58	0.11
		Base	36.045899	2,394,817.46	36.080000	2,397,083.04	2,265.58	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	2,075.000	Local	424.118014	880,044.88	719.940000	1,493,875.50	613,830.62	0.07
		Base	424.118014	880,044.88	719.940000	1,493,875.50	613,830.62	0.07

& 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
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	647,735.000	Local	42.552299	27,562,613.67	179.210000	116,080,589.35	88,517,975.68	5.40
		Base	42.552299	27,562,613.67	179.210000	116,080,589.35	88,517,975.68	5.40
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	20,293.000	Local	41.811740	848,485.64	87.730000	1,780,304.89	931,819.25	0.08
		Base	41.811740	848,485.64	87.730000	1,780,304.89	931,819.25	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	93,989.000	Local	21.106948	1,983,820.97	47.890000	4,501,133.21	2,517,312.24	0.21
		Base	21.106948	1,983,820.97	47.890000	4,501,133.21	2,517,312.24	0.21
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	9,671.000	Local	91.225250	882,239.39	111.920000	1,082,378.32	200,138.93	0.05
		Base	91.225250	882,239.39	111.920000	1,082,378.32	200,138.93	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	5,043.000	Local	82.831081	417,717.14	87.720000	442,371.96	24,654.82	0.02
		Base	82.831081	417,717.14	87.720000	442,371.96	24,654.82	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	15,951.000	Local	51.632534	823,590.55	41.010000	654,150.51	-169,440.04	0.03
		Base	51.632534	823,590.55	41.010000	654,150.51	-169,440.04	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	122,288.000	Local	19.592039	2,395,871.30	51.440000	6,290,494.72	3,894,623.42	0.29
		Base	19.592039	2,395,871.30	51.440000	6,290,494.72	3,894,623.42	0.29
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	32,427.000	Local	29.737520	964,298.55	61.810000	2,004,312.87	1,040,014.32	0.09
		Base	29.737520	964,298.55	61.810000	2,004,312.87	1,040,014.32	0.09
615369105	MOODY S CORP COMMON STOCK USD.01							
	13,790.000	Local	45.062014	621,405.17	243.900000	3,363,381.00	2,741,975.83	0.16
		Base	45.062014	621,405.17	243.900000	3,363,381.00	2,741,975.83	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	99,310.000	Local	36.651896	3,639,899.75	39.430000	3,915,793.30	275,893.55	0.18
		Base	36.651896	3,639,899.75	39.430000	3,915,793.30	275,893.55	0.18

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	29,728.000	Local	46.805058	1,391,420.75	11.510000	342,169.28	-1,049,251.47	0.02
		Base	46.805058	1,391,420.75	11.510000	342,169.28	-1,049,251.47	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	14,552.000	Local	81.945334	1,192,468.50	143.810000	2,092,723.12	900,254.62	0.10
		Base	81.945334	1,192,468.50	143.810000	2,092,723.12	900,254.62	0.10
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	21,376.000	Local	24.662784	527,191.68	33.530000	716,737.28	189,545.60	0.03
		Base	24.662784	527,191.68	33.530000	716,737.28	189,545.60	0.03
62944T105	NVR INC COMMON STOCK USD.01							
	293.000	Local	3,612.952253	1,058,595.01	3,100.000000	908,300.00	-150,295.01	0.04
		Base	3,612.952253	1,058,595.01	3,100.000000	908,300.00	-150,295.01	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
	9,748.000	Local	37.261594	363,226.02	109.670000	1,069,063.16	705,837.14	0.05
		Base	37.261594	363,226.02	109.670000	1,069,063.16	705,837.14	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
	32,832.000	Local	44.417748	1,458,323.50	12.640000	414,996.48	-1,043,327.02	0.02
		Base	44.417748	1,458,323.50	12.640000	414,996.48	-1,043,327.02	0.02
64110D104	NETAPP INC COMMON STOCK USD.001							
	19,394.000	Local	35.860596	695,480.40	43.770000	848,875.38	153,394.98	0.04
		Base	35.860596	695,480.40	43.770000	848,875.38	153,394.98	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
	37,214.000	Local	62.872667	2,339,743.44	419.850000	15,624,297.90	13,284,554.46	0.73
		Base	62.872667	2,339,743.44	419.850000	15,624,297.90	13,284,554.46	0.73
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	32,378.000	Local	32.968517	1,067,454.63	13.880000	449,406.64	-618,047.99	0.02
		Base	32.968517	1,067,454.63	13.880000	449,406.64	-618,047.99	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	69,649.000	Local	36.521208	2,543,665.60	59.480000	4,142,722.52	1,599,056.92	0.19
		Base	36.521208	2,543,665.60	59.480000	4,142,722.52	1,599,056.92	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
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	33,013.000	Local	11.981456	395,543.81	9.910000	327,158.83	-68,384.98	0.02
		Base	11.981456	395,543.81	9.910000	327,158.83	-68,384.98	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	10,343.000	Local	12.856853	132,978.43	10.220000	105,705.46	-27,272.97	0.00
		Base	12.856853	132,978.43	10.220000	105,705.46	-27,272.97	0.00
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	41,555.000	Local	74.559050	3,098,301.31	231.120000	9,604,191.60	6,505,890.29	0.45
		Base	74.559050	3,098,301.31	231.120000	9,604,191.60	6,505,890.29	0.45
654106103	NIKE INC CL B COMMON STOCK							
	105,816.000	Local	19.676606	2,082,099.70	87.180000	9,225,038.88	7,142,939.18	0.43
		Base	19.676606	2,082,099.70	87.180000	9,225,038.88	7,142,939.18	0.43
65473P105	NISOURCE INC COMMON STOCK USD.01							
	31,720.000	Local	12.276956	389,425.05	25.110000	796,489.20	407,064.15	0.04
		Base	12.276956	389,425.05	25.110000	796,489.20	407,064.15	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
	40,662.000	Local	38.429814	1,562,633.09	9.810000	398,894.22	-1,163,738.87	0.02
		Base	38.429814	1,562,633.09	9.810000	398,894.22	-1,163,738.87	0.02
655664100	NORDSTROM INC COMMON STOCK							
	9,093.000	Local	29.354310	266,918.74	18.780000	170,766.54	-96,152.20	0.01
		Base	29.354310	266,918.74	18.780000	170,766.54	-96,152.20	0.01
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	22,150.000	Local	48.652327	1,077,649.05	171.100000	3,789,865.00	2,712,215.95	0.18
		Base	48.652327	1,077,649.05	171.100000	3,789,865.00	2,712,215.95	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	18,015.000	Local	61.245826	1,103,343.55	79.160000	1,426,067.40	322,723.85	0.07
		Base	61.245826	1,103,343.55	79.160000	1,426,067.40	322,723.85	0.07
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	13,315.000	Local	71.692394	954,584.23	330.670000	4,402,871.05	3,448,286.82	0.20
		Base	71.692394	954,584.23	330.670000	4,402,871.05	3,448,286.82	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
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	48,712.000	Local	27.962351	1,362,102.05	21.270000	1,036,104.24	-325,997.81	0.05
		Base	27.962351	1,362,102.05	21.270000	1,036,104.24	-325,997.81	0.05
670346105	NUCOR CORP COMMON STOCK USD.4							
	25,758.000	Local	35.541106	915,467.82	41.190000	1,060,972.02	145,504.20	0.05
		Base	35.541106	915,467.82	41.190000	1,060,972.02	145,504.20	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	51,985.000	Local	51.585126	2,681,652.76	292.280000	15,194,175.80	12,512,523.04	0.71
		Base	51.585126	2,681,652.76	292.280000	15,194,175.80	12,512,523.04	0.71
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	6,434.000	Local	65.306885	420,184.50	386.340000	2,485,711.56	2,065,527.06	0.12
		Base	65.306885	420,184.50	386.340000	2,485,711.56	2,065,527.06	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	75,878.000	Local	44.151371	3,350,117.75	16.600000	1,259,574.80	-2,090,542.95	0.06
		Base	44.151371	3,350,117.75	16.600000	1,259,574.80	-2,090,542.95	0.06
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	8,140.000	Local	124.582647	1,014,102.75	145.290000	1,182,660.60	168,557.85	0.05
		Base	124.582647	1,014,102.75	145.290000	1,182,660.60	168,557.85	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	18,500.000	Local	44.112583	816,082.78	57.030000	1,055,055.00	238,972.22	0.05
		Base	44.112583	816,082.78	57.030000	1,055,055.00	238,972.22	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
	35,111.000	Local	39.261340	1,378,504.90	29.930000	1,050,872.23	-327,632.67	0.05
		Base	39.261340	1,378,504.90	29.930000	1,050,872.23	-327,632.67	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01							
	184,028.000	Local	23.543801	4,332,718.69	52.970000	9,747,963.16	5,415,244.47	0.45
		Base	23.543801	4,332,718.69	52.970000	9,747,963.16	5,415,244.47	0.45
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	34,500.000	Local	34.113219	1,176,906.07	50.910000	1,756,395.00	579,488.93	0.08
		Base	34.113219	1,176,906.07	50.910000	1,756,395.00	579,488.93	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
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	37,232.000	Local	81.874738	3,048,360.23	106.670000	3,971,537.44	923,177.21	0.18
		Base	81.874738	3,048,360.23	106.670000	3,971,537.44	923,177.21	0.18
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	20,090.000	Local	40.666885	816,997.71	90.830000	1,824,774.70	1,007,776.99	0.08
		Base	40.666885	816,997.71	90.830000	1,824,774.70	1,007,776.99	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
	65,225.000	Local	26.721107	1,742,884.18	25.420000	1,658,019.50	-84,864.68	0.08
		Base	26.721107	1,742,884.18	25.420000	1,658,019.50	-84,864.68	0.08
693656100	PVH CORP COMMON STOCK USD1.0							
	6,305.000	Local	115.948641	731,056.18	49.230000	310,395.15	-420,661.03	0.01
		Base	115.948641	731,056.18	49.230000	310,395.15	-420,661.03	0.01
693718108	PACCAR INC COMMON STOCK USD1.0							
	29,372.000	Local	33.205794	975,320.58	69.230000	2,033,423.56	1,058,102.98	0.09
		Base	33.205794	975,320.58	69.230000	2,033,423.56	1,058,102.98	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	8,038.000	Local	108.786930	874,429.34	96.650000	776,872.70	-97,556.64	0.04
		Base	108.786930	874,429.34	96.650000	776,872.70	-97,556.64	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	10,909.000	Local	57.965555	632,346.24	158.120000	1,724,931.08	1,092,584.84	0.08
		Base	57.965555	632,346.24	158.120000	1,724,931.08	1,092,584.84	0.08
704326107	PAYCHEX INC COMMON STOCK USD.01							
	27,073.000	Local	36.311242	983,054.26	68.520000	1,855,041.96	871,987.70	0.09
		Base	36.311242	983,054.26	68.520000	1,855,041.96	871,987.70	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	4,168.000	Local	313.442668	1,306,429.04	261.020000	1,087,931.36	-218,497.68	0.05
		Base	313.442668	1,306,429.04	261.020000	1,087,931.36	-218,497.68	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	99,722.000	Local	28.343716	2,826,492.08	123.000000	12,265,806.00	9,439,313.92	0.57
		Base	28.343716	2,826,492.08	123.000000	12,265,806.00	9,439,313.92	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
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	37,743.000	Local	16.303089	615,327.47	12.690000	478,958.67	-136,368.80	0.02
		Base	16.303089	615,327.47	12.690000	478,958.67	-136,368.80	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	118,453.000	Local	59.262011	7,019,762.95	132.290000	15,670,147.37	8,650,384.42	0.73
		Base	59.262011	7,019,762.95	132.290000	15,670,147.37	8,650,384.42	0.73
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	9,436.000	Local	31.987259	301,831.78	90.530000	854,241.08	552,409.30	0.04
		Base	31.987259	301,831.78	90.530000	854,241.08	552,409.30	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
	470,188.000	Local	28.757696	13,521,523.59	38.360000	18,036,411.68	4,514,888.09	0.84
		Base	28.757696	13,521,523.59	38.360000	18,036,411.68	4,514,888.09	0.84
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	132,237.000	Local	43.621009	5,768,311.40	74.600000	9,864,880.20	4,096,568.80	0.46
		Base	43.621009	5,768,311.40	74.600000	9,864,880.20	4,096,568.80	0.46
718546104	PHILLIPS 66 COMMON STOCK							
	37,773.000	Local	36.883401	1,393,196.69	73.170000	2,763,850.41	1,370,653.72	0.13
		Base	36.883401	1,393,196.69	73.170000	2,763,850.41	1,370,653.72	0.13
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	9,570.000	Local	46.626596	446,216.52	76.990000	736,794.30	290,577.78	0.03
		Base	46.626596	446,216.52	76.990000	736,794.30	290,577.78	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	14,076.000	Local	93.158030	1,311,292.43	89.310000	1,257,127.56	-54,164.87	0.06
		Base	93.158030	1,311,292.43	89.310000	1,257,127.56	-54,164.87	0.06
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	19,849.000	Local	46.080314	914,648.16	115.630000	2,295,139.87	1,380,491.71	0.11
		Base	46.080314	914,648.16	115.630000	2,295,139.87	1,380,491.71	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	21,946.000	Local	33.276045	730,276.09	36.410000	799,053.86	68,777.77	0.04
		Base	33.276045	730,276.09	36.410000	799,053.86	68,777.77	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	211,819.000	60.611414	12,838,649.13	117.870000	24,967,105.53	12,128,456.40	1.16
		Base		60.611414	12,838,649.13	117.870000	24,967,105.53	12,128,456.40	1.16
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	49,691.000	23.022052	1,143,988.80	77.300000	3,841,114.30	2,697,125.50	0.18
		Base		23.022052	1,143,988.80	77.300000	3,841,114.30	2,697,125.50	0.18
74340W103	PROLOGIS INC REIT USD.01								
		Local	62,722.000	55.071622	3,454,202.29	89.230000	5,596,684.06	2,142,481.77	0.26
		Base		55.071622	3,454,202.29	89.230000	5,596,684.06	2,142,481.77	0.26
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	34,160.000	50.781866	1,734,708.53	62.370000	2,130,559.20	395,850.67	0.10
		Base		50.781866	1,734,708.53	62.370000	2,130,559.20	395,850.67	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	42,960.000	31.591348	1,357,164.29	50.710000	2,178,501.60	821,337.31	0.10
		Base		31.591348	1,357,164.29	50.710000	2,178,501.60	821,337.31	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	12,757.000	110.406865	1,408,460.38	185.450000	2,365,785.65	957,325.27	0.11
		Base		110.406865	1,408,460.38	185.450000	2,365,785.65	957,325.27	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	21,642.000	18.927928	409,638.21	28.270000	611,819.34	202,181.13	0.03
		Base		18.927928	409,638.21	28.270000	611,819.34	202,181.13	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	9,867.000	81.272978	801,920.47	98.030000	967,262.01	165,341.54	0.04
		Base		81.272978	801,920.47	98.030000	967,262.01	165,341.54	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	96,958.000	45.952727	4,455,484.47	78.670000	7,627,685.86	3,172,201.39	0.35
		Base		45.952727	4,455,484.47	78.670000	7,627,685.86	3,172,201.39	0.35
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	12,080.000	24.634065	297,579.51	36.360000	439,228.80	141,649.29	0.02
		Base		24.634065	297,579.51	36.360000	439,228.80	141,649.29	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
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	11,434.000	Local	50.057972	572,362.85	110.110000	1,258,997.74	686,634.89	0.06
		Base	50.057972	572,362.85	110.110000	1,258,997.74	686,634.89	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	4,224.000	Local	95.611070	403,861.16	73.780000	311,646.72	-92,214.44	0.01
		Base	95.611070	403,861.16	73.780000	311,646.72	-92,214.44	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	10,495.000	Local	77.720628	815,677.99	65.920000	691,830.40	-123,847.59	0.03
		Base	77.720628	815,677.99	65.920000	691,830.40	-123,847.59	0.03
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	124,649.000	Local	32.617406	4,065,727.06	64.810000	8,078,501.69	4,012,774.63	0.38
		Base	32.617406	4,065,727.06	64.810000	8,078,501.69	4,012,774.63	0.38
756109104	REALTY INCOME CORP REIT USD1.0							
	28,757.000	Local	54.476526	1,566,581.46	54.920000	1,579,334.44	12,752.98	0.07
		Base	54.476526	1,566,581.46	54.920000	1,579,334.44	12,752.98	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	14,227.000	Local	66.812770	950,545.28	43.910000	624,707.57	-325,837.71	0.03
		Base	66.812770	950,545.28	43.910000	624,707.57	-325,837.71	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	6,791.000	Local	269.493111	1,830,127.72	525.880000	3,571,251.08	1,741,123.36	0.17
		Base	269.493111	1,830,127.72	525.880000	3,571,251.08	1,741,123.36	0.17
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	81,931.000	Local	12.663328	1,037,519.13	10.750000	880,758.25	-156,760.88	0.04
		Base	12.663328	1,037,519.13	10.750000	880,758.25	-156,760.88	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	17,888.000	Local	27.341432	489,083.54	78.340000	1,401,345.92	912,262.38	0.07
		Base	27.341432	489,083.54	78.340000	1,401,345.92	912,262.38	0.07
761152107	RESMED INC COMMON STOCK USD.004							
	12,234.000	Local	82.874107	1,013,881.82	155.320000	1,900,184.88	886,303.06	0.09
		Base	82.874107	1,013,881.82	155.320000	1,900,184.88	886,303.06	0.09

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770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	9,982.000	Local	30.713665	306,583.80	47.270000	471,849.14	165,265.34	0.02
		Base	30.713665	306,583.80	47.270000	471,849.14	165,265.34	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	9,828.000	Local	53.211608	522,963.68	189.480000	1,862,209.44	1,339,245.76	0.09
		Base	53.211608	522,963.68	189.480000	1,862,209.44	1,339,245.76	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	11,968.000	Local	39.669665	474,766.55	40.000000	478,720.00	3,953.45	0.02
		Base	39.669665	474,766.55	40.000000	478,720.00	3,953.45	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	8,865.000	Local	97.848875	867,430.28	341.030000	3,023,230.95	2,155,800.67	0.14
		Base	97.848875	867,430.28	341.030000	3,023,230.95	2,155,800.67	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
	30,722.000	Local	18.462590	567,207.70	91.360000	2,806,761.92	2,239,554.22	0.13
		Base	18.462590	567,207.70	91.360000	2,806,761.92	2,239,554.22	0.13
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	20,765.000	Local	54.842939	1,138,813.63	292.880000	6,081,653.20	4,942,839.57	0.28
		Base	54.842939	1,138,813.63	292.880000	6,081,653.20	4,942,839.57	0.28
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	9,571.000	Local	160.695092	1,538,012.73	289.920000	2,774,824.32	1,236,811.59	0.13
		Base	160.695092	1,538,012.73	289.920000	2,774,824.32	1,236,811.59	0.13
78440X101	SL GREEN REALTY CORP REIT USD.01							
	6,928.000	Local	127.377449	882,470.97	53.050000	367,530.40	-514,940.57	0.02
		Base	127.377449	882,470.97	53.050000	367,530.40	-514,940.57	0.02
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1							
	153,708.000	Local	273.578018	42,051,129.94	290.480000	44,649,099.84	2,597,969.90	2.08
		Base	273.578018	42,051,129.94	290.480000	44,649,099.84	2,597,969.90	2.08
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,389.000	Local	259.750257	1,140,043.88	193.170000	847,823.13	-292,220.75	0.04
		Base	259.750257	1,140,043.88	193.170000	847,823.13	-292,220.75	0.04

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79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	75,378.000	Local	67.798242	5,110,495.89	161.950000	12,207,467.10	7,096,971.21	0.57
		Base	67.798242	5,110,495.89	161.950000	12,207,467.10	7,096,971.21	0.57
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	12,467.000	Local	54.510120	679,577.66	54.560000	680,199.52	621.86	0.03
		Base	54.510120	679,577.66	54.560000	680,199.52	621.86	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	117,615.000	Local	80.865000	9,510,936.94	16.820000	1,978,284.30	-7,532,652.64	0.09
		Base	80.865000	9,510,936.94	16.820000	1,978,284.30	-7,532,652.64	0.09
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	97,196.000	Local	22.782622	2,214,379.70	37.720000	3,666,233.12	1,451,853.42	0.17
		Base	22.782622	2,214,379.70	37.720000	3,666,233.12	1,451,853.42	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	13,127.000	Local	24.402020	320,325.31	28.590000	375,300.93	54,975.62	0.02
		Base	24.402020	320,325.31	28.590000	375,300.93	54,975.62	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	23,944.000	Local	65.722341	1,573,655.74	123.850000	2,965,464.40	1,391,808.66	0.14
		Base	65.722341	1,573,655.74	123.850000	2,965,464.40	1,391,808.66	0.14
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	16,066.000	Local	279.404523	4,488,913.06	351.540000	5,647,841.64	1,158,928.58	0.26
		Base	279.404523	4,488,913.06	351.540000	5,647,841.64	1,158,928.58	0.26
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	6,980.000	Local	108.888087	760,038.85	536.370000	3,743,862.60	2,983,823.75	0.17
		Base	108.888087	760,038.85	536.370000	3,743,862.60	2,983,823.75	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	26,085.000	Local	85.733253	2,236,351.90	66.770000	1,741,695.45	-494,656.45	0.08
		Base	85.733253	2,236,351.90	66.770000	1,741,695.45	-494,656.45	0.08
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	14,467.000	Local	92.524425	1,338,550.86	103.880000	1,502,831.96	164,281.10	0.07
		Base	92.524425	1,338,550.86	103.880000	1,502,831.96	164,281.10	0.07

& 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
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	11,640.000	Local	53.077803	617,825.63	42.380000	493,303.20	-124,522.43	0.02
		Base	53.077803	617,825.63	42.380000	493,303.20	-124,522.43	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	9,683.000	Local	66.722160	646,070.68	114.910000	1,112,673.53	466,602.85	0.05
		Base	66.722160	646,070.68	114.910000	1,112,673.53	466,602.85	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
	4,666.000	Local	53.686224	250,499.92	130.290000	607,933.14	357,433.22	0.03
		Base	53.686224	250,499.92	130.290000	607,933.14	357,433.22	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
	89,083.000	Local	36.432934	3,245,555.05	56.730000	5,053,678.59	1,808,123.54	0.23
		Base	36.432934	3,245,555.05	56.730000	5,053,678.59	1,808,123.54	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
	40,232.000	Local	15.479415	622,767.84	31.250000	1,257,250.00	634,482.16	0.06
		Base	15.479415	622,767.84	31.250000	1,257,250.00	634,482.16	0.06
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
	1.000	Local	50.000000	50.00	43.060000	43.06	-6.94	0.00
		Base	50.000000	50.00	43.060000	43.06	-6.94	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	12,928.000	Local	60.542507	782,693.53	110.200000	1,424,665.60	641,972.07	0.07
		Base	60.542507	782,693.53	110.200000	1,424,665.60	641,972.07	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	100,262.000	Local	17.822415	1,786,911.01	76.730000	7,693,103.26	5,906,192.25	0.36
		Base	17.822415	1,786,911.01	76.730000	7,693,103.26	5,906,192.25	0.36
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	30,903.000	Local	55.445176	1,713,422.26	63.040000	1,948,125.12	234,702.86	0.09
		Base	55.445176	1,713,422.26	63.040000	1,948,125.12	234,702.86	0.09
863667101	STRYKER CORP COMMON STOCK USD.1							
	27,346.000	Local	70.425515	1,925,856.14	186.430000	5,098,114.78	3,172,258.64	0.24
		Base	70.425515	1,925,856.14	186.430000	5,098,114.78	3,172,258.64	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	12,771.000	Local	75.170712	960,005.16	157.120000	2,006,579.52	1,046,574.36	0.09
		Base	75.170712	960,005.16	157.120000	2,006,579.52	1,046,574.36	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	47,971.000	Local	31.195883	1,496,497.70	19.790000	949,346.09	-547,151.61	0.04
		Base	31.195883	1,496,497.70	19.790000	949,346.09	-547,151.61	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0							
	43,349.000	Local	33.998302	1,473,792.41	56.270000	2,439,248.23	965,455.82	0.11
		Base	33.998302	1,473,792.41	56.270000	2,439,248.23	965,455.82	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	102,997.000	Local	11.563566	1,191,012.59	49.050000	5,052,002.85	3,860,990.26	0.23
		Base	11.563566	1,191,012.59	49.050000	5,052,002.85	3,860,990.26	0.23
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	31,010.000	Local	79.588930	2,468,052.73	87.800000	2,722,678.00	254,625.27	0.13
		Base	79.588930	2,468,052.73	87.800000	2,722,678.00	254,625.27	0.13
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	9,609.000	Local	108.107768	1,038,807.54	121.050000	1,163,169.45	124,361.91	0.05
		Base	108.107768	1,038,807.54	121.050000	1,163,169.45	124,361.91	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
	23,444.000	Local	32.088233	752,276.54	14.880000	348,846.72	-403,429.82	0.02
		Base	32.088233	752,276.54	14.880000	348,846.72	-403,429.82	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
	43,025.000	Local	49.376452	2,124,421.85	109.740000	4,721,563.50	2,597,141.65	0.22
		Base	49.376452	2,124,421.85	109.740000	4,721,563.50	2,597,141.65	0.22
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,936.000	Local	263.216283	1,036,019.29	335.400000	1,320,134.40	284,115.11	0.06
		Base	263.216283	1,036,019.29	335.400000	1,320,134.40	284,115.11	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	79,398.000	Local	40.211569	3,192,718.18	116.070000	9,215,725.86	6,023,007.68	0.43
		Base	40.211569	3,192,718.18	116.070000	9,215,725.86	6,023,007.68	0.43

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883203101	TEXTRON INC COMMON STOCK USD.125							
	19,393.000	Local	32.029583	621,149.71	26.360000	511,199.48	-109,950.23	0.02
		Base	32.029583	621,149.71	26.360000	511,199.48	-109,950.23	0.02
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	34,093.000	Local	78.142770	2,664,121.45	334.680000	11,410,245.24	8,746,123.79	0.53
		Base	78.142770	2,664,121.45	334.680000	11,410,245.24	8,746,123.79	0.53
88579Y101	3M CO COMMON STOCK USD.01							
	48,849.000	Local	79.382957	3,877,778.07	151.920000	7,421,140.08	3,543,362.01	0.34
		Base	79.382957	3,877,778.07	151.920000	7,421,140.08	3,543,362.01	0.34
886547108	TIFFANY + CO COMMON STOCK USD.01							
	9,170.000	Local	56.181183	515,181.45	126.500000	1,160,005.00	644,823.55	0.05
		Base	56.181183	515,181.45	126.500000	1,160,005.00	644,823.55	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	10,059.000	Local	73.035675	734,665.85	101.430000	1,020,284.37	285,618.52	0.05
		Base	73.035675	734,665.85	101.430000	1,020,284.37	285,618.52	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,228.000	Local	282.664584	1,195,105.86	363.080000	1,535,102.24	339,996.38	0.07
		Base	282.664584	1,195,105.86	363.080000	1,535,102.24	339,996.38	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	21,934.000	Local	48.528299	1,064,419.71	101.210000	2,219,940.14	1,155,520.43	0.10
		Base	48.528299	1,064,419.71	101.210000	2,219,940.14	1,155,520.43	0.10
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	113,967.000	Local	33.288401	3,793,779.23	37.320000	4,253,248.44	459,469.21	0.20
		Base	33.288401	3,793,779.23	37.320000	4,253,248.44	459,469.21	0.20
90184L102	TWITTER INC COMMON STOCK USD.000005							
	65,935.000	Local	37.718199	2,486,949.42	28.680000	1,891,015.80	-595,933.62	0.09
		Base	37.718199	2,486,949.42	28.680000	1,891,015.80	-595,933.62	0.09
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	25,048.000	Local	25.993116	651,075.57	62.190000	1,557,735.12	906,659.55	0.07
		Base	25.993116	651,075.57	62.190000	1,557,735.12	906,659.55	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
902653104	UDR INC REIT USD.01							
	24,894.000	Local	37.063603	922,661.33	37.470000	932,778.18	10,116.85	0.04
		Base	37.063603	922,661.33	37.470000	932,778.18	10,116.85	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	120,714.000	Local	27.169072	3,279,687.30	36.500000	4,406,061.00	1,126,373.70	0.20
		Base	27.169072	3,279,687.30	36.500000	4,406,061.00	1,126,373.70	0.20
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	4,857.000	Local	210.502913	1,022,412.65	217.920000	1,058,437.44	36,024.79	0.05
		Base	210.502913	1,022,412.65	217.920000	1,058,437.44	36,024.79	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	15,997.000	Local	27.132149	434,032.99	10.420000	166,688.74	-267,344.25	0.01
		Base	27.132149	434,032.99	10.420000	166,688.74	-267,344.25	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	16,517.000	Local	24.628475	406,788.52	9.270000	153,112.59	-253,675.93	0.01
		Base	24.628475	406,788.52	9.270000	153,112.59	-253,675.93	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	59,023.000	Local	33.856315	1,998,301.27	159.790000	9,431,285.17	7,432,983.90	0.44
		Base	33.856315	1,998,301.27	159.790000	9,431,285.17	7,432,983.90	0.44
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	18,479.000	Local	56.139219	1,037,396.62	29.580000	546,608.82	-490,787.80	0.03
		Base	56.139219	1,037,396.62	29.580000	546,608.82	-490,787.80	0.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	59,542.000	Local	73.162141	4,356,220.20	94.660000	5,636,245.72	1,280,025.52	0.26
		Base	73.162141	4,356,220.20	94.660000	5,636,245.72	1,280,025.52	0.26
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	6,382.000	Local	114.005511	727,583.17	128.500000	820,087.00	92,503.83	0.04
		Base	114.005511	727,583.17	128.500000	820,087.00	92,503.83	0.04
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	80,513.000	Local	58.533828	4,712,734.13	292.470000	23,547,637.11	18,834,902.98	1.09
		Base	58.533828	4,712,734.13	292.470000	23,547,637.11	18,834,902.98	1.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	6,823.000	Local	113.747967	776,102.38	105.690000	721,122.87	-54,979.51	0.03
		Base	113.747967	776,102.38	105.690000	721,122.87	-54,979.51	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	17,549.000	Local	23.652250	415,073.33	17.450000	306,230.05	-108,843.28	0.01
		Base	23.652250	415,073.33	17.450000	306,230.05	-108,843.28	0.01
918204108	VF CORP COMMON STOCK							
	27,823.000	Local	27.813381	773,851.69	58.100000	1,616,516.30	842,664.61	0.08
		Base	27.813381	773,851.69	58.100000	1,616,516.30	842,664.61	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	34,879.000	Local	32.171538	1,122,111.07	63.350000	2,209,584.65	1,087,473.58	0.10
		Base	32.171538	1,122,111.07	63.350000	2,209,584.65	1,087,473.58	0.10
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	7,717.000	Local	50.657066	390,920.58	114.380000	882,670.46	491,749.88	0.04
		Base	50.657066	390,920.58	114.380000	882,670.46	491,749.88	0.04
92276F100	VENTAS INC REIT USD.25							
	31,681.000	Local	44.452961	1,408,314.25	32.350000	1,024,880.35	-383,433.90	0.05
		Base	44.452961	1,408,314.25	32.350000	1,024,880.35	-383,433.90	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
	8,779.000	Local	61.265658	537,851.21	209.490000	1,839,112.71	1,301,261.50	0.09
		Base	61.265658	537,851.21	209.490000	1,839,112.71	1,301,261.50	0.09
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	351,403.000	Local	43.641097	15,335,612.41	57.450000	20,188,102.35	4,852,489.94	0.94
		Base	43.641097	15,335,612.41	57.450000	20,188,102.35	4,852,489.94	0.94
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	13,918.000	Local	88.124766	1,226,520.49	152.830000	2,127,087.94	900,567.45	0.10
		Base	88.124766	1,226,520.49	152.830000	2,127,087.94	900,567.45	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	21,836.000	Local	93.675523	2,045,498.73	251.200000	5,485,203.20	3,439,704.47	0.25
		Base	93.675523	2,045,498.73	251.200000	5,485,203.20	3,439,704.47	0.25

Base Currency: USD - US DOLLAR

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92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	45,905.000	Local	50.197928	2,304,335.89	17.260000	792,320.30	-1,512,015.59	0.04
		Base	50.197928	2,304,335.89	17.260000	792,320.30	-1,512,015.59	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	145,439.000	Local	34.608250	5,033,389.25	178.720000	25,992,858.08	20,959,468.83	1.21
		Base	34.608250	5,033,389.25	178.720000	25,992,858.08	20,959,468.83	1.21
929042109	VORNADO REALTY TRUST REIT USD.04							
	13,460.000	Local	58.810928	791,595.09	43.820000	589,817.20	-201,777.89	0.03
		Base	58.810928	791,595.09	43.820000	589,817.20	-201,777.89	0.03
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	11,237.000	Local	62.839228	706,124.40	112.970000	1,269,443.89	563,319.49	0.06
		Base	62.839228	706,124.40	112.970000	1,269,443.89	563,319.49	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	26,786.000	Local	40.208454	1,077,023.64	90.550000	2,425,472.30	1,348,448.66	0.11
		Base	40.208454	1,077,023.64	90.550000	2,425,472.30	1,348,448.66	0.11
929740108	WABTEC CORP COMMON STOCK USD.01							
	15,477.000	Local	71.842575	1,111,907.53	56.420000	873,212.34	-238,695.19	0.04
		Base	71.842575	1,111,907.53	56.420000	873,212.34	-238,695.19	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	120,531.000	Local	59.608126	7,184,626.98	121.550000	14,650,543.05	7,465,916.07	0.68
		Base	59.608126	7,184,626.98	121.550000	14,650,543.05	7,465,916.07	0.68
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	63,693.000	Local	41.431787	2,638,914.81	43.290000	2,757,269.97	118,355.16	0.13
		Base	41.431787	2,638,914.81	43.290000	2,757,269.97	118,355.16	0.13
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	33,164.000	Local	35.755147	1,185,783.70	100.020000	3,317,063.28	2,131,279.58	0.15
		Base	35.755147	1,185,783.70	100.020000	3,317,063.28	2,131,279.58	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	5,477.000	Local	60.495523	331,333.98	187.000000	1,024,199.00	692,865.02	0.05
		Base	60.495523	331,333.98	187.000000	1,024,199.00	692,865.02	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	327,158.000	Local	38.169207	12,487,361.39	29.050000	9,503,939.90	-2,983,421.49	0.44
		Base	38.169207	12,487,361.39	29.050000	9,503,939.90	-2,983,421.49	0.44
95040Q104	WELLTOWER INC REIT USD1.0							
	34,448.000	Local	57.778101	1,990,340.01	51.230000	1,764,771.04	-225,568.97	0.08
		Base	57.778101	1,990,340.01	51.230000	1,764,771.04	-225,568.97	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	25,265.000	Local	41.117162	1,038,825.10	46.080000	1,164,211.20	125,386.10	0.05
		Base	41.117162	1,038,825.10	46.080000	1,164,211.20	125,386.10	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	35,609.000	Local	17.509575	623,498.46	19.070000	679,063.63	55,565.17	0.03
		Base	17.509575	623,498.46	19.070000	679,063.63	55,565.17	0.03
96145D105	WESTROCK CO COMMON STOCK							
	21,909.000	Local	43.389461	950,619.71	32.190000	705,250.71	-245,369.00	0.03
		Base	43.389461	950,619.71	32.190000	705,250.71	-245,369.00	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	63,323.000	Local	27.538207	1,743,801.89	21.870000	1,384,874.01	-358,927.88	0.06
		Base	27.538207	1,743,801.89	21.870000	1,384,874.01	-358,927.88	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	5,365.000	Local	93.437547	501,292.44	111.740000	599,485.10	98,192.66	0.03
		Base	93.437547	501,292.44	111.740000	599,485.10	98,192.66	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	102,988.000	Local	27.988851	2,882,515.79	19.370000	1,994,877.56	-887,638.23	0.09
		Base	27.988851	2,882,515.79	19.370000	1,994,877.56	-887,638.23	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	37.710000	336,712.59	166,742.38	0.02
		Base	19.035750	169,970.21	37.710000	336,712.59	166,742.38	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	8,210.000	Local	87.635582	719,488.13	85.530000	702,201.30	-17,286.83	0.03
		Base	87.635582	719,488.13	85.530000	702,201.30	-17,286.83	0.03

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	44,548.000	27.506468	1,225,358.13	63.560000	2,831,470.88	1,606,112.75	0.13
		Base		27.506468	1,225,358.13	63.560000	2,831,470.88	1,606,112.75	0.13
983919101	XILINX INC COMMON STOCK USD.01								
		Local	21,366.000	41.668324	890,285.40	87.400000	1,867,388.40	977,103.00	0.09
		Base		41.668324	890,285.40	87.400000	1,867,388.40	977,103.00	0.09
98419M100	XYLEM INC COMMON STOCK								
		Local	15,303.000	31.589824	483,419.07	71.900000	1,100,285.70	616,866.63	0.05
		Base		31.589824	483,419.07	71.900000	1,100,285.70	616,866.63	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	15,787.000	35.479018	560,107.25	18.290000	288,744.23	-271,363.02	0.01
		Base		35.479018	560,107.25	18.290000	288,744.23	-271,363.02	0.01
988498101	YUM BRANDS INC COMMON STOCK								
		Local	25,693.000	25.956659	666,904.45	86.430000	2,220,645.99	1,553,741.54	0.10
		Base		25.956659	666,904.45	86.430000	2,220,645.99	1,553,741.54	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	4,578.000	249.580935	1,142,581.52	229.660000	1,051,383.48	-91,198.04	0.05
		Base		249.580935	1,142,581.52	229.660000	1,051,383.48	-91,198.04	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	17,466.000	74.191393	1,295,826.87	119.700000	2,090,680.20	794,853.33	0.10
		Base		74.191393	1,295,826.87	119.700000	2,090,680.20	794,853.33	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	14,483.000	36.827299	533,369.77	31.610000	457,807.63	-75,562.14	0.02
		Base		36.827299	533,369.77	31.610000	457,807.63	-75,562.14	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	40,499.000	38.936723	1,576,898.36	129.310000	5,236,925.69	3,660,027.33	0.24
		Base		38.936723	1,576,898.36	129.310000	5,236,925.69	3,660,027.33	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	7,922.000	34.663124	274,601.27	100.540000	796,477.88	521,876.61	0.04
		Base		34.663124	274,601.27	100.540000	796,477.88	521,876.61	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
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	27,917.000	170.762500	4,767,176.72	187.340000	5,229,970.78	462,794.06	0.24
		Base		170.762500	4,767,176.72	187.340000	5,229,970.78	462,794.06	0.24
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	137,699.000	11.030605	1,518,903.22	8.970000	1,235,160.03	-283,743.19	0.06
		Base		11.030605	1,518,903.22	8.970000	1,235,160.03	-283,743.19	0.06
G0403H108	AON PLC COMMON STOCK								
		Local	19,895.000	50.253835	999,800.04	172.670000	3,435,269.65	2,435,469.61	0.16
		Base		50.253835	999,800.04	172.670000	3,435,269.65	2,435,469.61	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	53,967.000	76.122266	4,108,090.33	185.190000	9,994,148.73	5,886,058.40	0.46
		Base		76.122266	4,108,090.33	185.190000	9,994,148.73	5,886,058.40	0.46
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	12,889.000	75.761097	976,484.78	15.250000	196,557.25	-779,927.53	0.01
		Base		75.761097	976,484.78	15.250000	196,557.25	-779,927.53	0.01
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	35,129.000	39.364430	1,382,833.05	83.500000	2,933,271.50	1,550,438.45	0.14
		Base		39.364430	1,382,833.05	83.500000	2,933,271.50	1,550,438.45	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,476.000	251.271830	873,420.88	173.130000	601,799.88	-271,621.00	0.03
		Base		251.271830	873,420.88	173.130000	601,799.88	-271,621.00	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	34,072.000	49.111976	1,673,343.23	67.300000	2,293,045.60	619,702.37	0.11
		Base		49.111976	1,673,343.23	67.300000	2,293,045.60	619,702.37	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	31,629.000	23.014291	727,919.01	8.620000	272,641.98	-455,277.03	0.01
		Base		23.014291	727,919.01	8.620000	272,641.98	-455,277.03	0.01
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	52,116.000	36.651430	1,910,125.95	29.110000	1,517,096.76	-393,029.19	0.07
		Base		36.651430	1,910,125.95	29.110000	1,517,096.76	-393,029.19	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
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	45,642.000	161.370072	7,365,252.81	183.990000	8,397,671.58	1,032,418.77	0.39
		Base		161.370072	7,365,252.81	183.990000	8,397,671.58	1,032,418.77	0.39
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	113,900.000	76.333648	8,694,402.50	97.630000	11,120,057.00	2,425,654.50	0.52
		Base		76.333648	8,694,402.50	97.630000	11,120,057.00	2,425,654.50	0.52
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	21,705.000	35.300921	766,206.50	69.550000	1,509,582.75	743,376.25	0.07
		Base		35.300921	766,206.50	69.550000	1,509,582.75	743,376.25	0.07
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	30,233.000	36.864810	1,114,533.81	14.730000	445,332.09	-669,201.72	0.02
		Base		36.864810	1,114,533.81	14.730000	445,332.09	-669,201.72	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	18,067.000	53.341467	963,720.29	16.400000	296,298.80	-667,421.49	0.01
		Base		53.341467	963,720.29	16.400000	296,298.80	-667,421.49	0.01
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	19,651.000	29.778601	585,179.28	49.950000	981,567.45	396,388.17	0.05
		Base		29.778601	585,179.28	49.950000	981,567.45	396,388.17	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,276.000	27.503165	392,635.19	34.590000	493,806.84	101,171.65	0.02
		Base		27.503165	392,635.19	34.590000	493,806.84	101,171.65	0.02
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	7,204.000	149.305891	1,075,599.64	142.500000	1,026,570.00	-49,029.64	0.05
		Base		149.305891	1,075,599.64	142.500000	1,026,570.00	-49,029.64	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	35,865.000	33.344991	1,195,918.09	8.910000	319,557.15	-876,360.94	0.01
		Base		33.344991	1,195,918.09	8.910000	319,557.15	-876,360.94	0.01
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	20,460.000	32.456189	664,053.63	87.420000	1,788,613.20	1,124,559.57	0.08
		Base		32.456189	664,053.63	87.420000	1,788,613.20	1,124,559.57	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
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	10,932.000	130.474586	1,426,348.17	178.290000	1,949,066.28	522,718.11	0.09
		Base		130.474586	1,426,348.17	178.290000	1,949,066.28	522,718.11	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,560.000	112.792510	1,303,881.41	53.300000	616,148.00	-687,733.41	0.03
		Base		112.792510	1,303,881.41	53.300000	616,148.00	-687,733.41	0.03
H1467J104	CHUBB LTD COMMON STOCK								
		Local	38,518.000	79.940963	3,079,166.01	108.010000	4,160,329.18	1,081,163.17	0.19
		Base		79.940963	3,079,166.01	108.010000	4,160,329.18	1,081,163.17	0.19
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	12,267.000	53.933567	661,603.07	81.160000	995,589.72	333,986.65	0.05
		Base		53.933567	661,603.07	81.160000	995,589.72	333,986.65	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	28,409.000	38.702880	1,099,510.11	73.460000	2,086,925.14	987,415.03	0.10
		Base		38.702880	1,099,510.11	73.460000	2,086,925.14	987,415.03	0.10
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	21,800.000	55.737435	1,215,076.09	57.950000	1,263,310.00	48,233.91	0.06
		Base		55.737435	1,215,076.09	57.950000	1,263,310.00	48,233.91	0.06
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	43,850.000	50.424015	2,211,093.07	16.770000	735,364.50	-1,475,728.57	0.03
		Base		50.424015	2,211,093.07	16.770000	735,364.50	-1,475,728.57	0.03
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	14,593.000	79.543794	1,160,782.59	46.770000	682,514.61	-478,267.98	0.03
		Base		79.543794	1,160,782.59	46.770000	682,514.61	-478,267.98	0.03
US DOLLAR Total									
		Local	24,447,546.000		1,144,360,808.86		2,115,083,221.18	970,722,412.32	98.31
		Base			1,144,360,808.86		2,115,083,221.18	970,722,412.32	98.31
EQUITY Total									
		Base	24,447,546.000		1,144,360,808.86		2,115,083,221.18	970,722,412.32	98.31

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Base Currency: USD - US DOLLAR

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

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Base Currency: 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									
		60,862,902.870	Base		1,180,790,347.03		2,151,531,331.19	970,740,984.16	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		293,750.150	Local	1.000000	293,750.15	1.000000	293,750.15	0.00	0.02
			Base	1.000000	293,750.15	1.000000	293,750.15	0.00	0.02
US DOLLAR Total									
		293,750.150	Local		293,750.15		293,750.15	0.00	0.02
			Base		293,750.15		293,750.15	0.00	0.02
CASH Total									
		293,750.150	Base		293,750.15		293,750.15	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
22599G006	CREDIT AGRICOLE REPO REPO					0.010000	01 May 2020		
		122,093,089.190	Local	100.000000	122,093,089.19	100.000000	122,093,089.19	0.00	8.47
			Base	100.000000	122,093,089.19	100.000000	122,093,089.19	0.00	8.47
9127962M0	TREASURY BILL 05/20 0.00000					0.071000	19 May 2020		
		20,000,000.000	Local	99.996450	19,999,290.00	99.996450	19,999,290.00	0.00	1.39
			Base	99.996450	19,999,290.00	99.996450	19,999,290.00	0.00	1.39
912796SV2	TREASURY BILL 06/20 0.00000					1.710000	18 Jun 2020		
		20,000,000.000	Local	99.772000	19,954,400.00	99.772000	19,954,400.00	0.00	1.38
			Base	99.772000	19,954,400.00	99.772000	19,954,400.00	0.00	1.38
912796TV1	TREASURY BILL 05/20 0.00000					0.050000	14 May 2020		
		40,000,000.000	Local	99.998194	39,999,277.78	99.998194	39,999,277.78	0.00	2.78
			Base	99.998194	39,999,277.78	99.998194	39,999,277.78	0.00	2.78
912796TX7	TREASURY BILL 06/20 0.00000					0.081000	04 Jun 2020		
		20,000,000.000	Local	99.992350	19,998,470.00	99.992350	19,998,470.00	0.00	1.39
			Base	99.992350	19,998,470.00	99.992350	19,998,470.00	0.00	1.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796UA5	TREASURY BILL 06/20 0.00000				1.505000	25 Jun 2020		
	25,000,000.000	Local	99.770069	24,942,517.36	99.770069	24,942,517.36	0.00	1.73
		Base	99.770069	24,942,517.36	99.770069	24,942,517.36	0.00	1.73
912796UB3	TREASURY BILL 07/20 0.00000				0.075000	02 Jul 2020		
	70,000,000.000	Local	99.846550	69,892,585.00	99.846550	69,892,585.00	0.00	4.85
		Base	99.846550	69,892,585.00	99.846550	69,892,585.00	0.00	4.85
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.100000	29 May 2020		
	65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	4.51
		Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	4.51
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 May 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.94
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.94
978UHK000	DAIWA CAPITAL MARKETS REPO				0.050000	01 May 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.88
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.88
US DOLLAR Total								
	682,093,089.190	Local		681,879,629.33		681,879,629.33	0.00	47.31
		Base		681,879,629.33		681,879,629.33	0.00	47.31
CASH EQUIVALENT Total								
	682,093,089.190	Base		681,879,629.33		681,879,629.33	0.00	47.31
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		
	2,108,621.190	Local	100.232358	2,113,520.75	100.710733	2,123,607.86	10,087.11	0.15
		Base	100.232358	2,113,520.75	100.710733	2,123,607.86	10,087.11	0.15
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	1,530,744.750	Local	102.718236	1,572,354.01	102.240518	1,565,041.36	-7,312.65	0.11
Original Face:	15,000,000.000	Base	102.718236	1,572,354.01	102.240518	1,565,041.36	-7,312.65	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	2,137,219.100	Local	100.370645	2,145,140.59	100.318964	2,144,036.06	-1,104.53	0.15
Original Face:	5,000,000.000	Base	100.370645	2,145,140.59	100.318964	2,144,036.06	-1,104.53	0.15
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5				5.000000	20 May 2020		
	572.700	Local	100.047145	572.97	100.486661	575.49	2.52	0.00
Original Face:	2,793,101.000	Base	100.047145	572.97	100.486661	575.49	2.52	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.000000	20 Jul 2020		
	2,301.160	Local	100.181648	2,305.34	100.238458	2,306.65	1.31	0.00
Original Face:	1,680,083.000	Base	100.181648	2,305.34	100.238458	2,306.65	1.31	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	6,431.560	Local	100.896983	6,489.25	104.765916	6,738.08	248.83	0.00
Original Face:	754,224.000	Base	100.896983	6,489.25	104.765916	6,738.08	248.83	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	9,646.620	Local	101.255673	9,767.75	105.439673	10,171.36	403.61	0.00
Original Face:	300,000.000	Base	101.255673	9,767.75	105.439673	10,171.36	403.61	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
	2,000.600	Local	101.397081	2,028.55	103.034147	2,061.30	32.75	0.00
Original Face:	1,048,917.000	Base	101.397081	2,028.55	103.034147	2,061.30	32.75	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
	6,965.570	Local	101.347772	7,059.45	105.120046	7,322.21	262.76	0.00
Original Face:	438,038.000	Base	101.347772	7,059.45	105.120046	7,322.21	262.76	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	6,930,138.000	Local	99.819151	6,917,604.93	105.737730	7,327,770.61	410,165.68	0.51
Original Face:	10,000,000.000	Base	99.819151	6,917,604.93	105.737730	7,327,770.61	410,165.68	0.51
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	658,479.890	Local	105.277979	693,234.32	108.268590	712,926.89	19,692.57	0.05
Original Face:	17,600,000.000	Base	105.277979	693,234.32	108.268590	712,926.89	19,692.57	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	2,020,677.500	Local	105.232469	2,126,408.83	108.989810	2,202,332.57	75,923.74	0.15
Original Face:	50,000,000.000	Base	105.232469	2,126,408.83	108.989810	2,202,332.57	75,923.74	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
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				1.118250	20 Jun 2042		
	967,427.500	Local	100.096329	968,359.41	99.611700	963,670.98	-4,688.43	0.07
Original Face:	10,000,000.000	Base	100.096329	968,359.41	99.611700	963,670.98	-4,688.43	0.07
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	14,025,872.220	Local	102.290526	14,347,138.45	102.635910	14,395,581.59	48,443.14	1.00
Original Face:	41,570,000.000	Base	102.290526	14,347,138.45	102.635910	14,395,581.59	48,443.14	1.00
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				1.094130	16 Jun 2037		
	1,499,686.910	Local	100.175743	1,502,322.50	99.343410	1,489,840.12	-12,482.38	0.10
Original Face:	32,313,742.000	Base	100.175743	1,502,322.50	99.343410	1,489,840.12	-12,482.38	0.10
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	902,749.070	Local	99.802887	900,969.63	100.380540	906,184.39	5,214.76	0.06
Original Face:	8,021,011.000	Base	99.802887	900,969.63	100.380540	906,184.39	5,214.76	0.06
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	632,630.900	Local	99.687967	630,656.88	100.335530	634,753.57	4,096.69	0.04
Original Face:	2,750,000.000	Base	99.687967	630,656.88	100.335530	634,753.57	4,096.69	0.04
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	839,433.420	Local	106.150727	891,064.68	111.072820	932,382.37	41,317.69	0.06
Original Face:	10,300,000.000	Base	106.150727	891,064.68	111.072820	932,382.37	41,317.69	0.06
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	7,942,597.400	Local	102.633523	8,151,767.51	102.703750	8,157,345.38	5,577.87	0.57
Original Face:	10,000,000.000	Base	102.633523	8,151,767.51	102.703750	8,157,345.38	5,577.87	0.57
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
	159,470.900	Local	103.239795	164,637.43	101.599080	162,020.97	-2,616.46	0.01
Original Face:	5,000,000.000	Base	103.239795	164,637.43	101.599080	162,020.97	-2,616.46	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				1.575750	20 Apr 2067		
	425,319.310	Local	100.000000	425,319.31	99.790620	424,428.78	-890.53	0.03
Original Face:	2,754,386.000	Base	100.000000	425,319.31	99.790620	424,428.78	-890.53	0.03
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.555750	20 Jun 2063		
	362,316.770	Local	100.000000	362,316.77	99.913030	362,001.66	-315.11	0.03
Original Face:	9,934,606.000	Base	100.000000	362,316.77	99.913030	362,001.66	-315.11	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	195,356.160	Local	100.888377	197,091.66	101.186230	197,673.53	581.87	0.01
Original Face:	8,000,000.000	Base	100.888377	197,091.66	101.186230	197,673.53	581.87	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	2,550,467.650	Local	100.127020	2,553,707.25	104.237400	2,658,541.17	104,833.92	0.18
Original Face:	5,000,000.000	Base	100.127020	2,553,707.25	104.237400	2,658,541.17	104,833.92	0.18
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	474,008.850	Local	105.307800	499,168.29	108.960770	516,483.69	17,315.40	0.04
Original Face:	7,350,000.000	Base	105.307800	499,168.29	108.960770	516,483.69	17,315.40	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	523,861.850	Local	99.968055	523,694.50	103.263920	540,960.28	17,265.78	0.04
Original Face:	5,000,000.000	Base	99.968055	523,694.50	103.263920	540,960.28	17,265.78	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	916,163.800	Local	99.808038	914,405.11	102.531270	939,354.38	24,949.27	0.07
Original Face:	10,000,000.000	Base	99.808038	914,405.11	102.531270	939,354.38	24,949.27	0.07
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	916,163.800	Local	100.995671	925,285.78	103.842230	951,364.92	26,079.14	0.07
Original Face:	10,000,000.000	Base	100.995671	925,285.78	103.842230	951,364.92	26,079.14	0.07
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	197,989.150	Local	101.859339	201,670.44	106.865290	211,581.68	9,911.24	0.01
Original Face:	5,000,000.000	Base	101.859339	201,670.44	106.865290	211,581.68	9,911.24	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	306,502.450	Local	99.913877	306,238.48	102.633250	314,573.43	8,334.95	0.02
Original Face:	5,000,000.000	Base	99.913877	306,238.48	102.633250	314,573.43	8,334.95	0.02
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	1,258,895.940	Local	99.826770	1,256,715.16	106.034960	1,334,869.81	78,154.65	0.09
Original Face:	10,815,142.000	Base	99.826770	1,256,715.16	106.034960	1,334,869.81	78,154.65	0.09
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	476,957.130	Local	102.278039	487,822.40	107.950130	514,875.84	27,053.44	0.04
Original Face:	5,648,629.000	Base	102.278039	487,822.40	107.950130	514,875.84	27,053.44	0.04

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38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				1.018250	20 Nov 2042		
	10,050,979.600	Local	100.000000	10,050,979.60	99.040830	9,954,573.62	-96,405.98	0.69
Original Face:	25,333,333.000	Base	100.000000	10,050,979.60	99.040830	9,954,573.62	-96,405.98	0.69
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				1.144130	16 Nov 2041		
	2,542,015.500	Local	100.137995	2,545,523.35	99.252860	2,523,023.09	-22,500.26	0.18
Original Face:	10,000,000.000	Base	100.137995	2,545,523.35	99.252860	2,523,023.09	-22,500.26	0.18
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	1,146,474.540	Local	104.328186	1,196,096.09	106.042410	1,215,749.23	19,653.14	0.08
Original Face:	10,359,452.000	Base	104.328186	1,196,096.09	106.042410	1,215,749.23	19,653.14	0.08
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				1.144130	16 Dec 2041		
	4,583,318.730	Local	100.138134	4,589,649.84	99.299610	4,551,217.62	-38,432.22	0.32
Original Face:	12,911,372.000	Base	100.138134	4,589,649.84	99.299610	4,551,217.62	-38,432.22	0.32
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
	7,128,475.400	Local	101.207672	7,214,563.99	99.824680	7,115,977.76	-98,586.23	0.49
Original Face:	20,000,000.000	Base	101.207672	7,214,563.99	99.824680	7,115,977.76	-98,586.23	0.49
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,436,307.300	Local	95.464046	3,280,437.97	99.779320	3,428,724.06	148,286.09	0.24
Original Face:	10,000,000.000	Base	95.464046	3,280,437.97	99.779320	3,428,724.06	148,286.09	0.24
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	5,318,546.750	Local	100.945456	5,368,831.27	101.351940	5,390,450.31	21,619.04	0.37
Original Face:	25,000,000.000	Base	100.945456	5,368,831.27	101.351940	5,390,450.31	21,619.04	0.37
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,907,880.900	Local	100.170585	2,912,841.31	102.192320	2,971,630.95	58,789.64	0.21
Original Face:	10,000,000.000	Base	100.170585	2,912,841.31	102.192320	2,971,630.95	58,789.64	0.21
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,907,880.900	Local	100.817014	2,931,638.69	103.293120	3,003,640.91	72,002.22	0.21
Original Face:	10,000,000.000	Base	100.817014	2,931,638.69	103.293120	3,003,640.91	72,002.22	0.21
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	3,643,594.670	Local	101.747536	3,707,267.81	102.764620	3,744,326.22	37,058.41	0.26
Original Face:	18,249,312.000	Base	101.747536	3,707,267.81	102.764620	3,744,326.22	37,058.41	0.26

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38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	3,536,694.900	Local	99.999999	3,536,694.88	101.017810	3,572,691.73	35,996.85	0.25
Original Face:	10,000,000.000	Base	99.999999	3,536,694.88	101.017810	3,572,691.73	35,996.85	0.25
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	3,536,694.900	Local	101.571383	3,592,269.93	103.056040	3,644,777.71	52,507.78	0.25
Original Face:	10,000,000.000	Base	101.571383	3,592,269.93	103.056040	3,644,777.71	52,507.78	0.25
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	3,072,234.800	Local	101.714038	3,124,894.07	102.860400	3,160,113.00	35,218.93	0.22
Original Face:	10,000,000.000	Base	101.714038	3,124,894.07	102.860400	3,160,113.00	35,218.93	0.22
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	9,184,148.820	Local	99.195429	9,110,255.80	100.014850	9,185,512.67	75,256.87	0.64
Original Face:	18,000,000.000	Base	99.195429	9,110,255.80	100.014850	9,185,512.67	75,256.87	0.64
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,470,129.700	Local	94.463430	6,111,906.42	101.081500	6,540,104.15	428,197.73	0.45
Original Face:	10,000,000.000	Base	94.463430	6,111,906.42	101.081500	6,540,104.15	428,197.73	0.45
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	2,269,790.800	Local	99.068945	2,248,657.81	99.838920	2,266,134.62	17,476.81	0.16
Original Face:	5,000,000.000	Base	99.068945	2,248,657.81	99.838920	2,266,134.62	17,476.81	0.16
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	7,476,720.150	Local	99.353974	7,428,418.63	99.900480	7,469,279.32	40,860.69	0.52
Original Face:	15,000,000.000	Base	99.353974	7,428,418.63	99.900480	7,469,279.32	40,860.69	0.52
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
	710,847.930	Local	101.357943	720,500.84	100.781110	716,400.43	-4,100.41	0.05
Original Face:	3,000,000.000	Base	101.357943	720,500.84	100.781110	716,400.43	-4,100.41	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	451,851.170	Local	101.303569	457,741.36	104.147430	470,591.38	12,850.02	0.03
Original Face:	1,000,000.000	Base	101.303569	457,741.36	104.147430	470,591.38	12,850.02	0.03
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	1,282,835.760	Local	100.729096	1,292,188.86	105.261970	1,350,338.19	58,149.33	0.09
Original Face:	2,000,000.000	Base	100.729096	1,292,188.86	105.261970	1,350,338.19	58,149.33	0.09

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

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	580,885.540	Local	100.822575	585,663.76	103.940490	603,775.28	18,111.52	0.04
Original Face:	1,000,000.000	Base	100.822575	585,663.76	103.940490	603,775.28	18,111.52	0.04
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	1,265,018.600	Local	101.072534	1,278,586.36	104.889670	1,326,873.83	48,287.47	0.09
Original Face:	5,000,000.000	Base	101.072534	1,278,586.36	104.889670	1,326,873.83	48,287.47	0.09
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	3,579,603.840	Local	100.782495	3,607,614.05	102.324480	3,662,811.02	55,196.97	0.25
Original Face:	5,985,000.000	Base	100.782495	3,607,614.05	102.324480	3,662,811.02	55,196.97	0.25
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	4,276,861.300	Local	97.734158	4,179,954.37	103.649240	4,432,934.23	252,979.86	0.31
Original Face:	5,000,000.000	Base	97.734158	4,179,954.37	103.649240	4,432,934.23	252,979.86	0.31
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	6,260,127.600	Local	100.821822	6,311,574.68	104.225170	6,524,628.63	213,053.95	0.45
Original Face:	20,000,000.000	Base	100.821822	6,311,574.68	104.225170	6,524,628.63	213,053.95	0.45
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	3,220,297.700	Local	100.226710	3,227,598.44	104.833210	3,375,941.45	148,343.01	0.23
Original Face:	10,000,000.000	Base	100.226710	3,227,598.44	104.833210	3,375,941.45	148,343.01	0.23
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	3,181,829.560	Local	95.856618	3,049,994.22	101.029740	3,214,594.13	164,599.91	0.22
Original Face:	4,000,000.000	Base	95.856618	3,049,994.22	101.029740	3,214,594.13	164,599.91	0.22
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,467,510.650	Local	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.31
Original Face:	5,000,000.000	Base	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.31
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	2,680,804.650	Local	99.548261	2,668,694.40	101.871820	2,730,984.49	62,290.09	0.19
Original Face:	5,000,000.000	Base	99.548261	2,668,694.40	101.871820	2,730,984.49	62,290.09	0.19
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	6,119,486.600	Local	99.900514	6,113,398.59	103.583580	6,338,783.30	225,384.71	0.44
Original Face:	10,000,000.000	Base	99.900514	6,113,398.59	103.583580	6,338,783.30	225,384.71	0.44

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38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
	2,120,292.960	Local	101.124238	2,144,130.10	101.918080	2,160,961.88	16,831.78	0.15
Original Face:	5,110,000.000	Base	101.124238	2,144,130.10	101.918080	2,160,961.88	16,831.78	0.15
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	2,706,576.800	Local	99.267530	2,686,751.94	102.697200	2,779,578.59	92,826.65	0.19
Original Face:	5,000,000.000	Base	99.267530	2,686,751.94	102.697200	2,779,578.59	92,826.65	0.19
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	2,383,542.250	Local	100.084059	2,385,545.84	104.600615	2,493,199.85	107,654.01	0.17
Original Face:	5,000,000.000	Base	100.084059	2,385,545.84	104.600615	2,493,199.85	107,654.01	0.17
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	1,862,406.870	Local	101.458484	1,889,569.77	102.859420	1,915,660.90	26,091.13	0.13
Original Face:	3,000,000.000	Base	101.458484	1,889,569.77	102.859420	1,915,660.90	26,091.13	0.13
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	4,064,823.600	Local	100.000000	4,064,823.60	104.031430	4,228,694.12	163,870.52	0.29
Original Face:	10,000,000.000	Base	100.000000	4,064,823.60	104.031430	4,228,694.12	163,870.52	0.29
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.950000	15 Mar 2030		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.73
Original Face:	25,000,000.000	Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.73
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	104.901000	7,343,070.00	343,070.00	0.51
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	104.901000	7,343,070.00	343,070.00	0.51
6903536U6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/20 0.00000					23 Jul 2020		
	5,800,000.000	Local	101.749543	5,901,473.50	102.038000	5,918,204.00	16,730.50	0.41
		Base	101.749543	5,901,473.50	102.038000	5,918,204.00	16,730.50	0.41
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.950000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.56
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.56
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.950000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.14
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	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
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	1,200,000.000	Local	107.470647	1,289,647.76	107.910920	1,294,931.04	5,283.28	0.09
		Base	107.470647	1,289,647.76	107.910920	1,294,931.04	5,283.28	0.09
690353U70	INT DEVELOPMENT FIN CORP US GOVT GUAR 11/20 0.00000					13 Nov 2020		
	871,467.670	Local	101.700722	886,288.91	106.843686	931,108.18	44,819.27	0.06
		Base	101.700722	886,288.91	106.843686	931,108.18	44,819.27	0.06
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.879756	2,996,392.69	104.744995	3,142,349.85	145,957.16	0.22
		Base	99.879756	2,996,392.69	104.744995	3,142,349.85	145,957.16	0.22
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	2,078,027.620	Local	106.995623	2,223,398.59	107.843600	2,241,019.79	17,621.20	0.16
Original Face:	28,600,000.000	Base	106.995623	2,223,398.59	107.843600	2,241,019.79	17,621.20	0.16
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				4.325000	25 Sep 2022		
	144,050.060	Local	101.944824	146,851.58	98.876911	142,432.25	-4,419.33	0.01
Original Face:	2,348,960.000	Base	101.944824	146,851.58	98.876911	142,432.25	-4,419.33	0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				4.075000	25 Aug 2024		
	636,347.510	Local	102.964112	655,209.56	100.373061	638,721.47	-16,488.09	0.04
Original Face:	4,240,960.000	Base	102.964112	655,209.56	100.373061	638,721.47	-16,488.09	0.04
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				4.325000	25 Feb 2024		
	690,700.530	Local	103.031105	711,636.39	100.526121	694,334.45	-17,301.94	0.05
Original Face:	6,113,646.000	Base	103.031105	711,636.39	100.526121	694,334.45	-17,301.94	0.05
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				5.575000	25 Jul 2024		
	715,024.870	Local	105.140369	751,779.79	102.896612	735,736.37	-16,043.42	0.05
Original Face:	4,650,545.000	Base	105.140369	751,779.79	102.896612	735,736.37	-16,043.42	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				5.687000	25 Nov 2024		
	1,428,891.540	Local	105.731856	1,510,793.55	103.510692	1,479,055.52	-31,738.03	0.10
Original Face:	12,180,140.000	Base	105.731856	1,510,793.55	103.510692	1,479,055.52	-31,738.03	0.10
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				5.491000	25 Jan 2025		
	2,510,062.540	Local	105.608504	2,650,839.49	103.025554	2,586,005.84	-64,833.65	0.18
Original Face:	10,243,765.000	Base	105.608504	2,650,839.49	103.025554	2,586,005.84	-64,833.65	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.612000	25 Jan 2029		
	2,090,262.450	Local	109.913687	2,297,484.52	107.014819	2,236,890.58	-60,593.94	0.16
Original Face:	5,000,000.000	Base	109.913687	2,297,484.52	107.014819	2,236,890.58	-60,593.94	0.16
9127962N8	TREASURY BILL 05/20 0.00000					26 May 2020		
	30,000,000.000	Local	99.993403	29,998,020.80	99.994792	29,998,437.60	416.80	2.08
		Base	99.993403	29,998,020.80	99.994792	29,998,437.60	416.80	2.08
9127962V0	TREASURY BILL 06/20 0.00000					16 Jun 2020		
	40,000,000.000	Local	99.978278	39,991,311.26	99.989778	39,995,911.20	4,599.94	2.78
		Base	99.978278	39,991,311.26	99.989778	39,995,911.20	4,599.94	2.78
9127962W8	TREASURY BILL 06/20 0.00000				0.010000	23 Jun 2020		
	50,000,000.000	Local	99.986279	49,993,139.34	99.987118	49,993,559.00	419.66	3.47
		Base	99.986279	49,993,139.34	99.987118	49,993,559.00	419.66	3.47
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	20,000,000.000	Local	99.996548	19,999,309.69	100.196620	20,039,324.00	40,014.31	1.39
		Base	99.996548	19,999,309.69	100.196620	20,039,324.00	40,014.31	1.39
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	80,000,000.000	Local	99.955045	79,964,036.21	100.835938	80,668,750.40	704,714.19	5.60
		Base	99.955045	79,964,036.21	100.835938	80,668,750.40	704,714.19	5.60
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.062160	10,006,216.03	101.375000	10,137,500.00	131,283.97	0.70
		Base	100.062160	10,006,216.03	101.375000	10,137,500.00	131,283.97	0.70
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	40,000,000.000	Local	100.455262	40,182,104.95	101.531250	40,612,500.00	430,395.05	2.82
		Base	100.455262	40,182,104.95	101.531250	40,612,500.00	430,395.05	2.82
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	20,000,000.000	Local	99.996957	19,999,391.38	101.765625	20,353,125.00	353,733.62	1.41
		Base	99.996957	19,999,391.38	101.765625	20,353,125.00	353,733.62	1.41
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.627648	20,125,529.66	102.125000	20,425,000.00	299,470.34	1.42
		Base	100.627648	20,125,529.66	102.125000	20,425,000.00	299,470.34	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.036735	30,011,020.62	101.976562	30,592,968.60	581,947.98	2.12
		Base	100.036735	30,011,020.62	101.976562	30,592,968.60	581,947.98	2.12
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021		
	5,000,000.000	Local	100.534115	5,026,705.77	101.500000	5,075,000.00	48,294.23	0.35
		Base	100.534115	5,026,705.77	101.500000	5,075,000.00	48,294.23	0.35
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.848806	4,992,440.30	100.812500	5,040,625.00	48,184.70	0.35
		Base	99.848806	4,992,440.30	100.812500	5,040,625.00	48,184.70	0.35
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
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.496997	19,899,399.48	101.117188	20,223,437.60	324,038.12	1.40
		Base	99.496997	19,899,399.48	101.117188	20,223,437.60	324,038.12	1.40
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
912828VP2	US TREASURY N/B 07/20 2				2.000000	31 Jul 2020		
	5,000,000.000	Local	100.162279	5,008,113.97	100.474756	5,023,737.80	15,623.83	0.35
		Base	100.162279	5,008,113.97	100.474756	5,023,737.80	15,623.83	0.35
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.440085	5,022,004.24	104.148438	5,207,421.90	185,417.66	0.36
		Base	100.440085	5,022,004.24	104.148438	5,207,421.90	185,417.66	0.36
912828XH8	US TREASURY N/B 06/20 1.625				1.625000	30 Jun 2020		
	50,000,000.000	Local	99.970343	49,985,171.66	100.251242	50,125,621.00	140,449.34	3.48
		Base	99.970343	49,985,171.66	100.251242	50,125,621.00	140,449.34	3.48

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Base Currency: 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
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	25,000,000.000	Local	99.983235	24,995,808.86	100.395401	25,098,850.25	103,041.39	1.74
		Base	99.983235	24,995,808.86	100.395401	25,098,850.25	103,041.39	1.74
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	20,000,000.000	Local	99.957898	19,991,579.60	100.630928	20,126,185.60	134,606.00	1.40
		Base	99.957898	19,991,579.60	100.630928	20,126,185.60	134,606.00	1.40
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.844318	19,968,863.64	101.964844	20,392,968.80	424,105.16	1.42
		Base	99.844318	19,968,863.64	101.964844	20,392,968.80	424,105.16	1.42
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.070767	10,007,076.73	102.066406	10,206,640.60	199,563.87	0.71
		Base	100.070767	10,007,076.73	102.066406	10,206,640.60	199,563.87	0.71
US DOLLAR Total								
	749,579,996.350	Local		750,967,302.75		759,020,007.05	8,052,704.30	52.67
Original Face:	759,398,364.000	Base		750,967,302.75		759,020,007.05	8,052,704.30	52.67
FIXED INCOME Total								
	749,579,996.350	Base		750,967,302.75		759,020,007.05	8,052,704.30	52.67
Original Face:	759,398,364.000							

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									
		1,431,966,835.690	Base		1,433,140,682.23		1,441,193,386.53	8,052,704.30	100.00
	Original Face:	759,398,364.000							

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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								
			665,849.530	1.000000	665,849.53	1.000000	665,849.53	0.00	0.01
		Base		1.000000	665,849.53	1.000000	665,849.53	0.00	0.01
US DOLLAR Total									
			665,849.530		665,849.53		665,849.53	0.00	0.01
		Base			665,849.53		665,849.53	0.00	0.01
CASH Total									
			665,849.530	Base	665,849.53		665,849.53	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314PEJ6	AMAZON COM INC DISC COML					0.300000	18 May 2020		
			20,000,000.000	99.985833	19,997,166.67	99.985833	19,997,166.67	0.00	0.43
		Base		99.985833	19,997,166.67	99.985833	19,997,166.67	0.00	0.43
02314PF14	AMAZON COM INC DISC COML					0.350000	01 Jun 2020		
			15,000,000.000	99.969861	14,995,479.17	99.969861	14,995,479.17	0.00	0.32
		Base		99.969861	14,995,479.17	99.969861	14,995,479.17	0.00	0.32
02314PFF3	AMAZON COM INC DISC COML					0.400000	15 Jun 2020		
			15,000,000.000	99.950000	14,992,500.00	99.950000	14,992,500.00	0.00	0.32
		Base		99.950000	14,992,500.00	99.950000	14,992,500.00	0.00	0.32
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
			5,000,000.000	99.970108	4,998,505.42	100.039324	5,001,966.20	3,460.78	0.11
		Base		99.970108	4,998,505.42	100.039324	5,001,966.20	3,460.78	0.11
03785DF35	APPLE INC					0.340000	03 Jun 2020		
			10,000,000.000	99.968833	9,996,883.34	99.968833	9,996,883.34	0.00	0.22
		Base		99.968833	9,996,883.34	99.968833	9,996,883.34	0.00	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785DF84	APPLE INC					0.330000	08 Jun 2020		
		Local	10,000,000.000	99.965167	9,996,516.67	99.965167	9,996,516.67	0.00	0.22
		Base		99.965167	9,996,516.67	99.965167	9,996,516.67	0.00	0.22
03785DFV3	APPLE INC					0.730000	29 Jun 2020		
		Local	10,000,000.000	99.880361	9,988,036.11	99.880361	9,988,036.11	0.00	0.22
		Base		99.880361	9,988,036.11	99.880361	9,988,036.11	0.00	0.22
03785DFW1	APPLE INC					0.250000	30 Jun 2020		
		Local	15,000,000.000	99.958333	14,993,750.00	99.958333	14,993,750.00	0.00	0.32
		Base		99.958333	14,993,750.00	99.958333	14,993,750.00	0.00	0.32
03948GE17	ARCHER DANIELS MIDLA					2.050000	01 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
06370RZL6	BANK OF MONTREAL-					1.164500	01 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
06370RZZ5	BANK OF MONTREAL-					0.240000	08 May 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.32
09702LEK7	BOEING COMPANY					2.020000	19 May 2020		
		Local	30,000,000.000	99.899000	29,969,700.00	99.899000	29,969,700.00	0.00	0.65
		Base		99.899000	29,969,700.00	99.899000	29,969,700.00	0.00	0.65
13606BWJ1	CANADIAN IMPERIAL BK					2.034130	08 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.43
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.43
138994009	CANTOR FITZGERALD REPO REPO					0.050000	01 May 2020		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	8.65
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	8.65
138994009	CANTOR FITZGERALD REPO REPO					0.500000	22 May 2020		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.08
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO				0.500000	28 May 2020		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.86
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.86
15963TEB1	CHARIOT FNDG LLC				1.000000	11 May 2020		
	15,000,000.000	Local	99.972222	14,995,833.33	99.972222	14,995,833.33	0.00	0.32
		Base	99.972222	14,995,833.33	99.972222	14,995,833.33	0.00	0.32
16677JG26	CHEVRON CORP				1.620000	02 Jul 2020		
	25,000,000.000	Local	99.721000	24,930,250.00	99.721000	24,930,250.00	0.00	0.54
		Base	99.721000	24,930,250.00	99.721000	24,930,250.00	0.00	0.54
19121AGL9	COCA-COLA COMPANY				1.740000	20 Jul 2020		
	20,000,000.000	Local	99.613333	19,922,666.67	99.613333	19,922,666.67	0.00	0.43
		Base	99.613333	19,922,666.67	99.613333	19,922,666.67	0.00	0.43
19121AJF9	COCA-COLA COMPANY				1.650000	15 Sep 2020		
	15,000,000.000	Local	99.372083	14,905,812.50	99.902197	14,985,329.55	79,517.05	0.32
		Base	99.372083	14,905,812.50	99.902197	14,985,329.55	79,517.05	0.32
19121ALJ8	COCA-COLA COMPANY				0.800000	18 Nov 2020		
	27,775,000.000	Local	99.553333	27,650,938.33	99.553333	27,650,938.33	0.00	0.60
		Base	99.553333	27,650,938.33	99.553333	27,650,938.33	0.00	0.60
23102UF80	CUMMINS INC				0.830000	08 Jun 2020		
	20,000,000.000	Local	99.912389	19,982,477.78	99.912389	19,982,477.78	0.00	0.43
		Base	99.912389	19,982,477.78	99.912389	19,982,477.78	0.00	0.43
23102UF80	CUMMINS INC				0.870000	08 Jun 2020		
	15,000,000.000	Local	99.908167	14,986,225.00	99.908167	14,986,225.00	0.00	0.32
		Base	99.908167	14,986,225.00	99.908167	14,986,225.00	0.00	0.32
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				2.271000	05 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.15
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.15
2546R2FW1	WALT DISNEY CO				1.630000	30 Jun 2020		
	25,000,000.000	Local	99.728333	24,932,083.33	99.728333	24,932,083.33	0.00	0.54
		Base	99.728333	24,932,083.33	99.728333	24,932,083.33	0.00	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2HK5	WALT DISNEY CO				1.750000	19 Aug 2020		
	20,000,000.000	Local	99.465278	19,893,055.56	99.465278	19,893,055.56	0.00	0.43
		Base	99.465278	19,893,055.56	99.465278	19,893,055.56	0.00	0.43
30229AG60	EXXON MOBIL CORP				0.990000	06 Jul 2020		
	25,000,000.000	Local	99.818500	24,954,625.00	99.818500	24,954,625.00	0.00	0.54
		Base	99.818500	24,954,625.00	99.818500	24,954,625.00	0.00	0.54
42786TG10	HERSHEY FOODS CORP				0.450000	01 Jul 2020		
	15,000,000.000	Local	99.923750	14,988,562.50	99.923750	14,988,562.50	0.00	0.32
		Base	99.923750	14,988,562.50	99.923750	14,988,562.50	0.00	0.32
42786TGL6	HERSHEY FOODS CORP				0.300000	20 Jul 2020		
	15,000,000.000	Local	99.933333	14,990,000.00	99.933333	14,990,000.00	0.00	0.32
		Base	99.933333	14,990,000.00	99.933333	14,990,000.00	0.00	0.32
43851TKG0	HONEYWELL INTERNATN'				0.750000	16 Oct 2020		
	25,000,000.000	Local	99.650000	24,912,500.00	99.650000	24,912,500.00	0.00	0.54
		Base	99.650000	24,912,500.00	99.650000	24,912,500.00	0.00	0.54
45856WE62	INTERCONTINENTAL EXCHANGE				1.720000	06 May 2020		
	5,000,000.000	Local	99.976111	4,998,805.55	99.976111	4,998,805.55	0.00	0.11
		Base	99.976111	4,998,805.55	99.976111	4,998,805.55	0.00	0.11
45856WEK1	INTERCONTINENTAL EXCHANGE				0.770000	19 May 2020		
	5,800,000.000	Local	99.961500	5,797,767.00	99.961500	5,797,767.00	0.00	0.13
		Base	99.961500	5,797,767.00	99.961500	5,797,767.00	0.00	0.13
46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023		
	3,800,000.000	Local	100.000000	3,800,000.00	99.564138	3,783,437.24	-16,562.76	0.08
		Base	100.000000	3,800,000.00	99.564138	3,783,437.24	-16,562.76	0.08
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023		
	1,200,000.000	Local	100.000000	1,200,000.00	99.565233	1,194,782.80	-5,217.20	0.03
		Base	100.000000	1,200,000.00	99.565233	1,194,782.80	-5,217.20	0.03
48803MQN2	KELLS FDG LLC				1.700000	05 May 2020		
	15,000,000.000	Local	99.981111	14,997,166.67	99.981111	14,997,166.67	0.00	0.32
		Base	99.981111	14,997,166.67	99.981111	14,997,166.67	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48803MRB7	KELLS FDG LLC					0.280000	20 May 2020		
		Local	25,000,000.000	99.985222	24,996,305.56	99.985222	24,996,305.56	0.00	0.54
		Base		99.985222	24,996,305.56	99.985222	24,996,305.56	0.00	0.54
66844CF58	NORTHWESTERN UNIVERS					0.780000	05 Jun 2020		
		Local	10,000,000.000	99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.22
		Base		99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.22
66844CFA7	NORTHWESTERN UNIVERS					1.250000	10 Jun 2020		
		Local	30,000,000.000	99.861111	29,958,333.34	99.861111	29,958,333.34	0.00	0.65
		Base		99.861111	29,958,333.34	99.861111	29,958,333.34	0.00	0.65
66844CFQ2	NORTHWESTERN UNIVERS					1.600000	24 Jun 2020		
		Local	15,500,000.000	99.760000	15,462,800.00	99.760000	15,462,800.00	0.00	0.33
		Base		99.760000	15,462,800.00	99.760000	15,462,800.00	0.00	0.33
71708EET8	PFIZER INC					1.830000	27 May 2020		
		Local	5,000,000.000	99.867833	4,993,391.67	99.867833	4,993,391.67	0.00	0.11
		Base		99.867833	4,993,391.67	99.867833	4,993,391.67	0.00	0.11
71708EFJ9	PFIZER INC					1.620000	18 Jun 2020		
		Local	16,750,000.000	99.784000	16,713,820.00	99.784000	16,713,820.00	0.00	0.36
		Base		99.784000	16,713,820.00	99.784000	16,713,820.00	0.00	0.36
71708EGU3	PFIZER INC					0.450000	28 Jul 2020		
		Local	15,000,000.000	99.890000	14,983,500.00	99.890000	14,983,500.00	0.00	0.32
		Base		99.890000	14,983,500.00	99.890000	14,983,500.00	0.00	0.32
7426M4G27	PRIVATE EXP. FUNDING					1.600000	02 Jul 2020		
		Local	20,000,000.000	99.724444	19,944,888.89	99.724444	19,944,888.89	0.00	0.43
		Base		99.724444	19,944,888.89	99.724444	19,944,888.89	0.00	0.43
74271TFC2	PROCTOR GAMBLE AND CO					0.850000	12 Jun 2020		
		Local	10,000,000.000	99.900833	9,990,083.34	99.900833	9,990,083.34	0.00	0.22
		Base		99.900833	9,990,083.34	99.900833	9,990,083.34	0.00	0.22
77119LEK1	ROCHE HOLDING INC					0.330000	19 May 2020		
		Local	20,000,000.000	99.983500	19,996,700.00	99.983500	19,996,700.00	0.00	0.43
		Base		99.983500	19,996,700.00	99.983500	19,996,700.00	0.00	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
77119LEM7	ROCHE HOLDING INC				0.150000	21 May 2020		
	10,000,000.000	Local	99.991667	9,999,166.66	99.991667	9,999,166.66	0.00	0.22
		Base	99.991667	9,999,166.66	99.991667	9,999,166.66	0.00	0.22
89119AEJ3	TORONTO DOMINION BANK				0.340000	18 May 2020		
	20,000,000.000	Local	99.983944	19,996,788.89	99.983944	19,996,788.89	0.00	0.43
		Base	99.983944	19,996,788.89	99.983944	19,996,788.89	0.00	0.43
90477DF92	UNILEVER CAPITAL CRP				0.250000	09 Jun 2020		
	25,000,000.000	Local	99.972917	24,993,229.17	99.972917	24,993,229.17	0.00	0.54
		Base	99.972917	24,993,229.17	99.972917	24,993,229.17	0.00	0.54
91058TE10	UNITED HEALTHCARE CO				0.750000	01 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.22
91058TFW1	UNITED HEALTHCARE CO				0.900000	30 Jun 2020		
	20,000,000.000	Local	99.850000	19,970,000.00	99.850000	19,970,000.00	0.00	0.43
		Base	99.850000	19,970,000.00	99.850000	19,970,000.00	0.00	0.43
9113A2EE2	UNITED PARCEL SERVIC				0.090000	14 May 2020		
	5,000,000.000	Local	99.996750	4,999,837.50	99.996750	4,999,837.50	0.00	0.11
		Base	99.996750	4,999,837.50	99.996750	4,999,837.50	0.00	0.11
9127962M0	TREASURY BILL 05/20 0.00000				0.095500	19 May 2020		
	40,000,000.000	Local	99.995238	39,998,095.00	99.995238	39,998,095.00	0.00	0.86
		Base	99.995238	39,998,095.00	99.995238	39,998,095.00	0.00	0.86
9127962N8	TREASURY BILL 05/20 0.00000				0.073000	26 May 2020		
	40,000,000.000	Local	99.994931	39,997,972.22	99.994931	39,997,972.22	0.00	0.86
		Base	99.994931	39,997,972.22	99.994931	39,997,972.22	0.00	0.86
9127962V0	TREASURY BILL 06/20 0.00000				0.102000	16 Jun 2020		
	40,000,000.000	Local	99.986967	39,994,786.66	99.986967	39,994,786.66	0.00	0.86
		Base	99.986967	39,994,786.66	99.986967	39,994,786.66	0.00	0.86
9127962W8	TREASURY BILL 06/20 0.00000				0.090000	23 Jun 2020		
	40,000,000.000	Local	99.986750	39,994,700.00	99.986750	39,994,700.00	0.00	0.86
		Base	99.986750	39,994,700.00	99.986750	39,994,700.00	0.00	0.86

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SZ3	TREASURY BILL 07/20 0.00000				0.071500	16 Jul 2020		
	25,000,000.000	Local	99.984906	24,996,226.39	99.984906	24,996,226.39	0.00	0.54
		Base	99.984906	24,996,226.39	99.984906	24,996,226.39	0.00	0.54
912796TD1	TREASURY BILL 08/20 0.00000				0.105000	13 Aug 2020		
	40,000,000.000	Local	99.969667	39,987,866.67	99.969667	39,987,866.67	0.00	0.86
		Base	99.969667	39,987,866.67	99.969667	39,987,866.67	0.00	0.86
912796TW9	TREASURY BILL 05/20 0.00000				0.050000	28 May 2020		
	20,000,000.000	Local	99.996250	19,999,250.00	99.996250	19,999,250.00	0.00	0.43
		Base	99.996250	19,999,250.00	99.996250	19,999,250.00	0.00	0.43
912796TX7	TREASURY BILL 06/20 0.00000				0.092500	04 Jun 2020		
	50,000,000.000	Local	99.990848	49,995,424.16	99.990848	49,995,424.16	0.00	1.08
		Base	99.990848	49,995,424.16	99.990848	49,995,424.16	0.00	1.08
912796UA5	TREASURY BILL 06/20 0.00000				0.020000	25 Jun 2020		
	80,000,000.000	Local	99.885035	79,908,027.78	99.885035	79,908,027.78	0.00	1.73
		Base	99.885035	79,908,027.78	99.885035	79,908,027.78	0.00	1.73
912796UB3	TREASURY BILL 07/20 0.00000				1.485000	02 Jul 2020		
	120,000,000.000	Local	99.742413	119,690,895.56	99.742413	119,690,895.56	0.00	2.59
		Base	99.742413	119,690,895.56	99.742413	119,690,895.56	0.00	2.59
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.020000	01 May 2020		
	100,482,638.950	Local	100.000000	100,482,638.95	100.000000	100,482,638.95	0.00	2.17
		Base	100.000000	100,482,638.95	100.000000	100,482,638.95	0.00	2.17
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.100000	29 May 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.65
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.65
92344LF18	VERIZON COMMNTN INC				1.650000	01 Jun 2020		
	25,000,000.000	Local	99.857917	24,964,479.17	99.857917	24,964,479.17	0.00	0.54
		Base	99.857917	24,964,479.17	99.857917	24,964,479.17	0.00	0.54
92344LG25	VERIZON COMMNTN INC				1.850000	02 Jul 2020		
	25,000,000.000	Local	99.681389	24,920,347.22	99.681389	24,920,347.22	0.00	0.54
		Base	99.681389	24,920,347.22	99.681389	24,920,347.22	0.00	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KE81	VICTORY RECEIVABLES					1.000000	08 May 2020		
		Local	25,000,000.000	99.980556	24,995,138.89	99.980556	24,995,138.89	0.00	0.54
		Base		99.980556	24,995,138.89	99.980556	24,995,138.89	0.00	0.54
926NKW009	AMHERST PIERPONT 04/15 VAR					0.040000	01 May 2020		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.49
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.49
926NKW009	AMHERST PIERPONT 04/15 VAR					0.100000	08 May 2020		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.16
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.16
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 May 2020		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.73
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.73
930ABD003	FIDELITY INVESTMENTS MONEY					0.000001	01 May 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.65
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.65
95001KFY5	WELLS FARGO BANK NA					1.361380	14 Oct 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	99.983000	24,995,750.00	-4,250.00	0.54
		Base		100.000000	25,000,000.00	99.983000	24,995,750.00	-4,250.00	0.54
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 May 2020		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.16
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.16
979QHR003	SOUTH STREET REPO					0.070000	01 May 2020		
		Local	135,000,000.000	100.000000	135,000,000.00	100.000000	135,000,000.00	0.00	2.92
		Base		100.000000	135,000,000.00	100.000000	135,000,000.00	0.00	2.92
979QHR003	SOUTH STREET REPO					0.100000	01 May 2020		
		Local	520,630,615.940	100.000000	520,630,615.94	100.000000	520,630,615.94	0.00	11.26
		Base		100.000000	520,630,615.94	100.000000	520,630,615.94	0.00	11.26
US DOLLAR Total									
		Local	3,223,938,254.890		3,222,315,032.90		3,222,371,980.77	56,947.87	69.66
		Base			3,222,315,032.90		3,222,371,980.77	56,947.87	69.66

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	3,223,938,254.890		3,222,315,032.90		3,222,371,980.77	56,947.87	69.66
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	99.988333	6,999,183.33	101.284494	7,089,914.58	90,731.25	0.15
		Base		99.988333	6,999,183.33	101.284494	7,089,914.58	90,731.25	0.15
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.072340	4,953,617.00	104.989286	5,249,464.30	295,847.30	0.11
		Base		99.072340	4,953,617.00	104.989286	5,249,464.30	295,847.30	0.11
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.988889	4,999,444.47	103.209569	5,160,478.45	161,033.98	0.11
		Base		99.988889	4,999,444.47	103.209569	5,160,478.45	161,033.98	0.11
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.341000	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.133802	1,982,676.04	-17,323.96	0.04
		Base		100.000000	2,000,000.00	99.133802	1,982,676.04	-17,323.96	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.917993	7,993,439.41	102.453304	8,196,264.32	202,824.91	0.18
		Base		99.917993	7,993,439.41	102.453304	8,196,264.32	202,824.91	0.18
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.726644	9,972,664.37	102.880227	10,288,022.70	315,358.33	0.22
		Base		99.726644	9,972,664.37	102.880227	10,288,022.70	315,358.33	0.22
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.995204	4,499,784.17	103.625640	4,663,153.80	163,369.63	0.10
Original Face:		Base	4,500,000.000	99.995204	4,499,784.17	103.625640	4,663,153.80	163,369.63	0.10
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.986732	2,999,601.96	103.786180	3,113,585.40	113,983.44	0.07
Original Face:		Base	3,000,000.000	99.986732	2,999,601.96	103.786180	3,113,585.40	113,983.44	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.979464	4,998,973.20	100.899523	5,044,976.15	46,002.95	0.11
		Base		99.979464	4,998,973.20	100.899523	5,044,976.15	46,002.95	0.11
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.699824	9,969,982.44	100.937774	10,093,777.40	123,794.96	0.22
		Base		99.699824	9,969,982.44	100.937774	10,093,777.40	123,794.96	0.22
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.757273	10,075,727.27	103.538167	10,353,816.70	278,089.43	0.22
		Base		100.757273	10,075,727.27	103.538167	10,353,816.70	278,089.43	0.22
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.939541	9,993,954.09	102.282651	10,228,265.10	234,311.01	0.22
		Base		99.939541	9,993,954.09	102.282651	10,228,265.10	234,311.01	0.22
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	99.437092	9,943,709.20	-56,290.80	0.21
		Base		100.000000	10,000,000.00	99.437092	9,943,709.20	-56,290.80	0.21
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	99.726767	9,972,676.70	-27,323.30	0.22
		Base		100.000000	10,000,000.00	99.726767	9,972,676.70	-27,323.30	0.22
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.045000	9,904,500.00	-95,500.00	0.21
		Base		100.000000	10,000,000.00	99.045000	9,904,500.00	-95,500.00	0.21
06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR					3.000000	17 Jun 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.252430	10,025,243.00	25,243.00	0.22
		Base		100.000000	10,000,000.00	100.252430	10,025,243.00	25,243.00	0.22
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	10,000,000.000	99.881477	9,988,147.66	100.172000	10,017,200.00	29,052.34	0.22
		Base		99.881477	9,988,147.66	100.172000	10,017,200.00	29,052.34	0.22
06367WUK7	BANK OF MONTREAL SR UNSECURED 01/23 2					2.000000	24 Jan 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.063948	4,953,197.40	-46,802.60	0.11
		Base		100.000000	5,000,000.00	99.063948	4,953,197.40	-46,802.60	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
06367WVM2	BANK OF MONTREAL SR UNSECURED 02/24 2.07					2.070000	12 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	97.201670	9,720,167.00	-279,833.00	0.21
		Base		100.000000	10,000,000.00	97.201670	9,720,167.00	-279,833.00	0.21
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.974833	9,997,483.30	-2,516.70	0.22
		Base		100.000000	10,000,000.00	99.974833	9,997,483.30	-2,516.70	0.22
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.934743	6,995,432.04	106.845677	7,479,197.39	483,765.35	0.16
		Base		99.934743	6,995,432.04	106.845677	7,479,197.39	483,765.35	0.16
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.843199	6,989,023.95	102.816127	7,197,128.89	208,104.94	0.16
		Base		99.843199	6,989,023.95	102.816127	7,197,128.89	208,104.94	0.16
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.936150	4,996,807.48	101.759301	5,087,965.05	91,157.57	0.11
		Base		99.936150	4,996,807.48	101.759301	5,087,965.05	91,157.57	0.11
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	101.525059	17,259,260.11	103.255679	17,553,465.43	294,205.32	0.38
		Base		101.525059	17,259,260.11	103.255679	17,553,465.43	294,205.32	0.38
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.974474	14,996,171.07	101.354334	15,203,150.10	206,979.03	0.33
		Base		99.974474	14,996,171.07	101.354334	15,203,150.10	206,979.03	0.33
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.843914	1,996,878.28	102.276999	2,045,539.98	48,661.70	0.04
		Base		99.843914	1,996,878.28	102.276999	2,045,539.98	48,661.70	0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.882000	4,994,100.00	96.996219	4,849,810.95	-144,289.05	0.10
		Base		99.882000	4,994,100.00	96.996219	4,849,810.95	-144,289.05	0.10
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.817149	4,990,857.43	103.351194	5,167,559.70	176,702.27	0.11
		Base		99.817149	4,990,857.43	103.351194	5,167,559.70	176,702.27	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
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
	2,000,000.000	Local	99.559555	1,991,191.09	104.111553	2,082,231.06	91,039.97	0.05
		Base	99.559555	1,991,191.09	104.111553	2,082,231.06	91,039.97	0.05
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026		
	10,000,000.000	Local	102.306444	10,230,644.39	100.849650	10,084,965.00	-145,679.39	0.22
Original Face:	10,000,000.000	Base	102.306444	10,230,644.39	100.849650	10,084,965.00	-145,679.39	0.22
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	98.524860	9,852,486.00	-147,514.00	0.21
		Base	100.000000	10,000,000.00	98.524860	9,852,486.00	-147,514.00	0.21
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
	13,226,000.000	Local	99.679787	13,183,648.58	100.354892	13,272,938.02	89,289.44	0.29
		Base	99.679787	13,183,648.58	100.354892	13,272,938.02	89,289.44	0.29
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
	15,000,000.000	Local	99.973058	14,995,958.67	101.432962	15,214,944.30	218,985.63	0.33
		Base	99.973058	14,995,958.67	101.432962	15,214,944.30	218,985.63	0.33
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.554130	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	97.512611	9,751,261.10	-248,738.90	0.21
		Base	100.000000	10,000,000.00	97.512611	9,751,261.10	-248,738.90	0.21
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
	1,957,985.250	Local	99.999529	1,957,976.02	100.361790	1,965,069.04	7,093.02	0.04
Original Face:	6,500,000.000	Base	99.999529	1,957,976.02	100.361790	1,965,069.04	7,093.02	0.04
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020		
	1,250,153.790	Local	100.000000	1,250,153.79	100.020500	1,250,410.07	256.28	0.03
Original Face:	8,500,000.000	Base	100.000000	1,250,153.79	100.020500	1,250,410.07	256.28	0.03
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	2,742,526.500	Local	100.000000	2,742,526.50	100.357320	2,752,326.10	9,799.60	0.06
Original Face:	5,000,000.000	Base	100.000000	2,742,526.50	100.357320	2,752,326.10	9,799.60	0.06
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				1.014000	17 Apr 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.711570	9,971,157.00	-28,843.00	0.22
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	99.711570	9,971,157.00	-28,843.00	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	101.823782	10,182,378.20	182,378.20	0.22
		Base	100.000000	10,000,000.00	101.823782	10,182,378.20	182,378.20	0.22
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	103.150754	10,315,075.40	315,075.40	0.22
		Base	100.000000	10,000,000.00	103.150754	10,315,075.40	315,075.40	0.22
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR				2.000000	25 Nov 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.523754	15,078,563.10	78,563.10	0.33
		Base	100.000000	15,000,000.00	100.523754	15,078,563.10	78,563.10	0.33
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
	15,000,000.000	Local	100.000000	15,000,000.00	100.264620	15,039,693.00	39,693.00	0.33
		Base	100.000000	15,000,000.00	100.264620	15,039,693.00	39,693.00	0.33
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020		
	2,000,000.000	Local	100.121864	2,002,437.28	101.282913	2,025,658.26	23,220.98	0.04
		Base	100.121864	2,002,437.28	101.282913	2,025,658.26	23,220.98	0.04
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
	5,000,000.000	Local	99.842579	4,992,128.93	102.470593	5,123,529.65	131,400.72	0.11
		Base	99.842579	4,992,128.93	102.470593	5,123,529.65	131,400.72	0.11
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024		
	18,000,000.000	Local	99.981553	17,996,679.53	102.298920	18,413,805.60	417,126.07	0.40
Original Face:	18,000,000.000	Base	99.981553	17,996,679.53	102.298920	18,413,805.60	417,126.07	0.40
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
	4,000,000.000	Local	99.998365	3,999,934.58	103.557990	4,142,319.60	142,385.02	0.09
Original Face:	4,000,000.000	Base	99.998365	3,999,934.58	103.557990	4,142,319.60	142,385.02	0.09
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	5,250,000.000	Local	100.487102	5,275,572.86	100.887679	5,296,603.15	21,030.29	0.11
		Base	100.487102	5,275,572.86	100.887679	5,296,603.15	21,030.29	0.11
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR				0.050000	25 Aug 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	99.948816	2,998,464.48	-1,535.52	0.06
		Base	100.000000	3,000,000.00	99.948816	2,998,464.48	-1,535.52	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95					1.950000	23 Jan 2025		
		Local	8,800,000.000	99.993522	8,799,429.94	100.332940	8,829,298.72	29,868.78	0.19
		Base		99.993522	8,799,429.94	100.332940	8,829,298.72	29,868.78	0.19
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	100.766170	5,038,308.50	38,308.50	0.11
		Base		100.000000	5,000,000.00	100.766170	5,038,308.50	38,308.50	0.11
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.007380	22 Jan 2021		
		Local	20,000,000.000	99.997088	19,999,417.62	100.176792	20,035,358.40	35,940.78	0.43
		Base		99.997088	19,999,417.62	100.176792	20,035,358.40	35,940.78	0.43
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.742750	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.587302	9,958,730.20	-41,269.80	0.22
		Base		100.000000	10,000,000.00	99.587302	9,958,730.20	-41,269.80	0.22
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.281918	10,028,191.80	28,191.80	0.22
		Base		100.000000	10,000,000.00	100.281918	10,028,191.80	28,191.80	0.22
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2					2.200000	24 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.268231	10,026,823.10	26,823.10	0.22
		Base		100.000000	10,000,000.00	100.268231	10,026,823.10	26,823.10	0.22
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
		Local	10,000,000.000	99.943014	9,994,301.37	100.357132	10,035,713.20	41,411.83	0.22
		Base		99.943014	9,994,301.37	100.357132	10,035,713.20	41,411.83	0.22
3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5					1.500000	05 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.037191	5,001,859.55	1,859.55	0.11
		Base		100.000000	5,000,000.00	100.037191	5,001,859.55	1,859.55	0.11
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	100.173008	20,034,601.60	34,601.60	0.43
		Base		100.000000	20,000,000.00	100.173008	20,034,601.60	34,601.60	0.43
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	100.297709	5,014,885.45	14,885.45	0.11
		Base		100.000000	5,000,000.00	100.297709	5,014,885.45	14,885.45	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
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	100.232997	10,023,299.70	23,299.70	0.22
		Base		100.000000	10,000,000.00	100.232997	10,023,299.70	23,299.70	0.22
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	100.008925	10,000,892.50	892.50	0.22
		Base		100.000000	10,000,000.00	100.008925	10,000,892.50	892.50	0.22
3134GT4E0	FREDDIE MAC NOTES 08/24 VAR					1.650000	26 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.017376	5,000,868.80	868.80	0.11
		Base		100.000000	5,000,000.00	100.017376	5,000,868.80	868.80	0.11
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	101.440454	5,072,022.70	72,022.70	0.11
		Base		100.000000	5,000,000.00	101.440454	5,072,022.70	72,022.70	0.11
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875					1.875000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.302796	10,030,279.60	30,279.60	0.22
		Base		100.000000	10,000,000.00	100.302796	10,030,279.60	30,279.60	0.22
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875					1.875000	18 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.304781	10,030,478.10	30,478.10	0.22
		Base		100.000000	10,000,000.00	100.304781	10,030,478.10	30,478.10	0.22
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.514995	15,321,500.70	103.152921	15,723,599.75	402,099.05	0.34
		Base		100.514995	15,321,500.70	103.152921	15,723,599.75	402,099.05	0.34
3135G0V26	FANNIE MAE NOTES 07/20 VAR					0.070000	30 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.005175	5,000,258.75	258.75	0.11
		Base		100.000000	5,000,000.00	100.005175	5,000,258.75	258.75	0.11
3135G0V67	FANNIE MAE NOTES 10/20 VAR					0.085000	30 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.984793	9,998,479.30	-1,520.70	0.22
		Base		100.000000	10,000,000.00	99.984793	9,998,479.30	-1,520.70	0.22
3135G0Y49	FANNIE MAE NOTES 02/23 1.7					1.700000	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.451367	10,045,136.70	45,136.70	0.22
		Base		100.000000	10,000,000.00	100.451367	10,045,136.70	45,136.70	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	151,210.180	Local	102.794964	155,436.45	101.829140	153,976.03	-1,460.42	0.00
Original Face:	2,838,688.000	Base	102.794964	155,436.45	101.829140	153,976.03	-1,460.42	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	1,209,642.790	Local	101.489580	1,227,661.39	103.269350	1,249,190.25	21,528.86	0.03
Original Face:	5,677,376.000	Base	101.489580	1,227,661.39	103.269350	1,249,190.25	21,528.86	0.03
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	1,701,603.470	Local	101.542902	1,727,857.55	100.554330	1,711,035.97	-16,821.58	0.04
Original Face:	11,275,256.000	Base	101.542902	1,727,857.55	100.554330	1,711,035.97	-16,821.58	0.04
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	1,168,567.830	Local	101.409108	1,185,034.21	103.449000	1,208,871.73	23,837.52	0.03
Original Face:	5,677,376.000	Base	101.409108	1,185,034.21	103.449000	1,208,871.73	23,837.52	0.03
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	2,362,198.920	Local	100.799039	2,381,073.80	101.252590	2,391,787.59	10,713.79	0.05
Original Face:	6,713,909.000	Base	100.799039	2,381,073.80	101.252590	2,391,787.59	10,713.79	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	1,535,535.140	Local	99.749205	1,531,684.10	99.836880	1,533,030.38	1,346.28	0.03
Original Face:	5,677,376.000	Base	99.749205	1,531,684.10	99.836880	1,533,030.38	1,346.28	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	2,349,247.030	Local	101.515490	2,384,849.64	101.970700	2,395,543.64	10,694.00	0.05
Original Face:	6,995,663.000	Base	101.515490	2,384,849.64	101.970700	2,395,543.64	10,694.00	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,535,535.140	Local	100.242703	1,539,261.93	100.503850	1,543,271.93	4,010.00	0.03
Original Face:	5,677,376.000	Base	100.242703	1,539,261.93	100.503850	1,543,271.93	4,010.00	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	2,907,382.570	Local	100.686890	2,927,353.10	102.813080	2,989,169.57	61,816.47	0.06
Original Face:	11,354,753.000	Base	100.686890	2,927,353.10	102.813080	2,989,169.57	61,816.47	0.06
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	852,277.000	Local	100.399001	855,677.59	100.312840	854,943.26	-734.33	0.02
Original Face:	5,677,376.000	Base	100.399001	855,677.59	100.312840	854,943.26	-734.33	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
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	709,640.860	Local	98.600554	699,709.82	101.449120	719,924.41	20,214.59	0.02
Original Face:	2,000,000.000	Base	98.600554	699,709.82	101.449120	719,924.41	20,214.59	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	2,139,886.750	Local	101.598540	2,174,093.69	103.449000	2,213,691.44	39,597.75	0.05
Original Face:	8,516,065.000	Base	101.598540	2,174,093.69	103.449000	2,213,691.44	39,597.75	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	1,365,909.520	Local	99.881747	1,364,294.29	100.662080	1,374,952.93	10,658.64	0.03
Original Face:	5,677,376.000	Base	99.881747	1,364,294.29	100.662080	1,374,952.93	10,658.64	0.03
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029		
	2,287,503.160	Local	98.456330	2,252,191.65	102.627120	2,347,598.61	95,406.96	0.05
Original Face:	6,060,416.000	Base	98.456330	2,252,191.65	102.627120	2,347,598.61	95,406.96	0.05
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	348,849.070	Local	98.257590	342,770.69	102.962430	359,183.48	16,412.79	0.01
Original Face:	2,838,688.000	Base	98.257590	342,770.69	102.962430	359,183.48	16,412.79	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020		
	4,333.540	Local	100.300678	4,346.57	100.339250	4,348.24	1.67	0.00
Original Face:	648,587.000	Base	100.300678	4,346.57	100.339250	4,348.24	1.67	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	624,293.530	Local	100.131430	625,114.04	101.211300	631,855.60	6,741.56	0.01
Original Face:	5,946,910.000	Base	100.131430	625,114.04	101.211300	631,855.60	6,741.56	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	108,252.100	Local	103.306689	111,831.66	106.331410	115,105.98	3,274.32	0.00
Original Face:	500,000.000	Base	103.306689	111,831.66	106.331410	115,105.98	3,274.32	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	818,213.850	Local	101.371364	829,434.54	102.573210	839,268.21	9,833.67	0.02
Original Face:	11,354,753.000	Base	101.371364	829,434.54	102.573210	839,268.21	9,833.67	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	427,186.560	Local	99.405162	424,645.49	103.480750	442,055.86	17,410.37	0.01
Original Face:	2,838,688.000	Base	99.405162	424,645.49	103.480750	442,055.86	17,410.37	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	587,441.560	Local	99.977639	587,310.20	102.711590	603,370.57	16,060.37	0.01
Original Face:	2,838,688.000	Base	99.977639	587,310.20	102.711590	603,370.57	16,060.37	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	427,036.930	Local	99.955381	426,846.39	102.105270	436,027.21	9,180.82	0.01
Original Face:	3,247,459.000	Base	99.955381	426,846.39	102.105270	436,027.21	9,180.82	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	1,372,083.990	Local	100.201154	1,374,843.99	105.688920	1,450,140.75	75,296.76	0.03
Original Face:	5,677,376.000	Base	100.201154	1,374,843.99	105.688920	1,450,140.75	75,296.76	0.03
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	2,018,525.760	Local	100.363469	2,025,862.47	102.353410	2,066,029.95	40,167.48	0.04
Original Face:	8,516,065.000	Base	100.363469	2,025,862.47	102.353410	2,066,029.95	40,167.48	0.04
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,902,176.320	Local	100.065515	1,903,422.53	100.988070	1,920,971.15	17,548.62	0.04
Original Face:	7,380,589.000	Base	100.065515	1,903,422.53	100.988070	1,920,971.15	17,548.62	0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	2,329,689.110	Local	101.267073	2,359,207.97	102.370460	2,384,913.46	25,705.49	0.05
Original Face:	5,677,376.000	Base	101.267073	2,359,207.97	102.370460	2,384,913.46	25,705.49	0.05
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,688,907.300	Local	100.023864	1,689,310.34	100.599420	1,699,030.95	9,720.61	0.04
Original Face:	5,677,376.000	Base	100.023864	1,689,310.34	100.599420	1,699,030.95	9,720.61	0.04
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	4,222,268.740	Local	100.739882	4,253,508.54	101.256750	4,275,332.10	21,823.56	0.09
Original Face:	14,193,441.000	Base	100.739882	4,253,508.54	101.256750	4,275,332.10	21,823.56	0.09
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	3,035,602.600	Local	100.471325	3,049,910.14	102.279240	3,104,791.27	54,881.13	0.07
Original Face:	14,193,441.000	Base	100.471325	3,049,910.14	102.279240	3,104,791.27	54,881.13	0.07
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	932,220.410	Local	99.894188	931,234.01	102.699840	957,388.87	26,154.86	0.02
Original Face:	3,250,000.000	Base	99.894188	931,234.01	102.699840	957,388.87	26,154.86	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,658,586.350	Local	100.521382	1,667,233.92	101.993550	1,691,651.10	24,417.18	0.04
Original Face:	5,677,376.000	Base	100.521382	1,667,233.92	101.993550	1,691,651.10	24,417.18	0.04
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,803,673.060	Local	99.904722	2,801,001.79	100.614800	2,820,910.04	19,908.25	0.06
Original Face:	8,516,065.000	Base	99.904722	2,801,001.79	100.614800	2,820,910.04	19,908.25	0.06
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	645,327.960	Local	97.886360	631,688.05	101.840190	657,203.22	25,515.17	0.01
Original Face:	2,500,000.000	Base	97.886360	631,688.05	101.840190	657,203.22	25,515.17	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,204,263.600	Local	102.729702	3,291,730.44	107.208610	3,435,246.47	143,516.03	0.07
Original Face:	10,000,000.000	Base	102.729702	3,291,730.44	107.208610	3,435,246.47	143,516.03	0.07
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	2,758,169.350	Local	101.758691	2,806,677.02	101.665780	2,804,114.38	-2,562.64	0.06
Original Face:	5,000,000.000	Base	101.758691	2,806,677.02	101.665780	2,804,114.38	-2,562.64	0.06
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042		
	4,557,938.400	Local	102.456927	4,669,923.64	102.275030	4,661,632.87	-8,290.77	0.10
Original Face:	10,000,000.000	Base	102.456927	4,669,923.64	102.275030	4,661,632.87	-8,290.77	0.10
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040		
	1,570,586.060	Local	101.052584	1,587,117.80	101.200540	1,589,441.57	2,323.77	0.03
Original Face:	5,000,000.000	Base	101.052584	1,587,117.80	101.200540	1,589,441.57	2,323.77	0.03
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042		
	1,918,208.840	Local	101.781744	1,952,386.42	101.206500	1,941,352.03	-11,034.39	0.04
Original Face:	5,000,000.000	Base	101.781744	1,952,386.42	101.206500	1,941,352.03	-11,034.39	0.04
3137FGYY5	FREDDIE MAC FHR 4819 MA				4.000000	15 Apr 2040		
	1,445,740.730	Local	101.924750	1,473,567.63	100.415570	1,451,748.79	-21,818.84	0.03
Original Face:	7,000,000.000	Base	101.924750	1,473,567.63	100.415570	1,451,748.79	-21,818.84	0.03
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	605,944.680	Local	101.172723	613,050.73	108.386240	656,760.66	43,709.93	0.01
Original Face:	44,567,405.000	Base	101.172723	613,050.73	108.386240	656,760.66	43,709.93	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	24,131.990	107.342867	25,903.97	110.046010	26,556.29	652.32	0.00
Original Face:		Base	1,000,000.000	107.342867	25,903.97	110.046010	26,556.29	652.32	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	769,039.620	105.820025	813,797.92	117.687690	905,064.96	91,267.04	0.02
Original Face:		Base	24,898,134.000	105.820025	813,797.92	117.687690	905,064.96	91,267.04	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	491,034.490	99.226663	487,237.14	103.074790	506,132.77	18,895.63	0.01
Original Face:		Base	5,677,376.000	99.226663	487,237.14	103.074790	506,132.77	18,895.63	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	356,194.460	105.022633	374,084.80	109.159980	388,821.80	14,737.00	0.01
Original Face:		Base	8,516,065.000	105.022633	374,084.80	109.159980	388,821.80	14,737.00	0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.256259	5,012,812.95	12,812.95	0.11
		Base		100.000000	5,000,000.00	100.256259	5,012,812.95	12,812.95	0.11
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.834390	5,041,719.50	41,719.50	0.11
		Base		100.000000	5,000,000.00	100.834390	5,041,719.50	41,719.50	0.11
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					1.431380	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.256523	1,985,130.46	-14,869.54	0.04
		Base		100.000000	2,000,000.00	99.256523	1,985,130.46	-14,869.54	0.04
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					2.843250	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	87.500000	17,500,000.00	-2,500,000.00	0.38
		Base		100.000000	20,000,000.00	87.500000	17,500,000.00	-2,500,000.00	0.38
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	2,157.790	100.760500	2,174.20	102.261974	2,206.60	32.40	0.00
Original Face:		Base	1,675,000.000	100.760500	2,174.20	102.261974	2,206.60	32.40	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.110880	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.642600	4,982,130.00	-17,870.00	0.11
		Base		100.000000	5,000,000.00	99.642600	4,982,130.00	-17,870.00	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
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					1.716130	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.473751	2,984,212.53	-15,787.47	0.06
		Base		100.000000	3,000,000.00	99.473751	2,984,212.53	-15,787.47	0.06
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.247620	10,024,762.00	24,762.00	0.22
		Base		100.000000	10,000,000.00	100.247620	10,024,762.00	24,762.00	0.22
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	61,626.480	105.362094	64,930.95	111.566210	68,754.33	3,823.38	0.00
Original Face:		Base	877,500.000	105.362094	64,930.95	111.566210	68,754.33	3,823.38	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	2,201,465.220	98.870201	2,176,593.09	98.597030	2,170,579.32	-6,013.77	0.05
Original Face:		Base	3,000,000.000	98.870201	2,176,593.09	98.597030	2,170,579.32	-6,013.77	0.05
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,436,307.300	95.464046	3,280,437.97	99.779320	3,428,724.06	148,286.09	0.07
Original Face:		Base	10,000,000.000	95.464046	3,280,437.97	99.779320	3,428,724.06	148,286.09	0.07
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,051,383.370	102.086293	3,115,044.16	103.293120	3,151,869.09	36,824.93	0.07
Original Face:		Base	10,493,495.000	102.086293	3,115,044.16	103.293120	3,151,869.09	36,824.93	0.07
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,467,510.650	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.10
Original Face:		Base	5,000,000.000	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.10
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	3,059,743.300	99.900514	3,056,699.27	103.583580	3,169,391.65	112,692.38	0.07
Original Face:		Base	5,000,000.000	99.900514	3,056,699.27	103.583580	3,169,391.65	112,692.38	0.07
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	3,441,042.500	100.691492	3,464,837.05	100.725290	3,466,000.04	1,162.99	0.07
Original Face:		Base	5,000,000.000	100.691492	3,464,837.05	100.725290	3,466,000.04	1,162.99	0.07
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.922690	999,226.90	103.851346	1,038,513.46	39,286.56	0.02
		Base		99.922690	999,226.90	103.851346	1,038,513.46	39,286.56	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	101.261380	15,877,784.46	103.114402	16,168,338.23	290,553.77	0.35
		Base		101.261380	15,877,784.46	103.114402	16,168,338.23	290,553.77	0.35
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.976981	9,997,698.08	101.594644	10,159,464.40	161,766.32	0.22
		Base		99.976981	9,997,698.08	101.594644	10,159,464.40	161,766.32	0.22
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
		Local	10,000,000.000	99.835078	9,983,507.76	100.063302	10,006,330.20	22,822.44	0.22
		Base		99.835078	9,983,507.76	100.063302	10,006,330.20	22,822.44	0.22
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	101.006000	10,100,600.00	100,600.00	0.22
		Base		100.000000	10,000,000.00	101.006000	10,100,600.00	100,600.00	0.22
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	2,436,093.030	99.623121	2,426,911.91	100.422420	2,446,383.57	19,471.66	0.05
Original Face:		Base	5,000,000.000	99.623121	2,426,911.91	100.422420	2,446,383.57	19,471.66	0.05
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	101.311919	5,065,595.95	65,595.95	0.11
		Base		100.000000	5,000,000.00	101.311919	5,065,595.95	65,595.95	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	101.298400	15,194,760.00	194,760.00	0.33
		Base		100.000000	15,000,000.00	101.298400	15,194,760.00	194,760.00	0.33
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	99.176402	4,958,820.10	-41,179.90	0.11
		Base		100.000000	5,000,000.00	99.176402	4,958,820.10	-41,179.90	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	98.216133	9,821,613.30	-178,386.70	0.21
		Base		100.000000	10,000,000.00	98.216133	9,821,613.30	-178,386.70	0.21
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	95.140640	9,514,064.00	-485,936.00	0.21
		Base		100.000000	10,000,000.00	95.140640	9,514,064.00	-485,936.00	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.955232	2,998,656.96	100.060883	3,001,826.49	3,169.53	0.06
		Base		99.955232	2,998,656.96	100.060883	3,001,826.49	3,169.53	0.06
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	11,981,316.970	99.836719	11,961,753.71	100.811060	12,078,492.64	116,738.93	0.26
Original Face:		Base	12,640,000.000	99.836719	11,961,753.71	100.811060	12,078,492.64	116,738.93	0.26
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.626840	2,988,805.19	95.314439	2,859,433.17	-129,372.02	0.06
		Base		99.626840	2,988,805.19	95.314439	2,859,433.17	-129,372.02	0.06
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	101.332022	3,539,527.52	97.566046	3,407,981.99	-131,545.53	0.07
		Base		101.332022	3,539,527.52	97.566046	3,407,981.99	-131,545.53	0.07
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
		Local	23,826,000.000	100.034705	23,834,268.82	100.377249	23,915,883.35	81,614.53	0.52
		Base		100.034705	23,834,268.82	100.377249	23,915,883.35	81,614.53	0.52
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
		Local	10,841,000.000	100.473940	10,892,379.86	101.012591	10,950,774.99	58,395.13	0.24
		Base		100.473940	10,892,379.86	101.012591	10,950,774.99	58,395.13	0.24
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	2,670,869.060	99.995717	2,670,754.67	100.127320	2,674,269.61	3,514.94	0.06
Original Face:		Base	2,750,000.000	99.995717	2,670,754.67	100.127320	2,674,269.61	3,514.94	0.06
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.975144	49,987,571.75	101.218585	50,609,292.50	621,720.75	1.09
		Base		99.975144	49,987,571.75	101.218585	50,609,292.50	621,720.75	1.09
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	101.018440	10,459,449.28	102.768108	10,640,609.90	181,160.62	0.23
		Base		101.018440	10,459,449.28	102.768108	10,640,609.90	181,160.62	0.23
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.972065	2,999,161.95	100.955664	3,028,669.92	29,507.97	0.07
		Base		99.972065	2,999,161.95	100.955664	3,028,669.92	29,507.97	0.07

& 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
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
	10,000,000.000	Local	99.979380	9,997,938.02	96.989979	9,698,997.90	-298,940.12	0.21
		Base	99.979380	9,997,938.02	96.989979	9,698,997.90	-298,940.12	0.21
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
	3,140,000.000	Local	101.928714	3,200,561.61	103.306489	3,243,823.75	43,262.14	0.07
		Base	101.928714	3,200,561.61	103.306489	3,243,823.75	43,262.14	0.07
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
	4,000,000.000	Local	100.586966	4,023,478.64	100.894890	4,035,795.60	12,316.96	0.09
		Base	100.586966	4,023,478.64	100.894890	4,035,795.60	12,316.96	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
	3,000,000.000	Local	99.996283	2,999,888.48	103.627048	3,108,811.44	108,922.96	0.07
		Base	99.996283	2,999,888.48	103.627048	3,108,811.44	108,922.96	0.07
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022		
	3,000,000.000	Local	101.345636	3,040,369.08	101.897628	3,056,928.84	16,559.76	0.07
		Base	101.345636	3,040,369.08	101.897628	3,056,928.84	16,559.76	0.07
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				1.545130	21 Sep 2021		
	10,000,000.000	Local	99.910035	9,991,003.54	97.768640	9,776,864.00	-214,139.54	0.21
		Base	99.910035	9,991,003.54	97.768640	9,776,864.00	-214,139.54	0.21
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	102.194000	10,219,400.00	219,400.00	0.22
		Base	100.000000	10,000,000.00	102.194000	10,219,400.00	219,400.00	0.22
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR				2.300000	30 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	101.769516	10,176,951.60	176,951.60	0.22
		Base	100.000000	10,000,000.00	101.769516	10,176,951.60	176,951.60	0.22
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	101.771000	10,177,100.00	177,100.00	0.22
		Base	100.000000	10,000,000.00	101.771000	10,177,100.00	177,100.00	0.22
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				1.187250	25 Jan 2029		
	905,728.470	Local	100.000000	905,728.47	90.992060	824,140.99	-81,587.48	0.02
Original Face:	2,838,688.000	Base	100.000000	905,728.47	90.992060	824,140.99	-81,587.48	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
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.965287	9,996,528.65	103.130464	10,313,046.40	316,517.75	0.22
		Base		99.965287	9,996,528.65	103.130464	10,313,046.40	316,517.75	0.22
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.205191	5,010,259.55	10,259.55	0.11
		Base		100.000000	5,000,000.00	100.205191	5,010,259.55	10,259.55	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	102.942960	10,294,296.00	294,296.00	0.22
		Base		100.000000	10,000,000.00	102.942960	10,294,296.00	294,296.00	0.22
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	100.068459	10,006,845.90	6,845.90	0.22
		Base		100.000000	10,000,000.00	100.068459	10,006,845.90	6,845.90	0.22
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	98.575486	1,408,643.69	-20,356.31	0.03
		Base		100.000000	1,429,000.00	98.575486	1,408,643.69	-20,356.31	0.03
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	8,000,000.000	99.993548	7,999,483.80	100.525655	8,042,052.40	42,568.60	0.17
Original Face:		Base	8,000,000.000	99.993548	7,999,483.80	100.525655	8,042,052.40	42,568.60	0.17
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.191380	26 Apr 2021		
		Local	5,000,000.000	99.910979	4,995,548.96	99.076666	4,953,833.30	-41,715.66	0.11
		Base		99.910979	4,995,548.96	99.076666	4,953,833.30	-41,715.66	0.11
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.959130	12,994,686.96	102.509503	13,326,235.39	331,548.43	0.29
		Base		99.959130	12,994,686.96	102.509503	13,326,235.39	331,548.43	0.29
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					1.832250	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	98.682324	1,973,646.48	-26,353.52	0.04
		Base		100.000000	2,000,000.00	98.682324	1,973,646.48	-26,353.52	0.04
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.935860	9,993,586.04	100.820499	10,082,049.90	88,463.86	0.22
		Base		99.935860	9,993,586.04	100.820499	10,082,049.90	88,463.86	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
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.800069	1,996,001.38	99.578120	1,991,562.40	-4,438.98	0.04
		Base		99.800069	1,996,001.38	99.578120	1,991,562.40	-4,438.98	0.04
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	101.063698	13,956,896.76	101.758175	14,052,803.97	95,907.21	0.30
		Base		101.063698	13,956,896.76	101.758175	14,052,803.97	95,907.21	0.30
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	102.470624	10,247,062.36	104.375328	10,437,532.80	190,470.44	0.23
		Base		102.470624	10,247,062.36	104.375328	10,437,532.80	190,470.44	0.23
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.916850	1,998,337.00	104.215544	2,084,310.88	85,973.88	0.05
		Base		99.916850	1,998,337.00	104.215544	2,084,310.88	85,973.88	0.05
9127962N8	TREASURY BILL 05/20 0.00000						26 May 2020		
		Local	40,000,000.000	99.993021	39,997,208.21	99.994792	39,997,916.80	708.59	0.86
		Base		99.993021	39,997,208.21	99.994792	39,997,916.80	708.59	0.86
9127962W8	TREASURY BILL 06/20 0.00000					0.010000	23 Jun 2020		
		Local	40,000,000.000	99.986014	39,994,405.47	99.987118	39,994,847.20	441.73	0.86
		Base		99.986014	39,994,405.47	99.987118	39,994,847.20	441.73	0.86
9127962X6	TREASURY BILL 06/20 0.00000					0.010000	30 Jun 2020		
		Local	40,000,000.000	99.986000	39,994,400.00	99.982300	39,992,920.00	-1,480.00	0.86
		Base		99.986000	39,994,400.00	99.982300	39,992,920.00	-1,480.00	0.86
912796WY1	TREASURY BILL 07/20 0.00000						30 Jul 2020		
		Local	30,000,000.000	99.970000	29,991,000.10	99.976250	29,992,875.00	1,874.90	0.65
		Base		99.970000	29,991,000.10	99.976250	29,992,875.00	1,874.90	0.65
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.949273	19,989,854.69	100.835938	20,167,187.60	177,332.91	0.44
		Base		99.949273	19,989,854.69	100.835938	20,167,187.60	177,332.91	0.44
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	40,000,000.000	99.971907	39,988,762.72	101.101562	40,440,624.80	451,862.08	0.87
		Base		99.971907	39,988,762.72	101.101562	40,440,624.80	451,862.08	0.87

Base Currency: USD - US DOLLAR

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912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.848806	4,992,440.30	100.812500	5,040,625.00	48,184.70	0.11
		Base		99.848806	4,992,440.30	100.812500	5,040,625.00	48,184.70	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					1.000500	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.215267	2,976,458.01	-23,541.99	0.06
		Base		100.000000	3,000,000.00	99.215267	2,976,458.01	-23,541.99	0.06
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.979725	2,999,391.75	102.427242	3,072,817.26	73,425.51	0.07
		Base		99.979725	2,999,391.75	102.427242	3,072,817.26	73,425.51	0.07
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.985024	7,998,801.94	102.194270	8,175,541.60	176,739.66	0.18
Original Face:		Base	8,000,000.000	99.985024	7,998,801.94	102.194270	8,175,541.60	176,739.66	0.18
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	263,279.200	99.521660	262,019.83	100.066650	263,454.68	1,434.85	0.01
Original Face:		Base	10,000,000.000	99.521660	262,019.83	100.066650	263,454.68	1,434.85	0.01
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.988956	5,499,392.56	100.612990	5,533,714.45	34,321.89	0.12
Original Face:		Base	5,500,000.000	99.988956	5,499,392.56	100.612990	5,533,714.45	34,321.89	0.12
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	5,000,000.000	99.998977	4,999,948.85	102.001960	5,100,098.00	100,149.15	0.11
Original Face:		Base	5,000,000.000	99.998977	4,999,948.85	102.001960	5,100,098.00	100,149.15	0.11
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					1.235130	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.986156	9,998,615.60	-1,384.40	0.22
		Base		100.000000	10,000,000.00	99.986156	9,998,615.60	-1,384.40	0.22
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
		Local	5,000,000.000	99.997740	4,999,886.99	100.348189	5,017,409.45	17,522.46	0.11
		Base		99.997740	4,999,886.99	100.348189	5,017,409.45	17,522.46	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	3,000,000.000	Local	99.901977	2,997,059.30	107.463042	3,223,891.26	226,831.96	0.07
		Base	99.901977	2,997,059.30	107.463042	3,223,891.26	226,831.96	0.07
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.660880	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	99.319000	3,972,760.00	-27,240.00	0.09
		Base	100.000000	4,000,000.00	99.319000	3,972,760.00	-27,240.00	0.09
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
	5,000,000.000	Local	99.976310	4,998,815.48	103.337535	5,166,876.75	168,061.27	0.11
		Base	99.976310	4,998,815.48	103.337535	5,166,876.75	168,061.27	0.11
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.864894	4,993,244.71	106.731244	5,336,562.20	343,317.49	0.12
		Base	99.864894	4,993,244.71	106.731244	5,336,562.20	343,317.49	0.12
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR				3.000000	27 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	97.039000	4,851,950.00	-148,050.00	0.10
		Base	100.000000	5,000,000.00	97.039000	4,851,950.00	-148,050.00	0.10
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.309642	10,030,964.20	30,964.20	0.22
		Base	100.000000	10,000,000.00	100.309642	10,030,964.20	30,964.20	0.22
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021		
	12,922,424.380	Local	100.000000	12,922,424.38	100.056420	12,929,715.21	7,290.83	0.28
Original Face:	20,000,000.000	Base	100.000000	12,922,424.38	100.056420	12,929,715.21	7,290.83	0.28
US DOLLAR Total								
	1,392,875,674.580	Local		1,394,408,000.23		1,402,563,086.18	8,155,085.95	30.32
Original Face:	518,225,547.000	Base		1,394,408,000.23		1,402,563,086.18	8,155,085.95	30.32
FIXED INCOME Total								
	1,392,875,674.580	Base		1,394,408,000.23		1,402,563,086.18	8,155,085.95	30.32
Original Face:	518,225,547.000							

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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

Base Currency: 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									
		4,617,479,779.000	Base		4,617,388,882.66		4,625,600,916.48	8,212,033.82	100.00
	Original Face:	518,225,547.000							

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								
		9,900.000	Local	1.000000	9,900.00	1.000000	9,900.00	0.00	0.01
			Base	1.000000	9,900.00	1.000000	9,900.00	0.00	0.01
US DOLLAR Total									
		9,900.000	Local		9,900.00		9,900.00	0.00	0.01
			Base		9,900.00		9,900.00	0.00	0.01
CASH Total									
		9,900.000	Base		9,900.00		9,900.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.637389	31 Dec 2030		
		651,782.750	Local	100.055371	652,143.65	100.090000	652,369.35	225.70	0.58
			Base	100.055371	652,143.65	100.090000	652,369.35	225.70	0.58
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.317380	06 Nov 2021		
		1,000,000.000	Local	100.094555	1,000,945.55	99.843194	998,431.94	-2,513.61	0.89
			Base	100.094555	1,000,945.55	99.843194	998,431.94	-2,513.61	0.89
US DOLLAR Total									
		1,651,782.750	Local		1,653,089.20		1,650,801.29	-2,287.91	1.48
			Base		1,653,089.20		1,650,801.29	-2,287.91	1.48
CASH EQUIVALENT Total									
		1,651,782.750	Base		1,653,089.20		1,650,801.29	-2,287.91	1.48
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.874020	344,565.37	102.566210	353,853.42	9,288.05	0.32
		Base		99.874020	344,565.37	102.566210	353,853.42	9,288.05	0.32
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					1.804630	29 Mar 2021		
		Local	1,274,000.000	100.053027	1,274,675.56	99.427112	1,266,701.41	-7,974.15	1.13
		Base		100.053027	1,274,675.56	99.427112	1,266,701.41	-7,974.15	1.13
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.917992	499,589.96	102.453304	512,266.52	12,676.56	0.46
		Base		99.917992	499,589.96	102.453304	512,266.52	12,676.56	0.46
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
		Local	650,000.000	99.991738	649,946.30	100.593430	653,857.30	3,911.00	0.59
Original Face:		Base	650,000.000	99.991738	649,946.30	100.593430	653,857.30	3,911.00	0.59
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.988156	499,940.78	102.186930	510,934.65	10,993.87	0.46
Original Face:		Base	500,000.000	99.988156	499,940.78	102.186930	510,934.65	10,993.87	0.46
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
		Local	725,000.000	101.857928	738,469.98	102.245633	741,280.84	2,810.86	0.66
		Base		101.857928	738,469.98	102.245633	741,280.84	2,810.86	0.66
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					2.234130	09 Feb 2022		
		Local	1,350,000.000	100.294488	1,353,975.59	100.145531	1,351,964.67	-2,010.92	1.21
		Base		100.294488	1,353,975.59	100.145531	1,351,964.67	-2,010.92	1.21
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
		Local	70,000.000	99.986614	69,990.63	102.593238	71,815.27	1,824.64	0.06
		Base		99.986614	69,990.63	102.593238	71,815.27	1,824.64	0.06
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
		Local	1,950,000.000	98.727490	1,925,186.05	100.329000	1,956,415.50	31,229.45	1.75
Original Face:		Base	1,950,000.000	98.727490	1,925,186.05	100.329000	1,956,415.50	31,229.45	1.75
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
		Local	502,566.970	99.340940	499,254.75	100.063080	502,883.99	3,629.24	0.45
Original Face:		Base	1,300,000.000	99.340940	499,254.75	100.063080	502,883.99	3,629.24	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
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	385,000.000	99.988870	384,957.15	100.937190	388,608.18	3,651.03	0.35
Original Face:		Base	385,000.000	99.988870	384,957.15	100.937190	388,608.18	3,651.03	0.35
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.032750	24 May 2021		
		Local	480,000.000	100.000000	480,000.00	99.400078	477,120.37	-2,879.63	0.43
		Base		100.000000	480,000.00	99.400078	477,120.37	-2,879.63	0.43
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05					2.050000	03 May 2021		
		Local	750,000.000	100.142083	751,065.62	101.065358	757,990.19	6,924.57	0.68
		Base		100.142083	751,065.62	101.065358	757,990.19	6,924.57	0.68
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
		Local	1,000,000.000	99.656695	996,566.95	100.664448	1,006,644.48	10,077.53	0.90
		Base		99.656695	996,566.95	100.664448	1,006,644.48	10,077.53	0.90
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	102.289073	767,168.05	104.813193	786,098.95	18,930.90	0.70
		Base		102.289073	767,168.05	104.813193	786,098.95	18,930.90	0.70
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
		Local	224,926.710	99.962543	224,842.46	100.568390	226,205.17	1,362.71	0.20
Original Face:		Base	400,000.000	99.962543	224,842.46	100.568390	226,205.17	1,362.71	0.20
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.630000	15 Aug 2021		
		Local	0.000	0.000000	0.08	0.000000	0.00	-0.08	0.00
		Base		0.000000	0.08	0.000000	0.00	-0.08	0.00
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	270,000.000	99.990681	269,974.84	99.590630	268,894.70	-1,080.14	0.24
Original Face:		Base	270,000.000	99.990681	269,974.84	99.590630	268,894.70	-1,080.14	0.24
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	445,000.000	99.983247	444,925.45	102.236110	454,950.69	10,025.24	0.41
Original Face:		Base	445,000.000	99.983247	444,925.45	102.236110	454,950.69	10,025.24	0.41
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
		Local	165,000.000	99.990630	164,984.54	100.109280	165,180.31	195.77	0.15
Original Face:		Base	165,000.000	99.990630	164,984.54	100.109280	165,180.31	195.77	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3				1.440000	15 Dec 2021		
	28,583.190	Local	99.993703	28,581.39	100.009580	28,585.93	4.54	0.03
Original Face:	190,000.000	Base	99.993703	28,581.39	100.009580	28,585.93	4.54	0.03
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	306,492.720	Local	99.923858	306,259.35	100.093010	306,777.79	518.44	0.27
Original Face:	700,000.000	Base	99.923858	306,259.35	100.093010	306,777.79	518.44	0.27
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8				2.050000	15 Aug 2023		
	1,000,000.000	Local	98.951615	989,516.15	100.598010	1,005,980.10	16,463.95	0.90
Original Face:	1,000,000.000	Base	98.951615	989,516.15	100.598010	1,005,980.10	16,463.95	0.90
14041NFN6	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4				1.990000	17 Jul 2023		
	1,000,000.000	Local	100.128659	1,001,286.59	100.440010	1,004,400.10	3,113.51	0.90
Original Face:	1,000,000.000	Base	100.128659	1,001,286.59	100.440010	1,004,400.10	3,113.51	0.90
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	101.244779	911,203.01	102.733588	924,602.29	13,399.28	0.83
		Base	101.244779	911,203.01	102.733588	924,602.29	13,399.28	0.83
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65				2.650000	17 May 2021		
	475,000.000	Local	99.974983	474,881.17	101.753442	483,328.85	8,447.68	0.43
		Base	99.974983	474,881.17	101.753442	483,328.85	8,447.68	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				1.590630	06 Jun 2022		
	1,000,000.000	Local	100.471427	1,004,714.27	99.190508	991,905.08	-12,809.19	0.89
		Base	100.471427	1,004,714.27	99.190508	991,905.08	-12,809.19	0.89
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1				2.100000	16 May 2021		
	1,000,000.000	Local	98.812964	988,129.64	101.127571	1,011,275.71	23,146.07	0.91
		Base	98.812964	988,129.64	101.127571	1,011,275.71	23,146.07	0.91
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	101.147390	505,736.95	103.141951	515,709.76	9,972.81	0.46
		Base	101.147390	505,736.95	103.141951	515,709.76	9,972.81	0.46
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45				2.450000	15 Jun 2020		
	2,000,000.000	Local	99.970722	1,999,414.44	100.204741	2,004,094.82	4,680.38	1.79
		Base	99.970722	1,999,414.44	100.204741	2,004,094.82	4,680.38	1.79

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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
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
		Local	570,000.000	99.967386	569,814.10	101.667000	579,501.90	9,687.80	0.52
		Base		99.967386	569,814.10	101.667000	579,501.90	9,687.80	0.52
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					1.435250	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	99.900021	1,748,250.37	-1,749.63	1.57
		Base		100.000000	1,750,000.00	99.900021	1,748,250.37	-1,749.63	1.57
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
		Local	750,000.000	100.630995	754,732.46	101.341414	760,060.61	5,328.15	0.68
		Base		100.630995	754,732.46	101.341414	760,060.61	5,328.15	0.68
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					2.216630	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.039814	1,000,398.14	398.14	0.90
		Base		100.000000	1,000,000.00	100.039814	1,000,398.14	398.14	0.90
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.945699	899,511.29	102.240966	920,168.69	20,657.40	0.82
		Base		99.945699	899,511.29	102.240966	920,168.69	20,657.40	0.82
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	372,226.280	98.798642	367,754.51	100.059770	372,448.76	4,694.25	0.33
Original Face:		Base	550,000.000	98.798642	367,754.51	100.059770	372,448.76	4,694.25	0.33
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					1.873380	01 Oct 2021		
		Local	1,000,000.000	100.082539	1,000,825.39	99.707300	997,073.00	-3,752.39	0.89
		Base		100.082539	1,000,825.39	99.707300	997,073.00	-3,752.39	0.89
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					1.548880	07 Jun 2023		
		Local	850,000.000	100.060304	850,512.58	97.653000	830,050.50	-20,462.08	0.74
		Base		100.060304	850,512.58	97.653000	830,050.50	-20,462.08	0.74
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					1.489880	09 Oct 2020		
		Local	500,000.000	100.000000	500,000.00	99.696953	498,484.77	-1,515.23	0.45
		Base		100.000000	500,000.00	99.696953	498,484.77	-1,515.23	0.45
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
		Local	310,000.000	99.962603	309,884.07	101.466878	314,547.32	4,663.25	0.28
		Base		99.962603	309,884.07	101.466878	314,547.32	4,663.25	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
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	101.064840	1,010,648.40	10,648.40	0.91
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	101.064840	1,010,648.40	10,648.40	0.91
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6					1.880000	15 Feb 2023		
		Local	1,000,000.000	99.961159	999,611.59	100.320280	1,003,202.80	3,591.21	0.90
Original Face:		Base	1,000,000.000	99.961159	999,611.59	100.320280	1,003,202.80	3,591.21	0.90
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	380,000.000	99.830339	379,355.29	101.387116	385,271.04	5,915.75	0.35
		Base		99.830339	379,355.29	101.387116	385,271.04	5,915.75	0.35
25468PCW4	TWDC ENTERPRISES 18 CORP COMPANY GUAR 12/22 2.35					2.350000	01 Dec 2022		
		Local	400,000.000	101.373825	405,495.30	103.402826	413,611.30	8,116.00	0.37
		Base		101.373825	405,495.30	103.402826	413,611.30	8,116.00	0.37
25468PDE3	TWDC ENTERPRISES 18 CORP COMPANY GUAR 09/20 2.15					2.150000	17 Sep 2020		
		Local	500,000.000	100.124302	500,621.51	100.378961	501,894.81	1,273.30	0.45
		Base		100.124302	500,621.51	100.378961	501,894.81	1,273.30	0.45
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.402212	582,332.83	101.742049	590,103.88	7,771.05	0.53
		Base		100.402212	582,332.83	101.742049	590,103.88	7,771.05	0.53
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,000,000.000	100.322421	1,003,224.21	100.887679	1,008,876.79	5,652.58	0.90
		Base		100.322421	1,003,224.21	100.887679	1,008,876.79	5,652.58	0.90
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	101.278273	921,632.28	11,632.28	0.83
		Base		100.000000	910,000.00	101.278273	921,632.28	11,632.28	0.83
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	151,930.260	100.769346	153,099.13	103.109883	156,655.11	3,555.98	0.14
Original Face:		Base	1,419,000.000	100.769346	153,099.13	103.109883	156,655.11	3,555.98	0.14

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,571,697.720	101.913105	1,601,765.95	104.700777	1,645,579.72	43,813.77	1.47
Original Face:		Base	3,600,000.000	101.913105	1,601,765.95	104.700777	1,645,579.72	43,813.77	1.47
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.869330	744,026.51	102.090877	760,577.03	16,550.52	0.68
		Base		99.869330	744,026.51	102.090877	760,577.03	16,550.52	0.68
3130AJ5Q8	FEDERAL HOME LOAN BANK BONDS 02/23 1.75					1.750000	14 Feb 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.029851	1,000,298.51	298.51	0.90
		Base		100.000000	1,000,000.00	100.029851	1,000,298.51	298.51	0.90
3130AJ6U8	FEDERAL HOME LOAN BANK BONDS 02/22 1.65					1.650000	18 Feb 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.022994	2,000,459.88	459.88	1.79
		Base		100.000000	2,000,000.00	100.022994	2,000,459.88	459.88	1.79
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.838250	18 Oct 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.061299	1,000,612.99	612.99	0.90
		Base		100.000000	1,000,000.00	100.061299	1,000,612.99	612.99	0.90
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.727570	498,637.85	102.587142	512,935.71	14,297.86	0.46
		Base		99.727570	498,637.85	102.587142	512,935.71	14,297.86	0.46
3135G0X81	FANNIE MAE NOTES 01/23 1.7					1.700000	30 Jan 2023		
		Local	500,000.000	100.000000	500,000.00	100.212672	501,063.36	1,063.36	0.45
		Base		100.000000	500,000.00	100.212672	501,063.36	1,063.36	0.45
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		Local	45,290.770	100.413771	45,478.17	100.370050	45,458.37	-19.80	0.04
Original Face:		Base	1,000,000.000	100.413771	45,478.17	100.370050	45,458.37	-19.80	0.04
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
		Local	7,645.440	100.223794	7,662.55	100.219920	7,662.25	-0.30	0.01
Original Face:		Base	1,000,000.000	100.223794	7,662.55	100.219920	7,662.25	-0.30	0.01
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	98.991022	1,915,476.27	102.854780	1,990,239.99	74,763.72	1.78
Original Face:		Base	1,935,000.000	98.991022	1,915,476.27	102.854780	1,990,239.99	74,763.72	1.78

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3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	1,531,158.550	99.706296	1,526,661.47	100.735110	1,542,414.25	15,752.78	1.38
Original Face:		Base	5,000,000.000	99.706296	1,526,661.47	100.735110	1,542,414.25	15,752.78	1.38
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	470,129.240	101.207104	475,804.19	103.841410	488,188.83	12,384.64	0.44
Original Face:		Base	700,000.000	101.207104	475,804.19	103.841410	488,188.83	12,384.64	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	73,284.440	100.784409	73,859.29	104.537377	76,609.63	2,750.34	0.07
Original Face:		Base	485,000.000	100.784409	73,859.29	104.537377	76,609.63	2,750.34	0.07
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	632,367.800	100.683828	636,692.11	102.721061	649,574.91	12,882.80	0.58
Original Face:		Base	5,000,000.000	100.683828	636,692.11	102.721061	649,574.91	12,882.80	0.58
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.580143	603,480.86	101.831102	610,986.61	7,505.75	0.55
		Base		100.580143	603,480.86	101.831102	610,986.61	7,505.75	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.538383	597,230.30	101.156097	606,936.58	9,706.28	0.54
		Base		99.538383	597,230.30	101.156097	606,936.58	9,706.28	0.54
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
		Local	900,000.000	99.994581	899,951.23	100.468291	904,214.62	4,263.39	0.81
		Base		99.994581	899,951.23	100.468291	904,214.62	4,263.39	0.81
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		Local	82,564.840	99.998619	82,563.70	100.145800	82,685.22	121.52	0.07
Original Face:		Base	325,000.000	99.998619	82,563.70	100.145800	82,685.22	121.52	0.07
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	515,000.000	99.982711	514,910.96	100.245030	516,261.90	1,350.94	0.46
Original Face:		Base	515,000.000	99.982711	514,910.96	100.245030	516,261.90	1,350.94	0.46
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	518,012.250	99.990817	517,964.68	101.255730	524,517.09	6,552.41	0.47
Original Face:		Base	700,000.000	99.990817	517,964.68	101.255730	524,517.09	6,552.41	0.47

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34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3				1.690000	15 Nov 2021		
	177,612.980	Local	99.998592	177,610.48	100.190460	177,951.26	340.78	0.16
Original Face:	630,000.000	Base	99.998592	177,610.48	100.190460	177,951.26	340.78	0.16
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3				1.870000	15 Mar 2024		
	515,000.000	Local	99.994847	514,973.46	101.251800	521,446.77	6,473.31	0.47
Original Face:	515,000.000	Base	99.994847	514,973.46	101.251800	521,446.77	6,473.31	0.47
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3				2.010000	15 Mar 2022		
	332,509.630	Local	99.992072	332,483.27	100.390020	333,806.48	1,323.21	0.30
Original Face:	750,000.000	Base	99.992072	332,483.27	100.390020	333,806.48	1,323.21	0.30
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3				2.780000	15 Sep 2023		
	400,000.000	Local	99.987340	399,949.36	102.299180	409,196.72	9,247.36	0.37
Original Face:	400,000.000	Base	99.987340	399,949.36	102.299180	409,196.72	9,247.36	0.37
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3				1.840000	16 Sep 2024		
	595,000.000	Local	99.977928	594,868.67	101.366170	603,128.71	8,260.04	0.54
Original Face:	595,000.000	Base	99.977928	594,868.67	101.366170	603,128.71	8,260.04	0.54
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875				2.875000	11 May 2020		
	1,267,000.000	Local	100.005674	1,267,071.89	100.045234	1,267,573.11	501.22	1.14
		Base	100.005674	1,267,071.89	100.045234	1,267,573.11	501.22	1.14
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3				3.000000	11 May 2021		
	746,000.000	Local	100.161176	747,202.37	102.037830	761,202.21	13,999.84	0.68
		Base	100.161176	747,202.37	102.037830	761,202.21	13,999.84	0.68
3814267X7	GOLDMAN SACHS BANK USA SR UNSECURED 05/21 VAR				2.183310	24 May 2021		
	613,000.000	Local	100.011499	613,070.49	99.257489	608,448.41	-4,622.08	0.54
		Base	100.011499	613,070.49	99.257489	608,448.41	-4,622.08	0.54
38148PP84	GOLDMAN SACHS BANK USA SR UNSECURED 06/20 3.2				3.200000	05 Jun 2020		
	1,000,000.000	Local	100.112176	1,001,121.76	100.189135	1,001,891.35	769.59	0.90
		Base	100.112176	1,001,121.76	100.189135	1,001,891.35	769.59	0.90
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD				2.000000	20 Oct 2038		
	1,831.800	Local	101.271427	1,855.09	100.111590	1,833.84	-21.25	0.00
Original Face:	2,750,000.000	Base	101.271427	1,855.09	100.111590	1,833.84	-21.25	0.00

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437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
		Local	500,000.000	100.980550	504,902.75	100.994042	504,970.21	67.46	0.45
		Base		100.980550	504,902.75	100.994042	504,970.21	67.46	0.45
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					1.464250	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	99.998378	1,009,983.62	-16.38	0.90
		Base		100.000000	1,010,000.00	99.998378	1,009,983.62	-16.38	0.90
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					1.890380	01 Mar 2022		
		Local	1,000,000.000	99.976989	999,769.89	98.715039	987,150.39	-12,619.50	0.88
		Base		99.976989	999,769.89	98.715039	987,150.39	-12,619.50	0.88
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	200,043.220	99.998355	200,039.93	100.261780	200,566.89	526.96	0.18
Original Face:		Base	830,000.000	99.998355	200,039.93	100.261780	200,566.89	526.96	0.18
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		Local	306,142.370	99.934880	305,943.01	100.396210	307,355.34	1,412.33	0.28
Original Face:		Base	850,000.000	99.934880	305,943.01	100.396210	307,355.34	1,412.33	0.28
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	445,000.000	99.984027	444,928.92	101.539970	451,852.87	6,923.95	0.40
Original Face:		Base	445,000.000	99.984027	444,928.92	101.539970	451,852.87	6,923.95	0.40
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	81,579.920	99.995477	81,576.23	100.120450	81,678.18	101.95	0.07
Original Face:		Base	255,000.000	99.995477	81,576.23	100.120450	81,678.18	101.95	0.07
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	285,225.960	99.998713	285,222.29	101.149350	288,504.20	3,281.91	0.26
Original Face:		Base	325,000.000	99.998713	285,222.29	101.149350	288,504.20	3,281.91	0.26
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.998096	499,990.48	102.285050	511,425.25	11,434.77	0.46
Original Face:		Base	500,000.000	99.998096	499,990.48	102.285050	511,425.25	11,434.77	0.46
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	230,451.800	99.991903	230,433.14	101.189280	233,192.52	2,759.38	0.21
Original Face:		Base	250,000.000	99.991903	230,433.14	101.189280	233,192.52	2,759.38	0.21

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438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
	245,000.000	Local	99.907278	244,772.83	103.114402	252,630.28	7,857.45	0.23
		Base	99.907278	244,772.83	103.114402	252,630.28	7,857.45	0.23
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125				3.125000	01 Apr 2022		
	665,000.000	Local	99.943629	664,625.13	103.166552	686,057.57	21,432.44	0.61
		Base	99.943629	664,625.13	103.166552	686,057.57	21,432.44	0.61
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3				1.940000	15 Feb 2024		
	370,000.000	Local	99.995911	369,984.87	99.572310	368,417.55	-1,567.32	0.33
Original Face:	370,000.000	Base	99.995911	369,984.87	99.572310	368,417.55	-1,567.32	0.33
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3				1.760000	16 Aug 2021		
	115,059.790	Local	99.466947	114,446.46	100.144240	115,225.75	779.29	0.10
Original Face:	800,000.000	Base	99.466947	114,446.46	100.144240	115,225.75	779.29	0.10
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3				1.770000	18 Jan 2022		
	693,681.660	Local	99.746944	691,926.26	100.214760	695,171.41	3,245.15	0.62
Original Face:	1,897,000.000	Base	99.746944	691,926.26	100.214760	695,171.41	3,245.15	0.62
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR				1.395250	20 Jan 2021		
	578,000.000	Local	100.116621	578,674.07	99.866604	577,228.97	-1,445.10	0.52
		Base	100.116621	578,674.07	99.866604	577,228.97	-1,445.10	0.52
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR				2.080880	11 May 2022		
	1,500,000.000	Local	100.096963	1,501,454.45	99.411500	1,491,172.50	-10,281.95	1.34
		Base	100.096963	1,501,454.45	99.411500	1,491,172.50	-10,281.95	1.34
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022		
	500,000.000	Local	101.686216	508,431.08	103.978000	519,890.00	11,458.92	0.47
		Base	101.686216	508,431.08	103.978000	519,890.00	11,458.92	0.47
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR				2.045750	29 Oct 2020		
	500,000.000	Local	100.256930	501,284.65	100.266024	501,330.12	45.47	0.45
		Base	100.256930	501,284.65	100.266024	501,330.12	45.47	0.45
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4				2.400000	07 Jun 2021		
	600,000.000	Local	99.369830	596,218.98	101.159667	606,958.00	10,739.02	0.54
		Base	99.369830	596,218.98	101.159667	606,958.00	10,739.02	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR				2.260380	01 Jun 2021		
	600,000.000	Local	100.000000	600,000.00	99.977658	599,865.95	-134.05	0.54
		Base	100.000000	600,000.00	99.977658	599,865.95	-134.05	0.54
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4				2.110000	15 Jul 2024		
	1,000,000.000	Local	98.672429	986,724.29	100.209430	1,002,094.30	15,370.01	0.90
Original Face:	1,000,000.000	Base	98.672429	986,724.29	100.209430	1,002,094.30	15,370.01	0.90
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45				2.450000	05 Dec 2021		
	440,000.000	Local	100.819961	443,607.83	102.867577	452,617.34	9,009.51	0.41
		Base	100.819961	443,607.83	102.867577	452,617.34	9,009.51	0.41
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65				1.650000	01 Mar 2021		
	1,300,000.000	Local	99.903097	1,298,740.26	100.969273	1,312,600.55	13,860.29	1.18
		Base	99.903097	1,298,740.26	100.969273	1,312,600.55	13,860.29	1.18
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95				1.950000	10 Nov 2020		
	135,000.000	Local	99.981156	134,974.56	100.434591	135,586.70	612.14	0.12
		Base	99.981156	134,974.56	100.434591	135,586.70	612.14	0.12
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				2.492750	22 Nov 2021		
	990,000.000	Local	100.558167	995,525.85	99.433017	984,386.87	-11,138.98	0.88
		Base	100.558167	995,525.85	99.433017	984,386.87	-11,138.98	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.940302	499,701.51	102.132793	510,663.97	10,962.46	0.46
		Base	99.940302	499,701.51	102.132793	510,663.97	10,962.46	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	305,000.000	Local	99.955233	304,863.46	100.060883	305,185.69	322.23	0.27
		Base	99.955233	304,863.46	100.060883	305,185.69	322.23	0.27
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				2.301750	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	98.871882	1,779,693.88	-20,306.12	1.59
		Base	100.000000	1,800,000.00	98.871882	1,779,693.88	-20,306.12	1.59
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625				2.625000	25 Jan 2021		
	550,000.000	Local	100.201380	551,107.59	101.065085	555,857.97	4,750.38	0.50
		Base	100.201380	551,107.59	101.065085	555,857.97	4,750.38	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	1,175,000.000	100.049586	1,175,582.63	101.411940	1,191,590.30	16,007.67	1.07
Original Face:		Base	1,175,000.000	100.049586	1,175,582.63	101.411940	1,191,590.30	16,007.67	1.07
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	747,829.950	100.997549	755,289.92	101.286670	757,452.05	2,162.13	0.68
Original Face:		Base	800,000.000	100.997549	755,289.92	101.286670	757,452.05	2,162.13	0.68
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.489487	482,524.01	103.675838	502,827.81	20,303.80	0.45
		Base		99.489487	482,524.01	103.675838	502,827.81	20,303.80	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					1.749630	30 Jun 2021		
		Local	500,000.000	100.211828	501,059.14	98.909687	494,548.44	-6,510.70	0.44
		Base		100.211828	501,059.14	98.909687	494,548.44	-6,510.70	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	455,000.000	99.922569	454,647.69	101.265234	460,756.81	6,109.12	0.41
		Base		99.922569	454,647.69	101.265234	460,756.81	6,109.12	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	103.657106	1,036,571.06	103.994402	1,039,944.02	3,372.96	0.93
		Base		103.657106	1,036,571.06	103.994402	1,039,944.02	3,372.96	0.93
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
		Local	75,271.930	99.997742	75,270.23	100.110310	75,354.96	84.73	0.07
Original Face:		Base	420,000.000	99.997742	75,270.23	100.110310	75,354.96	84.73	0.07
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
		Local	688,192.760	99.595417	685,408.45	100.238990	689,837.47	4,429.02	0.62
Original Face:		Base	1,887,000.000	99.595417	685,408.45	100.238990	689,837.47	4,429.02	0.62
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	198,225.650	99.993845	198,213.45	100.546110	199,308.18	1,094.73	0.18
Original Face:		Base	335,000.000	99.993845	198,213.45	100.546110	199,308.18	1,094.73	0.18
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	335,000.000	99.999158	334,997.18	100.528960	336,772.02	1,774.84	0.30
Original Face:		Base	335,000.000	99.999158	334,997.18	100.528960	336,772.02	1,774.84	0.30

& 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
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45				3.450000	04 Nov 2020		
	1,001,000.000	Local	100.240193	1,003,404.33	101.235174	1,013,364.09	9,959.76	0.91
		Base	100.240193	1,003,404.33	101.235174	1,013,364.09	9,959.76	0.91
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	700,000.000	Local	99.475286	696,327.00	102.893658	720,255.61	23,928.61	0.65
		Base	99.475286	696,327.00	102.893658	720,255.61	23,928.61	0.65
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9				1.900000	15 Sep 2021		
	500,000.000	Local	100.033748	500,168.74	101.314768	506,573.84	6,405.10	0.45
		Base	100.033748	500,168.74	101.314768	506,573.84	6,405.10	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625				2.625000	15 Feb 2023		
	700,000.000	Local	101.713153	711,992.07	104.612000	732,284.00	20,291.93	0.66
		Base	101.713153	711,992.07	104.612000	732,284.00	20,291.93	0.66
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6				2.600000	21 Jul 2020		
	950,000.000	Local	99.923463	949,272.90	100.234688	952,229.54	2,956.64	0.85
		Base	99.923463	949,272.90	100.234688	952,229.54	2,956.64	0.85
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5				2.500000	22 Jan 2021		
	850,000.000	Local	99.645086	846,983.23	100.913169	857,761.94	10,778.71	0.77
		Base	99.645086	846,983.23	100.913169	857,761.94	10,778.71	0.77
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR				1.206000	10 Jun 2021		
	300,000.000	Local	100.000000	300,000.00	99.293203	297,879.61	-2,120.39	0.27
		Base	100.000000	300,000.00	99.293203	297,879.61	-2,120.39	0.27
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3				2.300000	10 Aug 2022		
	250,000.000	Local	100.193804	250,484.51	102.026792	255,066.98	4,582.47	0.23
		Base	100.193804	250,484.51	102.026792	255,066.98	4,582.47	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR				1.994130	10 May 2021		
	2,080,000.000	Local	100.007015	2,080,145.91	99.370926	2,066,915.26	-13,230.65	1.85
		Base	100.007015	2,080,145.91	99.370926	2,066,915.26	-13,230.65	1.85
713448BR8	PEPSICO INC SR UNSECURED 11/20 3.125				3.125000	01 Nov 2020		
	1,000,000.000	Local	100.869435	1,008,694.35	101.218241	1,012,182.41	3,488.06	0.91
		Base	100.869435	1,008,694.35	101.218241	1,012,182.41	3,488.06	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
	490,000.000	Local	99.802000	489,029.80	99.815463	489,095.77	65.97	0.44
		Base	99.802000	489,029.80	99.815463	489,095.77	65.97	0.44
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85				1.850000	02 Feb 2021		
	900,000.000	Local	100.268038	902,412.34	100.828770	907,458.93	5,046.59	0.81
		Base	100.268038	902,412.34	100.828770	907,458.93	5,046.59	0.81
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9				1.900000	23 Oct 2020		
	780,000.000	Local	99.975524	779,809.09	100.722396	785,634.69	5,825.60	0.70
		Base	99.975524	779,809.09	100.722396	785,634.69	5,825.60	0.70
828807CN5	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75				2.750000	01 Feb 2023		
	795,000.000	Local	101.598847	807,710.83	99.073919	787,637.66	-20,073.17	0.71
		Base	101.598847	807,710.83	99.073919	787,637.66	-20,073.17	0.71
828807DA2	SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35				2.350000	30 Jan 2022		
	1,207,000.000	Local	100.682467	1,215,237.38	99.102265	1,196,164.34	-19,073.04	1.07
		Base	100.682467	1,215,237.38	99.102265	1,196,164.34	-19,073.04	1.07
855244AJ8	STARBUCKS CORP SR UNSECURED 02/21 2.1				2.100000	04 Feb 2021		
	1,000,000.000	Local	100.055056	1,000,550.56	100.709000	1,007,090.00	6,539.44	0.90
		Base	100.055056	1,000,550.56	100.709000	1,007,090.00	6,539.44	0.90
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55				2.550000	18 Aug 2020		
	1,050,000.000	Local	100.197271	1,052,071.35	100.472098	1,054,957.03	2,885.68	0.94
		Base	100.197271	1,052,071.35	100.472098	1,054,957.03	2,885.68	0.94
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95				1.950000	19 May 2021		
	823,000.000	Local	99.074256	815,381.13	100.999662	831,227.22	15,846.09	0.74
		Base	99.074256	815,381.13	100.999662	831,227.22	15,846.09	0.74
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR				3.502000	02 Aug 2022		
	450,000.000	Local	101.755538	457,899.92	102.596258	461,683.16	3,783.24	0.41
		Base	101.755538	457,899.92	102.596258	461,683.16	3,783.24	0.41
86787EAZ0	TRUIST BANK SR UNSECURED 10/21 VAR				1.491380	26 Oct 2021		
	500,000.000	Local	100.205722	501,028.61	99.208630	496,043.15	-4,985.46	0.44
		Base	100.205722	501,028.61	99.208630	496,043.15	-4,985.46	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
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.965287	599,791.72	103.130464	618,782.78	18,991.06	0.55
		Base		99.965287	599,791.72	103.130464	618,782.78	18,991.06	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
		Local	1,111,000.000	100.713897	1,118,931.40	101.643703	1,129,261.54	10,330.14	1.01
		Base		100.713897	1,118,931.40	101.643703	1,129,261.54	10,330.14	1.01
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.130936	1,336,748.00	104.497778	1,395,045.34	58,297.34	1.25
		Base		100.130936	1,336,748.00	104.497778	1,395,045.34	58,297.34	1.25
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.695693	752,702.48	102.496319	773,847.21	21,144.73	0.69
		Base		99.695693	752,702.48	102.496319	773,847.21	21,144.73	0.69
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	600,000.000	99.998867	599,993.20	100.344710	602,068.26	2,075.06	0.54
Original Face:		Base	600,000.000	99.998867	599,993.20	100.344710	602,068.26	2,075.06	0.54
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.993696	344,978.25	100.545650	346,882.49	1,904.24	0.31
Original Face:		Base	345,000.000	99.993696	344,978.25	100.545650	346,882.49	1,904.24	0.31
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	720,192.320	99.460376	716,305.99	100.214430	721,736.63	5,430.64	0.65
Original Face:		Base	1,645,000.000	99.460376	716,305.99	100.214430	721,736.63	5,430.64	0.65
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.986776	549,927.27	102.178010	561,979.06	12,051.79	0.50
Original Face:		Base	550,000.000	99.986776	549,927.27	102.178010	561,979.06	12,051.79	0.50
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.933477	999,334.77	99.793137	997,931.37	-1,403.40	0.89
		Base		99.933477	999,334.77	99.793137	997,931.37	-1,403.40	0.89
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	99.255125	1,091,806.38	101.020973	1,111,230.70	19,424.32	1.00
		Base		99.255125	1,091,806.38	101.020973	1,111,230.70	19,424.32	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
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.187682	500,938.41	101.053800	505,269.00	4,330.59	0.45
		Base		100.187682	500,938.41	101.053800	505,269.00	4,330.59	0.45
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					1.288880	15 Oct 2020		
		Local	1,000,000.000	99.966779	999,667.79	99.770450	997,704.50	-1,963.29	0.89
		Base		99.966779	999,667.79	99.770450	997,704.50	-1,963.29	0.89
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.801610	504,008.05	103.460713	517,303.57	13,295.52	0.46
		Base		100.801610	504,008.05	103.460713	517,303.57	13,295.52	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					1.000500	15 Jun 2021		
		Local	500,000.000	100.078620	500,393.10	99.215267	496,076.34	-4,316.76	0.44
		Base		100.078620	500,393.10	99.215267	496,076.34	-4,316.76	0.44
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					1.425130	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	99.964628	624,778.93	-221.07	0.56
		Base		100.000000	625,000.00	99.964628	624,778.93	-221.07	0.56
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.593750	04 Mar 2021		
		Local	500,000.000	100.570012	502,850.06	100.275115	501,375.58	-1,474.48	0.45
		Base		100.570012	502,850.06	100.275115	501,375.58	-1,474.48	0.45
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.660880	11 Feb 2022		
		Local	1,000,000.000	100.190374	1,001,903.74	99.319000	993,190.00	-8,713.74	0.89
		Base		100.190374	1,001,903.74	99.319000	993,190.00	-8,713.74	0.89
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					1.528880	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	99.801000	598,806.00	-1,194.00	0.54
		Base		100.000000	600,000.00	99.801000	598,806.00	-1,194.00	0.54
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.813703	403,254.81	101.423912	405,695.65	2,440.84	0.36
		Base		100.813703	403,254.81	101.423912	405,695.65	2,440.84	0.36
US DOLLAR Total									
		Local	109,017,728.920		109,145,524.27		110,005,140.90	859,616.63	98.51
Original Face:		Base	54,438,000.000		109,145,524.27		110,005,140.90	859,616.63	98.51

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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
FIXED INCOME Total									
		109,017,728.920	Base		109,145,524.27		110,005,140.90	859,616.63	98.51
	Original Face:	54,438,000.000							

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# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		110,679,411.670	Base		110,808,513.47		111,665,842.19	857,328.72	100.00
	Original Face:	54,438,000.000							

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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								
			215,625.050	1.000000	215,625.05	1.000000	215,625.05	0.00	0.01
		Base		1.000000	215,625.05	1.000000	215,625.05	0.00	0.01
US DOLLAR Total									
			215,625.050		215,625.05		215,625.05	0.00	0.01
		Base			215,625.05		215,625.05	0.00	0.01
CASH Total									
			215,625.050	Base	215,625.05		215,625.05	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.500000	22 May 2020		
			50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.43
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.43
138994009	CANTOR FITZGERALD REPO REPO					0.500000	28 May 2020		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.37
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.37
9127962V0	TREASURY BILL 06/20 0.00000					0.100000	16 Jun 2020		
			35,000,000.000	99.987222	34,995,527.78	99.987222	34,995,527.78	0.00	2.40
		Base		99.987222	34,995,527.78	99.987222	34,995,527.78	0.00	2.40
912796SV2	TREASURY BILL 06/20 0.00000					1.585000	18 Jun 2020		
			20,000,000.000	99.788667	19,957,733.33	99.788667	19,957,733.33	0.00	1.37
		Base		99.788667	19,957,733.33	99.788667	19,957,733.33	0.00	1.37
912796SZ3	TREASURY BILL 07/20 0.00000					1.925200	16 Jul 2020		
			20,000,000.000	99.593569	19,918,713.78	99.593569	19,918,713.78	0.00	1.37
		Base		99.593569	19,918,713.78	99.593569	19,918,713.78	0.00	1.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796UB3	TREASURY BILL 07/20 0.00000				1.500000	02 Jul 2020		
	110,000,000.000	Local	99.739995	109,713,994.00	99.739995	109,713,994.00	0.00	7.52
		Base	99.739995	109,713,994.00	99.739995	109,713,994.00	0.00	7.52
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.100000	29 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.69
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.69
926NKW009	AMHERST PIERPONT 04/15 VAR				0.100000	08 May 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.85
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.85
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 May 2020		
	55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	3.77
		Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	3.77
930ABD003	FIDELITY INVESTMENTS MONEY				0.000001	01 May 2020		
	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	3.08
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	3.08
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 May 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.85
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.85
979QHR003	SOUTH STREET REPO				0.100000	01 May 2020		
	186,594,947.400	Local	100.000000	186,594,947.40	100.000000	186,594,947.40	0.00	12.79
		Base	100.000000	186,594,947.40	100.000000	186,594,947.40	0.00	12.79
US DOLLAR Total								
	751,594,947.400	Local		751,180,916.29		751,180,916.29	0.00	51.48
		Base		751,180,916.29		751,180,916.29	0.00	51.48
CASH EQUIVALENT Total								
	751,594,947.400	Base		751,180,916.29		751,180,916.29	0.00	51.48
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		
		Local	6,304,307.080	101.129146	6,375,491.88	105.442158	6,647,397.43	271,905.55	0.46
Original Face:		Base	20,540,000.000	101.129146	6,375,491.88	105.442158	6,647,397.43	271,905.55	0.46
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.968627	19,993,725.36	103.991200	20,798,240.00	804,514.64	1.43
		Base		99.968627	19,993,725.36	103.991200	20,798,240.00	804,514.64	1.43
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	101.811201	5,090,560.05	90,560.05	0.35
		Base		100.000000	5,000,000.00	101.811201	5,090,560.05	90,560.05	0.35
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	9,115,817.750	104.683630	9,542,768.89	108.883459	9,925,617.68	382,848.79	0.68
Original Face:		Base	24,487,993.000	104.683630	9,542,768.89	108.883459	9,925,617.68	382,848.79	0.68
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	3,075,230.700	104.593867	3,216,502.72	107.960360	3,320,030.13	103,527.41	0.23
Original Face:		Base	10,000,000.000	104.593867	3,216,502.72	107.960360	3,320,030.13	103,527.41	0.23
3132X0NX5	FARMER MAC NOTES 01/22 VAR					1.516500	03 Jan 2022		
		Local	5,000,000.000	100.133137	5,006,656.84	100.061034	5,003,051.70	-3,605.14	0.34
		Base		100.133137	5,006,656.84	100.061034	5,003,051.70	-3,605.14	0.34
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
		Local	9,300,000.000	99.982973	9,298,416.48	100.959036	9,389,190.35	90,773.87	0.64
		Base		99.982973	9,298,416.48	100.959036	9,389,190.35	90,773.87	0.64
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.007380	22 Jan 2021		
		Local	10,000,000.000	99.997088	9,999,708.81	100.176792	10,017,679.20	17,970.39	0.69
		Base		99.997088	9,999,708.81	100.176792	10,017,679.20	17,970.39	0.69
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.950172	4,997,508.62	104.236978	5,211,848.90	214,340.28	0.36
		Base		99.950172	4,997,508.62	104.236978	5,211,848.90	214,340.28	0.36
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					0.130000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.802230	4,990,111.50	-9,888.50	0.34
		Base		100.000000	5,000,000.00	99.802230	4,990,111.50	-9,888.50	0.34

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.281918	10,028,191.80	28,191.80	0.69
		Base		100.000000	10,000,000.00	100.281918	10,028,191.80	28,191.80	0.69
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69					1.690000	12 Feb 2024		
		Local	3,610,000.000	100.248844	3,618,983.27	100.787498	3,638,428.68	19,445.41	0.25
		Base		100.248844	3,618,983.27	100.787498	3,638,428.68	19,445.41	0.25
3133ELQG2	FEDERAL FARM CREDIT BANK BONDS 06/25 1.8					1.800000	02 Jun 2025		
		Local	8,825,000.000	100.000000	8,825,000.00	100.095785	8,833,453.03	8,453.03	0.61
		Base		100.000000	8,825,000.00	100.095785	8,833,453.03	8,453.03	0.61
3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5					1.500000	05 Mar 2024		
		Local	29,290,000.000	100.012412	29,293,635.42	100.037191	29,300,893.24	7,257.82	2.01
		Base		100.012412	29,293,635.42	100.037191	29,300,893.24	7,257.82	2.01
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.021041	10,002,104.11	100.232997	10,023,299.70	21,195.59	0.69
		Base		100.021041	10,002,104.11	100.232997	10,023,299.70	21,195.59	0.69
3134GTUM3	FREDDIE MAC NOTES 06/24 2.4					2.400000	17 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.199886	5,009,994.30	9,994.30	0.34
		Base		100.000000	5,000,000.00	100.199886	5,009,994.30	9,994.30	0.34
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.874246	5,043,712.30	43,712.30	0.35
		Base		100.000000	5,000,000.00	100.874246	5,043,712.30	43,712.30	0.35
3134GUH78	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.916091	10,091,609.10	91,609.10	0.69
		Base		100.000000	10,000,000.00	100.916091	10,091,609.10	91,609.10	0.69
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	101.107939	5,055,396.95	55,396.95	0.35
		Base		100.000000	5,000,000.00	101.107939	5,055,396.95	55,396.95	0.35
3134GUW22	FREDDIE MAC NOTES 01/25 2					2.000000	10 Jan 2025		
		Local	5,000,000.000	99.990113	4,999,505.65	100.244433	5,012,221.65	12,716.00	0.34
		Base		99.990113	4,999,505.65	100.244433	5,012,221.65	12,716.00	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
3134GVCN6	FREDDIE MAC NOTES 02/25 1.75					1.750000	18 Feb 2025		
		Local	10,000,000.000	99.924510	9,992,451.00	100.293319	10,029,331.90	36,880.90	0.69
		Base		99.924510	9,992,451.00	100.293319	10,029,331.90	36,880.90	0.69
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.991225	9,999,122.51	102.823380	10,282,338.00	283,215.49	0.70
		Base		99.991225	9,999,122.51	102.823380	10,282,338.00	283,215.49	0.70
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.959270	15,993,483.21	103.984096	16,637,455.36	643,972.15	1.14
		Base		99.959270	15,993,483.21	103.984096	16,637,455.36	643,972.15	1.14
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	3,364,517.840	99.768344	3,356,723.73	101.958180	3,430,401.16	73,677.43	0.24
Original Face:		Base	11,452,445.000	99.768344	3,356,723.73	101.958180	3,430,401.16	73,677.43	0.24
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	4,251,959.990	100.285585	4,264,102.96	101.798750	4,328,442.12	64,339.16	0.30
Original Face:		Base	11,058,708.000	100.285585	4,264,102.96	101.798750	4,328,442.12	64,339.16	0.30
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
		Local	3,739,838.230	101.850329	3,809,037.55	100.923920	3,774,391.34	-34,646.21	0.26
Original Face:		Base	38,900,000.000	101.850329	3,809,037.55	100.923920	3,774,391.34	-34,646.21	0.26
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	332,685.850	98.623278	328,105.69	100.878650	335,608.99	7,503.30	0.02
Original Face:		Base	5,000,000.000	98.623278	328,105.69	100.878650	335,608.99	7,503.30	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,069,412.200	99.977641	2,068,949.50	102.711590	2,125,526.17	56,576.67	0.15
Original Face:		Base	10,000,000.000	99.977641	2,068,949.50	102.711590	2,125,526.17	56,576.67	0.15
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	1,608,159.300	102.891251	1,654,655.22	102.418370	1,647,050.54	-7,604.68	0.11
Original Face:		Base	10,000,000.000	102.891251	1,654,655.22	102.418370	1,647,050.54	-7,604.68	0.11
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,281,663.220	100.732365	2,298,373.32	102.114710	2,329,913.78	31,540.46	0.16
Original Face:		Base	12,022,600.000	100.732365	2,298,373.32	102.114710	2,329,913.78	31,540.46	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
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	3,641,588.930	100.363467	3,654,824.92	102.353410	3,727,290.45	72,465.53	0.26
Original Face:		Base	15,363,692.000	100.363467	3,654,824.92	102.353410	3,727,290.45	72,465.53	0.26
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	5,518,733.520	101.332742	5,592,284.00	102.404610	5,651,437.54	59,153.54	0.39
Original Face:		Base	24,000,000.000	101.332742	5,592,284.00	102.404610	5,651,437.54	59,153.54	0.39
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	812,378.800	100.334855	815,099.09	100.812020	818,975.48	3,876.39	0.06
Original Face:		Base	10,000,000.000	100.334855	815,099.09	100.812020	818,975.48	3,876.39	0.06
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	2,107,464.970	100.751655	2,123,305.83	100.557570	2,119,215.56	-4,090.27	0.15
Original Face:		Base	29,723,368.000	100.751655	2,123,305.83	100.557570	2,119,215.56	-4,090.27	0.15
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,074,696.080	101.640522	1,092,326.71	102.745200	1,104,198.64	11,871.93	0.08
Original Face:		Base	9,815,000.000	101.640522	1,092,326.71	102.745200	1,104,198.64	11,871.93	0.08
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		Local	1,540,967.790	100.044664	1,541,656.05	100.476920	1,548,316.97	6,660.92	0.11
Original Face:		Base	4,690,000.000	100.044664	1,541,656.05	100.476920	1,548,316.97	6,660.92	0.11
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	5,516,338.700	101.758691	5,613,354.03	101.665780	5,608,228.77	-5,125.26	0.38
Original Face:		Base	10,000,000.000	101.758691	5,613,354.03	101.665780	5,608,228.77	-5,125.26	0.38
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	7,374,938.880	99.894761	7,367,177.57	102.444250	7,555,200.82	188,023.25	0.52
Original Face:		Base	14,712,277.000	99.894761	7,367,177.57	102.444250	7,555,200.82	188,023.25	0.52
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	867,882.100	101.686379	882,517.88	103.896610	901,700.08	19,182.20	0.06
Original Face:		Base	10,000,000.000	101.686379	882,517.88	103.896610	901,700.08	19,182.20	0.06
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	958,716.280	108.934429	1,044,372.11	112.517460	1,078,723.21	34,351.10	0.07
Original Face:		Base	12,777,000.000	108.934429	1,044,372.11	112.517460	1,078,723.21	34,351.10	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	308,874.400	105.820029	326,850.98	117.687690	363,507.15	36,656.17	0.02
Original Face:		Base	10,000,000.000	105.820029	326,850.98	117.687690	363,507.15	36,656.17	0.02
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	310,454.800	104.164165	323,382.65	111.133480	345,019.22	21,636.57	0.02
Original Face:		Base	5,000,000.000	104.164165	323,382.65	111.133480	345,019.22	21,636.57	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	321,322.240	102.580179	329,612.93	103.428730	332,339.51	2,726.58	0.02
Original Face:		Base	16,000,000.000	102.580179	329,612.93	103.428730	332,339.51	2,726.58	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	209,130.900	105.022629	219,634.77	109.159980	228,287.25	8,652.48	0.02
Original Face:		Base	5,000,000.000	105.022629	219,634.77	109.159980	228,287.25	8,652.48	0.02
31422BDM9	FARMER MAC NOTES 06/20 2.6					2.600000	30 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.386710	10,038,671.00	38,671.00	0.69
		Base		100.000000	10,000,000.00	100.386710	10,038,671.00	38,671.00	0.69
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	1,007,824.480	102.718198	1,035,219.14	102.240518	1,030,404.97	-4,814.17	0.07
Original Face:		Base	9,875,825.000	102.718198	1,035,219.14	102.240518	1,030,404.97	-4,814.17	0.07
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	1,796,367.750	99.943574	1,795,354.14	104.500075	1,877,205.65	81,851.51	0.13
Original Face:		Base	5,000,000.000	99.943574	1,795,354.14	104.500075	1,877,205.65	81,851.51	0.13
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	3,214,353.700	100.986574	3,246,065.69	103.636600	3,331,246.89	85,181.20	0.23
Original Face:		Base	10,000,000.000	100.986574	3,246,065.69	103.636600	3,331,246.89	85,181.20	0.23
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	460,095.200	99.687967	458,659.55	100.335530	461,638.96	2,979.41	0.03
Original Face:		Base	2,000,000.000	99.687967	458,659.55	100.335530	461,638.96	2,979.41	0.03
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	2,550,467.650	100.127020	2,553,707.25	104.237400	2,658,541.17	104,833.92	0.18
Original Face:		Base	5,000,000.000	100.127020	2,553,707.25	104.237400	2,658,541.17	104,833.92	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	3,436,307.300	Local	95.464046	3,280,437.97	99.779320	3,428,724.06	148,286.09	0.24
Original Face:	10,000,000.000	Base	95.464046	3,280,437.97	99.779320	3,428,724.06	148,286.09	0.24
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,470,129.700	Local	94.463430	6,111,906.42	101.081500	6,540,104.15	428,197.73	0.45
Original Face:	10,000,000.000	Base	94.463430	6,111,906.42	101.081500	6,540,104.15	428,197.73	0.45
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB				2.500000	20 Apr 2043		
	8,052,738.860	Local	100.000000	8,052,738.86	102.025340	8,215,834.20	163,095.34	0.56
Original Face:	11,635,033.000	Base	100.000000	8,052,738.86	102.025340	8,215,834.20	163,095.34	0.56
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	4,276,861.300	Local	97.734158	4,179,954.37	103.649240	4,432,934.23	252,979.86	0.30
Original Face:	5,000,000.000	Base	97.734158	4,179,954.37	103.649240	4,432,934.23	252,979.86	0.30
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	3,130,063.800	Local	100.821821	3,155,787.32	104.225170	3,262,314.32	106,527.00	0.22
Original Face:	10,000,000.000	Base	100.821821	3,155,787.32	104.225170	3,262,314.32	106,527.00	0.22
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	3,220,297.700	Local	100.226710	3,227,598.44	104.833210	3,375,941.45	148,343.01	0.23
Original Face:	10,000,000.000	Base	100.226710	3,227,598.44	104.833210	3,375,941.45	148,343.01	0.23
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	3,181,829.560	Local	95.856618	3,049,994.22	101.029740	3,214,594.13	164,599.91	0.22
Original Face:	4,000,000.000	Base	95.856618	3,049,994.22	101.029740	3,214,594.13	164,599.91	0.22
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,467,510.650	Local	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.31
Original Face:	5,000,000.000	Base	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.31
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP				2.250000	20 Dec 2042		
	2,656,810.850	Local	98.920689	2,628,135.61	103.211290	2,742,128.75	113,993.14	0.19
Original Face:	5,000,000.000	Base	98.920689	2,628,135.61	103.211290	2,742,128.75	113,993.14	0.19
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	6,119,486.600	Local	99.900515	6,113,398.60	103.583580	6,338,783.30	225,384.70	0.43
Original Face:	10,000,000.000	Base	99.900515	6,113,398.60	103.583580	6,338,783.30	225,384.70	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
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD				2.250000	20 Dec 2042		
	2,381,023.950	Local	99.233977	2,362,784.76	101.648430	2,420,273.46	57,488.70	0.17
Original Face:	5,000,000.000	Base	99.233977	2,362,784.76	101.648430	2,420,273.46	57,488.70	0.17
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	2,706,576.800	Local	99.267530	2,686,751.94	102.697200	2,779,578.59	92,826.65	0.19
Original Face:	5,000,000.000	Base	99.267530	2,686,751.94	102.697200	2,779,578.59	92,826.65	0.19
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	2,383,542.250	Local	100.068776	2,385,181.56	104.600615	2,493,199.85	108,018.29	0.17
Original Face:	5,000,000.000	Base	100.068776	2,385,181.56	104.600615	2,493,199.85	108,018.29	0.17
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	4,068,681.850	Local	99.613075	4,052,939.10	104.165490	4,238,162.39	185,223.29	0.29
Original Face:	5,000,000.000	Base	99.613075	4,052,939.10	104.165490	4,238,162.39	185,223.29	0.29
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	4,026,400.850	Local	99.867728	4,021,075.05	104.475420	4,206,599.20	185,524.15	0.29
Original Face:	9,953,662.330	Base	99.867728	4,021,075.05	104.475420	4,206,599.20	185,524.15	0.29
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	7,000,000.000	Local	105.143017	7,360,011.20	106.878000	7,481,460.00	121,448.80	0.51
		Base	105.143017	7,360,011.20	106.878000	7,481,460.00	121,448.80	0.51
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	100.470607	1,738,141.50	103.135215	1,784,239.22	46,097.72	0.12
		Base	100.470607	1,738,141.50	103.135215	1,784,239.22	46,097.72	0.12
9127962V0	TREASURY BILL 06/20 0.00000					16 Jun 2020		
	35,000,000.000	Local	99.978278	34,992,397.35	99.989778	34,996,422.30	4,024.95	2.40
		Base	99.978278	34,992,397.35	99.989778	34,996,422.30	4,024.95	2.40
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
	20,000,000.000	Local	99.986676	19,997,335.24	99.987118	19,997,423.60	88.36	1.37
		Base	99.986676	19,997,335.24	99.987118	19,997,423.60	88.36	1.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	20,000,000.000	Local	99.996220	19,999,243.95	100.196620	20,039,324.00	40,080.05	1.37
		Base	99.996220	19,999,243.95	100.196620	20,039,324.00	40,080.05	1.37
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
	65,000,000.000	Local	99.962345	64,975,524.19	100.835938	65,543,359.70	567,835.51	4.49
		Base	99.962345	64,975,524.19	100.835938	65,543,359.70	567,835.51	4.49
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020		
	55,000,000.000	Local	99.965951	54,981,273.25	101.101562	55,605,859.10	624,585.85	3.81
		Base	99.965951	54,981,273.25	101.101562	55,605,859.10	624,585.85	3.81
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	15,000,000.000	Local	100.026251	15,003,937.70	101.375000	15,206,250.00	202,312.30	1.04
		Base	100.026251	15,003,937.70	101.375000	15,206,250.00	202,312.30	1.04
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	10,000,000.000	Local	100.011669	10,001,166.94	101.531250	10,153,125.00	151,958.06	0.70
		Base	100.011669	10,001,166.94	101.531250	10,153,125.00	151,958.06	0.70
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	25,000,000.000	Local	99.996957	24,999,239.22	101.765625	25,441,406.25	442,167.03	1.74
		Base	99.996957	24,999,239.22	101.765625	25,441,406.25	442,167.03	1.74
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021		
	10,000,000.000	Local	100.024693	10,002,469.25	101.945312	10,194,531.20	192,061.95	0.70
		Base	100.024693	10,002,469.25	101.945312	10,194,531.20	192,061.95	0.70
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.848806	4,992,440.30	100.812500	5,040,625.00	48,184.70	0.35
		Base	99.848806	4,992,440.30	100.812500	5,040,625.00	48,184.70	0.35
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		
	10,000,000.000	Local	99.992159	9,999,215.88	100.474756	10,047,475.60	48,259.72	0.69
		Base	99.992159	9,999,215.88	100.474756	10,047,475.60	48,259.72	0.69

Base Currency: 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
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	25,000,000.000	Local	99.980441	24,995,110.28	100.395401	25,098,850.25	103,739.97	1.72
		Base	99.980441	24,995,110.28	100.395401	25,098,850.25	103,739.97	1.72
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	40,000,000.000	Local	100.147241	40,058,896.30	100.630928	40,252,371.20	193,474.90	2.76
		Base	100.147241	40,058,896.30	100.630928	40,252,371.20	193,474.90	2.76
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.859781	19,971,956.22	102.042969	20,408,593.80	436,637.58	1.40
		Base	99.859781	19,971,956.22	102.042969	20,408,593.80	436,637.58	1.40
US DOLLAR Total								
	697,069,451.350	Local		697,661,768.51		707,632,550.35	9,970,781.84	48.50
Original Face:	473,007,603.330	Base		697,661,768.51		707,632,550.35	9,970,781.84	48.50
FIXED INCOME Total								
	697,069,451.350	Base		697,661,768.51		707,632,550.35	9,970,781.84	48.50
Original Face:	473,007,603.330							

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									
		1,448,880,023.800	Base		1,449,058,309.85		1,459,029,091.69	9,970,781.84	100.00
	Original Face:	473,007,603.330							

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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		80,097.050	Local	1.000000	80,097.05	1.000000	80,097.05	0.00	0.00
			Base	1.000000	80,097.05	1.000000	80,097.05	0.00	0.00
US DOLLAR Total									
		80,097.050	Local		80,097.05		80,097.05	0.00	0.00
			Base		80,097.05		80,097.05	0.00	0.00
CASH Total									
		80,097.050	Base		80,097.05		80,097.05	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314PEJ6	AMAZON COM INC DISC COML					0.300000	18 May 2020		
		25,000,000.000	Local	99.985833	24,996,458.34	99.985833	24,996,458.34	0.00	1.23
			Base	99.985833	24,996,458.34	99.985833	24,996,458.34	0.00	1.23
02314PF14	AMAZON COM INC DISC COML					0.350000	01 Jun 2020		
		10,000,000.000	Local	99.969861	9,996,986.11	99.969861	9,996,986.11	0.00	0.49
			Base	99.969861	9,996,986.11	99.969861	9,996,986.11	0.00	0.49
02314PFF3	AMAZON COM INC DISC COML					0.400000	15 Jun 2020		
		10,000,000.000	Local	99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.49
			Base	99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.49
03785DFS0	APPLE INC					1.050000	26 Jun 2020		
		25,000,000.000	Local	99.836667	24,959,166.67	99.836667	24,959,166.67	0.00	1.23
			Base	99.836667	24,959,166.67	99.836667	24,959,166.67	0.00	1.23
03785DHX7	APPLE INC					1.590000	31 Aug 2020		
		10,000,000.000	Local	99.461167	9,946,116.67	99.914939	9,991,493.90	45,377.23	0.49
			Base	99.461167	9,946,116.67	99.914939	9,991,493.90	45,377.23	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785DLW4	APPLE INC					1.680000	30 Nov 2020		
		Local	10,000,000.000	99.006000	9,900,600.00	99.783450	9,978,345.00	77,745.00	0.49
		Base		99.006000	9,900,600.00	99.783450	9,978,345.00	77,745.00	0.49
03785DMJ2	APPLE INC					1.700000	18 Dec 2020		
		Local	10,000,000.000	98.909167	9,890,916.67	99.752317	9,975,231.70	84,315.03	0.49
		Base		98.909167	9,890,916.67	99.752317	9,975,231.70	84,315.03	0.49
07644AEC4	BEDFORD ROW FDG CORP					1.630000	12 May 2020		
		Local	13,590,000.000	99.950194	13,583,231.43	99.950194	13,583,231.43	0.00	0.67
		Base		99.950194	13,583,231.43	99.950194	13,583,231.43	0.00	0.67
07644AGM0	BEDFORD ROW FDG CORP					1.740000	21 Jul 2020		
		Local	15,000,000.000	99.608500	14,941,275.00	99.608500	14,941,275.00	0.00	0.74
		Base		99.608500	14,941,275.00	99.608500	14,941,275.00	0.00	0.74
13738JE55	CAN AST + CAN LTD JT					1.690000	05 May 2020		
		Local	15,000,000.000	99.981222	14,997,183.33	99.981222	14,997,183.33	0.00	0.74
		Base		99.981222	14,997,183.33	99.981222	14,997,183.33	0.00	0.74
16677JE44	CHEVRON CORP					1.040000	04 May 2020		
		Local	22,200,000.000	99.991333	22,198,076.00	99.991333	22,198,076.00	0.00	1.09
		Base		99.991333	22,198,076.00	99.991333	22,198,076.00	0.00	1.09
16677JHS8	CHEVRON CORP					0.800000	26 Aug 2020		
		Local	10,000,000.000	99.740000	9,974,000.00	99.732850	9,973,285.00	-715.00	0.49
		Base		99.740000	9,974,000.00	99.732850	9,973,285.00	-715.00	0.49
16677JJH0	CHEVRON CORP					1.600000	17 Sep 2020		
		Local	10,000,000.000	99.382222	9,938,222.22	99.679528	9,967,952.80	29,730.58	0.49
		Base		99.382222	9,938,222.22	99.679528	9,967,952.80	29,730.58	0.49
19121AF97	COCA-COLA COMPANY					0.880000	09 Jun 2020		
		Local	25,000,000.000	99.904667	24,976,166.67	99.904667	24,976,166.67	0.00	1.23
		Base		99.904667	24,976,166.67	99.904667	24,976,166.67	0.00	1.23
19121AFF3	COCA-COLA COMPANY					1.350000	15 Jun 2020		
		Local	6,100,000.000	99.831250	6,089,706.25	99.831250	6,089,706.25	0.00	0.30
		Base		99.831250	6,089,706.25	99.831250	6,089,706.25	0.00	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	99.179667	4,958,983.33	99.655000	4,982,750.00	23,766.67	0.25
		Base	99.179667	4,958,983.33	99.655000	4,982,750.00	23,766.67	0.25
2063C0EC2	CONCORD MIN CPTL CO				1.870000	12 May 2020		
	20,000,000.000	Local	99.942861	19,988,572.22	99.942861	19,988,572.22	0.00	0.98
		Base	99.942861	19,988,572.22	99.942861	19,988,572.22	0.00	0.98
22599G006	CREDIT AGRICOLE REPO REPO				0.010000	01 May 2020		
	27,906,910.800	Local	100.000000	27,906,910.80	100.000000	27,906,910.80	0.00	1.37
		Base	100.000000	27,906,910.80	100.000000	27,906,910.80	0.00	1.37
22845APX2	CROWN POINT CAP CO.				0.978880	08 Jul 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
22845AQR4	CROWN POINT CAP CO.				1.111630	05 Nov 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
2284K2CK5	CROWN POINT CAP CO.				1.254500	01 Jun 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
37737PGT7	GLAXOSMITHKLINE LLC				0.600000	27 Jul 2020		
	15,000,000.000	Local	99.855000	14,978,250.00	99.855000	14,978,250.00	0.00	0.74
		Base	99.855000	14,978,250.00	99.855000	14,978,250.00	0.00	0.74
37829ACQ9	GLENCOVE FDG DAC/LLC				0.637250	23 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
37829ACR7	GLENCOVE FDG DAC/LLC				0.840130	27 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
37829ADA3	GLENCOVE FDG DAC/LLC				0.868250	13 Nov 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37829ADK1	GLENCOVE FDG DAC/LLC				1.100750	14 Oct 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
40588LEV7	HALKIN FINANCE LLC USC				0.440000	29 May 2020		
	15,000,000.000	Local	99.965778	14,994,866.66	99.965778	14,994,866.66	0.00	0.74
		Base	99.965778	14,994,866.66	99.965778	14,994,866.66	0.00	0.74
40588LF46	HALKIN FINANCE LLC USC				0.330000	04 Jun 2020		
	15,000,000.000	Local	99.968833	14,995,325.00	99.968833	14,995,325.00	0.00	0.74
		Base	99.968833	14,995,325.00	99.968833	14,995,325.00	0.00	0.74
42786TGL6	HERSHEY FOODS CORP				0.300000	20 Jul 2020		
	15,000,000.000	Local	99.933333	14,990,000.00	99.933333	14,990,000.00	0.00	0.74
		Base	99.933333	14,990,000.00	99.933333	14,990,000.00	0.00	0.74
45779PE53	INSTITUTIONAL SECURED				0.380000	05 May 2020		
	11,000,000.000	Local	99.995778	10,999,535.55	99.995778	10,999,535.55	0.00	0.54
		Base	99.995778	10,999,535.55	99.995778	10,999,535.55	0.00	0.54
45779PGD4	INSTITUTIONAL SECURED				0.950000	13 Jul 2020		
	25,000,000.000	Local	99.807361	24,951,840.28	99.807361	24,951,840.28	0.00	1.23
		Base	99.807361	24,951,840.28	99.807361	24,951,840.28	0.00	1.23
45856WE62	INTERCONTINENTAL EXCHANGE				1.660000	06 May 2020		
	15,000,000.000	Local	99.976944	14,996,541.67	99.976944	14,996,541.67	0.00	0.74
		Base	99.976944	14,996,541.67	99.976944	14,996,541.67	0.00	0.74
45856WE62	INTERCONTINENTAL EXCHANGE				1.720000	06 May 2020		
	10,000,000.000	Local	99.976111	9,997,611.11	99.976111	9,997,611.11	0.00	0.49
		Base	99.976111	9,997,611.11	99.976111	9,997,611.11	0.00	0.49
45856WEE5	INTERCONTINENTAL EXCHANGE				1.700000	14 May 2020		
	10,000,000.000	Local	99.938611	9,993,861.11	99.938611	9,993,861.11	0.00	0.49
		Base	99.938611	9,993,861.11	99.938611	9,993,861.11	0.00	0.49
45856WEV7	INTERCONTINENTAL EXCHANGE				1.150000	29 May 2020		
	3,000,000.000	Local	99.910556	2,997,316.67	99.910556	2,997,316.67	0.00	0.15
		Base	99.910556	2,997,316.67	99.910556	2,997,316.67	0.00	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45856WFB0	INTERCONTINENTAL EXCHANGE					0.350000	11 Jun 2020		
		Local	10,250,000.000	99.960139	10,245,914.23	99.960139	10,245,914.23	0.00	0.50
		Base		99.960139	10,245,914.23	99.960139	10,245,914.23	0.00	0.50
45920FEJ3	INTL BUS MACH CORP					1.150000	18 May 2020		
		Local	20,000,000.000	99.945694	19,989,138.89	99.945694	19,989,138.89	0.00	0.98
		Base		99.945694	19,989,138.89	99.945694	19,989,138.89	0.00	0.98
45920FFF0	INTL BUS MACH CORP					1.230000	15 Jun 2020		
		Local	10,000,000.000	99.846250	9,984,625.00	99.846250	9,984,625.00	0.00	0.49
		Base		99.846250	9,984,625.00	99.846250	9,984,625.00	0.00	0.49
48802TT47	KELLS FDG LLC					1.680000	26 May 2020		
		Local	20,000,000.000	99.883333	19,976,666.67	99.883333	19,976,666.67	0.00	0.98
		Base		99.883333	19,976,666.67	99.883333	19,976,666.67	0.00	0.98
48802TU86	KELLS FDG LLC					0.930000	27 Jul 2020		
		Local	5,000,000.000	99.775250	4,988,762.50	99.775250	4,988,762.50	0.00	0.25
		Base		99.775250	4,988,762.50	99.775250	4,988,762.50	0.00	0.25
48802TV36	KELLS FDG LLC					0.400000	29 Jun 2020		
		Local	20,000,000.000	99.934444	19,986,888.89	99.934444	19,986,888.89	0.00	0.98
		Base		99.934444	19,986,888.89	99.934444	19,986,888.89	0.00	0.98
48803MQT9	KELLS FDG LLC					1.650000	08 Jun 2020		
		Local	5,000,000.000	99.848750	4,992,437.50	99.848750	4,992,437.50	0.00	0.25
		Base		99.848750	4,992,437.50	99.848750	4,992,437.50	0.00	0.25
56274LE42	MANHATTAN ASSET FDG.					1.670000	04 May 2020		
		Local	10,000,000.000	99.986083	9,998,608.33	99.986083	9,998,608.33	0.00	0.49
		Base		99.986083	9,998,608.33	99.986083	9,998,608.33	0.00	0.49
56274LEB6	MANHATTAN ASSET FDG.					1.660000	11 May 2020		
		Local	7,538,000.000	99.953889	7,534,524.14	99.953889	7,534,524.14	0.00	0.37
		Base		99.953889	7,534,524.14	99.953889	7,534,524.14	0.00	0.37
58934AGQ3	MERCK & CO. INC					0.230000	24 Jul 2020		
		Local	25,000,000.000	99.946333	24,986,583.33	99.946333	24,986,583.33	0.00	1.23
		Base		99.946333	24,986,583.33	99.946333	24,986,583.33	0.00	1.23

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
58934AHJ8	MERCK & CO. INC					0.250000	18 Aug 2020		
		Local	15,000,000.000	99.924306	14,988,645.83	99.924306	14,988,645.83	0.00	0.74
		Base		99.924306	14,988,645.83	99.924306	14,988,645.83	0.00	0.74
58934AHM1	MERCK & CO. INC					0.250000	21 Aug 2020		
		Local	10,000,000.000	99.922222	9,992,222.22	99.922222	9,992,222.22	0.00	0.49
		Base		99.922222	9,992,222.22	99.922222	9,992,222.22	0.00	0.49
59157TE58	METLIFE SHORT TERM FDG					1.380000	05 May 2020		
		Local	15,000,000.000	99.984667	14,997,700.00	99.984667	14,997,700.00	0.00	0.74
		Base		99.984667	14,997,700.00	99.984667	14,997,700.00	0.00	0.74
59157TG64	METLIFE SHORT TERM FDG					0.850000	06 Jul 2020		
		Local	15,000,000.000	99.844167	14,976,625.00	99.844167	14,976,625.00	0.00	0.74
		Base		99.844167	14,976,625.00	99.844167	14,976,625.00	0.00	0.74
63763PEF2	NATIONAL SECS CLEARING					1.650000	15 May 2020		
		Local	15,000,000.000	99.935833	14,990,375.00	99.935833	14,990,375.00	0.00	0.74
		Base		99.935833	14,990,375.00	99.935833	14,990,375.00	0.00	0.74
63763PES4	NATIONAL SECS CLEARING					0.970000	26 May 2020		
		Local	13,000,000.000	99.932639	12,991,243.05	99.932639	12,991,243.05	0.00	0.64
		Base		99.932639	12,991,243.05	99.932639	12,991,243.05	0.00	0.64
63763PFP9	NATIONAL SECS CLEARING					1.000000	23 Jun 2020		
		Local	16,730,000.000	99.852778	16,705,369.72	99.852778	16,705,369.72	0.00	0.82
		Base		99.852778	16,705,369.72	99.852778	16,705,369.72	0.00	0.82
64105GGX6	NESTLE CAP CORP					0.240000	31 Jul 2020		
		Local	15,000,000.000	99.939333	14,990,900.00	99.939333	14,990,900.00	0.00	0.74
		Base		99.939333	14,990,900.00	99.939333	14,990,900.00	0.00	0.74
64105RED8	NESTLE FIN FRANCE S.					1.630000	13 May 2020		
		Local	10,000,000.000	99.945667	9,994,566.67	99.945667	9,994,566.67	0.00	0.49
		Base		99.945667	9,994,566.67	99.945667	9,994,566.67	0.00	0.49
64951WEB6	NEW YORK LFE CAP COR					0.700000	11 May 2020		
		Local	15,000,000.000	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.74
		Base		99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951WFC3	NEW YORK LFE CAP COR					0.980000	12 Jun 2020		
		Local	9,153,000.000	99.885667	9,142,535.07	99.885667	9,142,535.07	0.00	0.45
		Base		99.885667	9,142,535.07	99.885667	9,142,535.07	0.00	0.45
66844CF25	NORTHWESTERN UNIVERS					1.450000	02 Jun 2020		
		Local	10,000,000.000	99.871111	9,987,111.11	99.871111	9,987,111.11	0.00	0.49
		Base		99.871111	9,987,111.11	99.871111	9,987,111.11	0.00	0.49
66844CF58	NORTHWESTERN UNIVERS					0.780000	05 Jun 2020		
		Local	10,000,000.000	99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.49
		Base		99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.49
66844CFQ2	NORTHWESTERN UNIVERS					1.600000	24 Jun 2020		
		Local	20,000,000.000	99.760000	19,952,000.00	99.760000	19,952,000.00	0.00	0.98
		Base		99.760000	19,952,000.00	99.760000	19,952,000.00	0.00	0.98
66844CGF5	NORTHWESTERN UNIVERS					0.800000	15 Jul 2020		
		Local	10,000,000.000	99.833333	9,983,333.33	99.833333	9,983,333.33	0.00	0.49
		Base		99.833333	9,983,333.33	99.833333	9,983,333.33	0.00	0.49
67983TE44	OLD LINE FUNDING LLC					1.850000	04 May 2020		
		Local	10,000,000.000	99.984583	9,998,458.33	99.984583	9,998,458.33	0.00	0.49
		Base		99.984583	9,998,458.33	99.984583	9,998,458.33	0.00	0.49
71708EFB6	PFIZER INC					0.970000	11 Jun 2020		
		Local	20,000,000.000	99.889528	19,977,905.56	99.889528	19,977,905.56	0.00	0.98
		Base		99.889528	19,977,905.56	99.889528	19,977,905.56	0.00	0.98
71708EFC4	PFIZER INC					1.630000	12 Jun 2020		
		Local	10,000,000.000	99.809833	9,980,983.33	99.809833	9,980,983.33	0.00	0.49
		Base		99.809833	9,980,983.33	99.809833	9,980,983.33	0.00	0.49
71708EFV2	PFIZER INC					1.640000	29 Jun 2020		
		Local	20,000,000.000	99.731222	19,946,244.44	99.731222	19,946,244.44	0.00	0.98
		Base		99.731222	19,946,244.44	99.731222	19,946,244.44	0.00	0.98
74271TFB4	PROCTOR GAMBLE AND CO					0.850000	11 Jun 2020		
		Local	20,000,000.000	99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	0.98
		Base		99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	0.98

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
77119LEM7	ROCHE HOLDING INC				0.150000	21 May 2020		
	10,000,000.000	Local	99.991667	9,999,166.66	99.991667	9,999,166.66	0.00	0.49
		Base	99.991667	9,999,166.66	99.991667	9,999,166.66	0.00	0.49
77119LEN5	ROCHE HOLDING INC				0.210000	22 May 2020		
	25,000,000.000	Local	99.987750	24,996,937.50	99.987750	24,996,937.50	0.00	1.23
		Base	99.987750	24,996,937.50	99.987750	24,996,937.50	0.00	1.23
77119LF53	ROCHE HOLDING INC				0.250000	05 Jun 2020		
	10,000,000.000	Local	99.975695	9,997,569.45	99.975695	9,997,569.45	0.00	0.49
		Base	99.975695	9,997,569.45	99.975695	9,997,569.45	0.00	0.49
82124LEV0	SHEFFIELD RECEIVABLE				1.640000	29 May 2020		
	15,000,000.000	Local	99.872444	14,980,866.67	99.872444	14,980,866.67	0.00	0.74
		Base	99.872444	14,980,866.67	99.872444	14,980,866.67	0.00	0.74
8225X2F17	SHELL INTNL FNC B.V				2.010000	01 Jun 2020		
	10,000,000.000	Local	99.826917	9,982,691.67	99.826917	9,982,691.67	0.00	0.49
		Base	99.826917	9,982,691.67	99.826917	9,982,691.67	0.00	0.49
8225X2FR0	SHELL INTNL FNC B.V				1.740000	25 Jun 2020		
	4,000,000.000	Local	99.734167	3,989,366.67	99.734167	3,989,366.67	0.00	0.20
		Base	99.734167	3,989,366.67	99.734167	3,989,366.67	0.00	0.20
8225X2FV1	SHELL INTNL FNC B.V				1.710000	29 Jun 2020		
	5,000,000.000	Local	99.719750	4,985,987.50	99.719750	4,985,987.50	0.00	0.25
		Base	99.719750	4,985,987.50	99.719750	4,985,987.50	0.00	0.25
8225X2FW9	SHELL INTNL FNC B.V				1.720000	30 Jun 2020		
	3,000,000.000	Local	99.713333	2,991,400.00	99.713333	2,991,400.00	0.00	0.15
		Base	99.713333	2,991,400.00	99.713333	2,991,400.00	0.00	0.15
8225X2HX5	SHELL INTNL FNC B.V				1.635000	31 Aug 2020		
	4,000,000.000	Local	99.445917	3,977,836.67	99.565883	3,982,635.32	4,798.65	0.20
		Base	99.445917	3,977,836.67	99.565883	3,982,635.32	4,798.65	0.20
8225X2JU9	SHELL INTNL FNC B.V				1.770000	28 Sep 2020		
	10,000,000.000	Local	99.262500	9,926,250.00	99.458333	9,945,833.30	19,583.30	0.49
		Base	99.262500	9,926,250.00	99.458333	9,945,833.30	19,583.30	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602TFB4	THUNDER BAY FNDNG LLC				1.650000	11 Jun 2020		
	20,000,000.000	Local	99.812083	19,962,416.67	99.812083	19,962,416.67	0.00	0.98
		Base	99.812083	19,962,416.67	99.812083	19,962,416.67	0.00	0.98
89114NF83	TORONTO-DOMINION				1.780000	08 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
89119AF29	TORONTO DOMINION BANK				1.800000	02 Jun 2020		
	20,000,000.000	Local	99.840000	19,968,000.00	99.840000	19,968,000.00	0.00	0.98
		Base	99.840000	19,968,000.00	99.840000	19,968,000.00	0.00	0.98
89233A4V8	TOYOTA MOTOR CREDIT				0.737250	23 Jun 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
89233GFJ0	TOYOTA MOTOR CREDIT				0.820000	18 Jun 2020		
	20,000,000.000	Local	99.890667	19,978,133.33	99.890667	19,978,133.33	0.00	0.98
		Base	99.890667	19,978,133.33	99.890667	19,978,133.33	0.00	0.98
89233GGH3	TOYOTA MOTOR CREDIT				0.800000	17 Jul 2020		
	10,000,000.000	Local	99.828889	9,982,888.89	99.828889	9,982,888.89	0.00	0.49
		Base	99.828889	9,982,888.89	99.828889	9,982,888.89	0.00	0.49
90328AF32	USAA CAPITAL CORP				1.000000	03 Jun 2020		
	25,000,000.000	Local	99.908333	24,977,083.33	99.908333	24,977,083.33	0.00	1.23
		Base	99.908333	24,977,083.33	99.908333	24,977,083.33	0.00	1.23
91058TE10	UNITED HEALTHCARE CO				1.100000	01 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
91058TE77	UNITED HEALTHCARE CO				1.250000	07 May 2020		
	10,000,000.000	Local	99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	0.49
		Base	99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	0.49
91058TEE2	UNITED HEALTHCARE CO				1.010000	14 May 2020		
	2,500,000.000	Local	99.963528	2,499,088.19	99.963528	2,499,088.19	0.00	0.12
		Base	99.963528	2,499,088.19	99.963528	2,499,088.19	0.00	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
91058TEL6	UNITED HEALTHCARE CO				1.100000	20 May 2020		
	10,000,000.000	Local	99.941944	9,994,194.44	99.941944	9,994,194.44	0.00	0.49
		Base	99.941944	9,994,194.44	99.941944	9,994,194.44	0.00	0.49
91058TFW1	UNITED HEALTHCARE CO				0.900000	30 Jun 2020		
	10,000,000.000	Local	99.850000	9,985,000.00	99.850000	9,985,000.00	0.00	0.49
		Base	99.850000	9,985,000.00	99.850000	9,985,000.00	0.00	0.49
9113A2FW1	UNITED PARCEL SERVIC				1.160000	30 Jun 2020		
	20,000,000.000	Local	99.806667	19,961,333.33	99.806667	19,961,333.33	0.00	0.98
		Base	99.806667	19,961,333.33	99.806667	19,961,333.33	0.00	0.98
9127962M0	TREASURY BILL 05/20 0.00000				0.145600	19 May 2020		
	15,000,000.000	Local	99.992720	14,998,908.00	99.992720	14,998,908.00	0.00	0.74
		Base	99.992720	14,998,908.00	99.992720	14,998,908.00	0.00	0.74
9127962P3	TREASURY BILL 06/20 0.00000				0.101000	02 Jun 2020		
	10,000,000.000	Local	99.991022	9,999,102.22	99.991022	9,999,102.22	0.00	0.49
		Base	99.991022	9,999,102.22	99.991022	9,999,102.22	0.00	0.49
912796SR1	TREASURY BILL 05/20 0.00000				0.102000	21 May 2020		
	10,000,000.000	Local	99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	0.49
		Base	99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	0.49
912796TZ2	TREASURY BILL 06/20 0.00000				0.110000	11 Jun 2020		
	10,000,000.000	Local	99.987472	9,998,747.23	99.987472	9,998,747.23	0.00	0.49
		Base	99.987472	9,998,747.23	99.987472	9,998,747.23	0.00	0.49
912796WW5	TREASURY BILL 07/20 0.00000				0.200000	09 Jul 2020		
	10,000,000.000	Local	99.961667	9,996,166.66	99.961667	9,996,166.66	0.00	0.49
		Base	99.961667	9,996,166.66	99.961667	9,996,166.66	0.00	0.49
912796WY1	TREASURY BILL 07/20 0.00000				0.105500	30 Jul 2020		
	10,000,000.000	Local	99.973625	9,997,362.50	99.973625	9,997,362.50	0.00	0.49
		Base	99.973625	9,997,362.50	99.973625	9,997,362.50	0.00	0.49
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.020000	01 May 2020		
	55,966,397.110	Local	100.000000	55,966,397.11	100.000000	55,966,397.11	0.00	2.76
		Base	100.000000	55,966,397.11	100.000000	55,966,397.11	0.00	2.76

& 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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.100000	29 May 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.48
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.48
92646KE81	VICTORY RECEIVABLES					1.000000	08 May 2020		
		Local	10,000,000.000	99.980556	9,998,055.56	99.980556	9,998,055.56	0.00	0.49
		Base		99.980556	9,998,055.56	99.980556	9,998,055.56	0.00	0.49
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.010000	01 May 2020		
		Local	125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.15
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.15
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 May 2020		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	3.94
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	3.94
93114EEN3	WAL-MART STORES INC					0.250000	22 May 2020		
		Local	10,000,000.000	99.985417	9,998,541.66	99.985417	9,998,541.66	0.00	0.49
		Base		99.985417	9,998,541.66	99.985417	9,998,541.66	0.00	0.49
93114EFN2	WAL-MART STORES INC					0.400000	22 Jun 2020		
		Local	15,000,000.000	99.942222	14,991,333.33	99.942222	14,991,333.33	0.00	0.74
		Base		99.942222	14,991,333.33	99.942222	14,991,333.33	0.00	0.74
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 May 2020		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	3.94
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	3.94
979QRC005	BANK OF AMERICA REPO					0.010000	01 May 2020		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.92
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.92
US DOLLAR Total									
		Local	1,759,934,307.910		1,758,461,402.03		1,758,746,003.49	284,601.46	86.60
		Base			1,758,461,402.03		1,758,746,003.49	284,601.46	86.60
CASH EQUIVALENT Total									
		Base	1,759,934,307.910		1,758,461,402.03		1,758,746,003.49	284,601.46	86.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
			1,470,769.160	100.000000	1,470,769.16	100.020500	1,471,070.67	301.51	0.07
Original Face:		Base	10,000,000.000	100.000000	1,470,769.16	100.020500	1,471,070.67	301.51	0.07
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1					1.776130	15 Jan 2021		
			5,485,053.000	100.000000	5,485,053.00	100.357320	5,504,652.19	19,599.19	0.27
Original Face:		Base	10,000,000.000	100.000000	5,485,053.00	100.357320	5,504,652.19	19,599.19	0.27
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1					1.634930	22 Feb 2021		
			8,435,201.190	100.000000	8,435,201.19	99.797150	8,418,090.38	-17,110.81	0.41
Original Face:		Base	12,500,000.000	100.000000	8,435,201.19	99.797150	8,418,090.38	-17,110.81	0.41
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A					1.691300	15 Feb 2021		
			3,244,866.080	100.000000	3,244,866.08	100.106190	3,248,311.80	3,445.72	0.16
Original Face:		Base	4,250,000.000	100.000000	3,244,866.08	100.106190	3,248,311.80	3,445.72	0.16
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1					1.907130	15 Oct 2020		
			523,766.060	100.000000	523,766.06	100.016070	523,850.23	84.17	0.03
Original Face:		Base	4,500,000.000	100.000000	523,766.06	100.016070	523,850.23	84.17	0.03
525ESC1V1	ESC LEHMAN BRTH HLDH PROD					1.000000	31 Dec 2049		
			8,800,000.000	0.230181	20,255.96	1.120000	98,560.00	78,304.04	0.00
		Base		0.230181	20,255.96	1.120000	98,560.00	78,304.04	0.00
9127962K4	TREASURY BILL 05/20 0.00000						05 May 2020		
			20,000,000.000	99.999026	19,999,805.11	99.999472	19,999,894.40	89.29	0.98
		Base		99.999026	19,999,805.11	99.999472	19,999,894.40	89.29	0.98
9127962L2	TREASURY BILL 05/20 0.00000					0.010000	12 May 2020		
			20,000,000.000	99.995893	19,999,178.65	99.998014	19,999,602.80	424.15	0.98
		Base		99.995893	19,999,178.65	99.998014	19,999,602.80	424.15	0.98
9127962N8	TREASURY BILL 05/20 0.00000						26 May 2020		
			10,000,000.000	99.993055	9,999,305.54	99.994792	9,999,479.20	173.66	0.49
		Base		99.993055	9,999,305.54	99.994792	9,999,479.20	173.66	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127962P3	TREASURY BILL 06/20 0.00000				0.010000	02 Jun 2020		
	20,000,000.000	Local	99.992806	19,998,561.10	99.992667	19,998,533.40	-27.70	0.98
		Base	99.992806	19,998,561.10	99.992667	19,998,533.40	-27.70	0.98
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	10,000,000.000	Local	99.927097	9,992,709.68	99.948465	9,994,846.50	2,136.82	0.49
		Base	99.927097	9,992,709.68	99.948465	9,994,846.50	2,136.82	0.49
9127962U2	TREASURY BILL 06/20 0.00000				0.010000	09 Jun 2020		
	20,000,000.000	Local	99.982667	19,996,533.35	99.990927	19,998,185.40	1,652.05	0.98
		Base	99.982667	19,996,533.35	99.990927	19,998,185.40	1,652.05	0.98
9127962V0	TREASURY BILL 06/20 0.00000					16 Jun 2020		
	10,000,000.000	Local	99.982111	9,998,211.11	99.989778	9,998,977.80	766.69	0.49
		Base	99.982111	9,998,211.11	99.989778	9,998,977.80	766.69	0.49
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
	10,000,000.000	Local	99.959072	9,995,907.22	99.987118	9,998,711.80	2,804.58	0.49
		Base	99.959072	9,995,907.22	99.987118	9,998,711.80	2,804.58	0.49
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	20,000,000.000	Local	99.984833	19,996,966.60	99.982300	19,996,460.00	-506.60	0.98
		Base	99.984833	19,996,966.60	99.982300	19,996,460.00	-506.60	0.98
9127963F4	CASH MGMT BILL 07/20 0.00000					21 Jul 2020		
	10,000,000.000	Local	99.952750	9,995,275.00	99.978625	9,997,862.50	2,587.50	0.49
		Base	99.952750	9,995,275.00	99.978625	9,997,862.50	2,587.50	0.49
912796SZ3	TREASURY BILL 07/20 0.00000				0.010000	16 Jul 2020		
	15,000,000.000	Local	99.944175	14,991,626.26	99.979681	14,996,952.15	5,325.89	0.74
		Base	99.944175	14,991,626.26	99.979681	14,996,952.15	5,325.89	0.74
912796TP4	TREASURY BILL 11/20 0.00000					05 Nov 2020		
	10,000,000.000	Local	99.933772	9,993,377.20	99.938639	9,993,863.90	486.70	0.49
		Base	99.933772	9,993,377.20	99.938639	9,993,863.90	486.70	0.49
912796TT6	TREASURY BILL 05/20 0.00000					07 May 2020		
	10,000,000.000	Local	99.974083	9,997,408.34	99.999083	9,999,908.30	2,499.96	0.49
		Base	99.974083	9,997,408.34	99.999083	9,999,908.30	2,499.96	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	10,000,000.000	Local	99.883375	9,988,337.51	99.995875	9,999,587.50	11,249.99	0.49
		Base	99.883375	9,988,337.51	99.995875	9,999,587.50	11,249.99	0.49
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020		
	10,000,000.000	Local	99.852431	9,985,243.05	99.991264	9,999,126.40	13,883.35	0.49
		Base	99.852431	9,985,243.05	99.991264	9,999,126.40	13,883.35	0.49
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020		
	10,000,000.000	Local	99.762431	9,976,243.05	99.989497	9,998,949.70	22,706.65	0.49
		Base	99.762431	9,976,243.05	99.989497	9,998,949.70	22,706.65	0.49
912796WW5	TREASURY BILL 07/20 0.00000					09 Jul 2020		
	5,000,000.000	Local	99.974604	4,998,730.21	99.982750	4,999,137.50	407.29	0.25
		Base	99.974604	4,998,730.21	99.982750	4,999,137.50	407.29	0.25
912796WY1	TREASURY BILL 07/20 0.00000					30 Jul 2020		
	10,000,000.000	Local	99.970000	9,997,000.03	99.976250	9,997,625.00	624.97	0.49
		Base	99.970000	9,997,000.03	99.976250	9,997,625.00	624.97	0.49
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	10,000,000.000	Local	99.972068	9,997,206.80	99.971035	9,997,103.50	-103.30	0.49
		Base	99.972068	9,997,206.80	99.971035	9,997,103.50	-103.30	0.49
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021		
	12,922,424.380	Local	100.000000	12,922,424.38	100.056420	12,929,715.21	7,290.83	0.64
Original Face:	20,000,000.000	Base	100.000000	12,922,424.38	100.056420	12,929,715.21	7,290.83	0.64
US DOLLAR Total								
	280,882,079.870	Local		271,999,961.64		272,159,058.23	159,096.59	13.40
Original Face:	61,250,000.000	Base		271,999,961.64		272,159,058.23	159,096.59	13.40
FIXED INCOME Total								
	280,882,079.870	Base		271,999,961.64		272,159,058.23	159,096.59	13.40
Original Face:	61,250,000.000							

Base Currency: USD - US DOLLAR

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

Base Currency: 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									
		2,040,896,484.830	Base		2,030,541,460.72		2,030,985,158.77	443,698.05	100.00
	Original Face:	61,250,000.000							

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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								
		0.280	Local	1.000000	0.28	1.000000	0.28	0.00	0.00
			Base	1.000000	0.28	1.000000	0.28	0.00	0.00
US DOLLAR Total									
		0.280	Local		0.28		0.28	0.00	0.00
			Base		0.28		0.28	0.00	0.00
CASH Total									
		0.280	Base		0.28		0.28	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.265094	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.33
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.33
9127962J7	TREASURY BILL 10/20 0.00000					0.165000	01 Oct 2020		
		5,000,000.000	Local	99.929875	4,996,493.75	99.929875	4,996,493.75	0.00	0.26
			Base	99.929875	4,996,493.75	99.929875	4,996,493.75	0.00	0.26
9127962K4	TREASURY BILL 05/20 0.00000					0.167500	05 May 2020		
		20,000,000.000	Local	99.998139	19,999,627.78	99.998139	19,999,627.78	0.00	1.04
			Base	99.998139	19,999,627.78	99.998139	19,999,627.78	0.00	1.04
9127962L2	TREASURY BILL 05/20 0.00000					0.033000	12 May 2020		
		40,000,000.000	Local	99.998350	39,999,340.00	99.998350	39,999,340.00	0.00	2.08
			Base	99.998350	39,999,340.00	99.998350	39,999,340.00	0.00	2.08
9127962M0	TREASURY BILL 05/20 0.00000					0.145000	19 May 2020		
		40,000,000.000	Local	99.992713	39,997,085.00	99.992713	39,997,085.00	0.00	2.08
			Base	99.992713	39,997,085.00	99.992713	39,997,085.00	0.00	2.08

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
9127962P3	TREASURY BILL 06/20 0.00000				0.202000	02 Jun 2020		
	30,000,000.000	Local	99.984930	29,995,479.11	99.984930	29,995,479.11	0.00	1.56
		Base	99.984930	29,995,479.11	99.984930	29,995,479.11	0.00	1.56
9127962U2	TREASURY BILL 06/20 0.00000				0.257000	09 Jun 2020		
	20,000,000.000	Local	99.972158	19,994,431.67	99.972158	19,994,431.67	0.00	1.04
		Base	99.972158	19,994,431.67	99.972158	19,994,431.67	0.00	1.04
912796SR1	TREASURY BILL 05/20 0.00000				0.101000	21 May 2020		
	40,000,000.000	Local	99.994417	39,997,766.67	99.994417	39,997,766.67	0.00	2.08
		Base	99.994417	39,997,766.67	99.994417	39,997,766.67	0.00	2.08
912796SV2	TREASURY BILL 06/20 0.00000				1.531000	18 Jun 2020		
	10,000,000.000	Local	99.795867	9,979,586.67	99.795867	9,979,586.67	0.00	0.52
		Base	99.795867	9,979,586.67	99.795867	9,979,586.67	0.00	0.52
912796TD1	TREASURY BILL 08/20 0.00000				0.120500	13 Aug 2020		
	10,000,000.000	Local	99.965189	9,996,518.89	99.965189	9,996,518.89	0.00	0.52
		Base	99.965189	9,996,518.89	99.965189	9,996,518.89	0.00	0.52
912796TV1	TREASURY BILL 05/20 0.00000				0.057500	14 May 2020		
	20,000,000.000	Local	99.997924	19,999,584.72	99.997924	19,999,584.72	0.00	1.04
		Base	99.997924	19,999,584.72	99.997924	19,999,584.72	0.00	1.04
912796TW9	TREASURY BILL 05/20 0.00000				0.052000	28 May 2020		
	45,000,000.000	Local	99.991050	44,995,972.50	99.991050	44,995,972.50	0.00	2.35
		Base	99.991050	44,995,972.50	99.991050	44,995,972.50	0.00	2.35
912796TX7	TREASURY BILL 06/20 0.00000				0.090000	04 Jun 2020		
	60,000,000.000	Local	99.991437	59,994,862.22	99.991437	59,994,862.22	0.00	3.13
		Base	99.991437	59,994,862.22	99.991437	59,994,862.22	0.00	3.13
912796TZ2	TREASURY BILL 06/20 0.00000				0.110000	11 Jun 2020		
	30,000,000.000	Local	99.933755	29,980,126.39	99.933755	29,980,126.39	0.00	1.56
		Base	99.933755	29,980,126.39	99.933755	29,980,126.39	0.00	1.56
912796WW5	TREASURY BILL 07/20 0.00000				0.160500	09 Jul 2020		
	20,000,000.000	Local	99.837994	19,967,598.75	99.837994	19,967,598.75	0.00	1.04
		Base	99.837994	19,967,598.75	99.837994	19,967,598.75	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796WX3	TREASURY BILL 07/20 0.00000				0.100500	23 Jul 2020		
	20,000,000.000	Local	99.976829	19,995,365.84	99.976829	19,995,365.84	0.00	1.04
		Base	99.976829	19,995,365.84	99.976829	19,995,365.84	0.00	1.04
912796WZ8	TREASURY BILL 08/20 0.00000				0.100000	06 Aug 2020		
	10,000,000.000	Local	99.973056	9,997,305.55	99.973056	9,997,305.55	0.00	0.52
		Base	99.973056	9,997,305.55	99.973056	9,997,305.55	0.00	0.52
912796XF1	TREASURY BILL 08/20 0.00000				0.110500	20 Aug 2020		
	10,000,000.000	Local	99.965929	9,996,592.92	99.965929	9,996,592.92	0.00	0.52
		Base	99.965929	9,996,592.92	99.965929	9,996,592.92	0.00	0.52
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.020000	01 May 2020		
	17,548,183.360	Local	100.000000	17,548,183.36	100.000000	17,548,183.36	0.00	0.91
		Base	100.000000	17,548,183.36	100.000000	17,548,183.36	0.00	0.91
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.100000	29 May 2020		
	65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	3.39
		Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	3.39
926NKW009	AMHERST PIERPONT 04/15 VAR				0.040000	01 May 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.21
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.21
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 May 2020		
	125,007,038.190	Local	100.000000	125,007,038.19	100.000000	125,007,038.19	0.00	6.52
		Base	100.000000	125,007,038.19	100.000000	125,007,038.19	0.00	6.52
979QHR003	SOUTH STREET REPO				0.070000	01 May 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.21
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.21
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.030000	01 May 2020		
	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.35
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.35
US DOLLAR Total								
	888,791,923.920	Local		888,675,662.35		888,675,662.35	0.00	46.32
		Base		888,675,662.35		888,675,662.35	0.00	46.32

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total								
	888,791,923.920	Base		888,675,662.35		888,675,662.35	0.00	46.32
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127962K4	TREASURY BILL 05/20 0.00000				0.010000	05 May 2020		
	60,000,000.000	Local	99.999036	59,999,421.34	99.999472	59,999,683.20	261.86	3.13
		Base	99.999036	59,999,421.34	99.999472	59,999,683.20	261.86	3.13
9127962L2	TREASURY BILL 05/20 0.00000				0.010000	12 May 2020		
	60,000,000.000	Local	99.996130	59,997,677.74	99.998014	59,998,808.40	1,130.66	3.13
		Base	99.996130	59,997,677.74	99.998014	59,998,808.40	1,130.66	3.13
9127962M0	TREASURY BILL 05/20 0.00000					19 May 2020		
	20,000,000.000	Local	99.991500	19,998,300.03	99.995875	19,999,175.00	874.97	1.04
		Base	99.991500	19,998,300.03	99.995875	19,999,175.00	874.97	1.04
9127962N8	TREASURY BILL 05/20 0.00000				0.010000	26 May 2020		
	80,000,000.000	Local	99.993229	79,994,583.21	99.994792	79,995,833.60	1,250.39	4.17
		Base	99.993229	79,994,583.21	99.994792	79,995,833.60	1,250.39	4.17
9127962P3	TREASURY BILL 06/20 0.00000				0.010000	02 Jun 2020		
	50,000,000.000	Local	99.992344	49,996,172.19	99.992667	49,996,333.50	161.31	2.61
		Base	99.992344	49,996,172.19	99.992667	49,996,333.50	161.31	2.61
9127962R9	TREASURY BILL 10/20 0.00000				0.010000	15 Oct 2020		
	5,000,000.000	Local	99.893305	4,994,665.27	99.947812	4,997,390.60	2,725.33	0.26
		Base	99.893305	4,994,665.27	99.947812	4,997,390.60	2,725.33	0.26
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020		
	5,000,000.000	Local	99.922667	4,996,133.33	99.945021	4,997,251.05	1,117.72	0.26
		Base	99.922667	4,996,133.33	99.945021	4,997,251.05	1,117.72	0.26
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	10,000,000.000	Local	99.927097	9,992,709.68	99.948465	9,994,846.50	2,136.82	0.52
		Base	99.927097	9,992,709.68	99.948465	9,994,846.50	2,136.82	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
9127962U2	TREASURY BILL 06/20 0.00000				0.010000	09 Jun 2020		
	60,000,000.000	Local	99.981944	59,989,166.63	99.990927	59,994,556.20	5,389.57	3.13
		Base	99.981944	59,989,166.63	99.990927	59,994,556.20	5,389.57	3.13
9127962V0	TREASURY BILL 06/20 0.00000				0.010000	16 Jun 2020		
	70,000,000.000	Local	99.977730	69,984,410.95	99.989778	69,992,844.60	8,433.65	3.65
		Base	99.977730	69,984,410.95	99.989778	69,992,844.60	8,433.65	3.65
9127962W8	TREASURY BILL 06/20 0.00000				0.010000	23 Jun 2020		
	80,000,000.000	Local	99.978561	79,982,848.47	99.987118	79,989,694.40	6,845.93	4.17
		Base	99.978561	79,982,848.47	99.987118	79,989,694.40	6,845.93	4.17
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	70,000,000.000	Local	99.984666	69,989,266.40	99.982300	69,987,610.00	-1,656.40	3.65
		Base	99.984666	69,989,266.40	99.982300	69,987,610.00	-1,656.40	3.65
9127963D9	CASH MGMT BILL 07/20 0.00000					14 Jul 2020		
	10,000,000.000	Local	99.978931	9,997,893.06	99.982528	9,998,252.80	359.74	0.52
		Base	99.978931	9,997,893.06	99.982528	9,998,252.80	359.74	0.52
9127963F4	CASH MGMT BILL 07/20 0.00000					21 Jul 2020		
	10,000,000.000	Local	99.952750	9,995,275.00	99.978625	9,997,862.50	2,587.50	0.52
		Base	99.952750	9,995,275.00	99.978625	9,997,862.50	2,587.50	0.52
9127963M9	CASH MGMT BILL 08/20 0.00000					04 Aug 2020		
	10,000,000.000	Local	99.972028	9,997,202.78	99.969653	9,996,965.30	-237.48	0.52
		Base	99.972028	9,997,202.78	99.969653	9,996,965.30	-237.48	0.52
9127963Y3	CASH MGMT BILL 09/20 0.00000				0.010000	15 Sep 2020		
	20,000,000.000	Local	99.911331	19,982,266.12	99.961944	19,992,388.80	10,122.68	1.04
		Base	99.911331	19,982,266.12	99.961944	19,992,388.80	10,122.68	1.04
9127963Z0	CASH MGMT BILL 09/20 0.00000					22 Sep 2020		
	10,000,000.000	Local	99.952000	9,995,200.00	99.940000	9,994,000.00	-1,200.00	0.52
		Base	99.952000	9,995,200.00	99.940000	9,994,000.00	-1,200.00	0.52
9127964A4	CASH MGMT BILL 09/20 0.00000					29 Sep 2020		
	10,000,000.000	Local	99.947570	9,994,756.95	99.949667	9,994,966.70	209.75	0.52
		Base	99.947570	9,994,756.95	99.949667	9,994,966.70	209.75	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
912796SR1	TREASURY BILL 05/20 0.00000					0.010000	21 May 2020		
		Local	50,000,000.000	99.914002	49,957,000.86	99.995278	49,997,639.00	40,638.14	2.61
		Base		99.914002	49,957,000.86	99.995278	49,997,639.00	40,638.14	2.61
912796SU4	TREASURY BILL 11/19 0.00000						29 Nov 2019		
		Local	0.000	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		
		Local	30,000,000.000	99.853264	29,955,979.17	99.979681	29,993,904.30	37,925.13	1.56
		Base		99.853264	29,955,979.17	99.979681	29,993,904.30	37,925.13	1.56
912796TN9	TREASURY BILL 10/20 0.00000						08 Oct 2020		
		Local	5,000,000.000	99.922222	4,996,111.12	99.953333	4,997,666.65	1,555.53	0.26
		Base		99.922222	4,996,111.12	99.953333	4,997,666.65	1,555.53	0.26
912796TP4	TREASURY BILL 11/20 0.00000						05 Nov 2020		
		Local	10,000,000.000	99.934025	9,993,402.50	99.938639	9,993,863.90	461.40	0.52
		Base		99.934025	9,993,402.50	99.938639	9,993,863.90	461.40	0.52
912796TT6	TREASURY BILL 05/20 0.00000					0.010000	07 May 2020		
		Local	60,000,000.000	99.974296	59,984,577.83	99.999083	59,999,449.80	14,871.97	3.13
		Base		99.974296	59,984,577.83	99.999083	59,999,449.80	14,871.97	3.13
912796TV1	TREASURY BILL 05/20 0.00000					0.010000	14 May 2020		
		Local	40,000,000.000	99.944226	39,977,690.58	99.997111	39,998,844.40	21,153.82	2.08
		Base		99.944226	39,977,690.58	99.997111	39,998,844.40	21,153.82	2.08
912796TW9	TREASURY BILL 05/20 0.00000					0.010000	28 May 2020		
		Local	15,000,000.000	99.884325	14,982,648.74	99.995875	14,999,381.25	16,732.51	0.78
		Base		99.884325	14,982,648.74	99.995875	14,999,381.25	16,732.51	0.78
912796TX7	TREASURY BILL 06/20 0.00000					0.010000	04 Jun 2020		
		Local	10,000,000.000	99.851722	9,985,172.23	99.991264	9,999,126.40	13,954.17	0.52
		Base		99.851722	9,985,172.23	99.991264	9,999,126.40	13,954.17	0.52
912796UA5	TREASURY BILL 06/20 0.00000					0.010000	25 Jun 2020		
		Local	20,000,000.000	99.761476	19,952,295.14	99.989497	19,997,899.40	45,604.26	1.04
		Base		99.761476	19,952,295.14	99.989497	19,997,899.40	45,604.26	1.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796UB3	TREASURY BILL 07/20 0.00000					0.010000	02 Jul 2020		
		Local	30,000,000.000	99.901253	29,970,376.03	99.984500	29,995,350.00	24,973.97	1.56
		Base		99.901253	29,970,376.03	99.984500	29,995,350.00	24,973.97	1.56
912796VP1	TREASURY BILL 08/19 0.00000						06 Aug 2019		
		Local	0.000	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
912796WW5	TREASURY BILL 07/20 0.00000						09 Jul 2020		
		Local	10,000,000.000	99.975083	9,997,508.34	99.982750	9,998,275.00	766.66	0.52
		Base		99.975083	9,997,508.34	99.982750	9,998,275.00	766.66	0.52
912796WX3	TREASURY BILL 07/20 0.00000					0.010000	23 Jul 2020		
		Local	30,000,000.000	99.860667	29,958,200.19	99.975430	29,992,629.00	34,428.81	1.56
		Base		99.860667	29,958,200.19	99.975430	29,992,629.00	34,428.81	1.56
912796WY1	TREASURY BILL 07/20 0.00000					1.532500	30 Jul 2020		
		Local	50,000,000.000	99.866063	49,933,031.30	99.976250	49,988,125.00	55,093.70	2.61
		Base		99.866063	49,933,031.30	99.976250	49,988,125.00	55,093.70	2.61
912796WZ8	TREASURY BILL 08/20 0.00000						06 Aug 2020		
		Local	30,000,000.000	99.972152	29,991,645.60	99.971035	29,991,310.50	-335.10	1.56
		Base		99.972152	29,991,645.60	99.971035	29,991,310.50	-335.10	1.56
912796XB0	TREASURY BILL 03/20 0.00000						17 Mar 2020		
		Local	0.000	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
US DOLLAR Total									
		Local	1,030,000,000.000		1,029,507,283.04		1,029,861,927.75	354,644.71	53.68
		Base			1,029,507,283.04		1,029,861,927.75	354,644.71	53.68
FIXED INCOME Total									
		Base	1,030,000,000.000		1,029,507,283.04		1,029,861,927.75	354,644.71	53.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,918,791,924.200	Base	1,918,182,945.67		1,918,537,590.38	354,644.71	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 EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264						0.159832	31 Dec 2030		
			39,203,577.340	Local	99.988434	39,199,043.03	99.990000	39,199,656.98	613.95	9.02
				Base	99.988434	39,199,043.03	99.990000	39,199,656.98	613.95	9.02
US DOLLAR Total										
			39,203,577.340	Local		39,199,043.03		39,199,656.98	613.95	9.02
				Base		39,199,043.03		39,199,656.98	613.95	9.02
CASH EQUIVALENT Total										
			39,203,577.340	Base		39,199,043.03		39,199,656.98	613.95	9.02
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR						0.220000	15 May 2031		
			18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	4.14
				Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	4.14
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4						4.000000	01 Aug 2021		
			1,500,000.000	Local	103.329485	1,549,942.27	103.881000	1,558,215.00	8,272.73	0.36
				Base	103.329485	1,549,942.27	103.881000	1,558,215.00	8,272.73	0.36
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5						5.000000	01 Jan 2021		
			3,500,000.000	Local	102.493617	3,587,276.61	102.718000	3,595,130.00	7,853.39	0.83
				Base	102.493617	3,587,276.61	102.718000	3,595,130.00	7,853.39	0.83
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR						0.230000	01 Jul 2029		
			6,200,000.000	Local	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.43
				Base	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.43
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR						0.250000	01 Jul 2040		
			4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.92
				Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.92

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Base Currency: USD - US DOLLAR

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	104.464087	2,251,201.07	104.784000	2,258,095.20	6,894.13	0.52
		Base	104.464087	2,251,201.07	104.784000	2,258,095.20	6,894.13	0.52
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	103.597612	5,179,880.59	104.342000	5,217,100.00	37,219.41	1.20
		Base	103.597612	5,179,880.59	104.342000	5,217,100.00	37,219.41	1.20
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	103.831815	4,153,272.60	104.354000	4,174,160.00	20,887.40	0.96
		Base	103.831815	4,153,272.60	104.354000	4,174,160.00	20,887.40	0.96
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.200000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	2.23
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	2.23
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	102.830085	4,550,231.28	103.060000	4,560,405.00	10,173.72	1.05
		Base	102.830085	4,550,231.28	103.060000	4,560,405.00	10,173.72	1.05
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	106.530286	5,140,086.32	107.068000	5,166,031.00	25,944.68	1.19
		Base	106.530286	5,140,086.32	107.068000	5,166,031.00	25,944.68	1.19
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.200000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	1.18
		Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	1.18
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	104.459227	12,310,519.90	104.541000	12,320,156.85	9,636.95	2.83
		Base	104.459227	12,310,519.90	104.541000	12,320,156.85	9,636.95	2.83
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	103.000081	4,671,053.67	103.344000	4,686,650.40	15,596.73	1.08
		Base	103.000081	4,671,053.67	103.344000	4,686,650.40	15,596.73	1.08
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	105.365276	5,268,263.80	106.511000	5,325,550.00	57,286.20	1.23
		Base	105.365276	5,268,263.80	106.511000	5,325,550.00	57,286.20	1.23

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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
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	103.964520	571,804.86	104.796000	576,378.00	4,573.14	0.13
		Base	103.964520	571,804.86	104.796000	576,378.00	4,573.14	0.13
407271FL4	HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR				0.200000	01 Apr 2028		
	4,770,000.000	Local	100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	1.10
		Base	100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	1.10
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				0.200000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.07
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.07
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				-0.001000	01 Nov 2039		
	4,285,000.000	Local	100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.99
		Base	100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.99
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR				0.200000	01 Mar 2036		
	4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.07
		Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.07
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	103.811115	4,417,162.96	104.178000	4,432,773.90	15,610.94	1.02
		Base	103.811115	4,417,162.96	104.178000	4,432,773.90	15,610.94	1.02
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5				5.000000	01 Dec 2020		
	2,250,000.000	Local	102.238564	2,300,367.70	102.404000	2,304,090.00	3,722.30	0.53
		Base	102.238564	2,300,367.70	102.404000	2,304,090.00	3,722.30	0.53
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3				3.000000	01 Dec 2020		
	1,200,000.000	Local	101.081543	1,212,978.52	101.259000	1,215,108.00	2,129.48	0.28
		Base	101.081543	1,212,978.52	101.259000	1,215,108.00	2,129.48	0.28
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	1,000,000.000	Local	102.851915	1,028,519.15	103.212000	1,032,120.00	3,600.85	0.24
		Base	102.851915	1,028,519.15	103.212000	1,032,120.00	3,600.85	0.24
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,000,000.000	Local	101.640101	2,032,802.01	101.884000	2,037,680.00	4,877.99	0.47
		Base	101.640101	2,032,802.01	101.884000	2,037,680.00	4,877.99	0.47

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494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	104.385750	3,131,572.49	104.821000	3,144,630.00	13,057.51	0.72
		Base	104.385750	3,131,572.49	104.821000	3,144,630.00	13,057.51	0.72
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,700,000.000	Local	101.598533	2,743,160.39	101.832000	2,749,464.00	6,303.61	0.63
		Base	101.598533	2,743,160.39	101.832000	2,749,464.00	6,303.61	0.63
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	3,750,000.000	Local	101.574429	3,809,041.07	101.884000	3,820,650.00	11,608.93	0.88
		Base	101.574429	3,809,041.07	101.884000	3,820,650.00	11,608.93	0.88
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,500,000.000	Local	101.651456	2,541,286.41	101.884000	2,547,100.00	5,813.59	0.59
		Base	101.651456	2,541,286.41	101.884000	2,547,100.00	5,813.59	0.59
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	107.616348	4,084,040.42	108.011000	4,099,017.45	14,977.03	0.94
		Base	107.616348	4,084,040.42	108.011000	4,099,017.45	14,977.03	0.94
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	104.757737	1,230,903.41	105.260000	1,236,805.00	5,901.59	0.28
		Base	104.757737	1,230,903.41	105.260000	1,236,805.00	5,901.59	0.28
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.200000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	4.56
		Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	4.56
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.260000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.96
		Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.96
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.230000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.21
		Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.21
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	105.412850	20,028,441.56	105.139000	19,976,410.00	-52,031.56	4.60
		Base	105.412850	20,028,441.56	105.139000	19,976,410.00	-52,031.56	4.60

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574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	108.918300	6,807,393.75	109.334000	6,833,375.00	25,981.25	1.57
		Base	108.918300	6,807,393.75	109.334000	6,833,375.00	25,981.25	1.57
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.190000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.94
		Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.94
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR				0.200000	01 Jul 2034		
	11,880,000.000	Local	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	2.73
		Base	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	2.73
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	14,000,000.000	Local	102.894570	14,405,239.74	102.731000	14,382,340.00	-22,899.74	3.31
		Base	102.894570	14,405,239.74	102.731000	14,382,340.00	-22,899.74	3.31
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	103.588019	4,143,520.76	104.110000	4,164,400.00	20,879.24	0.96
		Base	103.588019	4,143,520.76	104.110000	4,164,400.00	20,879.24	0.96
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.250000	01 Oct 2039		
	4,930,000.000	Local	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.13
		Base	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.13
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR				0.180000	15 Oct 2052		
	3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.90
		Base	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.90
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	105.206729	5,944,180.20	105.178000	5,942,557.00	-1,623.20	1.37
		Base	105.206729	5,944,180.20	105.178000	5,942,557.00	-1,623.20	1.37
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	104.218607	3,126,558.22	104.808000	3,144,240.00	17,681.78	0.72
		Base	104.218607	3,126,558.22	104.808000	3,144,240.00	17,681.78	0.72
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	9,850,000.000	Local	105.052289	10,347,650.42	104.414000	10,284,779.00	-62,871.42	2.37
		Base	105.052289	10,347,650.42	104.414000	10,284,779.00	-62,871.42	2.37

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64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.190000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.76
		Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.76
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	2,175,000.000	Local	103.005082	2,240,360.54	103.220000	2,245,035.00	4,674.46	0.52
		Base	103.005082	2,240,360.54	103.220000	2,245,035.00	4,674.46	0.52
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	106.746500	2,898,167.47	107.225000	2,911,158.75	12,991.28	0.67
		Base	106.746500	2,898,167.47	107.225000	2,911,158.75	12,991.28	0.67
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR				0.200000	01 Jun 2035		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.92
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.92
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	102.920719	2,058,414.38	103.363000	2,067,260.00	8,845.62	0.48
		Base	102.920719	2,058,414.38	103.363000	2,067,260.00	8,845.62	0.48
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	104.241074	2,449,665.24	104.917000	2,465,549.50	15,884.26	0.57
		Base	104.241074	2,449,665.24	104.917000	2,465,549.50	15,884.26	0.57
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	102.693417	1,458,246.52	102.946000	1,461,833.20	3,586.68	0.34
		Base	102.693417	1,458,246.52	102.946000	1,461,833.20	3,586.68	0.34
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.200000	01 Jan 2039		
	8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.95
		Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.95
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.150000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.07
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.07
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	104.234589	687,948.29	104.772000	691,495.20	3,546.91	0.16
		Base	104.234589	687,948.29	104.772000	691,495.20	3,546.91	0.16

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720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	2,000,000.000	Local	101.544996	2,030,899.92	101.867000	2,037,340.00	6,440.08	0.47
		Base	101.544996	2,030,899.92	101.867000	2,037,340.00	6,440.08	0.47
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	104.111893	2,082,237.85	104.772000	2,095,440.00	13,202.15	0.48
		Base	104.111893	2,082,237.85	104.772000	2,095,440.00	13,202.15	0.48
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR				0.200000	01 May 2035		
	6,475,000.000	Local	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.49
		Base	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.49
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	2,315,000.000	Local	102.799069	2,379,798.44	102.947000	2,383,223.05	3,424.61	0.55
		Base	102.799069	2,379,798.44	102.947000	2,383,223.05	3,424.61	0.55
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	106.457895	2,698,707.65	106.798000	2,707,329.30	8,621.65	0.62
		Base	106.457895	2,698,707.65	106.798000	2,707,329.30	8,621.65	0.62
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.200000	15 Nov 2035		
	13,995,000.000	Local	100.000000	13,995,000.00	100.000000	13,995,000.00	0.00	3.22
		Base	100.000000	13,995,000.00	100.000000	13,995,000.00	0.00	3.22
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.210000	01 Jul 2037		
	7,235,000.000	Local	100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.66
		Base	100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.66
882724PY7	TEXAS ST TXS 08/20 FIXED 4				4.000000	27 Aug 2020		
	10,690,000.000	Local	100.878307	10,783,891.05	101.102000	10,807,803.80	23,912.75	2.49
		Base	100.878307	10,783,891.05	101.102000	10,807,803.80	23,912.75	2.49
899645B53	TULSA OK TUL 03/22 FIXED 5				5.000000	01 Mar 2022		
	15,500,000.000	Local	106.483150	16,504,888.32	107.404000	16,647,620.00	142,731.68	3.83
		Base	106.483150	16,504,888.32	107.404000	16,647,620.00	142,731.68	3.83
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	103.392408	3,293,048.19	104.002000	3,312,463.70	19,415.51	0.76
		Base	103.392408	3,293,048.19	104.002000	3,312,463.70	19,415.51	0.76

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927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	4,250,000.000	102.736511	4,366,301.70	103.060000	4,380,050.00	13,748.30	1.01
		Base		102.736511	4,366,301.70	103.060000	4,380,050.00	13,748.30	1.01
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
		Local	1,250,000.000	104.806525	1,310,081.56	105.496000	1,318,700.00	8,618.44	0.30
		Base		104.806525	1,310,081.56	105.496000	1,318,700.00	8,618.44	0.30
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	1,750,000.000	102.472077	1,793,261.35	102.731000	1,797,792.50	4,531.15	0.41
		Base		102.472077	1,793,261.35	102.731000	1,797,792.50	4,531.15	0.41
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
		Local	1,420,000.000	106.111158	1,506,778.45	106.698000	1,515,111.60	8,333.15	0.35
		Base		106.111158	1,506,778.45	106.698000	1,515,111.60	8,333.15	0.35
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.170000	01 Jun 2034		
		Local	7,550,000.000	100.000000	7,550,000.00	100.000000	7,550,000.00	0.00	1.74
		Base		100.000000	7,550,000.00	100.000000	7,550,000.00	0.00	1.74
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	1,000,000.000	101.527315	1,015,273.15	101.867000	1,018,670.00	3,396.85	0.23
		Base		101.527315	1,015,273.15	101.867000	1,018,670.00	3,396.85	0.23
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5					5.000000	01 May 2021		
		Local	10,530,000.000	103.837836	10,934,124.16	104.100000	10,961,730.00	27,605.84	2.52
		Base		103.837836	10,934,124.16	104.100000	10,961,730.00	27,605.84	2.52
US DOLLAR Total									
		Local	386,185,000.000		394,850,446.38		395,401,016.40	550,570.02	90.98
		Base			394,850,446.38		395,401,016.40	550,570.02	90.98
FIXED INCOME Total									
		Base	386,185,000.000		394,850,446.38		395,401,016.40	550,570.02	90.98

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		425,388,577.340	Base		434,049,489.41		434,600,673.38	551,183.97	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								
			509,004.080	Local	1.000000	509,004.08	1.000000	509,004.08	0.00	0.13
				Base	1.000000	509,004.08	1.000000	509,004.08	0.00	0.13
US DOLLAR Total									
			509,004.080	Local		509,004.08		509,004.08	0.00	0.13
				Base		509,004.08		509,004.08	0.00	0.13
CASH Total									
			509,004.080	Base		509,004.08		509,004.08	0.00	0.13
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.180880	11 May 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.25
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.25
03675LE15	ANTHEM INC					1.350000	01 May 2020		
			7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.75
				Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.75
17327AJF5	CITIGROUP GLOBAL MKTS INC S					0.850000	15 Sep 2020		
			2,500,000.000	Local	99.676528	2,491,913.19	99.676528	2,491,913.19	0.00	0.62
				Base	99.676528	2,491,913.19	99.676528	2,491,913.19	0.00	0.62
26082MFR3	DUPONT DE NEMOURS INC					2.800000	25 Jun 2020		
			5,000,000.000	Local	99.572222	4,978,611.11	99.572222	4,978,611.11	0.00	1.24
				Base	99.572222	4,978,611.11	99.572222	4,978,611.11	0.00	1.24
26082MG76	DUPONT DE NEMOURS INC					1.300000	07 Jul 2020		
			5,000,000.000	Local	99.758056	4,987,902.78	99.758056	4,987,902.78	0.00	1.25
				Base	99.758056	4,987,902.78	99.758056	4,987,902.78	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
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.988116	4,999,405.80	99.988116	4,999,405.80	0.00	1.25
		Base		99.988116	4,999,405.80	99.988116	4,999,405.80	0.00	1.25
37829ADG0	GLENCOVE FDG DAC/LLC					0.709750	27 Aug 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.75
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.75
40588LF12	HALKIN FINANCE LLC USC					1.830000	01 Jun 2020		
		Local	5,000,000.000	99.842417	4,992,120.83	99.842417	4,992,120.83	0.00	1.25
		Base		99.842417	4,992,120.83	99.842417	4,992,120.83	0.00	1.25
41282JET4	HARLEY-DAVIDSON FND CP					2.250000	27 May 2020		
		Local	5,000,000.000	99.837500	4,991,875.00	99.837500	4,991,875.00	0.00	1.25
		Base		99.837500	4,991,875.00	99.837500	4,991,875.00	0.00	1.25
48802TU60	KELLS FDG LLC					1.650000	18 Jun 2020		
		Local	5,000,000.000	99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.25
		Base		99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.25
62455AE11	MOUNTCLIFF					1.930000	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.25
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.25
71708EFB6	PFIZER INC					0.960000	11 Jun 2020		
		Local	5,000,000.000	99.890667	4,994,533.33	99.890667	4,994,533.33	0.00	1.25
		Base		99.890667	4,994,533.33	99.890667	4,994,533.33	0.00	1.25
979QHR003	SOUTH STREET REPO					0.100000	01 May 2020		
		Local	14,000,000.000	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	3.50
		Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	3.50
US DOLLAR Total									
		Local	75,500,000.000		75,425,362.04		75,425,362.04	0.00	18.85
		Base			75,425,362.04		75,425,362.04	0.00	18.85
CASH EQUIVALENT Total									
		Base	75,500,000.000		75,425,362.04		75,425,362.04	0.00	18.85

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Base Currency: 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	
00206RCL4	AT+T INC SR UNSECURED 06/20 2.45					2.450000	30 Jun 2020		
			2,100,000.000	100.054192	2,101,138.03	100.102097	2,102,144.04	1,006.01	0.53
		Base		100.054192	2,101,138.03	100.102097	2,102,144.04	1,006.01	0.53
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
			2,000,000.000	100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.51
		Base		100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.51
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
			2,000,000.000	99.988513	1,999,770.26	101.047034	2,020,940.68	21,170.42	0.50
		Base		99.988513	1,999,770.26	101.047034	2,020,940.68	21,170.42	0.50
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
			5,000,000.000	99.791625	4,989,581.24	107.142420	5,357,121.00	367,539.76	1.34
		Base		99.791625	4,989,581.24	107.142420	5,357,121.00	367,539.76	1.34
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
			1,000,000.000	99.947863	999,478.63	96.712793	967,127.93	-32,350.70	0.24
		Base		99.947863	999,478.63	96.712793	967,127.93	-32,350.70	0.24
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
			60,949.740	99.996522	60,947.62	100.000000	60,949.74	2.12	0.02
Original Face:		Base	2,500,000.000	99.996522	60,947.62	100.000000	60,949.74	2.12	0.02
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					1.865630	25 Jun 2022		
			5,500,000.000	100.205210	5,511,286.57	98.737477	5,430,561.24	-80,725.33	1.36
		Base		100.205210	5,511,286.57	98.737477	5,430,561.24	-80,725.33	1.36
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.020250	24 Jul 2024		
			5,000,000.000	100.000000	5,000,000.00	94.653921	4,732,696.05	-267,303.95	1.18
		Base		100.000000	5,000,000.00	94.653921	4,732,696.05	-267,303.95	1.18
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
			5,000,000.000	99.974474	4,998,723.69	101.354334	5,067,716.70	68,993.01	1.27
		Base		99.974474	4,998,723.69	101.354334	5,067,716.70	68,993.01	1.27

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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
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.873698	4,993,684.89	112.213994	5,610,699.70	617,014.81	1.40
		Base	99.873698	4,993,684.89	112.213994	5,610,699.70	617,014.81	1.40
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.922079	2,498,051.97	103.936096	2,598,402.40	100,350.43	0.65
		Base	99.922079	2,498,051.97	103.936096	2,598,402.40	100,350.43	0.65
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.891383	4,994,569.16	85.337578	4,266,878.90	-727,690.26	1.07
		Base	99.891383	4,994,569.16	85.337578	4,266,878.90	-727,690.26	1.07
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				1.484000	17 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.977770	2,999,333.10	-666.90	0.75
Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	99.977770	2,999,333.10	-666.90	0.75
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3				1.214000	15 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.006230	5,000,311.50	311.50	1.25
Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	100.006230	5,000,311.50	311.50	1.25
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.554130	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	97.512611	4,875,630.55	-124,369.45	1.22
		Base	100.000000	5,000,000.00	97.512611	4,875,630.55	-124,369.45	1.22
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.462341	4,973,117.07	106.003802	5,300,190.10	327,073.03	1.32
		Base	99.462341	4,973,117.07	106.003802	5,300,190.10	327,073.03	1.32
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	5,000,000.000	Local	100.611212	5,030,560.58	101.368386	5,068,419.30	37,858.72	1.27
		Base	100.611212	5,030,560.58	101.368386	5,068,419.30	37,858.72	1.27
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				2.063130	12 Feb 2021		
	5,000,000.000	Local	98.995556	4,949,777.78	99.686508	4,984,325.40	34,547.62	1.25
		Base	98.995556	4,949,777.78	99.686508	4,984,325.40	34,547.62	1.25
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				2.294630	20 May 2022		
	4,900,000.000	Local	100.141046	4,906,911.23	99.197001	4,860,653.05	-46,258.18	1.21
		Base	100.141046	4,906,911.23	99.197001	4,860,653.05	-46,258.18	1.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020		
	3,000,000.000	Local	99.982756	2,999,482.69	100.507564	3,015,226.92	15,744.23	0.75
		Base	99.982756	2,999,482.69	100.507564	3,015,226.92	15,744.23	0.75
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR				1.485130	22 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.947428	4,997,371.40	-2,628.60	1.25
		Base	100.000000	5,000,000.00	99.947428	4,997,371.40	-2,628.60	1.25
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				1.414000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	99.590380	3,983,615.20	-16,384.80	1.00
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.590380	3,983,615.20	-16,384.80	1.00
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.472908	2,984,187.24	103.148532	3,094,455.96	110,268.72	0.77
		Base	99.472908	2,984,187.24	103.148532	3,094,455.96	110,268.72	0.77
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	100.887679	1,513,315.19	13,315.19	0.38
		Base	100.000000	1,500,000.00	100.887679	1,513,315.19	13,315.19	0.38
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	103.659808	2,591,495.20	91,495.20	0.65
		Base	100.000000	2,500,000.00	103.659808	2,591,495.20	91,495.20	0.65
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,744,552.610	Local	101.267454	1,766,664.01	106.467224	1,857,376.74	90,712.73	0.46
Original Face:	5,000,000.000	Base	101.267454	1,766,664.01	106.467224	1,857,376.74	90,712.73	0.46
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	3,484,346.900	Local	102.802540	3,581,997.10	106.057948	3,695,426.82	113,429.72	0.92
Original Face:	5,000,000.000	Base	102.802540	3,581,997.10	106.057948	3,695,426.82	113,429.72	0.92
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				1.315130	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.111639	5,005,581.95	5,581.95	1.25
		Base	100.000000	5,000,000.00	100.111639	5,005,581.95	5,581.95	1.25
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,391,816.930	Local	102.577888	1,427,696.41	106.376720	1,480,569.20	52,872.79	0.37
Original Face:	5,100,000.000	Base	102.577888	1,427,696.41	106.376720	1,480,569.20	52,872.79	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				1.446630	25 Jun 2022		
	1,721,318.860	Local	100.000000	1,721,318.86	99.575080	1,714,004.63	-7,314.23	0.43
Original Face:	3,000,000.000	Base	100.000000	1,721,318.86	99.575080	1,714,004.63	-7,314.23	0.43
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	1,394,509.870	Local	100.384729	1,399,874.96	100.574080	1,402,515.47	2,640.51	0.35
Original Face:	7,000,000.000	Base	100.384729	1,399,874.96	100.574080	1,402,515.47	2,640.51	0.35
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	750,590.600	Local	100.205725	752,134.75	100.453480	753,994.38	1,859.63	0.19
Original Face:	5,000,000.000	Base	100.205725	752,134.75	100.453480	753,994.38	1,859.63	0.19
3136AEFZ5	FANNIE MAE FNR 2013 53 JL				3.000000	25 Jun 2043		
	2,057,493.330	Local	99.422662	2,045,614.63	104.496890	2,150,016.54	104,401.91	0.54
Original Face:	9,000,000.000	Base	99.422662	2,045,614.63	104.496890	2,150,016.54	104,401.91	0.54
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	680,040.070	Local	102.129654	694,522.57	104.405360	709,998.28	15,475.71	0.18
Original Face:	1,445,000.000	Base	102.129654	694,522.57	104.405360	709,998.28	15,475.71	0.18
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	1,433,563.920	Local	98.712355	1,415,104.71	104.731520	1,501,393.28	86,288.57	0.38
Original Face:	2,025,000.000	Base	98.712355	1,415,104.71	104.731520	1,501,393.28	86,288.57	0.38
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,690,931.700	Local	98.705700	3,643,159.98	105.613890	3,898,136.55	254,976.57	0.97
Original Face:	5,000,000.000	Base	98.705700	3,643,159.98	105.613890	3,898,136.55	254,976.57	0.97
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,308,391.500	Local	101.684932	4,380,984.98	105.709790	4,554,391.61	173,406.63	1.14
Original Face:	5,000,000.000	Base	101.684932	4,380,984.98	105.709790	4,554,391.61	173,406.63	1.14
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	2,502,038.760	Local	101.303668	2,534,657.04	107.171120	2,681,462.96	146,805.92	0.67
Original Face:	3,000,000.000	Base	101.303668	2,534,657.04	107.171120	2,681,462.96	146,805.92	0.67
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	2,502,038.760	Local	99.864194	2,498,640.84	106.146290	2,655,821.32	157,180.48	0.66
Original Face:	3,000,000.000	Base	99.864194	2,498,640.84	106.146290	2,655,821.32	157,180.48	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
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	4,709,163.900	101.555091	4,782,395.68	104.000890	4,897,572.37	115,176.69	1.22
Original Face:		Base	5,000,000.000	101.555091	4,782,395.68	104.000890	4,897,572.37	115,176.69	1.22
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	4,709,163.900	101.789230	4,793,421.66	104.977240	4,943,550.29	150,128.63	1.24
Original Face:		Base	5,000,000.000	101.789230	4,793,421.66	104.977240	4,943,550.29	150,128.63	1.24
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,875,406.500	102.873475	5,015,500.08	107.048690	5,219,058.79	203,558.71	1.30
Original Face:		Base	5,000,000.000	102.873475	5,015,500.08	107.048690	5,219,058.79	203,558.71	1.30
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	2,427,221.410	101.736987	2,469,381.92	104.230800	2,529,912.29	60,530.37	0.63
Original Face:		Base	2,500,000.000	101.736987	2,469,381.92	104.230800	2,529,912.29	60,530.37	0.63
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	332,685.850	98.623278	328,105.69	100.878650	335,608.99	7,503.30	0.08
Original Face:		Base	5,000,000.000	98.623278	328,105.69	100.878650	335,608.99	7,503.30	0.08
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	2,295,304.800	101.378437	2,326,944.14	101.207570	2,323,022.21	-3,921.93	0.58
Original Face:		Base	40,000,000.000	101.378437	2,326,944.14	101.207570	2,323,022.21	-3,921.93	0.58
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	614,454.750	98.257590	603,748.43	102.962430	632,657.54	28,909.11	0.16
Original Face:		Base	5,000,000.000	98.257590	603,748.43	102.962430	632,657.54	28,909.11	0.16
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	26,726.080	100.100351	26,752.90	100.339250	26,816.75	63.85	0.01
Original Face:		Base	4,000,000.000	100.100351	26,752.90	100.339250	26,816.75	63.85	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	433,008.340	101.802065	440,811.43	106.331410	460,423.87	19,612.44	0.12
Original Face:		Base	2,000,000.000	101.802065	440,811.43	106.331410	460,423.87	19,612.44	0.12
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.000000	15 Jan 2037		
		Local	11,747.130	101.915191	11,972.11	99.978650	11,744.62	-227.49	0.00
Original Face:		Base	3,000,000.000	101.915191	11,972.11	99.978650	11,744.62	-227.49	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
3137A8QA9	FREDDIE MAC FHR 3841 AV				4.000000	15 Mar 2024		
	1,700,921.840	Local	101.567691	1,727,587.04	101.075110	1,719,208.62	-8,378.42	0.43
Original Face:	4,750,000.000	Base	101.567691	1,727,587.04	101.075110	1,719,208.62	-8,378.42	0.43
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	300,974.640	Local	99.405176	299,184.37	103.480750	311,450.81	12,266.44	0.08
Original Face:	2,000,000.000	Base	99.405176	299,184.37	103.480750	311,450.81	12,266.44	0.08
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,764,021.140	Local	102.889031	1,814,984.26	107.156710	1,890,267.02	75,282.76	0.47
Original Face:	2,000,000.000	Base	102.889031	1,814,984.26	107.156710	1,890,267.02	75,282.76	0.47
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	483,351.460	Local	100.201158	484,323.76	105.688920	510,848.94	26,525.18	0.13
Original Face:	2,000,000.000	Base	100.201158	484,323.76	105.688920	510,848.94	26,525.18	0.13
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,602,131.800	Local	102.770174	1,646,513.64	107.466190	1,721,750.00	75,236.36	0.43
Original Face:	5,000,000.000	Base	102.770174	1,646,513.64	107.466190	1,721,750.00	75,236.36	0.43
3137F5MS5	FREDDIE MAC FHR 4798 G				4.000000	15 Nov 2030		
	1,709,100.820	Local	101.800987	1,739,881.51	100.541930	1,718,362.95	-21,518.56	0.43
Original Face:	5,705,000.000	Base	101.800987	1,739,881.51	100.541930	1,718,362.95	-21,518.56	0.43
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	4,215,721.580	Local	98.668774	4,159,600.80	103.137610	4,347,994.48	188,393.68	1.09
Original Face:	5,500,000.000	Base	98.668774	4,159,600.80	103.137610	4,347,994.48	188,393.68	1.09
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	4,355,077.400	Local	102.692156	4,472,322.87	105.222430	4,582,518.27	110,195.40	1.14
Original Face:	5,000,000.000	Base	102.692156	4,472,322.87	105.222430	4,582,518.27	110,195.40	1.14
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,459,260.850	Local	104.438228	4,657,173.03	109.074600	4,863,920.94	206,747.91	1.22
Original Face:	5,000,000.000	Base	104.438228	4,657,173.03	109.074600	4,863,920.94	206,747.91	1.22
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,374,775.250	Local	103.118317	2,448,828.26	106.823410	2,536,815.90	87,987.64	0.63
Original Face:	2,500,000.000	Base	103.118317	2,448,828.26	106.823410	2,536,815.90	87,987.64	0.63

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3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	4,656,506.650	Local	101.851095	4,742,703.01	104.700910	4,875,404.84	132,701.83	1.22
Original Face:	5,000,000.000	Base	101.851095	4,742,703.01	104.700910	4,875,404.84	132,701.83	1.22
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	93,486.110	Local	101.353773	94,751.70	106.044806	99,137.16	4,385.46	0.02
Original Face:	500,000.000	Base	101.353773	94,751.70	106.044806	99,137.16	4,385.46	0.02
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,658,620.300	Local	100.581993	2,674,093.29	104.919709	2,789,416.68	115,323.39	0.70
Original Face:	5,000,000.000	Base	100.581993	2,674,093.29	104.919709	2,789,416.68	115,323.39	0.70
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,805,967.920	Local	104.549088	2,933,613.86	108.281701	3,038,349.79	104,735.93	0.76
Original Face:	7,000,000.000	Base	104.549088	2,933,613.86	108.281701	3,038,349.79	104,735.93	0.76
31393MGQ8	FREDDIE MAC FHR 2585 CJ				4.500000	15 Dec 2032		
	2,506.800	Local	101.608026	2,547.11	99.995140	2,506.68	-40.43	0.00
Original Face:	10,000,000.000	Base	101.608026	2,547.11	99.995140	2,506.68	-40.43	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,947,391.270	Local	102.458026	4,044,419.16	109.748720	4,332,211.39	287,792.23	1.08
Original Face:	7,000,000.000	Base	102.458026	4,044,419.16	109.748720	4,332,211.39	287,792.23	1.08
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	259,469.070	Local	99.226655	257,462.48	103.074790	267,447.20	9,984.72	0.07
Original Face:	3,000,000.000	Base	99.226655	257,462.48	103.074790	267,447.20	9,984.72	0.07
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	209,130.900	Local	105.022629	219,634.77	109.159980	228,287.25	8,652.48	0.06
Original Face:	5,000,000.000	Base	105.022629	219,634.77	109.159980	228,287.25	8,652.48	0.06
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	2,310,161.000	Local	102.395831	2,365,508.56	107.489502	2,483,180.55	117,671.99	0.62
Original Face:	7,000,000.000	Base	102.395831	2,365,508.56	107.489502	2,483,180.55	117,671.99	0.62
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.368902	4,868,445.08	99.662180	4,983,109.00	114,663.92	1.25
Original Face:	5,000,000.000	Base	97.368902	4,868,445.08	99.662180	4,983,109.00	114,663.92	1.25

& Issue has redenominated but Local is not converted
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34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	103.538856	6,212,331.35	102.077430	6,124,645.80	-87,685.55	1.53
Original Face:	6,000,000.000	Base	103.538856	6,212,331.35	102.077430	6,124,645.80	-87,685.55	1.53
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
	2,329.480	Local	100.249841	2,335.30	102.261974	2,382.17	46.87	0.00
Original Face:	1,808,277.000	Base	100.249841	2,335.30	102.261974	2,382.17	46.87	0.00
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				2.491630	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	94.773653	4,738,682.65	-261,317.35	1.18
		Base	100.000000	5,000,000.00	94.773653	4,738,682.65	-261,317.35	1.18
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	523,861.850	Local	99.968035	523,694.40	103.263920	540,960.28	17,265.88	0.14
Original Face:	5,000,000.000	Base	99.968035	523,694.40	103.263920	540,960.28	17,265.88	0.14
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	349,203.720	Local	99.826729	348,598.65	106.034960	370,278.02	21,679.37	0.09
Original Face:	3,000,000.000	Base	99.826729	348,598.65	106.034960	370,278.02	21,679.37	0.09
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	460,954.560	Local	96.287270	443,840.56	100.550950	463,494.19	19,653.63	0.12
Original Face:	675,000.000	Base	96.287270	443,840.56	100.550950	463,494.19	19,653.63	0.12
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	569,009.590	Local	101.703175	578,700.82	100.846400	573,825.69	-4,875.13	0.14
Original Face:	2,289,667.000	Base	101.703175	578,700.82	100.846400	573,825.69	-4,875.13	0.14
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,565,031.900	Local	100.821820	1,577,893.65	104.225170	1,631,157.16	53,263.51	0.41
Original Face:	5,000,000.000	Base	100.821820	1,577,893.65	104.225170	1,631,157.16	53,263.51	0.41
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	1,334,185.940	Local	96.004479	1,280,878.26	101.491630	1,354,087.06	73,208.80	0.34
Original Face:	1,600,000.000	Base	96.004479	1,280,878.26	101.491630	1,354,087.06	73,208.80	0.34
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,976,203.250	Local	101.365857	5,044,171.06	106.209033	5,285,177.35	241,006.29	1.32
Original Face:	5,000,000.000	Base	101.365857	5,044,171.06	106.209033	5,285,177.35	241,006.29	1.32

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38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,487,836.030	100.819562	5,532,812.26	107.396150	5,893,724.61	360,912.35	1.47
Original Face:		Base	6,180,040.000	100.819562	5,532,812.26	107.396150	5,893,724.61	360,912.35	1.47
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	6,869,607.190	100.563905	6,908,345.25	103.765260	7,128,265.76	219,920.51	1.78
Original Face:		Base	6,993,000.000	100.563905	6,908,345.25	103.765260	7,128,265.76	219,920.51	1.78
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.519201	4,975,960.07	105.757778	5,287,888.90	311,928.83	1.32
		Base		99.519201	4,975,960.07	105.757778	5,287,888.90	311,928.83	1.32
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.622550	4,981,127.51	97.364865	4,868,243.25	-112,884.26	1.22
		Base		99.622550	4,981,127.51	97.364865	4,868,243.25	-112,884.26	1.22
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.722197	997,221.97	102.897804	1,028,978.04	31,756.07	0.26
		Base		99.722197	997,221.97	102.897804	1,028,978.04	31,756.07	0.26
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.620686	4,981,034.30	107.329683	5,366,484.15	385,449.85	1.34
		Base		99.620686	4,981,034.30	107.329683	5,366,484.15	385,449.85	1.34
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.961380	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	87.409360	4,370,468.00	-629,532.00	1.09
		Base		100.000000	5,000,000.00	87.409360	4,370,468.00	-629,532.00	1.09
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.621000	3,486,735.00	99.944693	3,498,064.26	11,329.26	0.87
		Base		99.621000	3,486,735.00	99.944693	3,498,064.26	11,329.26	0.87
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.965286	4,998,264.32	103.130464	5,156,523.20	158,258.88	1.29
		Base		99.965286	4,998,264.32	103.130464	5,156,523.20	158,258.88	1.29
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.654728	2,989,641.83	91.641362	2,749,240.86	-240,400.97	0.69
		Base		99.654728	2,989,641.83	91.641362	2,749,240.86	-240,400.97	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
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	103.435400	4,137,416.00	137,416.00	1.03
		Base	100.000000	4,000,000.00	103.435400	4,137,416.00	137,416.00	1.03
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.926292	2,997,788.77	103.418837	3,102,565.11	104,776.34	0.78
		Base	99.926292	2,997,788.77	103.418837	3,102,565.11	104,776.34	0.78
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.940374	2,498,509.36	102.578058	2,564,451.45	65,942.09	0.64
		Base	99.940374	2,498,509.36	102.578058	2,564,451.45	65,942.09	0.64
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				1.660250	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	99.441927	2,486,048.18	-13,951.82	0.62
		Base	100.000000	2,500,000.00	99.441927	2,486,048.18	-13,951.82	0.62
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.153492	10,015,349.22	101.375000	10,137,500.00	122,150.78	2.53
		Base	100.153492	10,015,349.22	101.375000	10,137,500.00	122,150.78	2.53
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.432712	5,021,635.58	103.937500	5,196,875.00	175,239.42	1.30
		Base	100.432712	5,021,635.58	103.937500	5,196,875.00	175,239.42	1.30
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	7,500,000.000	Local	99.991278	7,499,345.87	101.578125	7,618,359.38	119,013.51	1.90
		Base	99.991278	7,499,345.87	101.578125	7,618,359.38	119,013.51	1.90
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	5,000,000.000	Local	100.023950	5,001,197.48	100.750000	5,037,500.00	36,302.52	1.26
		Base	100.023950	5,001,197.48	100.750000	5,037,500.00	36,302.52	1.26
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.985024	2,499,625.60	102.194270	2,554,856.75	55,231.15	0.64
Original Face:	2,500,000.000	Base	99.985024	2,499,625.60	102.194270	2,554,856.75	55,231.15	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.980449	1,999,608.97	99.724020	1,994,480.40	-5,128.57	0.50
Original Face:	2,000,000.000	Base	99.980449	1,999,608.97	99.724020	1,994,480.40	-5,128.57	0.50
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	4,477,601.370	Local	98.682418	4,418,605.28	100.793450	4,513,128.90	94,523.62	1.13
Original Face:	5,000,000.000	Base	98.682418	4,418,605.28	100.793450	4,513,128.90	94,523.62	1.13
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95				2.950000	15 Jun 2024		
	5,000,000.000	Local	99.995118	4,999,755.91	106.668341	5,333,417.05	333,661.14	1.33
		Base	99.995118	4,999,755.91	106.668341	5,333,417.05	333,661.14	1.33
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.660880	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	0.74
		Base	100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	0.74
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.257630	27 May 2022		
	5,000,000.000	Local	100.177176	5,008,858.82	99.068229	4,953,411.45	-55,447.37	1.24
		Base	100.177176	5,008,858.82	99.068229	4,953,411.45	-55,447.37	1.24
US DOLLAR Total								
	317,181,867.890	Local		318,637,011.34		324,306,330.74	5,669,319.40	81.03
Original Face:	296,570,984.000	Base		318,637,011.34		324,306,330.74	5,669,319.40	81.03
FIXED INCOME Total								
	317,181,867.890	Base		318,637,011.34		324,306,330.74	5,669,319.40	81.03
Original Face:	296,570,984.000							

& 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									
		393,190,871.970	Base		394,571,377.46		400,240,696.86	5,669,319.40	100.00
	Original Face:	296,570,984.000							

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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								
		3,510.960	Local	1.000000	3,510.96	1.000000	3,510.96	0.00	100.00
			Base	1.000000	3,510.96	1.000000	3,510.96	0.00	100.00
US DOLLAR Total									
		3,510.960	Local		3,510.96		3,510.96	0.00	100.00
			Base		3,510.96		3,510.96	0.00	100.00
CASH Total									
		3,510.960	Base		3,510.96		3,510.96	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,510.960	Base		3,510.96		3,510.96	0.00	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								
			135,585.770	1.000000	135,585.77	1.000000	135,585.77	0.00	0.04
		Base		1.000000	135,585.77	1.000000	135,585.77	0.00	0.04
US DOLLAR Total									
			135,585.770		135,585.77		135,585.77	0.00	0.04
		Base			135,585.77		135,585.77	0.00	0.04
CASH Total									
			135,585.770	Base	135,585.77		135,585.77	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03675LE15	ANTHEM INC					1.350000	01 May 2020		
			3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.97
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.97
17327AJF5	CITIGROUP GLOBAL MKTS INC S					0.850000	15 Sep 2020		
			2,500,000.000	99.676528	2,491,913.19	99.676528	2,491,913.19	0.00	0.80
		Base		99.676528	2,491,913.19	99.676528	2,491,913.19	0.00	0.80
26082MFR3	DUPONT DE NEMOURS INC					2.800000	25 Jun 2020		
			5,000,000.000	99.572222	4,978,611.11	99.572222	4,978,611.11	0.00	1.61
		Base		99.572222	4,978,611.11	99.572222	4,978,611.11	0.00	1.61
26082MG76	DUPONT DE NEMOURS INC					1.300000	07 Jul 2020		
			5,000,000.000	99.758056	4,987,902.78	99.758056	4,987,902.78	0.00	1.61
		Base		99.758056	4,987,902.78	99.758056	4,987,902.78	0.00	1.61
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.988116	4,999,405.80	99.988116	4,999,405.80	0.00	1.61
		Base		99.988116	4,999,405.80	99.988116	4,999,405.80	0.00	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41282JET4	HARLEY-DAVIDSON FND CP				2.250000	27 May 2020		
	5,000,000.000	Local	99.837500	4,991,875.00	99.837500	4,991,875.00	0.00	1.61
		Base	99.837500	4,991,875.00	99.837500	4,991,875.00	0.00	1.61
48802TU60	KELLS FDG LLC				1.650000	18 Jun 2020		
	5,000,000.000	Local	99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.61
		Base	99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.61
71708EFB6	PFIZER INC				0.960000	11 Jun 2020		
	3,800,000.000	Local	99.890667	3,795,845.33	99.890667	3,795,845.33	0.00	1.22
		Base	99.890667	3,795,845.33	99.890667	3,795,845.33	0.00	1.22
979QHR003	SOUTH STREET REPO				0.100000	01 May 2020		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.94
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.94
US DOLLAR Total								
	40,300,000.000	Local		40,234,553.21		40,234,553.21	0.00	12.98
		Base		40,234,553.21		40,234,553.21	0.00	12.98
CASH EQUIVALENT Total								
	40,300,000.000	Base		40,234,553.21		40,234,553.21	0.00	12.98

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.65
		Base	100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.65
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.988513	2,999,655.40	101.047034	3,031,411.02	31,755.62	0.98
		Base	99.988513	2,999,655.40	101.047034	3,031,411.02	31,755.62	0.98
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.979464	4,998,973.20	100.899523	5,044,976.15	46,002.95	1.63
		Base	99.979464	4,998,973.20	100.899523	5,044,976.15	46,002.95	1.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.791625	4,989,581.24	107.142420	5,357,121.00	367,539.76	1.73
		Base	99.791625	4,989,581.24	107.142420	5,357,121.00	367,539.76	1.73
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
	73,139.690	Local	99.996705	73,137.28	100.000000	73,139.69	2.41	0.02
Original Face:	3,000,000.000	Base	99.996705	73,137.28	100.000000	73,139.69	2.41	0.02
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				1.865630	25 Jun 2022		
	5,395,000.000	Local	100.205210	5,406,071.10	98.737477	5,326,886.88	-79,184.22	1.72
		Base	100.205210	5,406,071.10	98.737477	5,326,886.88	-79,184.22	1.72
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.934743	4,996,737.16	106.845677	5,342,283.85	345,546.69	1.72
		Base	99.934743	4,996,737.16	106.845677	5,342,283.85	345,546.69	1.72
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.020250	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	94.653921	4,732,696.05	-267,303.95	1.53
		Base	100.000000	5,000,000.00	94.653921	4,732,696.05	-267,303.95	1.53
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.974474	4,998,723.69	101.354334	5,067,716.70	68,993.01	1.63
		Base	99.974474	4,998,723.69	101.354334	5,067,716.70	68,993.01	1.63
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.873698	4,993,684.89	112.213994	5,610,699.70	617,014.81	1.81
		Base	99.873698	4,993,684.89	112.213994	5,610,699.70	617,014.81	1.81
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021		
	3,000,000.000	Local	99.965806	2,998,974.19	101.173925	3,035,217.75	36,243.56	0.98
		Base	99.965806	2,998,974.19	101.173925	3,035,217.75	36,243.56	0.98
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.922079	2,498,051.97	103.936096	2,598,402.40	100,350.43	0.84
		Base	99.922079	2,498,051.97	103.936096	2,598,402.40	100,350.43	0.84
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.891383	4,994,569.16	85.337578	4,266,878.90	-727,690.26	1.38
		Base	99.891383	4,994,569.16	85.337578	4,266,878.90	-727,690.26	1.38

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
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.683753	4,984,187.67	108.229662	5,411,483.10	427,295.43	1.75
		Base	99.683753	4,984,187.67	108.229662	5,411,483.10	427,295.43	1.75
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.636351	3,650,347.94	101.763820	3,584,392.43	-65,955.51	1.16
Original Face:	3,522,266.000	Base	103.636351	3,650,347.94	101.763820	3,584,392.43	-65,955.51	1.16
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				1.484000	17 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.977770	2,999,333.10	-666.90	0.97
Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	99.977770	2,999,333.10	-666.90	0.97
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3				1.214000	15 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.006230	5,000,311.50	311.50	1.61
Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	100.006230	5,000,311.50	311.50	1.61
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.554130	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	97.512611	4,875,630.55	-124,369.45	1.57
		Base	100.000000	5,000,000.00	97.512611	4,875,630.55	-124,369.45	1.57
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4				1.490000	15 Jul 2022		
	5,000,000.000	Local	99.993828	4,999,691.42	100.085480	5,004,274.00	4,582.58	1.61
Original Face:	5,000,000.000	Base	99.993828	4,999,691.42	100.085480	5,004,274.00	4,582.58	1.61
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,200,000.000	Local	100.611211	2,213,446.65	101.368386	2,230,104.49	16,657.84	0.72
		Base	100.611211	2,213,446.65	101.368386	2,230,104.49	16,657.84	0.72
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				2.063130	12 Feb 2021		
	5,000,000.000	Local	98.995556	4,949,777.78	99.686508	4,984,325.40	34,547.62	1.61
		Base	98.995556	4,949,777.78	99.686508	4,984,325.40	34,547.62	1.61
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR				1.485130	22 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.947428	4,997,371.40	-2,628.60	1.61
		Base	100.000000	5,000,000.00	99.947428	4,997,371.40	-2,628.60	1.61
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				1.414000	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	99.590380	4,705,645.46	-19,354.54	1.52
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	99.590380	4,705,645.46	-19,354.54	1.52

& 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
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	100.887679	1,513,315.19	13,315.19	0.49
		Base	100.000000	1,500,000.00	100.887679	1,513,315.19	13,315.19	0.49
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	103.659808	2,591,495.20	91,495.20	0.84
		Base	100.000000	2,500,000.00	103.659808	2,591,495.20	91,495.20	0.84
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				1.164000	15 May 2036		
	308,033.280	Local	99.919350	307,784.85	100.251480	308,807.92	1,023.07	0.10
Original Face:	16,000,000.000	Base	99.919350	307,784.85	100.251480	308,807.92	1,023.07	0.10
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,744,552.610	Local	101.267454	1,766,664.01	106.467224	1,857,376.74	90,712.73	0.60
Original Face:	5,000,000.000	Base	101.267454	1,766,664.01	106.467224	1,857,376.74	90,712.73	0.60
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	3,656,615.900	Local	104.512171	3,821,608.65	106.607338	3,898,220.87	76,612.22	1.26
Original Face:	10,000,000.000	Base	104.512171	3,821,608.65	106.607338	3,898,220.87	76,612.22	1.26
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	111.780304	2,794,507.59	127.822637	3,195,565.93	401,058.34	1.03
		Base	111.780304	2,794,507.59	127.822637	3,195,565.93	401,058.34	1.03
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	111.217973	2,780,449.33	127.953300	3,198,832.50	418,383.17	1.03
		Base	111.217973	2,780,449.33	127.953300	3,198,832.50	418,383.17	1.03
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				1.446630	25 Jun 2022		
	1,721,318.860	Local	100.000000	1,721,318.86	99.575080	1,714,004.63	-7,314.23	0.55
Original Face:	3,000,000.000	Base	100.000000	1,721,318.86	99.575080	1,714,004.63	-7,314.23	0.55
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.000000	25 Mar 2039		
	5,000,000.000	Local	101.046492	5,052,324.62	101.600310	5,080,015.50	27,690.88	1.64
Original Face:	5,000,000.000	Base	101.046492	5,052,324.62	101.600310	5,080,015.50	27,690.88	1.64
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	1,491,398.080	Local	100.302581	1,495,910.77	102.382650	1,526,932.88	31,022.11	0.49
Original Face:	2,000,000.000	Base	100.302581	1,495,910.77	102.382650	1,526,932.88	31,022.11	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,308,391.500	Local	101.684932	4,380,984.98	105.709790	4,554,391.61	173,406.63	1.47
Original Face:	5,000,000.000	Base	101.684932	4,380,984.98	105.709790	4,554,391.61	173,406.63	1.47
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,668,025.840	Local	99.864193	1,665,760.55	106.146290	1,770,547.55	104,787.00	0.57
Original Face:	2,000,000.000	Base	99.864193	1,665,760.55	106.146290	1,770,547.55	104,787.00	0.57
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	2,427,221.410	Local	101.736987	2,469,381.92	104.230800	2,529,912.29	60,530.37	0.82
Original Face:	2,500,000.000	Base	101.736987	2,469,381.92	104.230800	2,529,912.29	60,530.37	0.82
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	876,542.900	Local	100.739248	883,022.73	102.404400	897,618.50	14,595.77	0.29
Original Face:	5,000,000.000	Base	100.739248	883,022.73	102.404400	897,618.50	14,595.77	0.29
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,667,007.850	Local	101.034164	4,715,272.36	102.797890	4,797,585.60	82,313.24	1.55
Original Face:	5,000,000.000	Base	101.034164	4,715,272.36	102.797890	4,797,585.60	82,313.24	1.55
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	2,646,031.710	Local	102.891670	2,722,546.22	107.156710	2,835,400.53	112,854.31	0.91
Original Face:	3,000,000.000	Base	102.891670	2,722,546.22	107.156710	2,835,400.53	112,854.31	0.91
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.263420	4,116,545.83	108.487050	4,410,199.80	293,653.97	1.42
Original Face:	5,565,000.000	Base	101.263420	4,116,545.83	108.487050	4,410,199.80	293,653.97	1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.545345	4,743,207.79	106.647160	4,792,723.37	49,515.58	1.55
Original Face:	4,494,000.000	Base	105.545345	4,743,207.79	106.647160	4,792,723.37	49,515.58	1.55
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	483,351.460	Local	100.201158	484,323.76	105.688920	510,848.94	26,525.18	0.16
Original Face:	2,000,000.000	Base	100.201158	484,323.76	105.688920	510,848.94	26,525.18	0.16
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	860,598.800	Local	100.365935	863,748.03	102.602980	883,000.01	19,251.98	0.28
Original Face:	5,000,000.000	Base	100.365935	863,748.03	102.602980	883,000.01	19,251.98	0.28

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	1,787,953.930	Local	100.369531	1,794,560.97	100.834900	1,802,881.56	8,320.59	0.58
Original Face:	14,878,168.000	Base	100.369531	1,794,560.97	100.834900	1,802,881.56	8,320.59	0.58
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	5,000,000.000	Local	99.118922	4,955,946.08	106.855300	5,342,765.00	386,818.92	1.72
Original Face:	5,000,000.000	Base	99.118922	4,955,946.08	106.855300	5,342,765.00	386,818.92	1.72
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,069,368.100	Local	99.630874	1,065,420.78	102.279240	1,093,741.57	28,320.79	0.35
Original Face:	5,000,000.000	Base	99.630874	1,065,420.78	102.279240	1,093,741.57	28,320.79	0.35
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,602,131.800	Local	102.770174	1,646,513.64	107.466190	1,721,750.00	75,236.36	0.56
Original Face:	5,000,000.000	Base	102.770174	1,646,513.64	107.466190	1,721,750.00	75,236.36	0.56
3137F5Y94	FREDDIE MAC FHR 4800 MA				4.000000	15 Apr 2042		
	1,843,696.960	Local	102.115430	1,882,699.08	101.920510	1,879,105.34	-3,593.74	0.61
Original Face:	5,000,000.000	Base	102.115430	1,882,699.08	101.920510	1,879,105.34	-3,593.74	0.61
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042		
	1,974,510.600	Local	102.012326	2,014,244.20	102.013220	2,014,261.84	17.64	0.65
Original Face:	5,000,000.000	Base	102.012326	2,014,244.20	102.013220	2,014,261.84	17.64	0.65
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,374,775.250	Local	103.118317	2,448,828.26	106.823410	2,536,815.90	87,987.64	0.82
Original Face:	2,500,000.000	Base	103.118317	2,448,828.26	106.823410	2,536,815.90	87,987.64	0.82
3137GAWQ6	FREDDIE MAC FHR 3738 BH				3.000000	15 Dec 2038		
	1,013,118.100	Local	101.194785	1,025,222.68	101.473130	1,028,042.65	2,819.97	0.33
Original Face:	5,000,000.000	Base	101.194785	1,025,222.68	101.473130	1,028,042.65	2,819.97	0.33
3137GAWS2	FREDDIE MAC FHR 3738 BJ				3.500000	15 Dec 2038		
	1,013,118.100	Local	102.889197	1,042,389.08	101.779830	1,031,149.88	-11,239.20	0.33
Original Face:	5,000,000.000	Base	102.889197	1,042,389.08	101.779830	1,031,149.88	-11,239.20	0.33
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	1,914,843.550	Local	103.569063	1,983,185.52	108.219005	2,072,224.64	89,039.12	0.67
Original Face:	5,000,000.000	Base	103.569063	1,983,185.52	108.219005	2,072,224.64	89,039.12	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,658,620.300	Local	100.581993	2,674,093.29	104.919709	2,789,416.68	115,323.39	0.90
Original Face:	5,000,000.000	Base	100.581993	2,674,093.29	104.919709	2,789,416.68	115,323.39	0.90
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	308,874.400	Local	105.819595	326,849.64	117.687690	363,507.15	36,657.51	0.12
Original Face:	10,000,000.000	Base	105.819595	326,849.64	117.687690	363,507.15	36,657.51	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	4,594,076.820	Local	106.940930	4,912,948.49	106.715330	4,902,584.24	-10,364.25	1.58
Original Face:	6,000,000.000	Base	106.940930	4,912,948.49	106.715330	4,902,584.24	-10,364.25	1.58
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	209,130.900	Local	105.022629	219,634.77	109.159980	228,287.25	8,652.48	0.07
Original Face:	5,000,000.000	Base	105.022629	219,634.77	109.159980	228,287.25	8,652.48	0.07
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.368902	4,868,445.08	99.662180	4,983,109.00	114,663.92	1.61
Original Face:	5,000,000.000	Base	97.368902	4,868,445.08	99.662180	4,983,109.00	114,663.92	1.61
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				2.491630	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	94.773653	4,738,682.65	-261,317.35	1.53
		Base	100.000000	5,000,000.00	94.773653	4,738,682.65	-261,317.35	1.53
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN				3.500000	16 Apr 2035		
	294,131.750	Local	102.992948	302,934.96	100.112970	294,464.03	-8,470.93	0.09
Original Face:	5,000,000.000	Base	102.992948	302,934.96	100.112970	294,464.03	-8,470.93	0.09
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,235,064.850	Local	94.463430	3,055,953.22	101.081500	3,270,052.08	214,098.86	1.05
Original Face:	5,000,000.000	Base	94.463430	3,055,953.22	101.081500	3,270,052.08	214,098.86	1.05
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB				3.000000	16 Apr 2025		
	617,318.450	Local	99.944225	616,974.14	104.178030	643,110.20	26,136.06	0.21
Original Face:	1,238,000.000	Base	99.944225	616,974.14	104.178030	643,110.20	26,136.06	0.21
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,565,031.900	Local	100.821820	1,577,893.65	104.225170	1,631,157.16	53,263.51	0.53
Original Face:	5,000,000.000	Base	100.821820	1,577,893.65	104.225170	1,631,157.16	53,263.51	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,980,962.600	Local	101.365857	4,035,336.84	106.209033	4,228,141.88	192,805.04	1.36
Original Face:	4,000,000.000	Base	101.365857	4,035,336.84	106.209033	4,228,141.88	192,805.04	1.36
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4				4.400000	01 Apr 2021		
	3,000,000.000	Local	101.097953	3,032,938.60	102.380494	3,071,414.82	38,476.22	0.99
		Base	101.097953	3,032,938.60	102.380494	3,071,414.82	38,476.22	0.99
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.900048	3,496,501.68	102.904149	3,601,645.22	105,143.54	1.16
		Base	99.900048	3,496,501.68	102.904149	3,601,645.22	105,143.54	1.16
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.622550	4,981,127.51	97.364865	4,868,243.25	-112,884.26	1.57
		Base	99.622550	4,981,127.51	97.364865	4,868,243.25	-112,884.26	1.57
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.620686	4,981,034.30	107.329683	5,366,484.15	385,449.85	1.73
		Base	99.620686	4,981,034.30	107.329683	5,366,484.15	385,449.85	1.73
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				1.961380	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	87.409360	4,370,468.00	-629,532.00	1.41
		Base	100.000000	5,000,000.00	87.409360	4,370,468.00	-629,532.00	1.41
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.621000	3,486,735.00	99.944693	3,498,064.26	11,329.26	1.13
		Base	99.621000	3,486,735.00	99.944693	3,498,064.26	11,329.26	1.13
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.967962	2,999,038.86	103.923605	3,117,708.15	118,669.29	1.01
		Base	99.967962	2,999,038.86	103.923605	3,117,708.15	118,669.29	1.01
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.874971	2,996,249.13	103.001942	3,090,058.26	93,809.13	1.00
		Base	99.874971	2,996,249.13	103.001942	3,090,058.26	93,809.13	1.00
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR				2.134130	08 May 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000533	3,000,015.99	15.99	0.97
		Base	100.000000	3,000,000.00	100.000533	3,000,015.99	15.99	0.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.973385	3,998,935.41	103.465744	4,138,629.76	139,694.35	1.34
		Base	99.973385	3,998,935.41	103.465744	4,138,629.76	139,694.35	1.34
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.908343	2,497,708.57	102.578058	2,564,451.45	66,742.88	0.83
		Base	99.908343	2,497,708.57	102.578058	2,564,451.45	66,742.88	0.83
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				1.660250	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	99.441927	2,486,048.18	-13,951.82	0.80
		Base	100.000000	2,500,000.00	99.441927	2,486,048.18	-13,951.82	0.80
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	5,000,000.000	Local	100.083730	5,004,186.49	101.375000	5,068,750.00	64,563.51	1.64
		Base	100.083730	5,004,186.49	101.375000	5,068,750.00	64,563.51	1.64
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	2,500,000.000	Local	100.046851	2,501,171.28	101.578125	2,539,453.13	38,281.85	0.82
		Base	100.046851	2,501,171.28	101.578125	2,539,453.13	38,281.85	0.82
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	5,000,000.000	Local	100.023950	5,001,197.48	100.750000	5,037,500.00	36,302.52	1.63
		Base	100.023950	5,001,197.48	100.750000	5,037,500.00	36,302.52	1.63
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.985024	2,499,625.60	102.194270	2,554,856.75	55,231.15	0.82
Original Face:	2,500,000.000	Base	99.985024	2,499,625.60	102.194270	2,554,856.75	55,231.15	0.82
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.980449	1,999,608.97	99.724020	1,994,480.40	-5,128.57	0.64
Original Face:	2,000,000.000	Base	99.980449	1,999,608.97	99.724020	1,994,480.40	-5,128.57	0.64
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	4,477,601.370	Local	98.682418	4,418,605.28	100.793450	4,513,128.90	94,523.62	1.46
Original Face:	5,000,000.000	Base	98.682418	4,418,605.28	100.793450	4,513,128.90	94,523.62	1.46
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.016380	26 Jul 2021		
	5,000,000.000	Local	100.818887	5,040,944.36	99.894647	4,994,732.35	-46,212.01	1.61
		Base	100.818887	5,040,944.36	99.894647	4,994,732.35	-46,212.01	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.660880	11 Feb 2022		
			3,000,000.000	100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	0.96
		Base		100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	0.96
US DOLLAR Total									
			263,368,011.100		265,148,548.35		269,619,403.30	4,470,854.95	86.98
Original Face:		Base	222,922,434.000		265,148,548.35		269,619,403.30	4,470,854.95	86.98
FIXED INCOME Total									
		Base	263,368,011.100		265,148,548.35		269,619,403.30	4,470,854.95	86.98
Original Face:			222,922,434.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		303,803,596.870	Base		305,518,687.33		309,989,542.28	4,470,854.95	100.00
	Original Face:	222,922,434.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			5,697,410.420	1.000000	5,697,410.42	1.000000	5,697,410.42	0.00	0.91
		Base		1.000000	5,697,410.42	1.000000	5,697,410.42	0.00	0.91
US DOLLAR Total									
			5,697,410.420		5,697,410.42		5,697,410.42	0.00	0.91
		Base			5,697,410.42		5,697,410.42	0.00	0.91
CASH Total									
			5,697,410.420	Base	5,697,410.42		5,697,410.42	0.00	0.91
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
03675LE15	ANTHEM INC					1.350000	01 May 2020		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.21
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.21
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	102.112965	5,105,648.23	102.112965	5,105,648.23	0.00	0.82
		Base		102.112965	5,105,648.23	102.112965	5,105,648.23	0.00	0.82
13738JE14	CAN AST + CAN LTD JT					1.710000	01 May 2020		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
13738JEL0	CAN AST + CAN LTD JT					1.900000	20 May 2020		
			20,000,000.000	99.899722	19,979,944.44	99.899722	19,979,944.44	0.00	3.20
		Base		99.899722	19,979,944.44	99.899722	19,979,944.44	0.00	3.20
17177LF17	CIESCO LLC					1.880000	01 Jun 2020		
			5,000,000.000	99.838111	4,991,905.56	99.838111	4,991,905.56	0.00	0.80
		Base		99.838111	4,991,905.56	99.838111	4,991,905.56	0.00	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17327AJF5	CITIGROUP GLOBAL MKTS INC S					0.850000	15 Sep 2020		
		Local	5,000,000.000	99.676528	4,983,826.39	99.676528	4,983,826.39	0.00	0.80
		Base		99.676528	4,983,826.39	99.676528	4,983,826.39	0.00	0.80
17327AK14	CITIGROUP GLOBAL MKTS INC S					0.850000	01 Oct 2020		
		Local	15,000,000.000	99.638750	14,945,812.50	99.638750	14,945,812.50	0.00	2.40
		Base		99.638750	14,945,812.50	99.638750	14,945,812.50	0.00	2.40
22845AMB3	CROWN POINT CAP CO.					1.146250	01 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
2546R2GA8	WALT DISNEY CO					1.950000	10 Jul 2020		
		Local	20,000,000.000	99.620833	19,924,166.66	99.620833	19,924,166.66	0.00	3.20
		Base		99.620833	19,924,166.66	99.620833	19,924,166.66	0.00	3.20
26082MF10	DUPONT DE NEMOURS INC					4.150000	01 Jun 2020		
		Local	10,000,000.000	99.642639	9,964,263.89	99.642639	9,964,263.89	0.00	1.60
		Base		99.642639	9,964,263.89	99.642639	9,964,263.89	0.00	1.60
26082MFR3	DUPONT DE NEMOURS INC					2.800000	25 Jun 2020		
		Local	10,000,000.000	99.572222	9,957,222.22	99.572222	9,957,222.22	0.00	1.60
		Base		99.572222	9,957,222.22	99.572222	9,957,222.22	0.00	1.60
26244HE17	DUKE ENERGY CORP					1.210000	01 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.988116	4,999,405.80	99.988116	4,999,405.80	0.00	0.80
		Base		99.988116	4,999,405.80	99.988116	4,999,405.80	0.00	0.80
40588LF12	HALKIN FINANCE LLC USC					1.830000	01 Jun 2020		
		Local	5,000,000.000	99.842417	4,992,120.83	99.842417	4,992,120.83	0.00	0.80
		Base		99.842417	4,992,120.83	99.842417	4,992,120.83	0.00	0.80
41282JET4	HARLEY-DAVIDSON FND CP					2.250000	27 May 2020		
		Local	10,000,000.000	99.837500	9,983,750.00	99.837500	9,983,750.00	0.00	1.60
		Base		99.837500	9,983,750.00	99.837500	9,983,750.00	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
48802TU60	KELLS FDG LLC				1.650000	18 Jun 2020		
	15,000,000.000	Local	99.780000	14,967,000.00	99.780000	14,967,000.00	0.00	2.40
		Base	99.780000	14,967,000.00	99.780000	14,967,000.00	0.00	2.40
62455AE11	MOUNTCLIFF				1.930000	01 May 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.21
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.21
67983TES1	OLD LINE FUNDING LLC				1.860000	26 May 2020		
	4,030,000.000	Local	99.870833	4,024,794.58	99.870833	4,024,794.58	0.00	0.65
		Base	99.870833	4,024,794.58	99.870833	4,024,794.58	0.00	0.65
71708EFB6	PFIZER INC				0.960000	11 Jun 2020		
	15,000,000.000	Local	99.890667	14,983,600.00	99.890667	14,983,600.00	0.00	2.40
		Base	99.890667	14,983,600.00	99.890667	14,983,600.00	0.00	2.40
85520LFJ9	STARBIRD FDG. CORP				1.650000	18 Jun 2020		
	10,000,000.000	Local	99.780000	9,978,000.00	99.780000	9,978,000.00	0.00	1.60
		Base	99.780000	9,978,000.00	99.780000	9,978,000.00	0.00	1.60
91058TFW1	UNITED HEALTHCARE CO				1.350000	30 Jun 2020		
	25,000,000.000	Local	99.775000	24,943,750.00	99.775000	24,943,750.00	0.00	4.00
		Base	99.775000	24,943,750.00	99.775000	24,943,750.00	0.00	4.00
92344LFP5	VERIZON COMMNTN INC				1.900000	23 Jun 2020		
	20,000,000.000	Local	99.720278	19,944,055.55	99.720278	19,944,055.55	0.00	3.20
		Base	99.720278	19,944,055.55	99.720278	19,944,055.55	0.00	3.20
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 May 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	8.02
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	8.02
979QHR003	SOUTH STREET REPO				0.100000	01 May 2020		
	20,772,970.520	Local	100.000000	20,772,970.52	100.000000	20,772,970.52	0.00	3.33
		Base	100.000000	20,772,970.52	100.000000	20,772,970.52	0.00	3.33
US DOLLAR Total								
	339,802,970.520	Local		339,442,237.17		339,442,237.17	0.00	54.45
		Base		339,442,237.17		339,442,237.17	0.00	54.45

& 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
CASH EQUIVALENT Total									
		Base	339,802,970.520		339,442,237.17		339,442,237.17	0.00	54.45
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCK6	AT+T INC SR UNSECURED 06/20 VAR					2.304630	30 Jun 2020		
		Local	5,648,000.000	100.159692	5,657,019.42	100.117593	5,654,641.65	-2,377.77	0.91
		Base		100.159692	5,657,019.42	100.117593	5,654,641.65	-2,377.77	0.91
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	4,000,000.000	100.344593	4,013,783.73	101.067625	4,042,705.00	28,921.27	0.65
		Base		100.344593	4,013,783.73	101.067625	4,042,705.00	28,921.27	0.65
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.341000	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.133802	4,956,690.10	-43,309.90	0.80
		Base		100.000000	5,000,000.00	99.133802	4,956,690.10	-43,309.90	0.80
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.988514	4,999,425.68	101.047034	5,052,351.70	52,926.02	0.81
		Base		99.988514	4,999,425.68	101.047034	5,052,351.70	52,926.02	0.81
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	73,139.690	99.996705	73,137.28	100.000000	73,139.69	2.41	0.01
Original Face:		Base	3,000,000.000	99.996705	73,137.28	100.000000	73,139.69	2.41	0.01
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.032750	24 May 2021		
		Local	10,110,000.000	100.006446	10,110,651.73	99.400078	10,049,347.89	-61,303.84	1.61
		Base		100.006446	10,110,651.73	99.400078	10,049,347.89	-61,303.84	1.61
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.995553	2,999,866.60	101.592226	3,047,766.78	47,900.18	0.49
		Base		99.995553	2,999,866.60	101.592226	3,047,766.78	47,900.18	0.49
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					1.423000	23 Jan 2022		
		Local	5,000,000.000	99.894229	4,994,711.43	98.103706	4,905,185.30	-89,526.13	0.79
		Base		99.894229	4,994,711.43	98.103706	4,905,185.30	-89,526.13	0.79

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					1.865630	25 Jun 2022		
		Local	10,000,000.000	100.203492	10,020,349.24	98.737477	9,873,747.70	-146,601.54	1.58
		Base		100.203492	10,020,349.24	98.737477	9,873,747.70	-146,601.54	1.58
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.974474	9,997,447.38	101.354334	10,135,433.40	137,986.02	1.63
		Base		99.974474	9,997,447.38	101.354334	10,135,433.40	137,986.02	1.63
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
		Local	10,000,000.000	99.990317	9,999,031.65	100.300821	10,030,082.10	31,050.45	1.61
		Base		99.990317	9,999,031.65	100.300821	10,030,082.10	31,050.45	1.61
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.993828	4,999,691.42	100.085480	5,004,274.00	4,582.58	0.80
Original Face:		Base	5,000,000.000	99.993828	4,999,691.42	100.085480	5,004,274.00	4,582.58	0.80
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.294630	20 May 2022		
		Local	10,000,000.000	100.141046	10,014,104.55	99.197001	9,919,700.10	-94,404.45	1.59
		Base		100.141046	10,014,104.55	99.197001	9,919,700.10	-94,404.45	1.59
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR					1.398880	07 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.652200	9,965,220.00	-34,780.00	1.60
		Base		100.000000	10,000,000.00	99.652200	9,965,220.00	-34,780.00	1.60
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.973714	9,997,371.43	102.654430	10,265,443.00	268,071.57	1.65
Original Face:		Base	10,000,000.000	99.973714	9,997,371.43	102.654430	10,265,443.00	268,071.57	1.65
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	407,112.230	101.370435	412,691.44	106.038012	431,693.72	19,002.28	0.07
Original Face:		Base	2,096,032.000	101.370435	412,691.44	106.038012	431,693.72	19,002.28	0.07
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	2,881,769.150	101.035764	2,911,617.48	105.639667	3,044,291.33	132,673.85	0.49
Original Face:		Base	5,000,000.000	101.035764	2,911,617.48	105.639667	3,044,291.33	132,673.85	0.49
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	3,218,250.510	104.683628	3,368,981.40	108.883459	3,504,142.47	135,161.07	0.56
Original Face:		Base	8,645,247.000	104.683628	3,368,981.40	108.883459	3,504,142.47	135,161.07	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,329,306.600	Local	104.593867	1,390,373.18	107.960360	1,435,124.19	44,751.01	0.23
Original Face:	4,322,624.000	Base	104.593867	1,390,373.18	107.960360	1,435,124.19	44,751.01	0.23
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	115,127.970	Local	102.794959	118,345.75	101.829140	117,233.82	-1,111.93	0.02
Original Face:	2,161,312.000	Base	102.794959	118,345.75	101.829140	117,233.82	-1,111.93	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	920,994.310	Local	101.489582	934,713.28	103.269350	951,104.84	16,391.56	0.15
Original Face:	4,322,624.000	Base	101.489582	934,713.28	103.269350	951,104.84	16,391.56	0.15
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	1,295,561.670	Local	101.542901	1,315,550.91	100.554330	1,302,743.36	-12,807.55	0.21
Original Face:	8,584,720.000	Base	101.542901	1,315,550.91	100.554330	1,302,743.36	-12,807.55	0.21
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.750000	25 May 2039		
	294,788.210	Local	100.782636	297,095.33	100.199540	295,376.43	-1,718.90	0.05
Original Face:	5,571,429.000	Base	100.782636	297,095.33	100.199540	295,376.43	-1,718.90	0.05
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	889,720.780	Local	101.409106	902,257.89	103.449000	920,407.25	18,149.36	0.15
Original Face:	4,322,624.000	Base	101.409106	902,257.89	103.449000	920,407.25	18,149.36	0.15
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,798,523.960	Local	100.799038	1,812,894.85	101.252590	1,821,052.09	8,157.24	0.29
Original Face:	5,111,816.000	Base	100.799038	1,812,894.85	101.252590	1,821,052.09	8,157.24	0.29
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	1,169,121.260	Local	99.749207	1,166,189.18	99.836880	1,167,214.19	1,025.01	0.19
Original Face:	4,322,624.000	Base	99.749207	1,166,189.18	99.836880	1,167,214.19	1,025.01	0.19
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,788,662.680	Local	101.515489	1,815,769.66	101.970700	1,823,911.86	8,142.20	0.29
Original Face:	5,326,337.000	Base	101.515489	1,815,769.66	101.970700	1,823,911.86	8,142.20	0.29
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	1,169,121.260	Local	100.242705	1,171,958.77	100.503850	1,175,011.88	3,053.11	0.19
Original Face:	4,322,624.000	Base	100.242705	1,171,958.77	100.503850	1,175,011.88	3,053.11	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
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,213,614.040	100.686890	2,228,819.13	102.813080	2,275,884.77	47,065.64	0.37
Original Face:		Base	8,645,247.000	100.686890	2,228,819.13	102.813080	2,275,884.77	47,065.64	0.37
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	648,904.190	100.399003	651,493.34	100.312840	650,934.22	-559.12	0.10
Original Face:		Base	4,322,624.000	100.399003	651,493.34	100.312840	650,934.22	-559.12	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,629,260.300	101.598538	1,655,304.65	103.449000	1,685,453.49	30,148.84	0.27
Original Face:		Base	6,483,935.000	101.598538	1,655,304.65	103.449000	1,685,453.49	30,148.84	0.27
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,039,972.200	99.881744	1,038,742.37	100.662080	1,046,857.65	8,115.28	0.17
Original Face:		Base	4,322,624.000	99.881744	1,038,742.37	100.662080	1,046,857.65	8,115.28	0.17
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	2,594,123.300	99.642440	2,584,847.76	105.217050	2,729,460.01	144,612.25	0.44
Original Face:		Base	4,507,221.000	99.642440	2,584,847.76	105.217050	2,729,460.01	144,612.25	0.44
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	3,690,931.700	98.705700	3,643,159.98	105.613890	3,898,136.55	254,976.57	0.63
Original Face:		Base	5,000,000.000	98.705700	3,643,159.98	105.613890	3,898,136.55	254,976.57	0.63
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	265,605.700	98.257579	260,977.73	102.962430	273,474.08	12,496.35	0.04
Original Face:		Base	2,161,312.000	98.257579	260,977.73	102.962430	273,474.08	12,496.35	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	475,322.680	100.131433	475,947.41	101.211300	481,080.26	5,132.85	0.08
Original Face:		Base	4,527,840.000	100.131433	475,947.41	101.211300	481,080.26	5,132.85	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	3,752,571.530	100.572485	3,774,054.43	100.806990	3,782,854.41	8,799.98	0.61
Original Face:		Base	4,600,000.000	100.572485	3,774,054.43	100.806990	3,782,854.41	8,799.98	0.61
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	622,969.160	101.371365	631,512.34	102.573210	638,999.46	7,487.12	0.10
Original Face:		Base	8,645,247.000	101.371365	631,512.34	102.573210	638,999.46	7,487.12	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	325,250.040	Local	99.405159	323,315.32	103.480750	336,571.18	13,255.86	0.05
Original Face:	2,161,312.000	Base	99.405159	323,315.32	103.480750	336,571.18	13,255.86	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	447,264.540	Local	99.977626	447,164.47	102.711590	459,392.52	12,228.05	0.07
Original Face:	2,161,312.000	Base	99.977626	447,164.47	102.711590	459,392.52	12,228.05	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	325,136.150	Local	99.955391	324,991.11	102.105270	331,981.14	6,990.03	0.05
Original Face:	2,472,541.000	Base	99.955391	324,991.11	102.105270	331,981.14	6,990.03	0.05
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	1,044,673.310	Local	100.201150	1,046,774.67	105.688920	1,104,103.94	57,329.27	0.18
Original Face:	4,322,624.000	Base	100.201150	1,046,774.67	105.688920	1,104,103.94	57,329.27	0.18
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	1,536,858.840	Local	100.363467	1,542,444.81	102.353410	1,573,027.43	30,582.62	0.25
Original Face:	6,483,935.000	Base	100.363467	1,542,444.81	102.353410	1,573,027.43	30,582.62	0.25
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,448,273.380	Local	100.065515	1,449,222.22	100.988070	1,462,583.33	13,361.11	0.23
Original Face:	5,619,411.000	Base	100.065515	1,449,222.22	100.988070	1,462,583.33	13,361.11	0.23
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,773,771.900	Local	101.267074	1,796,246.91	102.370460	1,815,818.45	19,571.54	0.29
Original Face:	4,322,624.000	Base	101.267074	1,796,246.91	102.370460	1,815,818.45	19,571.54	0.29
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,285,895.570	Local	100.023864	1,286,202.43	100.599420	1,293,603.49	7,401.06	0.21
Original Face:	4,322,624.000	Base	100.023864	1,286,202.43	100.599420	1,293,603.49	7,401.06	0.21
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	3,214,738.050	Local	100.739881	3,238,523.30	101.256750	3,255,139.27	16,615.97	0.52
Original Face:	10,806,559.000	Base	100.739881	3,238,523.30	101.256750	3,255,139.27	16,615.97	0.52
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,311,237.890	Local	100.471323	2,322,131.29	102.279240	2,363,916.55	41,785.26	0.38
Original Face:	10,806,559.000	Base	100.471323	2,322,131.29	102.279240	2,363,916.55	41,785.26	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
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,262,809.650	100.521381	1,269,393.70	101.993550	1,287,984.39	18,590.69	0.21
	Original Face:	Base	4,322,624.000	100.521381	1,269,393.70	101.993550	1,287,984.39	18,590.69	0.21
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,134,651.830	99.904720	2,132,617.94	100.614800	2,147,775.67	15,157.73	0.34
	Original Face:	Base	6,483,935.000	99.904720	2,132,617.94	100.614800	2,147,775.67	15,157.73	0.34
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,548,787.080	102.408552	1,586,090.42	105.723010	1,637,424.32	51,333.90	0.26
	Original Face:	Base	6,000,000.000	102.408552	1,586,090.42	105.723010	1,637,424.32	51,333.90	0.26
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	3,204,263.600	102.770172	3,293,027.21	107.466190	3,443,500.01	150,472.80	0.55
	Original Face:	Base	10,000,000.000	102.770172	3,293,027.21	107.466190	3,443,500.01	150,472.80	0.55
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,204,263.600	102.729702	3,291,730.44	107.208610	3,435,246.47	143,516.03	0.55
	Original Face:	Base	10,000,000.000	102.729702	3,291,730.44	107.208610	3,435,246.47	143,516.03	0.55
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	2,758,169.350	101.758691	2,806,677.02	101.665780	2,804,114.38	-2,562.64	0.45
	Original Face:	Base	5,000,000.000	101.758691	2,806,677.02	101.665780	2,804,114.38	-2,562.64	0.45
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	1,974,510.600	102.012326	2,014,244.20	102.013220	2,014,261.84	17.64	0.32
	Original Face:	Base	5,000,000.000	102.012326	2,014,244.20	102.013220	2,014,261.84	17.64	0.32
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	7,649,401.470	100.581993	7,693,920.46	104.919709	8,025,729.76	331,809.30	1.29
	Original Face:	Base	14,386,036.000	100.581993	7,693,920.46	104.919709	8,025,729.76	331,809.30	1.29
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	2,159,991.520	102.599882	2,216,148.74	104.601104	2,259,374.98	43,226.24	0.36
	Original Face:	Base	6,483,935.000	102.599882	2,216,148.74	104.601104	2,259,374.98	43,226.24	0.36
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	461,352.310	101.172726	466,762.71	108.386240	500,042.42	33,279.71	0.08
	Original Face:	Base	33,932,595.000	101.172726	466,762.71	108.386240	500,042.42	33,279.71	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
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	585,529.070	Local	105.820018	619,606.97	117.687690	689,095.64	69,488.67	0.11
Original Face:	18,956,866.000	Base	105.820018	619,606.97	117.687690	689,095.64	69,488.67	0.11
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	373,862.410	Local	99.226662	370,971.19	103.074790	385,357.89	14,386.70	0.06
Original Face:	4,322,624.000	Base	99.226662	370,971.19	103.074790	385,357.89	14,386.70	0.06
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	271,198.240	Local	105.022617	284,819.49	109.159980	296,039.94	11,220.45	0.05
Original Face:	6,483,935.000	Base	105.022617	284,819.49	109.159980	296,039.94	11,220.45	0.05
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027		
	6,000,000.000	Local	99.042969	5,942,578.13	99.920210	5,995,212.60	52,634.47	0.96
Original Face:	6,000,000.000	Base	99.042969	5,942,578.13	99.920210	5,995,212.60	52,634.47	0.96
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.368902	9,736,890.15	99.662180	9,966,218.00	229,327.85	1.60
Original Face:	10,000,000.000	Base	97.368902	9,736,890.15	99.662180	9,966,218.00	229,327.85	1.60
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR				2.020880	11 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	99.993964	6,999,577.48	-422.52	1.12
		Base	100.000000	7,000,000.00	99.993964	6,999,577.48	-422.52	1.12
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,323,252.900	Local	102.086293	2,371,722.77	103.293120	2,399,760.41	28,037.64	0.38
Original Face:	7,989,505.000	Base	102.086293	2,371,722.77	103.293120	2,399,760.41	28,037.64	0.38
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	6,470,129.700	Local	94.463430	6,111,906.42	101.081500	6,540,104.15	428,197.73	1.05
Original Face:	10,000,000.000	Base	94.463430	6,111,906.42	101.081500	6,540,104.15	428,197.73	1.05
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	4,276,861.300	Local	97.734158	4,179,954.37	103.649240	4,432,934.23	252,979.86	0.71
Original Face:	5,000,000.000	Base	97.734158	4,179,954.37	103.649240	4,432,934.23	252,979.86	0.71
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	3,130,063.800	Local	100.821821	3,155,787.32	104.225170	3,262,314.32	106,527.00	0.52
Original Face:	10,000,000.000	Base	100.821821	3,155,787.32	104.225170	3,262,314.32	106,527.00	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,467,510.650	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.73
Original Face:		Base	5,000,000.000	96.405726	4,306,936.09	101.186680	4,520,525.71	213,589.62	0.73
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.720000	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.740747	4,987,037.35	-12,962.65	0.80
		Base		100.000000	5,000,000.00	99.740747	4,987,037.35	-12,962.65	0.80
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.900048	3,496,501.68	102.904149	3,601,645.22	105,143.54	0.58
		Base		99.900048	3,496,501.68	102.904149	3,601,645.22	105,143.54	0.58
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.991930	6,999,435.13	102.913737	7,203,961.59	204,526.46	1.16
		Base		99.991930	6,999,435.13	102.913737	7,203,961.59	204,526.46	1.16
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.872500	25 Jan 2029		
		Local	689,600.910	100.000001	689,600.92	90.992060	627,482.07	-62,118.85	0.10
Original Face:		Base	2,161,312.000	100.000001	689,600.92	90.992060	627,482.07	-62,118.85	0.10
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	15,000,000.000	99.947662	14,992,149.24	100.835938	15,125,390.70	133,241.46	2.43
		Base		99.947662	14,992,149.24	100.835938	15,125,390.70	133,241.46	2.43
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.432712	5,021,635.58	103.937500	5,196,875.00	175,239.42	0.83
		Base		100.432712	5,021,635.58	103.937500	5,196,875.00	175,239.42	0.83
912828WL0	US TREASURY N/B 05/19 1.5					1.500000	31 May 2019		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	10,000,000.000	99.982224	9,998,222.43	100.395401	10,039,540.10	41,317.67	1.61
		Base		99.982224	9,998,222.43	100.395401	10,039,540.10	41,317.67	1.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	252,879.670	Local	100.220053	253,436.14	100.066650	253,048.21	-387.93	0.04
Original Face:	9,605,000.000	Base	100.220053	253,436.14	100.066650	253,048.21	-387.93	0.04
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A				1.920000	15 Mar 2021		
	163,898.230	Local	99.998951	163,896.51	99.984150	163,872.25	-24.26	0.03
Original Face:	4,000,000.000	Base	99.998951	163,896.51	99.984150	163,872.25	-24.26	0.03
94988J5V5	WELLS FARGO BANK NA SR UNSECURED 05/21 VAR				2.076000	21 May 2021		
	5,676,000.000	Local	100.006525	5,676,370.35	99.450245	5,644,795.91	-31,574.44	0.91
		Base	100.006525	5,676,370.35	99.450245	5,644,795.91	-31,574.44	0.91
US DOLLAR Total								
	274,294,562.640	Local		274,359,939.92		278,310,551.05	3,950,611.13	44.64
Original Face:	389,933,931.000	Base		274,359,939.92		278,310,551.05	3,950,611.13	44.64
FIXED INCOME Total								
	274,294,562.640	Base		274,359,939.92		278,310,551.05	3,950,611.13	44.64
Original Face:	389,933,931.000							

& 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									
		619,794,943.580	Base		619,499,587.51		623,450,198.64	3,950,611.13	100.00
	Original Face:	389,933,931.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-6,984,670.240	1.000000	-6,984,670.24	1.000000	-6,984,670.24	0.00	3.93
		Base		1.000000	-6,984,670.24	1.000000	-6,984,670.24	0.00	3.93
US DOLLAR Total									
			-6,984,670.240		-6,984,670.24		-6,984,670.24	0.00	3.93
		Base			-6,984,670.24		-6,984,670.24	0.00	3.93
CASH Total									
			-6,984,670.240	Base		-6,984,670.24		-6,984,670.24	0.00	3.93
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.613599	31 Dec 2030		
			22,850,917.210	Local	100.087669	22,870,950.46	100.090000	22,871,483.04	532.58	12.86
		Base		100.087669	22,870,950.46	100.090000	22,871,483.04	532.58	12.86
13738JE14	CAN AST + CAN LTD JT					1.710000	01 May 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	5.62
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	5.62
13738JF88	CAN AST + CAN LTD JT					1.770000	08 Jun 2020		
			10,000,000.000	Local	99.813167	9,981,316.67	99.813167	9,981,316.67	0.00	5.61
		Base		99.813167	9,981,316.67	99.813167	9,981,316.67	0.00	5.61
2546R2GA8	WALT DISNEY CO					1.950000	10 Jul 2020		
			5,000,000.000	Local	99.620833	4,981,041.66	99.620833	4,981,041.66	0.00	2.80
		Base		99.620833	4,981,041.66	99.620833	4,981,041.66	0.00	2.80
26082MF10	DUPONT DE NEMOURS INC					4.150000	01 Jun 2020		
			5,000,000.000	Local	99.642639	4,982,131.95	99.642639	4,982,131.95	0.00	2.80
		Base		99.642639	4,982,131.95	99.642639	4,982,131.95	0.00	2.80

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26082MFR3	DUPONT DE NEMOURS INC				2.800000	25 Jun 2020		
	10,000,000.000	Local	99.572222	9,957,222.22	99.572222	9,957,222.22	0.00	5.60
		Base	99.572222	9,957,222.22	99.572222	9,957,222.22	0.00	5.60
26082MG76	DUPONT DE NEMOURS INC				1.300000	07 Jul 2020		
	5,000,000.000	Local	99.758056	4,987,902.78	99.758056	4,987,902.78	0.00	2.80
		Base	99.758056	4,987,902.78	99.758056	4,987,902.78	0.00	2.80
37829ADG0	GLENCOVE FDG DAC/LLC				1.068500	27 Aug 2020		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	4.50
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	4.50
40588LFK0	HALKIN FINANCE LLC USC				1.790000	19 Jun 2020		
	10,000,000.000	Local	99.756361	9,975,636.11	99.756361	9,975,636.11	0.00	5.61
		Base	99.756361	9,975,636.11	99.756361	9,975,636.11	0.00	5.61
41282JET4	HARLEY-DAVIDSON FND CP				2.250000	27 May 2020		
	20,000,000.000	Local	99.837500	19,967,500.00	99.837500	19,967,500.00	0.00	11.23
		Base	99.837500	19,967,500.00	99.837500	19,967,500.00	0.00	11.23
48803MQP7	KELLS FDG LLC				0.010000	19 May 2020		
	15,000,000.000	Local	99.938972	14,990,845.83	99.938972	14,990,845.83	0.00	8.43
		Base	99.938972	14,990,845.83	99.938972	14,990,845.83	0.00	8.43
62455AE11	MOUNTCLIFF				2.000000	01 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	2.81
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	2.81
62455AEB9	MOUNTCLIFF				1.710000	11 May 2020		
	10,000,000.000	Local	99.952500	9,995,250.00	99.952500	9,995,250.00	0.00	5.62
		Base	99.952500	9,995,250.00	99.952500	9,995,250.00	0.00	5.62
85520LFJ9	STARBIRD FDG. CORP				1.650000	18 Jun 2020		
	10,000,000.000	Local	99.780000	9,978,000.00	99.780000	9,978,000.00	0.00	5.61
		Base	99.780000	9,978,000.00	99.780000	9,978,000.00	0.00	5.61
89119AFR4	TORONTO DOMINION BANK				1.700000	25 Jun 2020		
	15,000,000.000	Local	99.740278	14,961,041.67	99.740278	14,961,041.67	0.00	8.41
		Base	99.740278	14,961,041.67	99.740278	14,961,041.67	0.00	8.41

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
92344LFP5	VERIZON COMMNTN INC				1.900000	23 Jun 2020		
	10,000,000.000	Local	99.720278	9,972,027.78	99.720278	9,972,027.78	0.00	5.61
		Base	99.720278	9,972,027.78	99.720278	9,972,027.78	0.00	5.61
US DOLLAR Total								
	170,850,917.210	Local		170,600,867.13		170,601,399.71	532.58	95.94
		Base		170,600,867.13		170,601,399.71	532.58	95.94
CASH EQUIVALENT Total								
	170,850,917.210	Base		170,600,867.13		170,601,399.71	532.58	95.94
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	236,701.430	Local	0.992540	234,935.57	1.000000	236,701.43	1,765.86	0.13
		Base	0.992540	234,935.57	1.000000	236,701.43	1,765.86	0.13
US DOLLAR Total								
	236,701.430	Local		234,935.57		236,701.43	1,765.86	0.13
		Base		234,935.57		236,701.43	1,765.86	0.13
EQUITY Total								
	236,701.430	Base		234,935.57		236,701.43	1,765.86	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		164,102,948.400	Base		163,851,132.46		163,853,430.90	2,298.44	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.205472	31 Dec 2030		
			16,874.840	100.000000	16,874.84	100.000000	16,874.84	0.00	0.51
		Base		100.000000	16,874.84	100.000000	16,874.84	0.00	0.51
US DOLLAR Total									
			16,874.840	Local	16,874.84		16,874.84	0.00	0.51
				Base	16,874.84		16,874.84	0.00	0.51
CASH EQUIVALENT Total									
			16,874.840	Base	16,874.84		16,874.84	0.00	0.51
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	291.160000	250,397.60	-27,585.62	7.54
		Base		323.236302	277,983.22	291.160000	250,397.60	-27,585.62	7.54
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
			10,518.000	Local	296.291531	3,116,394.32	290.480000	3,055,268.64	-61,125.68	91.95
		Base		296.291531	3,116,394.32	290.480000	3,055,268.64	-61,125.68	91.95
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.260	Local	0.997418	204.73	1.000000	205.26	0.53	0.01
		Base		0.997418	204.73	1.000000	205.26	0.53	0.01
US DOLLAR Total									
			11,583.260	Local	3,394,582.27		3,305,871.50	-88,710.77	99.49
				Base	3,394,582.27		3,305,871.50	-88,710.77	99.49
EQUITY Total									
			11,583.260	Base	3,394,582.27		3,305,871.50	-88,710.77	99.49

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: 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									
		28,458.100	Base		3,411,457.11		3,322,746.34	-88,710.77	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						0.205472	31 Dec 2030		
			6,866.770	Local	100.000000	6,866.77	100.000000	6,866.77	0.00	0.55
				Base	100.000000	6,866.77	100.000000	6,866.77	0.00	0.55
US DOLLAR Total										
			6,866.770	Local		6,866.77		6,866.77	0.00	0.55
				Base		6,866.77		6,866.77	0.00	0.55
CASH EQUIVALENT Total										
			6,866.770	Base		6,866.77		6,866.77	0.00	0.55
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST									
			4,179.000	Local	347.439414	1,451,949.31	299.810000	1,252,905.99	-199,043.32	99.44
				Base	347.439414	1,451,949.31	299.810000	1,252,905.99	-199,043.32	99.44
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			148.270	Local	0.997437	147.89	1.000000	148.27	0.38	0.01
				Base	0.997437	147.89	1.000000	148.27	0.38	0.01
US DOLLAR Total										
			4,327.270	Local		1,452,097.20		1,253,054.26	-199,042.94	99.45
				Base		1,452,097.20		1,253,054.26	-199,042.94	99.45
EQUITY Total										
			4,327.270	Base		1,452,097.20		1,253,054.26	-199,042.94	99.45

& 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
FUND Total									
		11,194.040	Base		1,458,963.97		1,259,921.03	-199,042.94	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 EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.205472	31 Dec 2030		
			3,617.720	100.000000	3,617.72	100.000000	3,617.72	0.00	0.47
		Base		100.000000	3,617.72	100.000000	3,617.72	0.00	0.47
US DOLLAR Total									
			3,617.720		3,617.72		3,617.72	0.00	0.47
		Base			3,617.72		3,617.72	0.00	0.47
CASH EQUIVALENT Total									
			3,617.720	Base	3,617.72		3,617.72	0.00	0.47
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			12,094.000	80.139574	969,208.01	63.350000	766,154.90	-203,053.11	99.45
		Base		80.139574	969,208.01	63.350000	766,154.90	-203,053.11	99.45
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			611.230	0.998789	610.49	1.000000	611.23	0.74	0.08
		Base		0.998789	610.49	1.000000	611.23	0.74	0.08
US DOLLAR Total									
			12,705.230		969,818.50		766,766.13	-203,052.37	99.53
		Base			969,818.50		766,766.13	-203,052.37	99.53
EQUITY Total									
			12,705.230	Base	969,818.50		766,766.13	-203,052.37	99.53

& 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: *April 30, 2020* *View Date:* *May 12, 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									
		16,322.950	Base		973,436.22		770,383.85	-203,052.37	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					0.205472	31 Dec 2030		
			316,342.950	100.000000	316,342.95	100.000000	316,342.95	0.00	7.83
		Base		100.000000	316,342.95	100.000000	316,342.95	0.00	7.83
US DOLLAR Total									
			316,342.950		316,342.95		316,342.95	0.00	7.83
		Base			316,342.95		316,342.95	0.00	7.83
CASH EQUIVALENT Total									
			316,342.950		316,342.95		316,342.95	0.00	7.83
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			31,780.000	112.873115	3,587,107.59	117.100000	3,721,438.00	134,330.41	92.16
		Base		112.873115	3,587,107.59	117.100000	3,721,438.00	134,330.41	92.16
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.460	0.997444	288.72	1.000000	289.46	0.74	0.01
		Base		0.997444	288.72	1.000000	289.46	0.74	0.01
US DOLLAR Total									
			32,069.460		3,587,396.31		3,721,727.46	134,331.15	92.17
		Base			3,587,396.31		3,721,727.46	134,331.15	92.17
EQUITY Total									
			32,069.460		3,587,396.31		3,721,727.46	134,331.15	92.17

& 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
FUND Total									
		348,412.410	Base		3,903,739.26		4,038,070.41	134,331.15	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								
	-30.320	Local	-30.32	-30.32	0.00	0.00		0.00
		Base	-30.32	-30.32	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	47,023,843.140	Local	47,040,159.76	47,066,164.60	5.11	26,004.84		26,004.84
		Base	47,040,159.76	47,066,164.60	5.11	26,004.84	0.00	26,004.84
EQUITY								
	22,387,690.330	Local	817,780,842.32	874,553,990.63	94.89	56,773,148.31		56,773,148.31
		Base	817,780,842.32	874,553,990.63	94.89	56,773,148.31	0.00	56,773,148.31
US DOLLAR Total								
	69,411,503.150	Local	864,820,971.76	921,620,124.91	100.00	56,799,153.15		56,799,153.15
		Base	864,820,971.76	921,620,124.91	100.00	56,799,153.15	0.00	56,799,153.15
FUND Total								
	69,411,503.150	Base	864,820,971.76	921,620,124.91	100.00	56,799,153.15	0.00	56,799,153.15

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								
	2,434.810	Local	2,434.81	2,434.81	0.00	0.00		0.00
		Base	2,434.81	2,434.81	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	31,492,114.480	Local	31,503,088.90	31,520,457.38	5.17	17,368.48		17,368.48
		Base	31,503,088.90	31,520,457.38	5.17	17,368.48	0.00	17,368.48
EQUITY								
	29,899,430.000	Local	593,843,576.80	577,764,454.13	94.83	-16,079,122.67		-16,079,122.67
		Base	593,843,576.80	577,764,454.13	94.83	-16,079,122.67	0.00	-16,079,122.67
US DOLLAR Total								
	61,393,979.290	Local	625,349,100.51	609,287,346.32	100.00	-16,061,754.19		-16,061,754.19
		Base	625,349,100.51	609,287,346.32	100.00	-16,061,754.19	0.00	-16,061,754.19
FUND Total								
	61,393,979.290	Base	625,349,100.51	609,287,346.32	100.00	-16,061,754.19	0.00	-16,061,754.19

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-4,893,726.860	Local	-4,893,726.86	-4,893,726.86	0.24	0.00		0.00
		Base	-4,893,726.86	-4,893,726.86	0.24	0.00	0.00	0.00
CASH EQUIVALENT								
	30,354,430.990	Local	30,325,801.91	30,327,845.81	1.51	2,043.90		2,043.90
		Base	30,325,801.91	30,327,845.81	1.51	2,043.90	0.00	2,043.90
FIXED INCOME								
	1,804,573,871.140	Local	1,869,461,308.48	1,974,807,642.46	98.25	105,346,333.98		105,346,333.98
Original Face:	2,016,465,324.000	Base	1,869,461,308.48	1,974,807,642.46	98.25	105,346,333.98	0.00	105,346,333.98
US DOLLAR Total								
	1,830,034,575.270	Local	1,894,893,383.53	2,000,241,761.41	100.00	105,348,377.88		105,348,377.88
Original Face:	2,016,465,324.000	Base	1,894,893,383.53	2,000,241,761.41	100.00	105,348,377.88	0.00	105,348,377.88
FUND Total								
	1,830,034,575.270	Base	1,894,893,383.53	2,000,241,761.41	100.00	105,348,377.88	0.00	105,348,377.88
Original Face:	2,016,465,324.000							

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								
	24,343.780	Local	24,343.78	24,343.78	0.01	0.00		0.00
		Base	24,343.78	24,343.78	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	77,791,466.120	Local	77,685,233.89	77,730,964.29	19.75	45,730.40		45,730.40
		Base	77,685,233.89	77,730,964.29	19.75	45,730.40	0.00	45,730.40
FIXED INCOME								
	311,184,225.060	Local	311,828,148.03	315,755,878.58	80.24	3,927,730.55		3,927,730.55
Original Face:	196,111,032.000	Base	311,828,148.03	315,755,878.58	80.24	3,927,730.55	0.00	3,927,730.55
US DOLLAR Total								
	389,000,034.960	Local	389,537,725.70	393,511,186.65	100.00	3,973,460.95		3,973,460.95
Original Face:	196,111,032.000	Base	389,537,725.70	393,511,186.65	100.00	3,973,460.95	0.00	3,973,460.95
FUND Total								
	389,000,034.960	Base	389,537,725.70	393,511,186.65	100.00	3,973,460.95	0.00	3,973,460.95
Original Face:	196,111,032.000							

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								
	358,450.350	Local	358,450.35	358,450.35	0.28	0.00		0.00
		Base	358,450.35	358,450.35	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	36,002,780.560	Local	36,002,780.56	36,002,780.56	27.82	0.00		0.00
		Base	36,002,780.56	36,002,780.56	27.82	0.00	0.00	0.00
FIXED INCOME								
	91,384,899.800	Local	92,167,947.64	93,073,636.19	71.91	905,688.55		905,688.55
Original Face:	98,498,075.000	Base	92,167,947.64	93,073,636.19	71.91	905,688.55	0.00	905,688.55
US DOLLAR Total								
	127,746,130.710	Local	128,529,178.55	129,434,867.10	100.00	905,688.55		905,688.55
Original Face:	98,498,075.000	Base	128,529,178.55	129,434,867.10	100.00	905,688.55	0.00	905,688.55
FUND Total								
	127,746,130.710	Base	128,529,178.55	129,434,867.10	100.00	905,688.55	0.00	905,688.55
Original Face:	98,498,075.000							

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								
	22,981.210	Local	22,981.21	22,981.21	0.00	0.00		0.00
		Base	22,981.21	22,981.21	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	36,392,375.660	Local	36,406,556.96	36,425,128.80	1.69	18,571.84		18,571.84
		Base	36,406,556.96	36,425,128.80	1.69	18,571.84	0.00	18,571.84
EQUITY								
	24,447,546.000	Local	1,144,360,808.86	2,115,083,221.18	98.31	970,722,412.32		970,722,412.32
		Base	1,144,360,808.86	2,115,083,221.18	98.31	970,722,412.32	0.00	970,722,412.32
US DOLLAR Total								
	60,862,902.870	Local	1,180,790,347.03	2,151,531,331.19	100.00	970,740,984.16		970,740,984.16
		Base	1,180,790,347.03	2,151,531,331.19	100.00	970,740,984.16	0.00	970,740,984.16
FUND Total								
	60,862,902.870	Base	1,180,790,347.03	2,151,531,331.19	100.00	970,740,984.16	0.00	970,740,984.16

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								
	293,750.150	Local	293,750.15	293,750.15	0.02	0.00		0.00
		Base	293,750.15	293,750.15	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	682,093,089.190	Local	681,879,629.33	681,879,629.33	47.31	0.00		0.00
		Base	681,879,629.33	681,879,629.33	47.31	0.00	0.00	0.00
FIXED INCOME								
	749,579,996.350	Local	750,967,302.75	759,020,007.05	52.67	8,052,704.30		8,052,704.30
Original Face:	759,398,364.000	Base	750,967,302.75	759,020,007.05	52.67	8,052,704.30	0.00	8,052,704.30
US DOLLAR Total								
	1,431,966,835.690	Local	1,433,140,682.23	1,441,193,386.53	100.00	8,052,704.30		8,052,704.30
Original Face:	759,398,364.000	Base	1,433,140,682.23	1,441,193,386.53	100.00	8,052,704.30	0.00	8,052,704.30
FUND Total								
	1,431,966,835.690	Base	1,433,140,682.23	1,441,193,386.53	100.00	8,052,704.30	0.00	8,052,704.30
Original Face:	759,398,364.000							

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								
	665,849.530	Local	665,849.53	665,849.53	0.01	0.00		0.00
		Base	665,849.53	665,849.53	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	3,223,938,254.890	Local	3,222,315,032.90	3,222,371,980.77	69.66	56,947.87		56,947.87
		Base	3,222,315,032.90	3,222,371,980.77	69.66	56,947.87	0.00	56,947.87
FIXED INCOME								
	1,392,875,674.580	Local	1,394,408,000.23	1,402,563,086.18	30.32	8,155,085.95		8,155,085.95
Original Face:	518,225,547.000	Base	1,394,408,000.23	1,402,563,086.18	30.32	8,155,085.95	0.00	8,155,085.95
US DOLLAR Total								
	4,617,479,779.000	Local	4,617,388,882.66	4,625,600,916.48	100.00	8,212,033.82		8,212,033.82
Original Face:	518,225,547.000	Base	4,617,388,882.66	4,625,600,916.48	100.00	8,212,033.82	0.00	8,212,033.82
FUND Total								
	4,617,479,779.000	Base	4,617,388,882.66	4,625,600,916.48	100.00	8,212,033.82	0.00	8,212,033.82
Original Face:	518,225,547.000							

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								
	9,900.000	Local	9,900.00	9,900.00	0.01	0.00		0.00
		Base	9,900.00	9,900.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,651,782.750	Local	1,653,089.20	1,650,801.29	1.48	-2,287.91		-2,287.91
		Base	1,653,089.20	1,650,801.29	1.48	-2,287.91	0.00	-2,287.91
FIXED INCOME								
	109,017,728.920	Local	109,145,524.27	110,005,140.90	98.51	859,616.63		859,616.63
Original Face:	54,438,000.000	Base	109,145,524.27	110,005,140.90	98.51	859,616.63	0.00	859,616.63
US DOLLAR Total								
	110,679,411.670	Local	110,808,513.47	111,665,842.19	100.00	857,328.72		857,328.72
Original Face:	54,438,000.000	Base	110,808,513.47	111,665,842.19	100.00	857,328.72	0.00	857,328.72
FUND Total								
	110,679,411.670	Base	110,808,513.47	111,665,842.19	100.00	857,328.72	0.00	857,328.72
Original Face:	54,438,000.000							

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								
	215,625.050	Local	215,625.05	215,625.05	0.01	0.00		0.00
		Base	215,625.05	215,625.05	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	751,594,947.400	Local	751,180,916.29	751,180,916.29	51.48	0.00		0.00
		Base	751,180,916.29	751,180,916.29	51.48	0.00	0.00	0.00
FIXED INCOME								
	697,069,451.350	Local	697,661,768.51	707,632,550.35	48.50	9,970,781.84		9,970,781.84
Original Face:	473,007,603.330	Base	697,661,768.51	707,632,550.35	48.50	9,970,781.84	0.00	9,970,781.84
US DOLLAR Total								
	1,448,880,023.800	Local	1,449,058,309.85	1,459,029,091.69	100.00	9,970,781.84		9,970,781.84
Original Face:	473,007,603.330	Base	1,449,058,309.85	1,459,029,091.69	100.00	9,970,781.84	0.00	9,970,781.84
FUND Total								
	1,448,880,023.800	Base	1,449,058,309.85	1,459,029,091.69	100.00	9,970,781.84	0.00	9,970,781.84
Original Face:	473,007,603.330							

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								
	80,097.050	Local	80,097.05	80,097.05	0.00	0.00		0.00
		Base	80,097.05	80,097.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,759,934,307.910	Local	1,758,461,402.03	1,758,746,003.49	86.60	284,601.46		284,601.46
		Base	1,758,461,402.03	1,758,746,003.49	86.60	284,601.46	0.00	284,601.46
FIXED INCOME								
	280,882,079.870	Local	271,999,961.64	272,159,058.23	13.40	159,096.59		159,096.59
Original Face:	61,250,000.000	Base	271,999,961.64	272,159,058.23	13.40	159,096.59	0.00	159,096.59
US DOLLAR Total								
	2,040,896,484.830	Local	2,030,541,460.72	2,030,985,158.77	100.00	443,698.05		443,698.05
Original Face:	61,250,000.000	Base	2,030,541,460.72	2,030,985,158.77	100.00	443,698.05	0.00	443,698.05
FUND Total								
	2,040,896,484.830	Base	2,030,541,460.72	2,030,985,158.77	100.00	443,698.05	0.00	443,698.05
Original Face:	61,250,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.280	Local	0.28	0.28	0.00	0.00		0.00
		Base	0.28	0.28	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	888,791,923.920	Local	888,675,662.35	888,675,662.35	46.32	0.00		0.00
		Base	888,675,662.35	888,675,662.35	46.32	0.00	0.00	0.00
FIXED INCOME								
	1,030,000,000.000	Local	1,029,507,283.04	1,029,861,927.75	53.68	354,644.71		354,644.71
		Base	1,029,507,283.04	1,029,861,927.75	53.68	354,644.71	0.00	354,644.71
US DOLLAR Total								
	1,918,791,924.200	Local	1,918,182,945.67	1,918,537,590.38	100.00	354,644.71		354,644.71
		Base	1,918,182,945.67	1,918,537,590.38	100.00	354,644.71	0.00	354,644.71
FUND Total								
	1,918,791,924.200	Base	1,918,182,945.67	1,918,537,590.38	100.00	354,644.71	0.00	354,644.71

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	39,203,577.340	Local	39,199,043.03	39,199,656.98	9.02	613.95		613.95
		Base	39,199,043.03	39,199,656.98	9.02	613.95	0.00	613.95
FIXED INCOME								
	386,185,000.000	Local	394,850,446.38	395,401,016.40	90.98	550,570.02		550,570.02
		Base	394,850,446.38	395,401,016.40	90.98	550,570.02	0.00	550,570.02
US DOLLAR Total								
	425,388,577.340	Local	434,049,489.41	434,600,673.38	100.00	551,183.97		551,183.97
		Base	434,049,489.41	434,600,673.38	100.00	551,183.97	0.00	551,183.97
FUND Total								
	425,388,577.340	Base	434,049,489.41	434,600,673.38	100.00	551,183.97	0.00	551,183.97

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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								
	509,004.080	Local	509,004.08	509,004.08	0.13	0.00		0.00
		Base	509,004.08	509,004.08	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	75,500,000.000	Local	75,425,362.04	75,425,362.04	18.85	0.00		0.00
		Base	75,425,362.04	75,425,362.04	18.85	0.00	0.00	0.00
FIXED INCOME								
	317,181,867.890	Local	318,637,011.34	324,306,330.74	81.03	5,669,319.40		5,669,319.40
Original Face:	296,570,984.000	Base	318,637,011.34	324,306,330.74	81.03	5,669,319.40	0.00	5,669,319.40
US DOLLAR Total								
	393,190,871.970	Local	394,571,377.46	400,240,696.86	100.00	5,669,319.40		5,669,319.40
Original Face:	296,570,984.000	Base	394,571,377.46	400,240,696.86	100.00	5,669,319.40	0.00	5,669,319.40
FUND Total								
	393,190,871.970	Base	394,571,377.46	400,240,696.86	100.00	5,669,319.40	0.00	5,669,319.40
Original Face:	296,570,984.000							

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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								
	3,510.960	Local	3,510.96	3,510.96	100.00	0.00		0.00
		Base	3,510.96	3,510.96	100.00	0.00	0.00	0.00
US DOLLAR Total								
	3,510.960	Local	3,510.96	3,510.96	100.00	0.00		0.00
		Base	3,510.96	3,510.96	100.00	0.00	0.00	0.00
FUND Total								
	3,510.960	Base	3,510.96	3,510.96	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								
	135,585.770	Local	135,585.77	135,585.77	0.04	0.00		0.00
		Base	135,585.77	135,585.77	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	40,300,000.000	Local	40,234,553.21	40,234,553.21	12.98	0.00		0.00
		Base	40,234,553.21	40,234,553.21	12.98	0.00	0.00	0.00
FIXED INCOME								
	263,368,011.100	Local	265,148,548.35	269,619,403.30	86.98	4,470,854.95		4,470,854.95
Original Face:	222,922,434.000	Base	265,148,548.35	269,619,403.30	86.98	4,470,854.95	0.00	4,470,854.95
US DOLLAR Total								
	303,803,596.870	Local	305,518,687.33	309,989,542.28	100.00	4,470,854.95		4,470,854.95
Original Face:	222,922,434.000	Base	305,518,687.33	309,989,542.28	100.00	4,470,854.95	0.00	4,470,854.95
FUND Total								
	303,803,596.870	Base	305,518,687.33	309,989,542.28	100.00	4,470,854.95	0.00	4,470,854.95
Original Face:	222,922,434.000							

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								
	5,697,410.420	Local	5,697,410.42	5,697,410.42	0.91	0.00		0.00
		Base	5,697,410.42	5,697,410.42	0.91	0.00	0.00	0.00
CASH EQUIVALENT								
	339,802,970.520	Local	339,442,237.17	339,442,237.17	54.45	0.00		0.00
		Base	339,442,237.17	339,442,237.17	54.45	0.00	0.00	0.00
FIXED INCOME								
	274,294,562.640	Local	274,359,939.92	278,310,551.05	44.64	3,950,611.13		3,950,611.13
Original Face:	389,933,931.000	Base	274,359,939.92	278,310,551.05	44.64	3,950,611.13	0.00	3,950,611.13
US DOLLAR Total								
	619,794,943.580	Local	619,499,587.51	623,450,198.64	100.00	3,950,611.13		3,950,611.13
Original Face:	389,933,931.000	Base	619,499,587.51	623,450,198.64	100.00	3,950,611.13	0.00	3,950,611.13
FUND Total								
	619,794,943.580	Base	619,499,587.51	623,450,198.64	100.00	3,950,611.13	0.00	3,950,611.13
Original Face:	389,933,931.000							

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								
	-6,984,670.240	Local	-6,984,670.24	-6,984,670.24	3.93	0.00		0.00
		Base	-6,984,670.24	-6,984,670.24	3.93	0.00	0.00	0.00
CASH EQUIVALENT								
	170,850,917.210	Local	170,600,867.13	170,601,399.71	95.94	532.58		532.58
		Base	170,600,867.13	170,601,399.71	95.94	532.58	0.00	532.58
EQUITY								
	236,701.430	Local	234,935.57	236,701.43	0.13	1,765.86		1,765.86
		Base	234,935.57	236,701.43	0.13	1,765.86	0.00	1,765.86
US DOLLAR Total								
	164,102,948.400	Local	163,851,132.46	163,853,430.90	100.00	2,298.44		2,298.44
		Base	163,851,132.46	163,853,430.90	100.00	2,298.44	0.00	2,298.44
FUND Total								
	164,102,948.400	Base	163,851,132.46	163,853,430.90	100.00	2,298.44	0.00	2,298.44

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	16,874.840	Local	16,874.84	16,874.84	0.51	0.00		0.00
		Base	16,874.84	16,874.84	0.51	0.00	0.00	0.00
EQUITY								
	11,583.260	Local	3,394,582.27	3,305,871.50	99.49	-88,710.77		-88,710.77
		Base	3,394,582.27	3,305,871.50	99.49	-88,710.77	0.00	-88,710.77
US DOLLAR Total								
	28,458.100	Local	3,411,457.11	3,322,746.34	100.00	-88,710.77		-88,710.77
		Base	3,411,457.11	3,322,746.34	100.00	-88,710.77	0.00	-88,710.77
FUND Total								
	28,458.100	Base	3,411,457.11	3,322,746.34	100.00	-88,710.77	0.00	-88,710.77

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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								
	6,866.770	Local	6,866.77	6,866.77	0.55	0.00		0.00
		Base	6,866.77	6,866.77	0.55	0.00	0.00	0.00
EQUITY								
	4,327.270	Local	1,452,097.20	1,253,054.26	99.45	-199,042.94		-199,042.94
		Base	1,452,097.20	1,253,054.26	99.45	-199,042.94	0.00	-199,042.94
US DOLLAR Total								
	11,194.040	Local	1,458,963.97	1,259,921.03	100.00	-199,042.94		-199,042.94
		Base	1,458,963.97	1,259,921.03	100.00	-199,042.94	0.00	-199,042.94
FUND Total								
	11,194.040	Base	1,458,963.97	1,259,921.03	100.00	-199,042.94	0.00	-199,042.94

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 EQUIVALENT									
	3,617.720	Local	3,617.72	3,617.72	0.47	0.00			0.00
		Base	3,617.72	3,617.72	0.47	0.00		0.00	0.00
EQUITY									
	12,705.230	Local	969,818.50	766,766.13	99.53	-203,052.37			-203,052.37
		Base	969,818.50	766,766.13	99.53	-203,052.37		0.00	-203,052.37
US DOLLAR Total									
	16,322.950	Local	973,436.22	770,383.85	100.00	-203,052.37			-203,052.37
		Base	973,436.22	770,383.85	100.00	-203,052.37		0.00	-203,052.37
FUND Total									
	16,322.950	Base	973,436.22	770,383.85	100.00	-203,052.37		0.00	-203,052.37

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								
	316,342.950	Local	316,342.95	316,342.95	7.83	0.00		0.00
		Base	316,342.95	316,342.95	7.83	0.00	0.00	0.00
EQUITY								
	32,069.460	Local	3,587,396.31	3,721,727.46	92.17	134,331.15		134,331.15
		Base	3,587,396.31	3,721,727.46	92.17	134,331.15	0.00	134,331.15
US DOLLAR Total								
	348,412.410	Local	3,903,739.26	4,038,070.41	100.00	134,331.15		134,331.15
		Base	3,903,739.26	4,038,070.41	100.00	134,331.15	0.00	134,331.15
FUND Total								
	348,412.410	Base	3,903,739.26	4,038,070.41	100.00	134,331.15	0.00	134,331.15

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Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-30.320	-30.32	-30.32	0.00	0.00	0.00	0.00
CASH Total	-30.320	-30.32	-30.32	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	47,023,843.140	47,040,159.76	47,066,164.60	5.11	26,004.84	0.00	26,004.84
CASH EQUIVALENT Total	47,023,843.140	47,040,159.76	47,066,164.60	5.11	26,004.84	0.00	26,004.84

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,387,690.330	817,780,842.32	874,553,990.63	94.89	56,773,148.31	0.00	56,773,148.31
EQUITY Total	22,387,690.330	817,780,842.32	874,553,990.63	94.89	56,773,148.31	0.00	56,773,148.31

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	69,411,503.150	864,820,971.76	921,620,124.91	100.00	56,799,153.15	0.00	56,799,153.15

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	2,434.810	2,434.81	2,434.81	0.00	0.00	0.00	0.00
CASH Total	2,434.810	2,434.81	2,434.81	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	31,492,114.480	31,503,088.90	31,520,457.38	5.17	17,368.48	0.00	17,368.48
CASH EQUIVALENT Total	31,492,114.480	31,503,088.90	31,520,457.38	5.17	17,368.48	0.00	17,368.48

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	29,899,430.000	593,843,576.80	577,764,454.13	94.83	-16,079,122.67	0.00	-16,079,122.67
EQUITY Total	29,899,430.000	593,843,576.80	577,764,454.13	94.83	-16,079,122.67	0.00	-16,079,122.67

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	61,393,979.290	625,349,100.51	609,287,346.32	100.00	-16,061,754.19	0.00	-16,061,754.19

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-4,893,726.860	-4,893,726.86	-4,893,726.86	0.24	0.00	0.00	0.00
CASH Total	-4,893,726.860	-4,893,726.86	-4,893,726.86	0.24	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	30,354,430.990	30,325,801.91	30,327,845.81	1.51	2,043.90	0.00	2,043.90
CASH EQUIVALENT Total	30,354,430.990	30,325,801.91	30,327,845.81	1.51	2,043.90	0.00	2,043.90

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,804,573,871.140	1,869,461,308.48	1,974,807,642.46	98.25	105,346,333.98	0.00	105,346,333.98
FIXED INCOME Total	1,804,573,871.140	1,869,461,308.48	1,974,807,642.46	98.25	105,346,333.98	0.00	105,346,333.98

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	1,830,034,575.270	1,894,893,383.53	2,000,241,761.41	100.00	105,348,377.88	0.00	105,348,377.88

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	24,343.780	24,343.78	24,343.78	0.01	0.00	0.00	0.00
CASH Total	24,343.780	24,343.78	24,343.78	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	77,791,466.120	77,685,233.89	77,730,964.29	19.75	45,730.40	0.00	45,730.40
CASH EQUIVALENT Total	77,791,466.120	77,685,233.89	77,730,964.29	19.75	45,730.40	0.00	45,730.40

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	311,184,225.060	311,828,148.03	315,755,878.58	80.24	3,927,730.55	0.00	3,927,730.55
FIXED INCOME Total	311,184,225.060	311,828,148.03	315,755,878.58	80.24	3,927,730.55	0.00	3,927,730.55

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	389,000,034.960	389,537,725.70	393,511,186.65	100.00	3,973,460.95	0.00	3,973,460.95

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	358,450.350	358,450.35	358,450.35	0.28	0.00	0.00	0.00
CASH Total	358,450.350	358,450.35	358,450.35	0.28	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	36,002,780.560	36,002,780.56	36,002,780.56	27.82	0.00	0.00	0.00
CASH EQUIVALENT Total	36,002,780.560	36,002,780.56	36,002,780.56	27.82	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	91,384,899.800	92,167,947.64	93,073,636.19	71.91	905,688.55	0.00	905,688.55
FIXED INCOME Total	91,384,899.800	92,167,947.64	93,073,636.19	71.91	905,688.55	0.00	905,688.55

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
FUND Total	127,746,130.710	128,529,178.55	129,434,867.10	100.00	905,688.55	0.00	905,688.55

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	22,981.210	22,981.21	22,981.21	0.00	0.00	0.00	0.00
CASH Total	22,981.210	22,981.21	22,981.21	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	36,392,375.660	36,406,556.96	36,425,128.80	1.69	18,571.84	0.00	18,571.84
CASH EQUIVALENT Total	36,392,375.660	36,406,556.96	36,425,128.80	1.69	18,571.84	0.00	18,571.84

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,447,546.000	1,144,360,808.86	2,115,083,221.18	98.31	970,722,412.32	0.00	970,722,412.32
EQUITY Total	24,447,546.000	1,144,360,808.86	2,115,083,221.18	98.31	970,722,412.32	0.00	970,722,412.32

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	60,862,902.870	1,180,790,347.03	2,151,531,331.19	100.00	970,740,984.16	0.00	970,740,984.16

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	293,750.150	293,750.15	293,750.15	0.02	0.00	0.00	0.00
CASH Total	293,750.150	293,750.15	293,750.15	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	682,093,089.190	681,879,629.33	681,879,629.33	47.31	0.00	0.00	0.00
CASH EQUIVALENT Total	682,093,089.190	681,879,629.33	681,879,629.33	47.31	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	749,579,996.350	750,967,302.75	759,020,007.05	52.67	8,052,704.30	0.00	8,052,704.30
FIXED INCOME Total	749,579,996.350	750,967,302.75	759,020,007.05	52.67	8,052,704.30	0.00	8,052,704.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,431,966,835.690	1,433,140,682.23	1,441,193,386.53	100.00	8,052,704.30	0.00	8,052,704.30

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	665,849.530	665,849.53	665,849.53	0.01	0.00	0.00	0.00
CASH Total	665,849.530	665,849.53	665,849.53	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	3,223,938,254.890	3,222,315,032.90	3,222,371,980.77	69.66	56,947.87	0.00	56,947.87
CASH EQUIVALENT Total	3,223,938,254.890	3,222,315,032.90	3,222,371,980.77	69.66	56,947.87	0.00	56,947.87

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
FIXED INCOME							
US DOLLAR	1,392,875,674.580	1,394,408,000.23	1,402,563,086.18	30.32	8,155,085.95	0.00	8,155,085.95
FIXED INCOME Total	1,392,875,674.580	1,394,408,000.23	1,402,563,086.18	30.32	8,155,085.95	0.00	8,155,085.95

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	4,617,479,779.000	4,617,388,882.66	4,625,600,916.48	100.00	8,212,033.82	0.00	8,212,033.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	9,900.000	9,900.00	9,900.00	0.01	0.00	0.00	0.00
CASH Total	9,900.000	9,900.00	9,900.00	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,651,782.750	1,653,089.20	1,650,801.29	1.48	-2,287.91	0.00	-2,287.91
CASH EQUIVALENT Total	1,651,782.750	1,653,089.20	1,650,801.29	1.48	-2,287.91	0.00	-2,287.91

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							
	109,017,728.920	109,145,524.27	110,005,140.90	98.51	859,616.63	0.00	859,616.63
FIXED INCOME Total							
	109,017,728.920	109,145,524.27	110,005,140.90	98.51	859,616.63	0.00	859,616.63

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	110,679,411.670	110,808,513.47	111,665,842.19	100.00	857,328.72	0.00	857,328.72

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	215,625.050	215,625.05	215,625.05	0.01	0.00	0.00	0.00
CASH Total	215,625.050	215,625.05	215,625.05	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	751,594,947.400	751,180,916.29	751,180,916.29	51.48	0.00	0.00	0.00
CASH EQUIVALENT Total	751,594,947.400	751,180,916.29	751,180,916.29	51.48	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	697,069,451.350	697,661,768.51	707,632,550.35	48.50	9,970,781.84	0.00	9,970,781.84
FIXED INCOME Total	697,069,451.350	697,661,768.51	707,632,550.35	48.50	9,970,781.84	0.00	9,970,781.84

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	1,448,880,023.800	1,449,058,309.85	1,459,029,091.69	100.00	9,970,781.84	0.00	9,970,781.84

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	80,097.050	80,097.05	80,097.05	0.00	0.00	0.00	0.00
CASH Total	80,097.050	80,097.05	80,097.05	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	1,759,934,307.910	1,758,461,402.03	1,758,746,003.49	86.60	284,601.46	0.00	284,601.46
CASH EQUIVALENT Total	1,759,934,307.910	1,758,461,402.03	1,758,746,003.49	86.60	284,601.46	0.00	284,601.46

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							
	280,882,079.870	271,999,961.64	272,159,058.23	13.40	159,096.59	0.00	159,096.59
FIXED INCOME Total							
	280,882,079.870	271,999,961.64	272,159,058.23	13.40	159,096.59	0.00	159,096.59

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	2,040,896,484.830	2,030,541,460.72	2,030,985,158.77	100.00	443,698.05	0.00	443,698.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.280	0.28	0.28	0.00	0.00	0.00	0.00
CASH Total	0.280	0.28	0.28	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	888,791,923.920	888,675,662.35	888,675,662.35	46.32	0.00	0.00	0.00
CASH EQUIVALENT Total	888,791,923.920	888,675,662.35	888,675,662.35	46.32	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,030,000,000.000	1,029,507,283.04	1,029,861,927.75	53.68	354,644.71	0.00	354,644.71
FIXED INCOME Total							
	1,030,000,000.000	1,029,507,283.04	1,029,861,927.75	53.68	354,644.71	0.00	354,644.71

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	1,918,791,924.200	1,918,182,945.67	1,918,537,590.38	100.00	354,644.71	0.00	354,644.71

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	39,203,577.340	39,199,043.03	39,199,656.98	9.02	613.95	0.00	613.95
CASH EQUIVALENT Total	39,203,577.340	39,199,043.03	39,199,656.98	9.02	613.95	0.00	613.95

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							
	386,185,000.000	394,850,446.38	395,401,016.40	90.98	550,570.02	0.00	550,570.02
FIXED INCOME Total							
	386,185,000.000	394,850,446.38	395,401,016.40	90.98	550,570.02	0.00	550,570.02

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	425,388,577.340	434,049,489.41	434,600,673.38	100.00	551,183.97	0.00	551,183.97

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	509,004.080	509,004.08	509,004.08	0.13	0.00	0.00	0.00
CASH Total	509,004.080	509,004.08	509,004.08	0.13	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	75,500,000.000	75,425,362.04	75,425,362.04	18.85	0.00	0.00	0.00
CASH EQUIVALENT Total	75,500,000.000	75,425,362.04	75,425,362.04	18.85	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	317,181,867.890	318,637,011.34	324,306,330.74	81.03	5,669,319.40	0.00	5,669,319.40
FIXED INCOME Total	317,181,867.890	318,637,011.34	324,306,330.74	81.03	5,669,319.40	0.00	5,669,319.40

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	393,190,871.970	394,571,377.46	400,240,696.86	100.00	5,669,319.40	0.00	5,669,319.40

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	3,510.960	3,510.96	3,510.96	100.00	0.00	0.00	0.00
CASH Total	3,510.960	3,510.96	3,510.96	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,510.960	3,510.96	3,510.96	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	135,585.770	135,585.77	135,585.77	0.04	0.00	0.00	0.00
CASH Total	135,585.770	135,585.77	135,585.77	0.04	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	40,300,000.000	40,234,553.21	40,234,553.21	12.98	0.00	0.00	0.00
CASH EQUIVALENT Total	40,300,000.000	40,234,553.21	40,234,553.21	12.98	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							
	263,368,011.100	265,148,548.35	269,619,403.30	86.98	4,470,854.95	0.00	4,470,854.95
FIXED INCOME Total							
	263,368,011.100	265,148,548.35	269,619,403.30	86.98	4,470,854.95	0.00	4,470,854.95

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	303,803,596.870	305,518,687.33	309,989,542.28	100.00	4,470,854.95	0.00	4,470,854.95

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,697,410.420	5,697,410.42	5,697,410.42	0.91	0.00	0.00	0.00
CASH Total	5,697,410.420	5,697,410.42	5,697,410.42	0.91	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	339,802,970.520	339,442,237.17	339,442,237.17	54.45	0.00	0.00	0.00
CASH EQUIVALENT Total	339,802,970.520	339,442,237.17	339,442,237.17	54.45	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	274,294,562.640	274,359,939.92	278,310,551.05	44.64	3,950,611.13	0.00	3,950,611.13
FIXED INCOME Total	274,294,562.640	274,359,939.92	278,310,551.05	44.64	3,950,611.13	0.00	3,950,611.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	619,794,943.580	619,499,587.51	623,450,198.64	100.00	3,950,611.13	0.00	3,950,611.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-6,984,670.240	-6,984,670.24	-6,984,670.24	3.93	0.00	0.00	0.00
CASH Total	-6,984,670.240	-6,984,670.24	-6,984,670.24	3.93	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
CASH EQUIVALENT							
US DOLLAR	170,850,917.210	170,600,867.13	170,601,399.71	95.94	532.58	0.00	532.58
CASH EQUIVALENT Total	170,850,917.210	170,600,867.13	170,601,399.71	95.94	532.58	0.00	532.58

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	236,701.430	234,935.57	236,701.43	0.13	1,765.86	0.00	1,765.86
EQUITY Total	236,701.430	234,935.57	236,701.43	0.13	1,765.86	0.00	1,765.86

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	164,102,948.400	163,851,132.46	163,853,430.90	100.00	2,298.44	0.00	2,298.44

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	16,874.840	16,874.84	16,874.84	0.51	0.00	0.00	0.00
CASH EQUIVALENT Total	16,874.840	16,874.84	16,874.84	0.51	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	11,583.260	3,394,582.27	3,305,871.50	99.49	-88,710.77	0.00	-88,710.77
EQUITY Total	11,583.260	3,394,582.27	3,305,871.50	99.49	-88,710.77	0.00	-88,710.77

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	28,458.100	3,411,457.11	3,322,746.34	100.00	-88,710.77	0.00	-88,710.77

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,866.770	6,866.77	6,866.77	0.55	0.00	0.00	0.00
CASH EQUIVALENT Total	6,866.770	6,866.77	6,866.77	0.55	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	4,327.270	1,452,097.20	1,253,054.26	99.45	-199,042.94	0.00	-199,042.94
EQUITY Total	4,327.270	1,452,097.20	1,253,054.26	99.45	-199,042.94	0.00	-199,042.94

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	11,194.040	1,458,963.97	1,259,921.03	100.00	-199,042.94	0.00	-199,042.94

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 EQUIVALENT							
US DOLLAR	3,617.720	3,617.72	3,617.72	0.47	0.00	0.00	0.00
CASH EQUIVALENT Total	3,617.720	3,617.72	3,617.72	0.47	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	12,705.230	969,818.50	766,766.13	99.53	-203,052.37	0.00	-203,052.37
EQUITY Total	12,705.230	969,818.50	766,766.13	99.53	-203,052.37	0.00	-203,052.37

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	16,322.950	973,436.22	770,383.85	100.00	-203,052.37	0.00	-203,052.37

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	316,342.950	316,342.95	316,342.95	7.83	0.00	0.00	0.00
CASH EQUIVALENT Total	316,342.950	316,342.95	316,342.95	7.83	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	32,069.460	3,587,396.31	3,721,727.46	92.17	134,331.15	0.00	134,331.15
EQUITY Total	32,069.460	3,587,396.31	3,721,727.46	92.17	134,331.15	0.00	134,331.15

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	348,412.410	3,903,739.26	4,038,070.41	100.00	134,331.15	0.00	134,331.15

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-30.320	-30.32	-30.32	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							
	47,023,843.140	47,040,159.76	47,066,164.60	5.11	26,004.84	0.00	26,004.84
					26,004.84 GN	0.00 GN	26,004.84 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,387,690.330	817,780,842.32	874,553,990.63	94.89	56,773,148.31	0.00	56,773,148.31
					186,351,416.94 GN	0.00 GN	186,351,416.94 GN
					-129,578,268.63 LS	0.00 LS	-129,578,268.63 LS
FUND Total							
0.000	69,411,503.150	864,820,971.76	921,620,124.91	100.00	56,799,153.15	0.00	56,799,153.15
					186,377,421.78 GN	0.00 GN	186,377,421.78 GN
					-129,578,268.63 LS	0.00 LS	-129,578,268.63 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							
	2,434.810	2,434.81	2,434.81	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							
	31,492,114.480	31,503,088.90	31,520,457.38	5.17	17,368.48	0.00	17,368.48
					17,368.48 GN	0.00 GN	17,368.48 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	29,899,430.000	593,843,576.80	577,764,454.13	94.83	-16,079,122.67	0.00	-16,079,122.67
					109,893,858.24 GN	0.00 GN	109,893,858.24 GN
					-125,972,980.91 LS	0.00 LS	-125,972,980.91 LS
FUND Total							
0.000	61,393,979.290	625,349,100.51	609,287,346.32	100.00	-16,061,754.19	0.00	-16,061,754.19
					109,911,226.72 GN	0.00 GN	109,911,226.72 GN
					-125,972,980.91 LS	0.00 LS	-125,972,980.91 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							
	-4,893,726.860	-4,893,726.86	-4,893,726.86	0.24	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	30,354,430.990	30,325,801.91	30,327,845.81	1.51	2,043.90	0.00	2,043.90
					2,043.90 GN	0.00 GN	2,043.90 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,804,573,871.140	1,869,461,308.48	1,974,807,642.46	98.25	105,346,333.98	0.00	105,346,333.98
					111,452,409.00 GN	0.00 GN	111,452,409.00 GN
					-6,106,075.02 LS	0.00 LS	-6,106,075.02 LS
Original Face:	2,016,465,324.000						
FUND Total							
0.000	1,830,034,575.270	1,894,893,383.53	2,000,241,761.41	100.00	105,348,377.88	0.00	105,348,377.88
					111,454,452.90 GN	0.00 GN	111,454,452.90 GN
					-6,106,075.02 LS	0.00 LS	-6,106,075.02 LS
Original Face:	2,016,465,324.000						

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							
	24,343.780	24,343.78	24,343.78	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							
	77,791,466.120	77,685,233.89	77,730,964.29	19.75	45,730.40	0.00	45,730.40
					47,334.72 GN	0.00 GN	47,334.72 GN
					-1,604.32 LS	0.00 LS	-1,604.32 LS
FIXED INCOME							
	311,184,225.060	311,828,148.03	315,755,878.58	80.24	3,927,730.55	0.00	3,927,730.55
					4,529,519.36 GN	0.00 GN	4,529,519.36 GN
					-601,788.81 LS	0.00 LS	-601,788.81 LS
Original Face:	196,111,032.000						
FUND Total							
0.000	389,000,034.960	389,537,725.70	393,511,186.65	100.00	3,973,460.95	0.00	3,973,460.95
					4,576,854.08 GN	0.00 GN	4,576,854.08 GN
					-603,393.13 LS	0.00 LS	-603,393.13 LS
Original Face:	196,111,032.000						

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							
	358,450.350	358,450.35	358,450.35	0.28	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							
	36,002,780.560	36,002,780.56	36,002,780.56	27.82	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	91,384,899.800	92,167,947.64	93,073,636.19	71.91	905,688.55	0.00	905,688.55
					910,337.43 GN	0.00 GN	910,337.43 GN
					-4,648.88 LS	0.00 LS	-4,648.88 LS
Original Face:	98,498,075.000						
FUND Total							
0.000	127,746,130.710	128,529,178.55	129,434,867.10	100.00	905,688.55	0.00	905,688.55
					910,337.43 GN	0.00 GN	910,337.43 GN
					-4,648.88 LS	0.00 LS	-4,648.88 LS
Original Face:	98,498,075.000						

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							
	22,981.210	22,981.21	22,981.21	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							
	36,392,375.660	36,406,556.96	36,425,128.80	1.69	18,571.84	0.00	18,571.84
					18,571.84 GN	0.00 GN	18,571.84 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	24,447,546.000	1,144,360,808.86	2,115,083,221.18	98.31	970,722,412.32	0.00	970,722,412.32
					1,079,406,392.09 GN	0.00 GN	1,079,406,392.09 GN
					-108,683,979.77 LS	0.00 LS	-108,683,979.77 LS
FUND Total							
0.000	60,862,902.870	1,180,790,347.03	2,151,531,331.19	100.00	970,740,984.16	0.00	970,740,984.16
					1,079,424,963.93 GN	0.00 GN	1,079,424,963.93 GN
					-108,683,979.77 LS	0.00 LS	-108,683,979.77 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							
	293,750.150	293,750.15	293,750.15	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							
	682,093,089.190	681,879,629.33	681,879,629.33	47.31	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	749,579,996.350	750,967,302.75	759,020,007.05	52.67	8,052,704.30	0.00	8,052,704.30
					8,602,787.07 GN	0.00 GN	8,602,787.07 GN
					-550,082.77 LS	0.00 LS	-550,082.77 LS
Original Face:	759,398,364.000						
FUND Total							
0.000	1,431,966,835.690	1,433,140,682.23	1,441,193,386.53	100.00	8,052,704.30	0.00	8,052,704.30
					8,602,787.07 GN	0.00 GN	8,602,787.07 GN
					-550,082.77 LS	0.00 LS	-550,082.77 LS
Original Face:	759,398,364.000						

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							
	665,849.530	665,849.53	665,849.53	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							
	3,223,938,254.890	3,222,315,032.90	3,222,371,980.77	69.66	56,947.87	0.00	56,947.87
					82,977.83 GN	0.00 GN	82,977.83 GN
					-26,029.96 LS	0.00 LS	-26,029.96 LS
FIXED INCOME							
	1,392,875,674.580	1,394,408,000.23	1,402,563,086.18	30.32	8,155,085.95	0.00	8,155,085.95
					13,912,978.57 GN	0.00 GN	13,912,978.57 GN
					-5,757,892.62 LS	0.00 LS	-5,757,892.62 LS
Original Face:	518,225,547.000						
FUND Total							
0.000	4,617,479,779.000	4,617,388,882.66	4,625,600,916.48	100.00	8,212,033.82	0.00	8,212,033.82
					13,995,956.40 GN	0.00 GN	13,995,956.40 GN
					-5,783,922.58 LS	0.00 LS	-5,783,922.58 LS
Original Face:	518,225,547.000						

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							
	9,900.000	9,900.00	9,900.00	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
CASH EQUIVALENT							
	1,651,782.750	1,653,089.20	1,650,801.29	1.48	-2,287.91	0.00	-2,287.91
					225.70 GN	0.00 GN	225.70 GN
					-2,513.61 LS	0.00 LS	-2,513.61 LS
FIXED INCOME							
	109,017,728.920	109,145,524.27	110,005,140.90	98.51	859,616.63	0.00	859,616.63
					1,061,303.06 GN	0.00 GN	1,061,303.06 GN
					-201,686.43 LS	0.00 LS	-201,686.43 LS
Original Face:	54,438,000.000						
FUND Total							
0.000	110,679,411.670	110,808,513.47	111,665,842.19	100.00	857,328.72	0.00	857,328.72
					1,061,528.76 GN	0.00 GN	1,061,528.76 GN
					-204,200.04 LS	0.00 LS	-204,200.04 LS
Original Face:	54,438,000.000						

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							
	215,625.050	215,625.05	215,625.05	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							
	751,594,947.400	751,180,916.29	751,180,916.29	51.48	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							
	697,069,451.350	697,661,768.51	707,632,550.35	48.50	9,970,781.84	0.00	9,970,781.84
					10,125,471.67 GN	0.00 GN	10,125,471.67 GN
					-154,689.83 LS	0.00 LS	-154,689.83 LS
Original Face:	473,007,603.330						
FUND Total							
0.000	1,448,880,023.800	1,449,058,309.85	1,459,029,091.69	100.00	9,970,781.84	0.00	9,970,781.84
					10,125,471.67 GN	0.00 GN	10,125,471.67 GN
					-154,689.83 LS	0.00 LS	-154,689.83 LS
Original Face:	473,007,603.330						

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							
	80,097.050	80,097.05	80,097.05	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							
	1,759,934,307.910	1,758,461,402.03	1,758,746,003.49	86.60	284,601.46	0.00	284,601.46
					285,316.46 GN	0.00 GN	285,316.46 GN
					-715.00 LS	0.00 LS	-715.00 LS
FIXED INCOME							
	280,882,079.870	271,999,961.64	272,159,058.23	13.40	159,096.59	0.00	159,096.59
					176,845.00 GN	0.00 GN	176,845.00 GN
					-17,748.41 LS	0.00 LS	-17,748.41 LS
Original Face:	61,250,000.000						
FUND Total							
0.000	2,040,896,484.830	2,030,541,460.72	2,030,985,158.77	100.00	443,698.05	0.00	443,698.05
					462,161.46 GN	0.00 GN	462,161.46 GN
					-18,463.41 LS	0.00 LS	-18,463.41 LS
Original Face:	61,250,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.280	0.28	0.28	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							
	888,791,923.920	888,675,662.35	888,675,662.35	46.32	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,030,000,000.000	1,029,507,283.04	1,029,861,927.75	53.68	354,644.71	0.00	354,644.71
					358,073.69 GN	0.00 GN	358,073.69 GN
					-3,428.98 LS	0.00 LS	-3,428.98 LS
FUND Total							
0.000	1,918,791,924.200	1,918,182,945.67	1,918,537,590.38	100.00	354,644.71	0.00	354,644.71
					358,073.69 GN	0.00 GN	358,073.69 GN
					-3,428.98 LS	0.00 LS	-3,428.98 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							
	39,203,577.340	39,199,043.03	39,199,656.98	9.02	613.95	0.00	613.95
					613.95 GN	0.00 GN	613.95 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	386,185,000.000	394,850,446.38	395,401,016.40	90.98	550,570.02	0.00	550,570.02
					689,995.94 GN	0.00 GN	689,995.94 GN
					-139,425.92 LS	0.00 LS	-139,425.92 LS
FUND Total							
0.000	425,388,577.340	434,049,489.41	434,600,673.38	100.00	551,183.97	0.00	551,183.97
					690,609.89 GN	0.00 GN	690,609.89 GN
					-139,425.92 LS	0.00 LS	-139,425.92 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	509,004.080	509,004.08	509,004.08	0.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	75,500,000.000	75,425,362.04	75,425,362.04	18.85	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	317,181,867.890	318,637,011.34	324,306,330.74	81.03	5,669,319.40	0.00	5,669,319.40
					8,440,751.65 GN	0.00 GN	8,440,751.65 GN
					-2,771,432.25 LS	0.00 LS	-2,771,432.25 LS
Original Face:	296,570,984.000						
FUND Total							
0.000	393,190,871.970	394,571,377.46	400,240,696.86	100.00	5,669,319.40	0.00	5,669,319.40
					8,440,751.65 GN	0.00 GN	8,440,751.65 GN
					-2,771,432.25 LS	0.00 LS	-2,771,432.25 LS
Original Face:	296,570,984.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,510.960	3,510.96	3,510.96	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,510.960	3,510.96	3,510.96	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

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							
	135,585.770	135,585.77	135,585.77	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							
	40,300,000.000	40,234,553.21	40,234,553.21	12.98	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							
	263,368,011.100	265,148,548.35	269,619,403.30	86.98	4,470,854.95	0.00	4,470,854.95
					6,888,446.74 GN	0.00 GN	6,888,446.74 GN
					-2,417,591.79 LS	0.00 LS	-2,417,591.79 LS
Original Face:	222,922,434.000						
FUND Total							
0.000	303,803,596.870	305,518,687.33	309,989,542.28	100.00	4,470,854.95	0.00	4,470,854.95
					6,888,446.74 GN	0.00 GN	6,888,446.74 GN
					-2,417,591.79 LS	0.00 LS	-2,417,591.79 LS
Original Face:	222,922,434.000						

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							
	5,697,410.420	5,697,410.42	5,697,410.42	0.91	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							
	339,802,970.520	339,442,237.17	339,442,237.17	54.45	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							
	274,294,562.640	274,359,939.92	278,310,551.05	44.64	3,950,611.13	0.00	3,950,611.13
					4,549,165.55 GN	0.00 GN	4,549,165.55 GN
					-598,554.42 LS	0.00 LS	-598,554.42 LS
Original Face:	389,933,931.000						
FUND Total							
0.000	619,794,943.580	619,499,587.51	623,450,198.64	100.00	3,950,611.13	0.00	3,950,611.13
					4,549,165.55 GN	0.00 GN	4,549,165.55 GN
					-598,554.42 LS	0.00 LS	-598,554.42 LS
Original Face:	389,933,931.000						

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							
	-6,984,670.240	-6,984,670.24	-6,984,670.24	3.93	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							
	170,850,917.210	170,600,867.13	170,601,399.71	95.94	532.58	0.00	532.58
					532.58 GN	0.00 GN	532.58 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	236,701.430	234,935.57	236,701.43	0.13	1,765.86	0.00	1,765.86
					1,765.86 GN	0.00 GN	1,765.86 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	164,102,948.400	163,851,132.46	163,853,430.90	100.00	2,298.44	0.00	2,298.44
					2,298.44 GN	0.00 GN	2,298.44 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							
	16,874.840	16,874.84	16,874.84	0.51	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							
	11,583.260	3,394,582.27	3,305,871.50	99.49	-88,710.77	0.00	-88,710.77
					0.53 GN	0.00 GN	0.53 GN
					-88,711.30 LS	0.00 LS	-88,711.30 LS
FUND Total							
0.000	28,458.100	3,411,457.11	3,322,746.34	100.00	-88,710.77	0.00	-88,710.77
					0.53 GN	0.00 GN	0.53 GN
					-88,711.30 LS	0.00 LS	-88,711.30 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	6,866.770	6,866.77	6,866.77	0.55	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							
	4,327.270	1,452,097.20	1,253,054.26	99.45	-199,042.94	0.00	-199,042.94
					0.38 GN	0.00 GN	0.38 GN
					-199,043.32 LS	0.00 LS	-199,043.32 LS
FUND Total							
0.000	11,194.040	1,458,963.97	1,259,921.03	100.00	-199,042.94	0.00	-199,042.94
					0.38 GN	0.00 GN	0.38 GN
					-199,043.32 LS	0.00 LS	-199,043.32 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							
	3,617.720	3,617.72	3,617.72	0.47	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	12,705.230	969,818.50	766,766.13	99.53	-203,052.37	0.00	-203,052.37
					0.74 GN	0.00 GN	0.74 GN
					-203,053.11 LS	0.00 LS	-203,053.11 LS
FUND Total							
0.000	16,322.950	973,436.22	770,383.85	100.00	-203,052.37	0.00	-203,052.37
					0.74 GN	0.00 GN	0.74 GN
					-203,053.11 LS	0.00 LS	-203,053.11 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							
	316,342.950	316,342.95	316,342.95	7.83	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							
	32,069.460	3,587,396.31	3,721,727.46	92.17	134,331.15	0.00	134,331.15
					134,331.15 GN	0.00 GN	134,331.15 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	348,412.410	3,903,739.26	4,038,070.41	100.00	134,331.15	0.00	134,331.15
					134,331.15 GN	0.00 GN	134,331.15 GN
					0.00 LS	0.00 LS	0.00 LS