Holdings

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

As of: *May 31, 2021* *View Date:* *June 8, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			224,008.910	1.000000	224,008.91	1.000000	224,008.91	0.00	0.02
		Base		1.000000	224,008.91	1.000000	224,008.91	0.00	0.02
US DOLLAR Total									
			224,008.910		224,008.91		224,008.91	0.00	0.02
		Base			224,008.91		224,008.91	0.00	0.02
CASH Total									
			224,008.910	Base	224,008.91		224,008.91	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.035113	31 Dec 2030		
			6,200,936.490	100.050508	6,204,068.47	100.050000	6,204,036.96	-31.51	0.54
		Base		100.050508	6,204,068.47	100.050000	6,204,036.96	-31.51	0.54
US DOLLAR Total									
			6,200,936.490		6,204,068.47		6,204,036.96	-31.51	0.54
		Base			6,204,068.47		6,204,036.96	-31.51	0.54
CASH EQUIVALENT Total									
			6,200,936.490	Base	6,204,068.47		6,204,036.96	-31.51	0.54
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
			30,045.000	42.827729	1,286,759.13	138.370000	4,157,326.65	2,870,567.52	0.36
		Base		42.827729	1,286,759.13	138.370000	4,157,326.65	2,870,567.52	0.36

& 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
00191U102	ASGN INC COMMON STOCK USD.01							
	25,824.000	Local	64.710452	1,671,082.72	103.090000	2,662,196.16	991,113.44	0.23
		Base	64.710452	1,671,082.72	103.090000	2,662,196.16	991,113.44	0.23
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	43,376.000	Local	38.842400	1,684,827.94	64.360000	2,791,679.36	1,106,851.42	0.24
		Base	38.842400	1,684,827.94	64.360000	2,791,679.36	1,106,851.42	0.24
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	57,052.000	Local	14.490677	826,722.09	38.260000	2,182,809.52	1,356,087.43	0.19
		Base	14.490677	826,722.09	38.260000	2,182,809.52	1,356,087.43	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	17,555.000	Local	116.839744	2,051,121.71	185.750000	3,260,841.25	1,209,719.54	0.28
		Base	116.839744	2,051,121.71	185.750000	3,260,841.25	1,209,719.54	0.28
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	24,414.000	Local	27.208510	664,268.57	36.380000	888,181.32	223,912.75	0.08
		Base	27.208510	664,268.57	36.380000	888,181.32	223,912.75	0.08
00766T100	AECOM COMMON STOCK USD.01							
	23,203.000	Local	32.711277	758,999.77	65.010000	1,508,427.03	749,427.26	0.13
		Base	32.711277	758,999.77	65.010000	1,508,427.03	749,427.26	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	20,761.000	Local	82.517406	1,713,143.86	164.000000	3,404,804.00	1,691,660.14	0.30
		Base	82.517406	1,713,143.86	164.000000	3,404,804.00	1,691,660.14	0.30
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,824.000	Local	403.352030	2,752,474.25	716.570000	4,889,873.68	2,137,399.43	0.43
		Base	403.352030	2,752,474.25	716.570000	4,889,873.68	2,137,399.43	0.43
018522300	ALLETE INC COMMON STOCK							
	25,310.000	Local	67.824192	1,716,630.29	68.890000	1,743,605.90	26,975.61	0.15
		Base	67.824192	1,716,630.29	68.890000	1,743,605.90	26,975.61	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,197.000	Local	46.960191	1,136,295.75	121.050000	2,929,046.85	1,792,751.10	0.25
		Base	46.960191	1,136,295.75	121.050000	2,929,046.85	1,792,751.10	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
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	15,994.000	135.183231	2,162,120.59	258.370000	4,132,369.78	1,970,249.19	0.36
		Base		135.183231	2,162,120.59	258.370000	4,132,369.78	1,970,249.19	0.36
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	67,063.000	40.980020	2,748,243.06	47.160000	3,162,691.08	414,448.02	0.27
		Base		40.980020	2,748,243.06	47.160000	3,162,691.08	414,448.02	0.27
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	72,824.000	16.636238	1,211,517.43	35.430000	2,580,154.32	1,368,636.89	0.22
		Base		16.636238	1,211,517.43	35.430000	2,580,154.32	1,368,636.89	0.22
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	34,087.000	49.455976	1,685,805.85	133.060000	4,535,616.22	2,849,810.37	0.39
		Base		49.455976	1,685,805.85	133.060000	4,535,616.22	2,849,810.37	0.39
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001								
		Local	52,133.000	25.606200	1,334,928.02	21.100000	1,100,006.30	-234,921.72	0.10
		Base		25.606200	1,334,928.02	21.100000	1,100,006.30	-234,921.72	0.10
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
		Local	139,324.000	6.488982	904,070.96	9.600000	1,337,510.40	433,439.44	0.12
		Base		6.488982	904,070.96	9.600000	1,337,510.40	433,439.44	0.12
03750L109	APARTMENT INCOME REIT CO REIT USD.01								
		Local	72,534.000	38.480500	2,791,144.58	46.580000	3,378,633.72	587,489.14	0.29
		Base		38.480500	2,791,144.58	46.580000	3,378,633.72	587,489.14	0.29
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,748.000	57.076109	1,812,052.31	147.310000	4,676,797.88	2,864,745.57	0.41
		Base		57.076109	1,812,052.31	147.310000	4,676,797.88	2,864,745.57	0.41
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	36,312.000	37.964685	1,378,573.63	120.330000	4,369,422.96	2,990,849.33	0.38
		Base		37.964685	1,378,573.63	120.330000	4,369,422.96	2,990,849.33	0.38
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	50,537.000	59.537001	3,008,821.40	72.600000	3,668,986.20	660,164.80	0.32
		Base		59.537001	3,008,821.40	72.600000	3,668,986.20	660,164.80	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
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	26,603.000	Local	32.907739	875,444.57	94.840000	2,523,028.52	1,647,583.95	0.22
		Base	32.907739	875,444.57	94.840000	2,523,028.52	1,647,583.95	0.22
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	74,449.000	Local	18.216549	1,356,203.82	22.990000	1,711,582.51	355,378.69	0.15
		Base	18.216549	1,356,203.82	22.990000	1,711,582.51	355,378.69	0.15
05329W102	AUTONATION INC COMMON STOCK USD.01							
	26,844.000	Local	40.910687	1,098,206.49	102.130000	2,741,577.72	1,643,371.23	0.24
		Base	40.910687	1,098,206.49	102.130000	2,741,577.72	1,643,371.23	0.24
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	23,349.000	Local	37.952176	886,145.35	40.100000	936,294.90	50,149.55	0.08
		Base	37.952176	886,145.35	40.100000	936,294.90	50,149.55	0.08
05368V106	AVIENT CORP COMMON STOCK USD.01							
	44,488.000	Local	33.637041	1,496,444.69	51.980000	2,312,486.24	816,041.55	0.20
		Base	33.637041	1,496,444.69	51.980000	2,312,486.24	816,041.55	0.20
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	25,165.000	Local	33.884140	852,694.38	87.820000	2,209,990.30	1,357,295.92	0.19
		Base	33.884140	852,694.38	87.820000	2,209,990.30	1,357,295.92	0.19
053807103	AVNET INC COMMON STOCK USD1.0							
	48,436.000	Local	29.636587	1,435,477.73	44.060000	2,134,090.16	698,612.43	0.19
		Base	29.636587	1,435,477.73	44.060000	2,134,090.16	698,612.43	0.19
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	31,025.000	Local	66.827828	2,073,333.37	140.590000	4,361,804.75	2,288,471.38	0.38
		Base	66.827828	2,073,333.37	140.590000	4,361,804.75	2,288,471.38	0.38
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	66,886.000	Local	27.659490	1,850,032.65	44.790000	2,995,823.94	1,145,791.29	0.26
		Base	27.659490	1,850,032.65	44.790000	2,995,823.94	1,145,791.29	0.26
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	46,963.000	Local	20.238898	950,479.39	30.580000	1,436,128.54	485,649.15	0.12
		Base	20.238898	950,479.39	30.580000	1,436,128.54	485,649.15	0.12

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	19,544.000	Local	56.336344	1,101,037.50	89.740000	1,753,878.56	652,841.06	0.15
		Base	56.336344	1,101,037.50	89.740000	1,753,878.56	652,841.06	0.15
06417N103	BANK OZK COMMON STOCK							
	58,918.000	Local	40.583909	2,391,122.75	42.710000	2,516,387.78	125,265.03	0.22
		Base	40.583909	2,391,122.75	42.710000	2,516,387.78	125,265.03	0.22
077454106	BELDEN INC COMMON STOCK USD.01							
	21,749.000	Local	66.470619	1,445,669.49	50.600000	1,100,499.40	-345,170.09	0.10
		Base	66.470619	1,445,669.49	50.600000	1,100,499.40	-345,170.09	0.10
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	18,929.000	Local	99.193569	1,877,635.07	413.830000	7,833,388.07	5,955,753.00	0.68
		Base	99.193569	1,877,635.07	413.830000	7,833,388.07	5,955,753.00	0.68
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	30,575.000	Local	45.621139	1,394,866.32	65.790000	2,011,529.25	616,662.93	0.17
		Base	45.621139	1,394,866.32	65.790000	2,011,529.25	616,662.93	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	23,594.000	Local	84.801113	2,000,797.47	70.690000	1,667,859.86	-332,937.61	0.15
		Base	84.801113	2,000,797.47	70.690000	1,667,859.86	-332,937.61	0.15
093671105	H+R BLOCK INC COMMON STOCK							
	89,346.000	Local	15.814600	1,412,971.25	24.820000	2,217,567.72	804,596.47	0.19
		Base	15.814600	1,412,971.25	24.820000	2,217,567.72	804,596.47	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,482.000	Local	326.874297	1,465,050.60	1,058.160000	4,742,673.12	3,277,622.52	0.41
		Base	326.874297	1,465,050.60	1,058.160000	4,742,673.12	3,277,622.52	0.41
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	39,228.000	Local	32.619572	1,279,600.57	64.390000	2,525,890.92	1,246,290.35	0.22
		Base	32.619572	1,279,600.57	64.390000	2,525,890.92	1,246,290.35	0.22
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	42,563.000	Local	37.513139	1,596,671.74	48.660000	2,071,115.58	474,443.84	0.18
		Base	37.513139	1,596,671.74	48.660000	2,071,115.58	474,443.84	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
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	61.450000	250,224.40	158,580.56	0.02
		Base		22.505855	91,643.84	61.450000	250,224.40	158,580.56	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,108.000	78.408356	1,890,268.65	75.410000	1,817,984.28	-72,284.37	0.16
		Base		78.408356	1,890,268.65	75.410000	1,817,984.28	-72,284.37	0.16
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	144,566.000	17.021332	2,460,705.83	22.710000	3,283,093.86	822,388.03	0.29
		Base		17.021332	2,460,705.83	22.710000	3,283,093.86	822,388.03	0.29
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	36,149.000	79.697500	2,880,984.93	102.090000	3,690,451.41	809,466.48	0.32
		Base		79.697500	2,880,984.93	102.090000	3,690,451.41	809,466.48	0.32
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	114,025.000	16.805287	1,916,222.80	52.520000	5,988,593.00	4,072,370.20	0.52
		Base		16.805287	1,916,222.80	52.520000	5,988,593.00	4,072,370.20	0.52
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	37,877.000	29.151247	1,104,161.78	102.230000	3,872,165.71	2,768,003.93	0.34
		Base		29.151247	1,104,161.78	102.230000	3,872,165.71	2,768,003.93	0.34
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	100,534.000	35.304343	3,549,286.81	44.540000	4,477,784.36	928,497.55	0.39
		Base		35.304343	3,549,286.81	44.540000	4,477,784.36	928,497.55	0.39
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	59,294.000	34.736648	2,059,674.83	52.340000	3,103,447.96	1,043,773.13	0.27
		Base		34.736648	2,059,674.83	52.340000	3,103,447.96	1,043,773.13	0.27
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	48,061.000	42.469382	2,041,120.96	52.980000	2,546,271.78	505,150.82	0.22
		Base		42.469382	2,041,120.96	52.980000	2,546,271.78	505,150.82	0.22
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,234.000	128.464534	1,828,564.18	154.330000	2,196,733.22	368,169.04	0.19
		Base		128.464534	1,828,564.18	154.330000	2,196,733.22	368,169.04	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
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	65,585.000	Local	17.140074	1,124,131.75	26.560000	1,741,937.60	617,805.85	0.15
		Base	17.140074	1,124,131.75	26.560000	1,741,937.60	617,805.85	0.15
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	106,976.000	Local	10.037511	1,073,772.77	13.620000	1,457,013.12	383,240.35	0.13
		Base	10.037511	1,073,772.77	13.620000	1,457,013.12	383,240.35	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,646.000	Local	684.810038	1,812,007.36	1,815.560000	4,803,971.76	2,991,964.40	0.42
		Base	684.810038	1,812,007.36	1,815.560000	4,803,971.76	2,991,964.40	0.42
127055101	CABOT CORP COMMON STOCK USD1.0							
	27,567.000	Local	31.804317	876,749.60	63.580000	1,752,709.86	875,960.26	0.15
		Base	31.804317	876,749.60	63.580000	1,752,709.86	875,960.26	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	12,285.000	Local	173.976494	2,137,301.23	254.960000	3,132,183.60	994,882.37	0.27
		Base	173.976494	2,137,301.23	254.960000	3,132,183.60	994,882.37	0.27
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	47,491.000	Local	60.068809	2,852,727.81	125.380000	5,954,421.58	3,101,693.77	0.52
		Base	60.068809	2,852,727.81	125.380000	5,954,421.58	3,101,693.77	0.52
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	18,316.000	Local	100.636558	1,843,259.20	81.330000	1,489,640.28	-353,618.92	0.13
		Base	100.636558	1,843,259.20	81.330000	1,489,640.28	-353,618.92	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	25,948.000	Local	62.916590	1,632,559.69	192.320000	4,990,319.36	3,357,759.67	0.43
		Base	62.916590	1,632,559.69	192.320000	4,990,319.36	3,357,759.67	0.43
146229109	CARTER S INC COMMON STOCK USD.01							
	21,459.000	Local	57.819806	1,240,755.21	102.240000	2,193,968.16	953,212.95	0.19
		Base	57.819806	1,240,755.21	102.240000	2,193,968.16	953,212.95	0.19
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	18,031.000	Local	108.523107	1,956,780.15	220.840000	3,981,966.04	2,025,185.89	0.35
		Base	108.523107	1,956,780.15	220.840000	3,981,966.04	2,025,185.89	0.35

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149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	36,391.000	Local	17.885605	650,875.04	41.680000	1,516,776.88	865,901.84	0.13
		Base	17.885605	650,875.04	41.680000	1,516,776.88	865,901.84	0.13
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	63,750.000	Local	67.083711	4,276,586.58	89.460000	5,703,075.00	1,426,488.42	0.50
		Base	67.083711	4,276,586.58	89.460000	5,703,075.00	1,426,488.42	0.50
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	90,817.000	Local	21.629764	1,964,350.24	26.500000	2,406,650.50	442,300.26	0.21
		Base	21.629764	1,964,350.24	26.500000	2,406,650.50	442,300.26	0.21
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,825.000	Local	342.168769	2,677,470.62	491.340000	3,844,735.50	1,167,264.88	0.33
		Base	342.168769	2,677,470.62	491.340000	3,844,735.50	1,167,264.88	0.33
163851108	CHEMOURS CO/THE COMMON STOCK							
	80,451.000	Local	20.876462	1,679,532.25	35.930000	2,890,604.43	1,211,072.18	0.25
		Base	20.876462	1,679,532.25	35.930000	2,890,604.43	1,211,072.18	0.25
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	14,061.000	Local	98.313825	1,382,390.69	120.910000	1,700,115.51	317,724.82	0.15
		Base	98.313825	1,382,390.69	120.910000	1,700,115.51	317,724.82	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	16,880.000	Local	56.857574	959,755.85	199.530000	3,368,066.40	2,408,310.55	0.29
		Base	56.857574	959,755.85	199.530000	3,368,066.40	2,408,310.55	0.29
171779309	CIENA CORP COMMON STOCK USD.01							
	75,574.000	Local	23.197768	1,753,148.11	52.870000	3,995,597.38	2,242,449.27	0.35
		Base	23.197768	1,753,148.11	52.870000	3,995,597.38	2,242,449.27	0.35
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	50,081.000	Local	27.905627	1,397,541.71	67.750000	3,392,987.75	1,995,446.04	0.29
		Base	27.905627	1,397,541.71	67.750000	3,392,987.75	1,995,446.04	0.29
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	52,565.000	Local	24.645552	1,295,493.42	22.660000	1,191,122.90	-104,370.52	0.10
		Base	24.645552	1,295,493.42	22.660000	1,191,122.90	-104,370.52	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	28,262.000	58.113072	1,642,391.64	78.070000	2,206,414.34	564,022.70	0.19
		Base		58.113072	1,642,391.64	78.070000	2,206,414.34	564,022.70	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,546.000	45.311311	1,112,211.44	93.100000	2,285,232.60	1,173,021.16	0.20
		Base		45.311311	1,112,211.44	93.100000	2,285,232.60	1,173,021.16	0.20
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	223,723.000	16.397500	3,668,497.89	20.120000	4,501,306.76	832,808.87	0.39
		Base		16.397500	3,668,497.89	20.120000	4,501,306.76	832,808.87	0.39
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	85,750.000	27.138542	2,327,129.98	79.390000	6,807,692.50	4,480,562.52	0.59
		Base		27.138542	2,327,129.98	79.390000	6,807,692.50	4,480,562.52	0.59
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,904.000	180.830575	2,152,607.17	262.610000	3,126,109.44	973,502.27	0.27
		Base		180.830575	2,152,607.17	262.610000	3,126,109.44	973,502.27	0.27
194014106	COLFAX CORP COMMON STOCK USD.001								
		Local	56,147.000	30.288104	1,700,586.15	44.200000	2,481,697.40	781,111.25	0.22
		Base		30.288104	1,700,586.15	44.200000	2,481,697.40	781,111.25	0.22
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	14,883.000	96.092299	1,430,141.68	102.730000	1,528,930.59	98,788.91	0.13
		Base		96.092299	1,430,141.68	102.730000	1,528,930.59	98,788.91	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	51,303.000	31.948584	1,639,058.18	77.880000	3,995,477.64	2,356,419.46	0.35
		Base		31.948584	1,639,058.18	77.880000	3,995,477.64	2,356,419.46	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,461.000	15.130244	884,529.17	31.470000	1,839,767.67	955,238.50	0.16
		Base		15.130244	884,529.17	31.470000	1,839,767.67	955,238.50	0.16
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	22,883.000	64.328987	1,472,040.20	76.170000	1,742,998.11	270,957.91	0.15
		Base		64.328987	1,472,040.20	76.170000	1,742,998.11	270,957.91	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
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	16,550.000	Local	79.530950	1,316,237.22	69.900000	1,156,845.00	-159,392.22	0.10
		Base	79.530950	1,316,237.22	69.900000	1,156,845.00	-159,392.22	0.10
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,246.000	Local	45.506141	921,317.34	152.720000	3,091,969.12	2,170,651.78	0.27
		Base	45.506141	921,317.34	152.720000	3,091,969.12	2,170,651.78	0.27
21870Q105	CORESITE REALTY CORP REIT USD.01							
	20,826.000	Local	107.923863	2,247,622.38	121.250000	2,525,152.50	277,530.12	0.22
		Base	107.923863	2,247,622.38	121.250000	2,525,152.50	277,530.12	0.22
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	35,622.000	Local	23.401569	833,610.69	79.500000	2,831,949.00	1,998,338.31	0.25
		Base	23.401569	833,610.69	79.500000	2,831,949.00	1,998,338.31	0.25
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,641.000	Local	30.262702	1,653,584.31	27.600000	1,508,091.60	-145,492.71	0.13
		Base	30.262702	1,653,584.31	27.600000	1,508,091.60	-145,492.71	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	138,301.000	Local	2.752800	380,715.00	8.910000	1,232,261.91	851,546.91	0.11
		Base	2.752800	380,715.00	8.910000	1,232,261.91	851,546.91	0.11
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	72,378.000	Local	37.521478	2,715,729.53	37.090000	2,684,500.02	-31,229.51	0.23
		Base	37.521478	2,715,729.53	37.090000	2,684,500.02	-31,229.51	0.23
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,577.000	Local	145.995428	1,690,189.07	157.720000	1,825,924.44	135,735.37	0.16
		Base	145.995428	1,690,189.07	157.720000	1,825,924.44	135,735.37	0.16
224399105	CRANE CO COMMON STOCK USD1.0							
	24,093.000	Local	44.303633	1,067,407.43	95.490000	2,300,640.57	1,233,233.14	0.20
		Base	44.303633	1,067,407.43	95.490000	2,300,640.57	1,233,233.14	0.20
225447101	CREE INC COMMON STOCK USD.00125							
	56,120.000	Local	38.520476	2,161,769.13	100.010000	5,612,561.20	3,450,792.07	0.49
		Base	38.520476	2,161,769.13	100.010000	5,612,561.20	3,450,792.07	0.49

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,375.000	Local	66.348416	1,816,287.89	120.710000	3,304,436.25	1,488,148.36	0.29
		Base	66.348416	1,816,287.89	120.710000	3,304,436.25	1,488,148.36	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	19,949.000	Local	78.068247	1,557,383.45	125.320000	2,500,008.68	942,625.23	0.22
		Base	78.068247	1,557,383.45	125.320000	2,500,008.68	942,625.23	0.22
23283R100	CYRUSONE INC REIT USD.01							
	58,678.000	Local	54.644016	3,206,401.56	73.750000	4,327,502.50	1,121,100.94	0.38
		Base	54.644016	3,206,401.56	73.750000	4,327,502.50	1,121,100.94	0.38
235825205	DANA INC COMMON STOCK USD.01							
	70,470.000	Local	19.653021	1,384,948.41	27.130000	1,911,851.10	526,902.69	0.17
		Base	19.653021	1,384,948.41	27.130000	1,911,851.10	526,902.69	0.17
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	79,170.000	Local	27.441518	2,172,545.00	68.460000	5,419,978.20	3,247,433.20	0.47
		Base	27.441518	2,172,545.00	68.460000	5,419,978.20	3,247,433.20	0.47
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,739.000	Local	79.810394	1,096,515.01	335.440000	4,608,610.16	3,512,095.15	0.40
		Base	79.810394	1,096,515.01	335.440000	4,608,610.16	3,512,095.15	0.40
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	32,010.000	Local	32.911634	1,053,501.42	97.530000	3,121,935.30	2,068,433.88	0.27
		Base	32.911634	1,053,501.42	97.530000	3,121,935.30	2,068,433.88	0.27
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	61,421.000	Local	30.110995	1,849,447.41	61.590000	3,782,919.39	1,933,471.98	0.33
		Base	30.110995	1,849,447.41	61.590000	3,782,919.39	1,933,471.98	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	80,333.000	Local	31.898709	2,562,518.98	34.720000	2,789,161.76	226,642.78	0.24
		Base	31.898709	2,562,518.98	34.720000	2,789,161.76	226,642.78	0.24
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	14,915.000	Local	77.749514	1,159,634.00	74.920000	1,117,431.80	-42,202.20	0.10
		Base	77.749514	1,159,634.00	74.920000	1,117,431.80	-42,202.20	0.10

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26884L109	EQT CORP COMMON STOCK							
	135,850.000	Local	17.143218	2,328,906.12	20.880000	2,836,548.00	507,641.88	0.25
		Base	17.143218	2,328,906.12	20.880000	2,836,548.00	507,641.88	0.25
26884U109	EPR PROPERTIES REIT USD.01							
	36,419.000	Local	55.237426	2,011,691.82	49.150000	1,789,993.85	-221,697.97	0.16
		Base	55.237426	2,011,691.82	49.150000	1,789,993.85	-221,697.97	0.16
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	20,440.000	Local	70.539694	1,441,831.35	146.760000	2,999,774.40	1,557,943.05	0.26
		Base	70.539694	1,441,831.35	146.760000	2,999,774.40	1,557,943.05	0.26
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	68,901.000	Local	26.154438	1,802,066.92	74.780000	5,152,416.78	3,350,349.86	0.45
		Base	26.154438	1,802,066.92	74.780000	5,152,416.78	3,350,349.86	0.45
277276101	EASTGROUP PROPERTIES INC REIT							
	19,339.000	Local	117.822795	2,278,575.03	158.080000	3,057,109.12	778,534.09	0.27
		Base	117.822795	2,278,575.03	158.080000	3,057,109.12	778,534.09	0.27
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	26,692.000	Local	53.517233	1,428,481.99	126.110000	3,366,128.12	1,937,646.13	0.29
		Base	53.517233	1,428,481.99	126.110000	3,366,128.12	1,937,646.13	0.29
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	22,082.000	Local	103.888075	2,294,056.47	60.650000	1,339,273.30	-954,783.17	0.12
		Base	103.888075	2,294,056.47	60.650000	1,339,273.30	-954,783.17	0.12
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,333.000	Local	46.779850	2,261,010.51	85.790000	4,146,488.07	1,885,477.56	0.36
		Base	46.779850	2,261,010.51	85.790000	4,146,488.07	1,885,477.56	0.36
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	28,301.000	Local	29.595472	837,581.44	46.040000	1,302,978.04	465,396.60	0.11
		Base	29.595472	837,581.44	46.040000	1,302,978.04	465,396.60	0.11
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,787.000	Local	66.516863	1,382,686.03	94.240000	1,958,966.88	576,280.85	0.17
		Base	66.516863	1,382,686.03	94.240000	1,958,966.88	576,280.85	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
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	198,844.000	Local	14.206831	2,824,943.20	8.240000	1,638,474.56	-1,186,468.64	0.14
		Base	14.206831	2,824,943.20	8.240000	1,638,474.56	-1,186,468.64	0.14
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	108,752.000	Local	25.668274	2,791,476.18	47.800000	5,198,345.60	2,406,869.42	0.45
		Base	25.668274	2,791,476.18	47.800000	5,198,345.60	2,406,869.42	0.45
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	20,455.000	Local	80.271314	1,641,949.73	145.860000	2,983,566.30	1,341,616.57	0.26
		Base	80.271314	1,641,949.73	145.860000	2,983,566.30	1,341,616.57	0.26
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	152,039.000	Local	20.996861	3,192,341.82	22.550000	3,428,479.45	236,137.63	0.30
		Base	20.996861	3,192,341.82	22.550000	3,428,479.45	236,137.63	0.30
302520101	FNB CORP COMMON STOCK USD.01							
	156,550.000	Local	12.167905	1,904,885.49	13.410000	2,099,335.50	194,450.01	0.18
		Base	12.167905	1,904,885.49	13.410000	2,099,335.50	194,450.01	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,694.000	Local	110.317115	1,841,633.92	137.550000	2,296,259.70	454,625.78	0.20
		Base	110.317115	1,841,633.92	137.550000	2,296,259.70	454,625.78	0.20
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	18,492.000	Local	106.311917	1,965,919.96	334.360000	6,182,985.12	4,217,065.16	0.54
		Base	106.311917	1,965,919.96	334.360000	6,182,985.12	4,217,065.16	0.54
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	14,235.000	Local	88.002401	1,252,714.18	506.060000	7,203,764.10	5,951,049.92	0.63
		Base	88.002401	1,252,714.18	506.060000	7,203,764.10	5,951,049.92	0.63
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,817.000	Local	22.762795	1,042,922.99	31.800000	1,456,980.60	414,057.61	0.13
		Base	22.762795	1,042,922.99	31.800000	1,456,980.60	414,057.61	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,495.000	Local	24.182656	1,293,651.16	64.310000	3,440,263.45	2,146,612.29	0.30
		Base	24.182656	1,293,651.16	64.310000	3,440,263.45	2,146,612.29	0.30

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	69,259.000	Local	27.636195	1,914,055.20	50.350000	3,487,190.65	1,573,135.45	0.30
		Base	27.636195	1,914,055.20	50.350000	3,487,190.65	1,573,135.45	0.30
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	270,302.000	Local	11.588318	3,132,345.59	19.070000	5,154,659.14	2,022,313.55	0.45
		Base	11.588318	3,132,345.59	19.070000	5,154,659.14	2,022,313.55	0.45
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	62,872.000	Local	26.231455	1,649,224.06	50.640000	3,183,838.08	1,534,614.02	0.28
		Base	26.231455	1,649,224.06	50.640000	3,183,838.08	1,534,614.02	0.28
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	41,307.000	Local	39.456422	1,629,826.44	76.110000	3,143,875.77	1,514,049.33	0.27
		Base	39.456422	1,629,826.44	76.110000	3,143,875.77	1,514,049.33	0.27
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	19,982.000	Local	88.859409	1,775,588.71	79.720000	1,592,965.04	-182,623.67	0.14
		Base	88.859409	1,775,588.71	79.720000	1,592,965.04	-182,623.67	0.14
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,232.000	Local	80.127250	2,182,025.28	184.120000	5,013,955.84	2,831,930.56	0.44
		Base	80.127250	2,182,025.28	184.120000	5,013,955.84	2,831,930.56	0.44
343412102	FLUOR CORP COMMON STOCK USD.01							
	60,997.000	Local	28.550851	1,741,516.26	18.500000	1,128,444.50	-613,071.76	0.10
		Base	28.550851	1,741,516.26	18.500000	1,128,444.50	-613,071.76	0.10
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	95,940.000	Local	15.296771	1,467,572.20	24.090000	2,311,194.60	843,622.40	0.20
		Base	15.296771	1,467,572.20	24.090000	2,311,194.60	843,622.40	0.20
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,448.000	Local	40.136200	2,546,561.62	42.390000	2,689,560.72	142,999.10	0.23
		Base	40.136200	2,546,561.62	42.390000	2,689,560.72	142,999.10	0.23
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	50,741.000	Local	36.243064	1,839,009.31	63.290000	3,211,397.89	1,372,388.58	0.28
		Base	36.243064	1,839,009.31	63.290000	3,211,397.89	1,372,388.58	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,349.000	Local	75.892500	1,544,336.48	155.480000	3,163,862.52	1,619,526.04	0.28
		Base	75.892500	1,544,336.48	155.480000	3,163,862.52	1,619,526.04	0.28
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	79,049.000	Local	10.835950	856,571.04	17.330000	1,369,919.17	513,348.13	0.12
		Base	10.835950	856,571.04	17.330000	1,369,919.17	513,348.13	0.12
361448103	GATX CORP COMMON STOCK USD.625							
	17,088.000	Local	38.435713	656,789.46	98.660000	1,685,902.08	1,029,112.62	0.15
		Base	38.435713	656,789.46	98.660000	1,685,902.08	1,029,112.62	0.15
371901109	GENTEX CORP COMMON STOCK USD.06							
	118,708.000	Local	12.836997	1,523,854.27	35.500000	4,214,134.00	2,690,279.73	0.37
		Base	12.836997	1,523,854.27	35.500000	4,214,134.00	2,690,279.73	0.37
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	77,399.000	Local	4.794058	371,055.30	4.200000	325,075.80	-45,979.50	0.03
		Base	4.794058	371,055.30	4.200000	325,075.80	-45,979.50	0.03
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	46,463.000	Local	34.104847	1,584,613.49	58.250000	2,706,469.75	1,121,856.26	0.24
		Base	34.104847	1,584,613.49	58.250000	2,706,469.75	1,121,856.26	0.24
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	37,636.000	Local	30.306633	1,140,620.45	72.060000	2,712,050.16	1,571,429.71	0.24
		Base	30.306633	1,140,620.45	72.060000	2,712,050.16	1,571,429.71	0.24
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	113,530.000	Local	17.933272	2,035,964.32	19.830000	2,251,299.90	215,335.58	0.20
		Base	17.933272	2,035,964.32	19.830000	2,251,299.90	215,335.58	0.20
384109104	GRACO INC COMMON STOCK USD1.0							
	82,173.000	Local	19.546629	1,606,205.17	75.720000	6,222,139.56	4,615,934.39	0.54
		Base	19.546629	1,606,205.17	75.720000	6,222,139.56	4,615,934.39	0.54
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,975.000	Local	443.139559	875,200.63	662.540000	1,308,516.50	433,315.87	0.11
		Base	443.139559	875,200.63	662.540000	1,308,516.50	433,315.87	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
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	22,817.000	Local	93.492498	2,133,218.32	90.940000	2,074,977.98	-58,240.34	0.18
		Base	93.492498	2,133,218.32	90.940000	2,074,977.98	-58,240.34	0.18
397624107	GREIF INC CL A COMMON STOCK							
	12,917.000	Local	49.217793	635,746.23	61.710000	797,108.07	161,361.84	0.07
		Base	49.217793	635,746.23	61.710000	797,108.07	161,361.84	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,215.000	Local	38.571068	1,628,277.64	34.070000	1,438,265.05	-190,012.59	0.13
		Base	38.571068	1,628,277.64	34.070000	1,438,265.05	-190,012.59	0.13
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	45,365.000	Local	56.628629	2,568,957.75	60.110000	2,726,890.15	157,932.40	0.24
		Base	56.628629	2,568,957.75	60.110000	2,726,890.15	157,932.40	0.24
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,752.000	Local	95.430380	2,362,092.76	56.460000	1,397,497.92	-964,594.84	0.12
		Base	95.430380	2,362,092.76	56.460000	1,397,497.92	-964,594.84	0.12
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	39,893.000	Local	25.375321	1,012,297.69	40.760000	1,626,038.68	613,740.99	0.14
		Base	25.375321	1,012,297.69	40.760000	1,626,038.68	613,740.99	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	61,914.000	Local	42.910300	2,656,748.32	41.410000	2,563,858.74	-92,889.58	0.22
		Base	42.910300	2,656,748.32	41.410000	2,563,858.74	-92,889.58	0.22
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	42,290.000	Local	32.222687	1,362,697.42	49.510000	2,093,777.90	731,080.48	0.18
		Base	32.222687	1,362,697.42	49.510000	2,093,777.90	731,080.48	0.18
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	17,717.000	Local	60.438346	1,070,786.17	139.490000	2,471,344.33	1,400,558.16	0.21
		Base	60.438346	1,070,786.17	139.490000	2,471,344.33	1,400,558.16	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	74,649.000	Local	23.448400	1,750,399.61	48.470000	3,618,237.03	1,867,837.42	0.31
		Base	23.448400	1,750,399.61	48.470000	3,618,237.03	1,867,837.42	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	53,173.000	Local	28.017720	1,489,786.23	43.050000	2,289,097.65	799,311.42	0.20
		Base	28.017720	1,489,786.23	43.050000	2,289,097.65	799,311.42	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	37,406.000	Local	46.808787	1,750,929.48	29.990000	1,121,805.94	-629,123.54	0.10
		Base	46.808787	1,750,929.48	29.990000	1,121,805.94	-629,123.54	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	68,065.000	Local	30.563700	2,080,318.22	30.340000	2,065,092.10	-15,226.12	0.18
		Base	30.563700	2,080,318.22	30.340000	2,065,092.10	-15,226.12	0.18
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,379.000	Local	82.541392	3,332,938.87	83.120000	3,356,302.48	23,363.61	0.29
		Base	82.541392	3,332,938.87	83.120000	3,356,302.48	23,363.61	0.29
428291108	HEXCEL CORP COMMON STOCK USD.01							
	40,705.000	Local	42.077100	1,712,748.36	59.460000	2,420,319.30	707,570.94	0.21
		Base	42.077100	1,712,748.36	59.460000	2,420,319.30	707,570.94	0.21
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	50,599.000	Local	35.062606	1,774,132.81	45.680000	2,311,362.32	537,229.51	0.20
		Base	35.062606	1,774,132.81	45.680000	2,311,362.32	537,229.51	0.20
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	32,315.000	Local	52.763393	1,705,049.03	111.280000	3,596,013.20	1,890,964.17	0.31
		Base	52.763393	1,705,049.03	111.280000	3,596,013.20	1,890,964.17	0.31
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,976.000	Local	21.617915	1,599,206.91	27.360000	2,023,983.36	424,776.45	0.18
		Base	21.617915	1,599,206.91	27.360000	2,023,983.36	424,776.45	0.18
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,437.000	Local	72.915681	1,927,671.87	190.640000	5,039,949.68	3,112,277.81	0.44
		Base	72.915681	1,927,671.87	190.640000	5,039,949.68	3,112,277.81	0.44
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,528.000	Local	23.798500	1,749,856.11	28.990000	2,131,576.72	381,720.61	0.19
		Base	23.798500	1,749,856.11	28.990000	2,131,576.72	381,720.61	0.19

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449253103	IAA INC COMMON STOCK USD.01							
	65,525.000	Local	52.128012	3,415,688.01	56.970000	3,732,959.25	317,271.24	0.32
		Base	52.128012	3,415,688.01	56.970000	3,732,959.25	317,271.24	0.32
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,607.000	Local	232.139590	2,230,165.04	208.060000	1,998,832.42	-231,332.62	0.17
		Base	232.139590	2,230,165.04	208.060000	1,998,832.42	-231,332.62	0.17
45073V108	ITT INC COMMON STOCK USD1.0							
	42,117.000	Local	28.360114	1,194,442.93	93.900000	3,954,786.30	2,760,343.37	0.34
		Base	28.360114	1,194,442.93	93.900000	3,954,786.30	2,760,343.37	0.34
451107106	IDACORP INC COMMON STOCK							
	24,586.000	Local	50.433110	1,239,948.45	97.950000	2,408,198.70	1,168,250.25	0.21
		Base	50.433110	1,239,948.45	97.950000	2,408,198.70	1,168,250.25	0.21
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,735.000	Local	94.532646	1,865,601.77	82.310000	1,624,387.85	-241,213.92	0.14
		Base	94.532646	1,865,601.77	82.310000	1,624,387.85	-241,213.92	0.14
457187102	INGREDION INC COMMON STOCK USD.01							
	32,677.000	Local	53.377220	1,744,207.41	94.930000	3,102,027.61	1,357,820.20	0.27
		Base	53.377220	1,744,207.41	94.930000	3,102,027.61	1,357,820.20	0.27
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,332.000	Local	91.604677	1,587,692.26	92.190000	1,597,837.08	10,144.82	0.14
		Base	91.604677	1,587,692.26	92.190000	1,597,837.08	10,144.82	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	34,553.000	Local	60.329689	2,084,571.74	69.050000	2,385,884.65	301,312.91	0.21
		Base	60.329689	2,084,571.74	69.050000	2,385,884.65	301,312.91	0.21
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	39,344.000	Local	56.510837	2,223,362.38	67.260000	2,646,277.44	422,915.06	0.23
		Base	56.510837	2,223,362.38	67.260000	2,646,277.44	422,915.06	0.23
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	15,034.000	Local	42.162438	633,870.10	80.780000	1,214,446.52	580,576.42	0.11
		Base	42.162438	633,870.10	80.780000	1,214,446.52	580,576.42	0.11

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459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	27,122.000	Local	22.794511	618,232.73	46.400000	1,258,460.80	640,228.07	0.11
		Base	22.794511	618,232.73	46.400000	1,258,460.80	640,228.07	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	57,464.000	Local	40.919400	2,351,392.40	38.210000	2,195,699.44	-155,692.96	0.19
		Base	40.919400	2,351,392.40	38.210000	2,195,699.44	-155,692.96	0.19
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	272.520000	6,024,054.60	2,809,466.61	0.52
		Base	145.423569	3,214,587.99	272.520000	6,024,054.60	2,809,466.61	0.52
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	53,841.000	Local	36.256615	1,952,092.42	32.210000	1,734,218.61	-217,873.81	0.15
		Base	36.256615	1,952,092.42	32.210000	1,734,218.61	-217,873.81	0.15
466313103	JABIL INC COMMON STOCK USD.001							
	65,881.000	Local	22.747048	1,498,598.29	56.450000	3,718,982.45	2,220,384.16	0.32
		Base	22.747048	1,498,598.29	56.450000	3,718,982.45	2,220,384.16	0.32
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	11,115.000	Local	83.844463	931,931.21	113.600000	1,262,664.00	330,732.79	0.11
		Base	83.844463	931,931.21	113.600000	1,262,664.00	330,732.79	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	98,625.000	Local	17.826216	1,758,110.51	32.130000	3,168,821.25	1,410,710.74	0.28
		Base	17.826216	1,758,110.51	32.130000	3,168,821.25	1,410,710.74	0.28
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	153,949.000	Local	12.350791	1,901,391.86	20.100000	3,094,374.90	1,192,983.04	0.27
		Base	12.350791	1,901,391.86	20.100000	3,094,374.90	1,192,983.04	0.27
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,882.000	Local	96.033036	2,389,493.99	202.250000	5,032,384.50	2,642,890.51	0.44
		Base	96.033036	2,389,493.99	202.250000	5,032,384.50	2,642,890.51	0.44
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	20,676.000	Local	78.252663	1,617,952.05	124.530000	2,574,782.28	956,830.23	0.22
		Base	78.252663	1,617,952.05	124.530000	2,574,782.28	956,830.23	0.22

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48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	63,152.000	Local	22.697427	1,433,387.94	17.940000	1,132,946.88	-300,441.06	0.10
		Base	22.697427	1,433,387.94	17.940000	1,132,946.88	-300,441.06	0.10
48242W106	KBR INC COMMON STOCK USD.001							
	68,595.000	Local	25.312971	1,736,343.24	40.740000	2,794,560.30	1,058,217.06	0.24
		Base	25.312971	1,736,343.24	40.740000	2,794,560.30	1,058,217.06	0.24
48666K109	KB HOME COMMON STOCK USD1.0							
	43,327.000	Local	16.403944	710,733.70	46.810000	2,028,136.87	1,317,403.17	0.18
		Base	16.403944	710,733.70	46.810000	2,028,136.87	1,317,403.17	0.18
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,958.000	Local	44.840849	1,343,342.15	74.870000	2,242,955.46	899,613.31	0.20
		Base	44.840849	1,343,342.15	74.870000	2,242,955.46	899,613.31	0.20
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,682.000	Local	29.334936	1,193,403.85	37.510000	1,525,981.82	332,577.97	0.13
		Base	29.334936	1,193,403.85	37.510000	1,525,981.82	332,577.97	0.13
49427F108	KILROY REALTY CORP REIT USD.01							
	51,569.000	Local	60.613825	3,125,794.33	70.210000	3,620,659.49	494,865.16	0.31
		Base	60.613825	3,125,794.33	70.210000	3,620,659.49	494,865.16	0.31
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,424.000	Local	200.137500	2,086,233.30	166.460000	1,735,179.04	-351,054.26	0.15
		Base	200.137500	2,086,233.30	166.460000	1,735,179.04	-351,054.26	0.15
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,237.000	Local	54.182049	1,584,120.57	65.330000	1,910,053.21	325,932.64	0.17
		Base	54.182049	1,584,120.57	65.330000	1,910,053.21	325,932.64	0.17
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	59,709.000	Local	37.785433	2,256,130.41	47.730000	2,849,910.57	593,780.16	0.25
		Base	37.785433	2,256,130.41	47.730000	2,849,910.57	593,780.16	0.25
500255104	KOHLS CORP COMMON STOCK USD.01							
	76,774.000	Local	19.489400	1,496,279.20	55.490000	4,260,189.26	2,763,910.06	0.37
		Base	19.489400	1,496,279.20	55.490000	4,260,189.26	2,763,910.06	0.37

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50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,386.000	Local	126.382667	1,944,523.71	196.850000	3,028,734.10	1,084,210.39	0.26
		Base	126.382667	1,944,523.71	196.850000	3,028,734.10	1,084,210.39	0.26
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	42,152.000	Local	44.096622	1,858,760.79	104.820000	4,418,372.64	2,559,611.85	0.38
		Base	44.096622	1,858,760.79	104.820000	4,418,372.64	2,559,611.85	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,541.000	Local	78.775734	751,599.28	186.670000	1,781,018.47	1,029,419.19	0.15
		Base	78.775734	751,599.28	186.670000	1,781,018.47	1,029,419.19	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,694.000	Local	56.011061	1,047,070.77	170.500000	3,187,327.00	2,140,256.23	0.28
		Base	56.011061	1,047,070.77	170.500000	3,187,327.00	2,140,256.23	0.28
521865204	LEAR CORP COMMON STOCK USD.01							
	26,636.000	Local	131.880707	3,512,774.50	193.360000	5,150,336.96	1,637,562.46	0.45
		Base	131.880707	3,512,774.50	193.360000	5,150,336.96	1,637,562.46	0.45
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,318.000	Local	314.177774	1,670,797.40	205.250000	1,091,519.50	-579,277.90	0.09
		Base	314.177774	1,670,797.40	205.250000	1,091,519.50	-579,277.90	0.09
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,719.000	Local	83.140185	1,390,020.76	349.930000	5,850,479.67	4,460,458.91	0.51
		Base	83.140185	1,390,020.76	349.930000	5,850,479.67	4,460,458.91	0.51
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,088.000	Local	151.592842	1,226,082.91	117.700000	951,957.60	-274,125.31	0.08
		Base	151.592842	1,226,082.91	117.700000	951,957.60	-274,125.31	0.08
53223X107	LIFE STORAGE INC REIT USD.01							
	36,743.000	Local	68.471525	2,515,849.25	99.440000	3,653,723.92	1,137,874.67	0.32
		Base	68.471525	2,515,849.25	99.440000	3,653,723.92	1,137,874.67	0.32
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	29,050.000	Local	44.614414	1,296,048.73	128.580000	3,735,249.00	2,439,200.27	0.32
		Base	44.614414	1,296,048.73	128.580000	3,735,249.00	2,439,200.27	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	721.000	Local	246.010194	177,373.35	351.990000	253,784.79	76,411.44	0.02
		Base	246.010194	177,373.35	351.990000	253,784.79	76,411.44	0.02
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,947.000	Local	155.428093	1,856,899.43	261.240000	3,121,034.28	1,264,134.85	0.27
		Base	155.428093	1,856,899.43	261.240000	3,121,034.28	1,264,134.85	0.27
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	32,577.000	Local	21.321129	694,578.41	50.240000	1,636,668.48	942,090.07	0.14
		Base	21.321129	694,578.41	50.240000	1,636,668.48	942,090.07	0.14
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	51,893.000	Local	12.244724	635,415.48	67.210000	3,487,728.53	2,852,313.05	0.30
		Base	12.244724	635,415.48	67.210000	3,487,728.53	2,852,313.05	0.30
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,859.000	Local	59.317131	2,186,370.12	81.370000	2,999,216.83	812,846.71	0.26
		Base	59.317131	2,186,370.12	81.370000	2,999,216.83	812,846.71	0.26
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	97,666.000	Local	21.511645	2,100,956.35	33.660000	3,287,437.56	1,186,481.21	0.29
		Base	21.511645	2,100,956.35	33.660000	3,287,437.56	1,186,481.21	0.29
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	164,970.000	Local	12.567500	2,073,260.48	14.720000	2,428,358.40	355,097.92	0.21
		Base	12.567500	2,073,260.48	14.720000	2,428,358.40	355,097.92	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,966.000	Local	102.750880	2,770,780.22	188.230000	5,075,810.18	2,305,029.96	0.44
		Base	102.750880	2,770,780.22	188.230000	5,075,810.18	2,305,029.96	0.44
553498106	MSA SAFETY INC COMMON STOCK							
	17,700.000	Local	51.915893	918,911.31	168.060000	2,974,662.00	2,055,750.69	0.26
		Base	51.915893	918,911.31	168.060000	2,974,662.00	2,055,750.69	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,760.000	Local	64.404045	1,465,836.07	94.400000	2,148,544.00	682,707.93	0.19
		Base	64.404045	1,465,836.07	94.400000	2,148,544.00	682,707.93	0.19

& 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
554382101	MACERICH CO/THE REIT USD.01							
	59,858.000	Local	23.197192	1,388,537.52	15.910000	952,340.78	-436,196.74	0.08
		Base	23.197192	1,388,537.52	15.910000	952,340.78	-436,196.74	0.08
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	31,076.000	Local	59.027531	1,834,339.56	135.980000	4,225,714.48	2,391,374.92	0.37
		Base	59.027531	1,834,339.56	135.980000	4,225,714.48	2,391,374.92	0.37
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,777.000	Local	54.360230	1,455,603.89	120.990000	3,239,749.23	1,784,145.34	0.28
		Base	54.360230	1,455,603.89	120.990000	3,239,749.23	1,784,145.34	0.28
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,066.000	Local	111.188129	2,231,100.99	172.290000	3,457,171.14	1,226,070.15	0.30
		Base	111.188129	2,231,100.99	172.290000	3,457,171.14	1,226,070.15	0.30
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,788.000	Local	109.506829	2,714,455.27	215.600000	5,344,292.80	2,629,837.53	0.46
		Base	109.506829	2,714,455.27	215.600000	5,344,292.80	2,629,837.53	0.46
576323109	MASTEC INC COMMON STOCK USD.1							
	27,481.000	Local	44.915528	1,234,323.63	116.330000	3,196,864.73	1,962,541.10	0.28
		Base	44.915528	1,234,323.63	116.330000	3,196,864.73	1,962,541.10	0.28
577081102	MATTEL INC COMMON STOCK USD1.0							
	169,607.000	Local	10.702945	1,815,294.36	21.210000	3,597,364.47	1,782,070.11	0.31
		Base	10.702945	1,815,294.36	21.210000	3,597,364.47	1,782,070.11	0.31
577933104	MAXIMUS INC COMMON STOCK							
	29,954.000	Local	63.441395	1,900,323.55	92.670000	2,775,837.18	875,513.63	0.24
		Base	63.441395	1,900,323.55	92.670000	2,775,837.18	875,513.63	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	282,533.000	Local	16.376628	4,626,937.94	21.170000	5,981,223.61	1,354,285.67	0.52
		Base	16.376628	4,626,937.94	21.170000	5,981,223.61	1,354,285.67	0.52
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,397.000	Local	109.845100	1,471,594.81	167.060000	2,238,102.82	766,508.01	0.19
		Base	109.845100	1,471,594.81	167.060000	2,238,102.82	766,508.01	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
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,380.000	Local	73.358259	2,008,549.13	65.450000	1,792,021.00	-216,528.13	0.16
		Base	73.358259	2,008,549.13	65.450000	1,792,021.00	-216,528.13	0.16
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,940.000	Local	43.610083	564,314.48	63.600000	822,984.00	258,669.52	0.07
		Base	43.610083	564,314.48	63.600000	822,984.00	258,669.52	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	27,153.000	Local	76.727200	2,083,373.66	164.280000	4,460,694.84	2,377,321.18	0.39
		Base	76.727200	2,083,373.66	164.280000	4,460,694.84	2,377,321.18	0.39
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	28,751.000	Local	22.997023	661,187.41	47.800000	1,374,297.80	713,110.39	0.12
		Base	22.997023	661,187.41	47.800000	1,374,297.80	713,110.39	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,481.000	Local	34.304284	565,368.91	87.000000	1,433,847.00	868,478.09	0.12
		Base	34.304284	565,368.91	87.000000	1,433,847.00	868,478.09	0.12
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	28,242.000	Local	95.661754	2,701,679.27	251.360000	7,098,909.12	4,397,229.85	0.62
		Base	95.661754	2,701,679.27	251.360000	7,098,909.12	4,397,229.85	0.62
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,342.000	Local	24.628879	1,732,444.61	21.690000	1,525,717.98	-206,726.63	0.13
		Base	24.628879	1,732,444.61	21.690000	1,525,717.98	-206,726.63	0.13
626755102	MURPHY USA INC COMMON STOCK							
	12,351.000	Local	50.632429	625,361.13	134.810000	1,665,038.31	1,039,677.18	0.14
		Base	50.632429	625,361.13	134.810000	1,665,038.31	1,039,677.18	0.14
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	63,395.000	Local	19.282231	1,222,397.05	48.200000	3,055,639.00	1,833,241.95	0.27
		Base	19.282231	1,222,397.05	48.200000	3,055,639.00	1,833,241.95	0.27
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,396.000	Local	44.313113	1,967,324.98	51.890000	2,303,708.44	336,383.46	0.20
		Base	44.313113	1,967,324.98	51.890000	2,303,708.44	336,383.46	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
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	64,080.000	Local	29.364036	1,881,647.40	40.800000	2,614,464.00	732,816.60	0.23
		Base	29.364036	1,881,647.40	40.800000	2,614,464.00	732,816.60	0.23
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	85,360.000	Local	35.000000	2,987,600.02	46.350000	3,956,436.00	968,835.98	0.34
		Base	35.000000	2,987,600.02	46.350000	3,956,436.00	968,835.98	0.34
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	31,192.000	Local	44.400000	1,384,924.80	46.100000	1,437,951.20	53,026.40	0.13
		Base	44.400000	1,384,924.80	46.100000	1,437,951.20	53,026.40	0.13
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	89,541.000	Local	12.067143	1,080,504.09	18.270000	1,635,914.07	555,409.98	0.14
		Base	12.067143	1,080,504.09	18.270000	1,635,914.07	555,409.98	0.14
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	88,705.000	Local	17.393998	1,542,934.60	18.070000	1,602,899.35	59,964.75	0.14
		Base	17.393998	1,542,934.60	18.070000	1,602,899.35	59,964.75	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16							
	25,925.000	Local	69.217531	1,794,464.50	92.310000	2,393,136.75	598,672.25	0.21
		Base	69.217531	1,794,464.50	92.310000	2,393,136.75	598,672.25	0.21
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	35,770.000	Local	34.418635	1,231,154.59	29.400000	1,051,638.00	-179,516.59	0.09
		Base	34.418635	1,231,154.59	29.400000	1,051,638.00	-179,516.59	0.09
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	45,771.000	Local	95.320600	4,362,919.18	96.220000	4,404,085.62	41,166.44	0.38
		Base	95.320600	4,362,919.18	96.220000	4,404,085.62	41,166.44	0.38
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,898.000	Local	35.318041	1,656,345.51	42.720000	2,003,482.56	347,137.05	0.17
		Base	35.318041	1,656,345.51	42.720000	2,003,482.56	347,137.05	0.17
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	226,932.000	Local	14.891284	3,379,308.78	11.970000	2,716,376.04	-662,932.74	0.24
		Base	14.891284	3,379,308.78	11.970000	2,716,376.04	-662,932.74	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
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	70,655.000	Local	16.301047	1,151,750.46	42.820000	3,025,447.10	1,873,696.64	0.26
		Base	16.301047	1,151,750.46	42.820000	3,025,447.10	1,873,696.64	0.26
651587107	NEWMARKET CORP COMMON STOCK							
	3,575.000	Local	209.387516	748,560.37	343.230000	1,227,047.25	478,486.88	0.11
		Base	209.387516	748,560.37	343.230000	1,227,047.25	478,486.88	0.11
655663102	NORDSON CORP COMMON STOCK							
	26,382.000	Local	69.760895	1,840,431.93	221.690000	5,848,625.58	4,008,193.65	0.51
		Base	69.760895	1,840,431.93	221.690000	5,848,625.58	4,008,193.65	0.51
655664100	NORDSTROM INC COMMON STOCK							
	53,029.000	Local	16.044900	850,845.00	33.540000	1,778,592.66	927,747.66	0.15
		Base	16.044900	850,845.00	33.540000	1,778,592.66	927,747.66	0.15
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	24,645.000	Local	61.026947	1,504,009.11	63.350000	1,561,260.75	57,251.64	0.14
		Base	61.026947	1,504,009.11	63.350000	1,561,260.75	57,251.64	0.14
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	24,775.000	Local	51.071803	1,265,303.91	60.160000	1,490,464.00	225,160.09	0.13
		Base	51.071803	1,265,303.91	60.160000	1,490,464.00	225,160.09	0.13
670704105	NUVASIVE INC COMMON STOCK USD.001							
	25,047.000	Local	66.462339	1,664,682.20	68.200000	1,708,205.40	43,523.20	0.15
		Base	66.462339	1,664,682.20	68.200000	1,708,205.40	43,523.20	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	97,509.000	Local	23.521874	2,293,594.43	34.500000	3,364,060.50	1,070,466.07	0.29
		Base	23.521874	2,293,594.43	34.500000	3,364,060.50	1,070,466.07	0.29
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	18.430000	1,371,966.06	310,845.85	0.12
		Base	14.254322	1,061,120.21	18.430000	1,371,966.06	310,845.85	0.12
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	137,858.000	Local	16.337291	2,252,226.31	26.260000	3,620,151.08	1,367,924.77	0.31
		Base	16.337291	2,252,226.31	26.260000	3,620,151.08	1,367,924.77	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
680665205	OLIN CORP COMMON STOCK USD1.0							
	69,595.000	Local	18.187742	1,265,775.93	48.890000	3,402,499.55	2,136,723.62	0.30
		Base	18.187742	1,265,775.93	48.890000	3,402,499.55	2,136,723.62	0.30
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	27,731.000	Local	70.213093	1,947,079.27	86.440000	2,397,067.64	449,988.37	0.21
		Base	70.213093	1,947,079.27	86.440000	2,397,067.64	449,988.37	0.21
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	112,997.000	Local	30.084025	3,399,404.60	36.620000	4,137,950.14	738,545.54	0.36
		Base	30.084025	3,399,404.60	36.620000	4,137,950.14	738,545.54	0.36
68235P108	ONE GAS INC COMMON STOCK							
	25,992.000	Local	45.547218	1,183,863.29	74.320000	1,931,725.44	747,862.15	0.17
		Base	45.547218	1,183,863.29	74.320000	1,931,725.44	747,862.15	0.17
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	33,341.000	Local	42.165811	1,405,850.30	131.440000	4,382,341.04	2,976,490.74	0.38
		Base	42.165811	1,405,850.30	131.440000	4,382,341.04	2,976,490.74	0.38
690742101	OWENS CORNING COMMON STOCK USD.001							
	51,147.000	Local	58.674107	3,001,004.53	106.650000	5,454,827.55	2,453,823.02	0.47
		Base	58.674107	3,001,004.53	106.650000	5,454,827.55	2,453,823.02	0.47
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,836.000	Local	22.188908	928,295.15	49.120000	2,054,984.32	1,126,689.17	0.18
		Base	22.188908	928,295.15	49.120000	2,054,984.32	1,126,689.17	0.18
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	31,467.000	Local	94.447031	2,971,964.72	170.920000	5,378,339.64	2,406,374.92	0.47
		Base	94.447031	2,971,964.72	170.920000	5,378,339.64	2,406,374.92	0.47
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	9,779.000	Local	149.268191	1,459,693.64	154.960000	1,515,353.84	55,660.20	0.13
		Base	149.268191	1,459,693.64	154.960000	1,515,353.84	55,660.20	0.13
69370C100	PTC INC COMMON STOCK USD.01							
	51,227.000	Local	30.118644	1,542,887.78	134.140000	6,871,589.78	5,328,702.00	0.60
		Base	30.118644	1,542,887.78	134.140000	6,871,589.78	5,328,702.00	0.60

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
695263103	PACWEST BANCORP COMMON STOCK							
	56,874.000	Local	40.640696	2,311,398.92	45.170000	2,568,998.58	257,599.66	0.22
		Base	40.640696	2,311,398.92	45.170000	2,568,998.58	257,599.66	0.22
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,033.000	Local	82.683870	1,325,670.49	93.950000	1,506,300.35	180,629.86	0.13
		Base	82.683870	1,325,670.49	93.950000	1,506,300.35	180,629.86	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	115,303.000	Local	22.660900	2,612,869.80	20.790000	2,397,149.37	-215,720.43	0.21
		Base	22.660900	2,612,869.80	20.790000	2,397,149.37	-215,720.43	0.21
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	42,387.000	Local	21.927418	929,437.48	32.540000	1,379,272.98	449,835.50	0.12
		Base	21.927418	929,437.48	32.540000	1,379,272.98	449,835.50	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	18,263.000	Local	137.401157	2,509,357.33	169.830000	3,101,605.29	592,247.96	0.27
		Base	137.401157	2,509,357.33	169.830000	3,101,605.29	592,247.96	0.27
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	113,237.000	Local	31.145385	3,526,809.93	22.350000	2,530,846.95	-995,962.98	0.22
		Base	31.145385	3,526,809.93	22.350000	2,530,846.95	-995,962.98	0.22
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	16,576.000	Local	141.031319	2,337,735.14	249.110000	4,129,247.36	1,791,512.22	0.36
		Base	141.031319	2,337,735.14	249.110000	4,129,247.36	1,791,512.22	0.36
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	102,536.000	Local	16.930948	1,736,031.64	18.130000	1,858,977.68	122,946.04	0.16
		Base	16.930948	1,736,031.64	18.130000	1,858,977.68	122,946.04	0.16
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,718.000	Local	29.335188	695,771.98	24.040000	570,180.72	-125,591.26	0.05
		Base	29.335188	695,771.98	24.040000	570,180.72	-125,591.26	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	37,042.000	Local	60.924080	2,256,749.76	90.920000	3,367,858.64	1,111,108.88	0.29
		Base	60.924080	2,256,749.76	90.920000	3,367,858.64	1,111,108.88	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
731068102	POLARIS INC COMMON STOCK USD.01							
	28,377.000	Local	61.131565	1,734,730.41	131.220000	3,723,629.94	1,988,899.53	0.32
		Base	61.131565	1,734,730.41	131.220000	3,723,629.94	1,988,899.53	0.32
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	29,166.000	Local	53.224723	1,552,352.27	115.530000	3,369,547.98	1,817,195.71	0.29
		Base	53.224723	1,552,352.27	115.530000	3,369,547.98	1,817,195.71	0.29
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,344.000	Local	38.895560	1,374,724.68	60.200000	2,127,708.80	752,984.12	0.18
		Base	38.895560	1,374,724.68	60.200000	2,127,708.80	752,984.12	0.18
74164M108	PRIMERICA INC COMMON STOCK							
	19,174.000	Local	48.739905	934,538.94	162.210000	3,110,214.54	2,175,675.60	0.27
		Base	48.739905	934,538.94	162.210000	3,110,214.54	2,175,675.60	0.27
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	33,068.000	Local	22.524308	744,833.83	52.720000	1,743,344.96	998,511.13	0.15
		Base	22.524308	744,833.83	52.720000	1,743,344.96	998,511.13	0.15
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	45,309.000	Local	53.893555	2,441,863.08	75.250000	3,409,502.25	967,639.17	0.30
		Base	53.893555	2,441,863.08	75.250000	3,409,502.25	967,639.17	0.30
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,424.000	Local	102.303800	1,680,237.61	96.680000	1,587,872.32	-92,365.29	0.14
		Base	102.303800	1,680,237.61	96.680000	1,587,872.32	-92,365.29	0.14
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,771.000	Local	201.396001	3,780,404.33	118.110000	2,217,042.81	-1,563,361.52	0.19
		Base	201.396001	3,780,404.33	118.110000	2,217,042.81	-1,563,361.52	0.19
749397105	R1 RCM INC COMMON STOCK USD.01							
	59,570.000	Local	23.229500	1,383,781.32	23.229500	1,383,781.32	0.00	0.12
		Base	23.229500	1,383,781.32	23.229500	1,383,781.32	0.00	0.12
749607107	RLI CORP COMMON STOCK USD1.0							
	447.000	Local	82.665973	36,951.69	105.480000	47,149.56	10,197.87	0.00
		Base	82.665973	36,951.69	105.480000	47,149.56	10,197.87	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74967X103	RH COMMON STOCK USD.0001							
	192.000	Local	423.764844	81,362.85	641.050000	123,081.60	41,718.75	0.01
		Base	423.764844	81,362.85	641.050000	123,081.60	41,718.75	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	63,369.000	Local	33.397769	2,116,383.24	93.530000	5,926,902.57	3,810,519.33	0.52
		Base	33.397769	2,116,383.24	93.530000	5,926,902.57	3,810,519.33	0.52
754907103	RAYONIER INC REIT							
	67,108.000	Local	23.970552	1,608,615.83	38.190000	2,562,854.52	954,238.69	0.22
		Base	23.970552	1,608,615.83	38.190000	2,562,854.52	954,238.69	0.22
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	19,778.000	Local	66.511725	1,315,468.89	142.230000	2,813,024.94	1,497,556.05	0.24
		Base	66.511725	1,315,468.89	142.230000	2,813,024.94	1,497,556.05	0.24
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	33,112.000	Local	62.952078	2,084,469.21	126.030000	4,173,105.36	2,088,636.15	0.36
		Base	62.952078	2,084,469.21	126.030000	4,173,105.36	2,088,636.15	0.36
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,988.000	Local	49.757500	1,541,885.41	168.070000	5,208,153.16	3,666,267.75	0.45
		Base	49.757500	1,541,885.41	168.070000	5,208,153.16	3,666,267.75	0.45
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,803.000	Local	84.862030	2,104,832.92	182.610000	4,529,275.83	2,424,442.91	0.39
		Base	84.862030	2,104,832.92	182.610000	4,529,275.83	2,424,442.91	0.39
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	64,030.000	Local	46.657820	2,987,500.22	55.230000	3,536,376.90	548,876.68	0.31
		Base	46.657820	2,987,500.22	55.230000	3,536,376.90	548,876.68	0.31
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,959.000	Local	81.399739	2,601,454.27	123.770000	3,955,565.43	1,354,111.16	0.34
		Base	81.399739	2,601,454.27	123.770000	3,955,565.43	1,354,111.16	0.34
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,149.000	Local	65.112082	1,702,615.83	81.790000	2,138,726.71	436,110.88	0.19
		Base	65.112082	1,702,615.83	81.790000	2,138,726.71	436,110.88	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
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	57,999.000	Local	31.076422	1,802,401.42	63.440000	3,679,456.56	1,877,055.14	0.32
		Base	31.076422	1,802,401.42	63.440000	3,679,456.56	1,877,055.14	0.32
78440X804	SL GREEN REALTY CORP REIT USD.01							
	33,800.000	Local	73.182700	2,473,575.26	79.220000	2,677,636.00	204,060.74	0.23
		Base	73.182700	2,473,575.26	79.220000	2,677,636.00	204,060.74	0.23
78442P106	SLM CORP COMMON STOCK USD.2							
	163,272.000	Local	9.325466	1,522,587.49	20.250000	3,306,258.00	1,783,670.51	0.29
		Base	9.325466	1,522,587.49	20.250000	3,306,258.00	1,783,670.51	0.29
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,458.000	Local	342.419401	4,950,699.70	497.760000	7,196,614.08	2,245,914.38	0.63
		Base	342.419401	4,950,699.70	497.760000	7,196,614.08	2,245,914.38	0.63
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	102,654.000	Local	22.939705	2,354,852.46	17.470000	1,793,365.38	-561,487.08	0.16
		Base	22.939705	2,354,852.46	17.470000	1,793,365.38	-561,487.08	0.16
78573M104	SABRE CORP COMMON STOCK USD.01							
	154,609.000	Local	20.008777	3,093,537.03	13.850000	2,141,334.65	-952,202.38	0.19
		Base	20.008777	3,093,537.03	13.850000	2,141,334.65	-952,202.38	0.19
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	44,518.000	Local	43.893758	1,954,062.32	46.530000	2,071,422.54	117,360.22	0.18
		Base	43.893758	1,954,062.32	46.530000	2,071,422.54	117,360.22	0.18
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	9,680.000	Local	155.337718	1,503,669.11	162.750000	1,575,420.00	71,750.89	0.14
		Base	155.337718	1,503,669.11	162.750000	1,575,420.00	71,750.89	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	28,353.000	Local	56.088240	1,590,269.86	89.860000	2,547,800.58	957,530.72	0.22
		Base	56.088240	1,590,269.86	89.860000	2,547,800.58	957,530.72	0.22
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	27,410.000	Local	42.527919	1,165,690.26	72.540000	1,988,321.40	822,631.14	0.17
		Base	42.527919	1,165,690.26	72.540000	1,988,321.40	822,631.14	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
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,810.000	Local	61.217644	1,212,721.53	217.370000	4,306,099.70	3,093,378.17	0.37
		Base	61.217644	1,212,721.53	217.370000	4,306,099.70	3,093,378.17	0.37
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	29,184.000	Local	71.095226	2,074,843.07	75.270000	2,196,679.68	121,836.61	0.19
		Base	71.095226	2,074,843.07	75.270000	2,196,679.68	121,836.61	0.19
816850101	SEMTECH CORP COMMON STOCK USD.01							
	31,650.000	Local	51.460307	1,628,718.72	63.000000	1,993,950.00	365,231.28	0.17
		Base	51.460307	1,628,718.72	63.000000	1,993,950.00	365,231.28	0.17
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	20,653.000	Local	34.957049	721,967.93	86.750000	1,791,647.75	1,069,679.82	0.16
		Base	34.957049	721,967.93	86.750000	1,791,647.75	1,069,679.82	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	82,494.000	Local	16.134536	1,331,002.42	53.020000	4,373,831.88	3,042,829.46	0.38
		Base	16.134536	1,331,002.42	53.020000	4,373,831.88	3,042,829.46	0.38
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	80,318.000	Local	21.328272	1,713,044.16	12.560000	1,008,794.08	-704,250.08	0.09
		Base	21.328272	1,713,044.16	12.560000	1,008,794.08	-704,250.08	0.09
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	27,819.000	Local	91.989834	2,559,065.18	249.750000	6,947,795.25	4,388,730.07	0.60
		Base	91.989834	2,559,065.18	249.750000	6,947,795.25	4,388,730.07	0.60
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	21,406.000	Local	55.405169	1,186,003.04	136.560000	2,923,203.36	1,737,200.32	0.25
		Base	55.405169	1,186,003.04	136.560000	2,923,203.36	1,737,200.32	0.25
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	38,056.000	Local	19.430316	739,440.09	42.130000	1,603,299.28	863,859.19	0.14
		Base	19.430316	739,440.09	42.130000	1,603,299.28	863,859.19	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	21,100.000	Local	90.369052	1,906,787.00	112.320000	2,369,952.00	463,165.00	0.21
		Base	90.369052	1,906,787.00	112.320000	2,369,952.00	463,165.00	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
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	36,924.000	Local	54.489349	2,011,964.72	45.430000	1,677,457.32	-334,507.40	0.15
		Base	54.489349	2,011,964.72	45.430000	1,677,457.32	-334,507.40	0.15
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	66,590.000	Local	35.433422	2,359,511.60	47.500000	3,163,025.00	803,513.40	0.27
		Base	35.433422	2,359,511.60	47.500000	3,163,025.00	803,513.40	0.27
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	25,115.000	Local	91.003357	2,285,549.32	258.010000	6,479,921.15	4,194,371.83	0.56
		Base	91.003357	2,285,549.32	258.010000	6,479,921.15	4,194,371.83	0.56
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	48,926.000	Local	35.227495	1,723,540.40	67.520000	3,303,483.52	1,579,943.12	0.29
		Base	35.227495	1,723,540.40	67.520000	3,303,483.52	1,579,943.12	0.29
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	27,868.000	Local	77.385993	2,156,592.85	66.010000	1,839,566.68	-317,026.17	0.16
		Base	77.385993	2,156,592.85	66.010000	1,839,566.68	-317,026.17	0.16
84857L101	SPIRE INC COMMON STOCK USD1.0							
	25,156.000	Local	77.318066	1,945,013.28	71.660000	1,802,678.96	-142,334.32	0.16
		Base	77.318066	1,945,013.28	71.660000	1,802,678.96	-142,334.32	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	55,965.000	Local	43.290702	2,422,764.11	47.260000	2,644,905.90	222,141.79	0.23
		Base	43.290702	2,422,764.11	47.260000	2,644,905.90	222,141.79	0.23
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	57,453.000	Local	21.372865	1,227,935.24	26.600000	1,528,249.80	300,314.56	0.13
		Base	21.372865	1,227,935.24	26.600000	1,528,249.80	300,314.56	0.13
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	22,673.000	Local	112.746900	2,556,310.47	146.030000	3,310,938.19	754,627.72	0.29
		Base	112.746900	2,556,310.47	146.030000	3,310,938.19	754,627.72	0.29
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	97,602.000	Local	16.273222	1,588,299.02	62.430000	6,093,292.86	4,504,993.84	0.53
		Base	16.273222	1,588,299.02	62.430000	6,093,292.86	4,504,993.84	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,651.000	Local	48.518125	2,166,382.80	78.560000	3,507,782.56	1,341,399.76	0.30
		Base	48.518125	2,166,382.80	78.560000	3,507,782.56	1,341,399.76	0.30
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	94,197.000	Local	22.824258	2,149,976.67	26.640000	2,509,408.08	359,431.41	0.22
		Base	22.824258	2,149,976.67	26.640000	2,509,408.08	359,431.41	0.22
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	51,166.000	Local	32.759718	1,676,183.72	69.280000	3,544,780.48	1,868,596.76	0.31
		Base	32.759718	1,676,183.72	69.280000	3,544,780.48	1,868,596.76	0.31
862121100	STORE CAPITAL CORP REIT USD.01							
	116,829.000	Local	23.442689	2,738,785.97	34.400000	4,018,917.60	1,280,131.63	0.35
		Base	23.442689	2,738,785.97	34.400000	4,018,917.60	1,280,131.63	0.35
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	11,886.000	Local	144.746022	1,720,451.22	70.840000	842,004.24	-878,446.98	0.07
		Base	144.746022	1,720,451.22	70.840000	842,004.24	-878,446.98	0.07
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	77,910.000	Local	67.564385	5,263,941.23	44.720000	3,484,135.20	-1,779,806.03	0.30
		Base	67.564385	5,263,941.23	44.720000	3,484,135.20	-1,779,806.03	0.30
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,005.000	Local	76.332812	1,298,039.46	126.330000	2,148,241.65	850,202.19	0.19
		Base	76.332812	1,298,039.46	126.330000	2,148,241.65	850,202.19	0.19
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	72,391.000	Local	24.345898	1,762,423.91	49.120000	3,555,845.92	1,793,422.01	0.31
		Base	24.345898	1,762,423.91	49.120000	3,555,845.92	1,793,422.01	0.31
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,098.000	Local	46.649484	937,561.32	126.600000	2,544,406.80	1,606,845.48	0.22
		Base	46.649484	937,561.32	126.600000	2,544,406.80	1,606,845.48	0.22
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	40,245.000	Local	50.225503	2,021,325.37	87.900000	3,537,535.50	1,516,210.13	0.31
		Base	50.225503	2,021,325.37	87.900000	3,537,535.50	1,516,210.13	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	74,242.000	Local	36.375939	2,700,622.46	47.500000	3,526,495.00	825,872.54	0.31
		Base	36.375939	2,700,622.46	47.500000	3,526,495.00	825,872.54	0.31
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	58,068.000	Local	14.133612	820,710.59	24.120000	1,400,600.16	579,889.57	0.12
		Base	14.133612	820,710.59	24.120000	1,400,600.16	579,889.57	0.12
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	62,747.000	Local	24.413743	1,531,889.15	29.620000	1,858,566.14	326,676.99	0.16
		Base	24.413743	1,531,889.15	29.620000	1,858,566.14	326,676.99	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0							
	107,059.000	Local	14.297131	1,530,636.56	19.390000	2,075,874.01	545,237.45	0.18
		Base	14.297131	1,530,636.56	19.390000	2,075,874.01	545,237.45	0.18
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	48,490.000	Local	31.242473	1,514,947.51	25.720000	1,247,162.80	-267,784.71	0.11
		Base	31.242473	1,514,947.51	25.720000	1,247,162.80	-267,784.71	0.11
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	92,984.000	Local	13.726136	1,276,311.03	38.500000	3,579,884.00	2,303,572.97	0.31
		Base	13.726136	1,276,311.03	38.500000	3,579,884.00	2,303,572.97	0.31
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,758.000	Local	28.556357	1,478,019.91	66.910000	3,463,127.78	1,985,107.87	0.30
		Base	28.556357	1,478,019.91	66.910000	3,463,127.78	1,985,107.87	0.30
88076W103	TERADATA CORP COMMON STOCK USD.01							
	53,086.000	Local	28.997560	1,539,364.49	47.870000	2,541,226.82	1,001,862.33	0.22
		Base	28.997560	1,539,364.49	47.870000	2,541,226.82	1,001,862.33	0.22
880779103	TEREX CORP COMMON STOCK USD.01							
	33,791.000	Local	22.801264	770,477.52	52.370000	1,769,634.67	999,157.15	0.15
		Base	22.801264	770,477.52	52.370000	1,769,634.67	999,157.15	0.15
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,435.000	Local	79.061085	2,089,979.77	119.470000	3,158,189.45	1,068,209.68	0.27
		Base	79.061085	2,089,979.77	119.470000	3,158,189.45	1,068,209.68	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,598.000	Local	72.820937	1,791,249.41	68.880000	1,694,310.24	-96,939.17	0.15
		Base	72.820937	1,791,249.41	68.880000	1,694,310.24	-96,939.17	0.15
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	31,877.000	Local	46.239744	1,473,984.31	100.710000	3,210,332.67	1,736,348.36	0.28
		Base	46.239744	1,473,984.31	100.710000	3,210,332.67	1,736,348.36	0.28
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,970.000	Local	43.355633	1,169,301.42	123.000000	3,317,310.00	2,148,008.58	0.29
		Base	43.355633	1,169,301.42	123.000000	3,317,310.00	2,148,008.58	0.29
887389104	TIMKEN CO COMMON STOCK							
	33,178.000	Local	28.925049	959,675.27	88.450000	2,934,594.10	1,974,918.83	0.26
		Base	28.925049	959,675.27	88.450000	2,934,594.10	1,974,918.83	0.26
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	54,554.000	Local	28.310443	1,544,447.92	65.240000	3,559,102.96	2,014,655.04	0.31
		Base	28.310443	1,544,447.92	65.240000	3,559,102.96	2,014,655.04	0.31
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	8,676.000	Local	22.134820	192,041.70	31.290000	271,472.04	79,430.34	0.02
		Base	22.134820	192,041.70	31.290000	271,472.04	79,430.34	0.02
89055F103	TOPBUILD CORP COMMON STOCK							
	16,101.000	Local	119.340000	1,921,493.34	198.050000	3,188,803.05	1,267,309.71	0.28
		Base	119.340000	1,921,493.34	198.050000	3,188,803.05	1,267,309.71	0.28
891092108	TORO CO COMMON STOCK USD1.0							
	52,405.000	Local	42.297610	2,216,606.27	111.090000	5,821,671.45	3,605,065.18	0.51
		Base	42.297610	2,216,606.27	111.090000	5,821,671.45	3,605,065.18	0.51
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,827.000	Local	43.343663	1,812,935.39	65.150000	2,725,029.05	912,093.66	0.24
		Base	43.343663	1,812,935.39	65.150000	2,725,029.05	912,093.66	0.24
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	27,214.000	Local	75.065472	2,042,831.75	48.710000	1,325,593.94	-717,237.81	0.12
		Base	75.065472	2,042,831.75	48.710000	1,325,593.94	-717,237.81	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
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	56,389.000	Local	33.179104	1,870,936.52	97.410000	5,492,852.49	3,621,915.97	0.48
		Base	33.179104	1,870,936.52	97.410000	5,492,852.49	3,621,915.97	0.48
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	39,984.000	Local	11.308373	452,154.00	27.780000	1,110,755.52	658,601.52	0.10
		Base	11.308373	452,154.00	27.780000	1,110,755.52	658,601.52	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	47,019.000	Local	29.039358	1,365,401.59	43.450000	2,042,975.55	677,573.96	0.18
		Base	29.039358	1,365,401.59	43.450000	2,042,975.55	677,573.96	0.18
898402102	TRUSTMARK CORP COMMON STOCK							
	30,846.000	Local	22.997821	709,390.79	33.550000	1,034,883.30	325,492.51	0.09
		Base	22.997821	709,390.79	33.550000	1,034,883.30	325,492.51	0.09
902104108	II VI INC COMMON STOCK							
	51,050.000	Local	34.343381	1,753,229.61	67.370000	3,439,238.50	1,686,008.89	0.30
		Base	34.343381	1,753,229.61	67.370000	3,439,238.50	1,686,008.89	0.30
902681105	UGI CORP COMMON STOCK							
	101,570.000	Local	26.918049	2,734,066.21	46.050000	4,677,298.50	1,943,232.29	0.41
		Base	26.918049	2,734,066.21	46.050000	4,677,298.50	1,943,232.29	0.41
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,141.000	Local	73.378823	1,551,301.70	96.710000	2,044,546.11	493,244.41	0.18
		Base	73.378823	1,551,301.70	96.710000	2,044,546.11	493,244.41	0.18
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	107,319.000	Local	17.349671	1,861,949.38	19.080000	2,047,646.52	185,697.14	0.18
		Base	17.349671	1,861,949.38	19.080000	2,047,646.52	185,697.14	0.18
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	62,880.000	Local	36.248203	2,279,287.01	41.190000	2,590,027.20	310,740.19	0.23
		Base	36.248203	2,279,287.01	41.190000	2,590,027.20	310,740.19	0.23
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	127,852.000	Local	22.407575	2,864,853.30	25.930000	3,315,202.36	450,349.06	0.29
		Base	22.407575	2,864,853.30	25.930000	3,315,202.36	450,349.06	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
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	21,689.000	Local	70.027808	1,518,833.13	185.900000	4,031,985.10	2,513,151.97	0.35
		Base	70.027808	1,518,833.13	185.900000	4,031,985.10	2,513,151.97	0.35
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	82,475.000	Local	16.656972	1,373,783.74	27.090000	2,234,247.75	860,464.01	0.19
		Base	16.656972	1,373,783.74	27.090000	2,234,247.75	860,464.01	0.19
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,908.000	Local	105.158032	2,198,644.13	215.860000	4,513,200.88	2,314,556.75	0.39
		Base	105.158032	2,198,644.13	215.860000	4,513,200.88	2,314,556.75	0.39
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	33,329.000	Local	23.139236	771,207.59	39.160000	1,305,163.64	533,956.05	0.11
		Base	23.139236	771,207.59	39.160000	1,305,163.64	533,956.05	0.11
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	53,558.000	Local	21.622931	1,158,080.93	19.350000	1,036,347.30	-121,733.63	0.09
		Base	21.622931	1,158,080.93	19.350000	1,036,347.30	-121,733.63	0.09
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	197,350.000	Local	10.538775	2,079,827.23	14.320000	2,826,052.00	746,224.77	0.25
		Base	10.538775	2,079,827.23	14.320000	2,826,052.00	746,224.77	0.25
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,347.000	Local	100.021763	1,034,925.18	248.000000	2,566,056.00	1,531,130.82	0.22
		Base	100.021763	1,034,925.18	248.000000	2,566,056.00	1,531,130.82	0.22
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	88,368.000	Local	12.604925	1,113,871.98	33.000000	2,916,144.00	1,802,272.02	0.25
		Base	12.604925	1,113,871.98	33.000000	2,916,144.00	1,802,272.02	0.25
92552V100	VIASAT INC COMMON STOCK USD.0001							
	31,720.000	Local	67.417182	2,138,473.00	53.180000	1,686,869.60	-451,603.40	0.15
		Base	67.417182	2,138,473.00	53.180000	1,686,869.60	-451,603.40	0.15
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,580.000	Local	10.671630	689,173.84	24.070000	1,554,440.60	865,266.76	0.14
		Base	10.671630	689,173.84	24.070000	1,554,440.60	865,266.76	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
92839U206	VISTEON CORP COMMON STOCK							
	13,592.000	Local	119.255430	1,620,919.81	122.460000	1,664,476.32	43,556.51	0.14
		Base	119.255430	1,620,919.81	122.460000	1,664,476.32	43,556.51	0.14
928881101	VONTIER CORP COMMON STOCK USD.0001							
	82,120.000	Local	31.152200	2,558,218.66	35.080000	2,880,769.60	322,550.94	0.25
		Base	31.152200	2,558,218.66	35.080000	2,880,769.60	322,550.94	0.25
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	36,122.000	Local	19.278401	696,374.39	33.340000	1,204,307.48	507,933.09	0.10
		Base	19.278401	696,374.39	33.340000	1,204,307.48	507,933.09	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	16,004.000	Local	100.062401	1,601,398.66	291.400000	4,663,565.60	3,062,166.94	0.41
		Base	100.062401	1,601,398.66	291.400000	4,663,565.60	3,062,166.94	0.41
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	43,970.000	Local	25.175193	1,106,953.23	56.680000	2,492,219.60	1,385,266.37	0.22
		Base	25.175193	1,106,953.23	56.680000	2,492,219.60	1,385,266.37	0.22
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	58,489.000	Local	23.668665	1,384,356.55	32.770000	1,916,684.53	532,327.98	0.17
		Base	23.668665	1,384,356.55	32.770000	1,916,684.53	532,327.98	0.17
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	87,232.000	Local	8.188627	714,310.32	23.220000	2,025,527.04	1,311,216.72	0.18
		Base	8.188627	714,310.32	23.220000	2,025,527.04	1,311,216.72	0.18
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	27,816.000	Local	29.359024	816,650.60	47.990000	1,334,889.84	518,239.24	0.12
		Base	29.359024	816,650.60	47.990000	1,334,889.84	518,239.24	0.12
96208T104	WEX INC COMMON STOCK USD.01							
	21,517.000	Local	95.549441	2,055,937.32	195.910000	4,215,395.47	2,159,458.15	0.37
		Base	95.549441	2,055,937.32	195.910000	4,215,395.47	2,159,458.15	0.37
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	21,219.000	Local	43.039351	913,251.98	63.380000	1,344,860.22	431,608.24	0.12
		Base	43.039351	913,251.98	63.380000	1,344,860.22	431,608.24	0.12

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	37,289.000	Local	37.180947	1,386,440.34	169.540000	6,321,977.06	4,935,536.72	0.55
		Base	37.180947	1,386,440.34	169.540000	6,321,977.06	4,935,536.72	0.55
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,481.000	Local	138.782701	2,009,712.29	142.680000	2,066,149.08	56,436.79	0.18
		Base	138.782701	2,009,712.29	142.680000	2,066,149.08	56,436.79	0.18
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,700.000	Local	68.075576	1,885,693.45	80.420000	2,227,634.00	341,940.55	0.19
		Base	68.075576	1,885,693.45	80.420000	2,227,634.00	341,940.55	0.19
980745103	WOODWARD INC COMMON STOCK USD.00292							
	28,599.000	Local	42.354345	1,211,291.91	127.180000	3,637,220.82	2,425,928.91	0.32
		Base	42.354345	1,211,291.91	127.180000	3,637,220.82	2,425,928.91	0.32
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	30,692.000	Local	38.709922	1,188,084.94	30.730000	943,165.16	-244,919.78	0.08
		Base	38.709922	1,188,084.94	30.730000	943,165.16	-244,919.78	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	22,760.000	Local	72.517062	1,650,488.33	55.840000	1,270,918.40	-379,569.93	0.11
		Base	72.517062	1,650,488.33	55.840000	1,270,918.40	-379,569.93	0.11
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	16,775.000	Local	19.414126	325,671.97	66.370000	1,113,356.75	787,684.78	0.10
		Base	19.414126	325,671.97	66.370000	1,113,356.75	787,684.78	0.10
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,183.000	Local	55.234138	1,280,493.01	39.300000	911,091.90	-369,401.11	0.08
		Base	55.234138	1,280,493.01	39.300000	911,091.90	-369,401.11	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,377.000	Local	56.526517	2,565,003.75	75.060000	3,405,997.62	840,993.87	0.30
		Base	56.526517	2,565,003.75	75.060000	3,405,997.62	840,993.87	0.30
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	49,803.000	Local	66.647832	3,319,261.97	146.930000	7,317,554.79	3,998,292.82	0.64
		Base	66.647832	3,319,261.97	146.930000	7,317,554.79	3,998,292.82	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
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	81,281.000	Local	25.059600	2,036,869.34	23.450000	1,906,039.45	-130,829.89	0.17
		Base	25.059600	2,036,869.34	23.450000	1,906,039.45	-130,829.89	0.17
985817105	YELP INC COMMON STOCK USD.000001							
	34,295.000	Local	32.661410	1,120,123.05	40.110000	1,375,572.45	255,449.40	0.12
		Base	32.661410	1,120,123.05	40.110000	1,375,572.45	255,449.40	0.12
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	36,508.000	Local	73.890000	2,697,576.12	87.600000	3,198,100.80	500,524.68	0.28
		Base	73.890000	2,697,576.12	87.600000	3,198,100.80	500,524.68	0.28
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,789.000	Local	37.615969	1,722,397.59	50.060000	2,292,197.34	569,799.75	0.20
		Base	37.615969	1,722,397.59	50.060000	2,292,197.34	569,799.75	0.20
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	73,558.000	Local	43.617500	3,208,416.06	56.710000	4,171,474.18	963,058.12	0.36
		Base	43.617500	3,208,416.06	56.710000	4,171,474.18	963,058.12	0.36
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	54,943.000	Local	35.298239	1,939,391.14	47.840000	2,628,473.12	689,081.98	0.23
		Base	35.298239	1,939,391.14	47.840000	2,628,473.12	689,081.98	0.23
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,894.000	Local	112.145190	1,333,854.89	210.480000	2,503,449.12	1,169,594.23	0.22
		Base	112.145190	1,333,854.89	210.480000	2,503,449.12	1,169,594.23	0.22
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	83,130.000	Local	26.572105	2,208,939.08	38.510000	3,201,336.30	992,397.22	0.28
		Base	26.572105	2,208,939.08	38.510000	3,201,336.30	992,397.22	0.28
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	27,467.000	Local	141.493900	3,886,412.96	178.130000	4,892,696.71	1,006,283.75	0.43
		Base	141.493900	3,886,412.96	178.130000	4,892,696.71	1,006,283.75	0.43
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	23,724.000	Local	70.811269	1,679,926.55	83.540000	1,981,902.96	301,976.41	0.17
		Base	70.811269	1,679,926.55	83.540000	1,981,902.96	301,976.41	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,946.000	Local	24.682347	2,022,619.57	32.540000	2,666,522.84	643,903.27	0.23
		Base	24.682347	2,022,619.57	32.540000	2,666,522.84	643,903.27	0.23
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	24,695.000	Local	118.713171	2,931,621.75	154.120000	3,805,993.40	874,371.65	0.33
		Base	118.713171	2,931,621.75	154.120000	3,805,993.40	874,371.65	0.33
US DOLLAR Total								
	19,389,785.000	Local		703,503,571.67		1,143,802,842.07	440,299,270.40	99.44
		Base		703,503,571.67		1,143,802,842.07	440,299,270.40	99.44
EQUITY Total								
	19,389,785.000	Base		703,503,571.67		1,143,802,842.07	440,299,270.40	99.44

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		25,814,730.400	Base		709,931,649.05		1,150,230,887.94	440,299,238.89	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									
			71,779.830	Local	1.000000	71,779.83	1.000000	71,779.83	0.00	0.01
				Base	1.000000	71,779.83	1.000000	71,779.83	0.00	0.01
US DOLLAR Total										
			71,779.830	Local		71,779.83		71,779.83	0.00	0.01
				Base		71,779.83		71,779.83	0.00	0.01
CASH Total										
			71,779.830	Base		71,779.83		71,779.83	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24						0.035113	31 Dec 2030		
			23,974,110.920	Local	100.051148	23,986,373.26	100.050000	23,986,097.98	-275.28	3.30
				Base	100.051148	23,986,373.26	100.050000	23,986,097.98	-275.28	3.30
US DOLLAR Total										
			23,974,110.920	Local		23,986,373.26		23,986,097.98	-275.28	3.30
				Base		23,986,373.26		23,986,097.98	-275.28	3.30
CASH EQUIVALENT Total										
			23,974,110.920	Base		23,986,373.26		23,986,097.98	-275.28	3.30
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			26,596.000	Local	21.447912	570,428.68	66.250000	1,761,985.00	1,191,556.32	0.24
				Base	21.447912	570,428.68	66.250000	1,761,985.00	1,191,556.32	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
000361105	AAR CORP COMMON STOCK USD1.0							
	21,657.000	Local	25.332007	548,615.28	41.750000	904,179.75	355,564.47	0.12
		Base	25.332007	548,615.28	41.750000	904,179.75	355,564.47	0.12
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	43,684.000	Local	26.677805	1,165,393.24	49.890000	2,179,394.76	1,014,001.52	0.30
		Base	26.677805	1,165,393.24	49.890000	2,179,394.76	1,014,001.52	0.30
00164V103	AMC NETWORKS INC A COMMON STOCK							
	19,542.000	Local	35.882700	701,219.72	53.680000	1,049,014.56	347,794.84	0.14
		Base	35.882700	701,219.72	53.680000	1,049,014.56	347,794.84	0.14
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	30,723.000	Local	24.481007	752,129.99	88.700000	2,725,130.10	1,973,000.11	0.38
		Base	24.481007	752,129.99	88.700000	2,725,130.10	1,973,000.11	0.38
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	6,294.000	Local	60.737371	382,281.01	34.350000	216,198.90	-166,082.11	0.03
		Base	60.737371	382,281.01	34.350000	216,198.90	-166,082.11	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
	7,170.000	Local	49.717550	356,474.83	47.270000	338,925.90	-17,548.93	0.05
		Base	49.717550	356,474.83	47.270000	338,925.90	-17,548.93	0.05
002474104	AZZ INC COMMON STOCK USD1.0							
	16,528.000	Local	30.863093	510,105.20	53.490000	884,082.72	373,977.52	0.12
		Base	30.863093	510,105.20	53.490000	884,082.72	373,977.52	0.12
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
	22,263.000	Local	19.208000	427,627.71	35.970000	800,800.11	373,172.40	0.11
		Base	19.208000	427,627.71	35.970000	800,800.11	373,172.40	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	40,652.000	Local	14.656258	595,806.18	42.700000	1,735,840.40	1,140,034.22	0.24
		Base	14.656258	595,806.18	42.700000	1,735,840.40	1,140,034.22	0.24
004239109	ACADIA REALTY TRUST REIT USD.001							
	56,180.000	Local	24.632779	1,383,869.50	21.700000	1,219,106.00	-164,763.50	0.17
		Base	24.632779	1,383,869.50	21.700000	1,219,106.00	-164,763.50	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	9,811.000	Local	74.213922	728,112.79	96.170000	943,523.87	215,411.08	0.13
		Base	74.213922	728,112.79	96.170000	943,523.87	215,411.08	0.13
00738A106	ADTRAN INC COMMON STOCK USD.01							
	31,492.000	Local	17.746026	558,857.85	19.810000	623,856.52	64,998.67	0.09
		Base	17.746026	558,857.85	19.810000	623,856.52	64,998.67	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	18,260.000	Local	15.856657	289,542.55	31.660000	578,111.60	288,569.05	0.08
		Base	15.856657	289,542.55	31.660000	578,111.60	288,569.05	0.08
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	46,938.000	Local	19.877061	932,989.50	48.450000	2,274,146.10	1,341,156.60	0.31
		Base	19.877061	932,989.50	48.450000	2,274,146.10	1,341,156.60	0.31
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,977.000	Local	26.351191	658,173.69	102.010000	2,547,903.77	1,889,730.08	0.35
		Base	26.351191	658,173.69	102.010000	2,547,903.77	1,889,730.08	0.35
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	14,622.000	Local	36.980943	540,735.35	109.630000	1,603,009.86	1,062,274.51	0.22
		Base	36.980943	540,735.35	109.630000	1,603,009.86	1,062,274.51	0.22
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	13,267.000	Local	14.153121	187,769.46	50.790000	673,830.93	486,061.47	0.09
		Base	14.153121	187,769.46	50.790000	673,830.93	486,061.47	0.09
008492100	AGREE REALTY CORP REIT USD.0001							
	41,375.000	Local	53.465153	2,212,120.70	70.280000	2,907,835.00	695,714.30	0.40
		Base	53.465153	2,212,120.70	70.280000	2,907,835.00	695,714.30	0.40
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,418.000	Local	71.283584	457,498.04	154.180000	989,527.24	532,029.20	0.14
		Base	71.283584	457,498.04	154.180000	989,527.24	532,029.20	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	29,428.000	Local	43.505306	1,280,274.15	81.880000	2,409,564.64	1,129,290.49	0.33
		Base	43.505306	1,280,274.15	81.880000	2,409,564.64	1,129,290.49	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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	19,989.000	Local	36.917140	737,936.72	89.350000	1,786,017.15	1,048,080.43	0.25
		Base	36.917140	737,936.72	89.350000	1,786,017.15	1,048,080.43	0.25
014491104	ALEXANDER + BALDWIN INC REIT							
	47,140.000	Local	20.072828	946,233.11	19.210000	905,559.40	-40,673.71	0.12
		Base	20.072828	946,233.11	19.210000	905,559.40	-40,673.71	0.12
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	82,579.000	Local	8.753600	722,863.54	24.490000	2,022,359.71	1,299,496.17	0.28
		Base	8.753600	722,863.54	24.490000	2,022,359.71	1,299,496.17	0.28
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
	12,147.000	Local	33.007468	400,941.71	40.560000	492,682.32	91,740.61	0.07
		Base	33.007468	400,941.71	40.560000	492,682.32	91,740.61	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	8,550.000	Local	81.662313	698,212.78	221.460000	1,893,483.00	1,195,270.22	0.26
		Base	81.662313	698,212.78	221.460000	1,893,483.00	1,195,270.22	0.26
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	91,176.000	Local	7.164900	653,266.93	17.390000	1,585,550.64	932,283.71	0.22
		Base	7.164900	653,266.93	17.390000	1,585,550.64	932,283.71	0.22
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	29,836.000	Local	18.913352	564,298.77	15.090000	450,225.24	-114,073.53	0.06
		Base	18.913352	564,298.77	15.090000	450,225.24	-114,073.53	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	32,661.000	Local	35.404101	1,156,333.35	36.550000	1,193,759.55	37,426.20	0.16
		Base	35.404101	1,156,333.35	36.550000	1,193,759.55	37,426.20	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	73,843.000	Local	13.779990	1,017,555.79	11.200000	827,041.60	-190,514.19	0.11
		Base	13.779990	1,017,555.79	11.200000	827,041.60	-190,514.19	0.11
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	55,924.000	Local	24.263108	1,356,890.06	30.500000	1,705,682.00	348,791.94	0.23
		Base	24.263108	1,356,890.06	30.500000	1,705,682.00	348,791.94	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	11,395.000	Local	34.214883	389,878.59	28.000000	319,060.00	-70,818.59	0.04
		Base	34.214883	389,878.59	28.000000	319,060.00	-70,818.59	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	24,046.000	Local	37.700719	906,551.48	79.370000	1,908,531.02	1,001,979.54	0.26
		Base	37.700719	906,551.48	79.370000	1,908,531.02	1,001,979.54	0.26
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	17,354.000	Local	14.478344	251,257.19	18.390000	319,140.06	67,882.87	0.04
		Base	14.478344	251,257.19	18.390000	319,140.06	67,882.87	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	11,070.000	Local	53.116438	587,998.97	86.920000	962,204.40	374,205.43	0.13
		Base	53.116438	587,998.97	86.920000	962,204.40	374,205.43	0.13
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,004.000	Local	95.396394	381,967.16	164.390000	658,217.56	276,250.40	0.09
		Base	95.396394	381,967.16	164.390000	658,217.56	276,250.40	0.09
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	12,593.000	Local	37.199308	468,450.89	65.530000	825,219.29	356,768.40	0.11
		Base	37.199308	468,450.89	65.530000	825,219.29	356,768.40	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	45,347.000	Local	31.483787	1,427,695.30	54.940000	2,491,364.18	1,063,668.88	0.34
		Base	31.483787	1,427,695.30	54.940000	2,491,364.18	1,063,668.88	0.34
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	23,843.000	Local	19.292595	459,993.35	18.920000	451,109.56	-8,883.79	0.06
		Base	19.292595	459,993.35	18.920000	451,109.56	-8,883.79	0.06
034164103	ANDERSONS INC/THE COMMON STOCK							
	20,094.000	Local	27.819114	558,997.27	31.080000	624,521.52	65,524.25	0.09
		Base	27.819114	558,997.27	31.080000	624,521.52	65,524.25	0.09
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	24,729.000	Local	15.481653	382,845.80	23.120000	571,734.48	188,888.68	0.08
		Base	15.481653	382,845.80	23.120000	571,734.48	188,888.68	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
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	9,330.000	Local	36.952353	344,765.45	46.650000	435,244.50	90,479.05	0.06
		Base	36.952353	344,765.45	46.650000	435,244.50	90,479.05	0.06
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	16,972.000	Local	21.527222	365,360.01	38.010000	645,105.72	279,745.71	0.09
		Base	21.527222	365,360.01	38.010000	645,105.72	279,745.71	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	83,772.000	Local	17.094620	1,432,050.48	15.650000	1,311,031.80	-121,018.68	0.18
		Base	17.094620	1,432,050.48	15.650000	1,311,031.80	-121,018.68	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	25,237.000	Local	40.236068	1,015,437.65	97.960000	2,472,216.52	1,456,778.87	0.34
		Base	40.236068	1,015,437.65	97.960000	2,472,216.52	1,456,778.87	0.34
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	15,994.000	Local	36.677820	586,625.06	8.230000	131,630.62	-454,994.44	0.02
		Base	36.677820	586,625.06	8.230000	131,630.62	-454,994.44	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	16,537.000	Local	23.481865	388,319.60	77.840000	1,287,240.08	898,920.48	0.18
		Base	23.481865	388,319.60	77.840000	1,287,240.08	898,920.48	0.18
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	83,565.000	Local	9.903077	827,550.66	9.200000	768,798.00	-58,752.66	0.11
		Base	9.903077	827,550.66	9.200000	768,798.00	-58,752.66	0.11
039653100	ARCOSA INC COMMON STOCK USD.01							
	31,373.000	Local	30.427440	954,600.09	63.500000	1,992,185.50	1,037,585.41	0.27
		Base	30.427440	954,600.09	63.500000	1,992,185.50	1,037,585.41	0.27
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	63,740.000	Local	8.036969	512,276.41	36.170000	2,305,475.80	1,793,199.39	0.32
		Base	8.036969	512,276.41	36.170000	2,305,475.80	1,793,199.39	0.32
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	52,417.000	Local	6.287642	329,579.34	6.710000	351,718.07	22,138.73	0.05
		Base	6.287642	329,579.34	6.710000	351,718.07	22,138.73	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
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	38,667.000	Local	13.321643	515,107.98	13.270000	513,111.09	-1,996.89	0.07
		Base	13.321643	515,107.98	13.270000	513,111.09	-1,996.89	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	42,546.000	Local	20.711532	881,192.86	11.990000	510,126.54	-371,066.32	0.07
		Base	20.711532	881,192.86	11.990000	510,126.54	-371,066.32	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	12,585.000	Local	55.004160	692,227.35	198.290000	2,495,479.65	1,803,252.30	0.34
		Base	55.004160	692,227.35	198.290000	2,495,479.65	1,803,252.30	0.34
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	14,724.000	Local	36.527663	537,833.31	68.530000	1,009,035.72	471,202.41	0.14
		Base	36.527663	537,833.31	68.530000	1,009,035.72	471,202.41	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	17,813.000	Local	40.691776	724,842.61	74.930000	1,334,728.09	609,885.48	0.18
		Base	40.691776	724,842.61	74.930000	1,334,728.09	609,885.48	0.18
05379B107	AVISTA CORP COMMON STOCK							
	45,108.000	Local	32.712742	1,475,606.38	45.330000	2,044,745.64	569,139.26	0.28
		Base	32.712742	1,475,606.38	45.330000	2,044,745.64	569,139.26	0.28
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	21,990.000	Local	29.197455	642,052.04	41.440000	911,265.60	269,213.56	0.13
		Base	29.197455	642,052.04	41.440000	911,265.60	269,213.56	0.13
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	33,454.000	Local	19.678110	658,311.50	47.410000	1,586,054.14	927,742.64	0.22
		Base	19.678110	658,311.50	47.410000	1,586,054.14	927,742.64	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	42,165.000	Local	24.024471	1,012,991.82	30.600000	1,290,249.00	277,257.18	0.18
		Base	24.024471	1,012,991.82	30.600000	1,290,249.00	277,257.18	0.18
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001							
	3,818.000	Local	11.387200	43,476.33	12.850000	49,061.30	5,584.97	0.01
		Base	11.387200	43,476.33	12.850000	49,061.30	5,584.97	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
			18,986.000	29.887181	567,438.02	95.570000	1,814,492.02	1,247,054.00	0.25
		Base		29.887181	567,438.02	95.570000	1,814,492.02	1,247,054.00	0.25
057665200	BALCHEM CORP COMMON STOCK USD.0667								
			21,125.000	57.303775	1,210,542.25	131.000000	2,767,375.00	1,556,832.75	0.38
		Base		57.303775	1,210,542.25	131.000000	2,767,375.00	1,556,832.75	0.38
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
			12,165.000	45.484216	553,315.49	68.970000	839,020.05	285,704.56	0.12
		Base		45.484216	553,315.49	68.970000	839,020.05	285,704.56	0.12
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
			29,054.000	16.150827	469,246.13	17.510000	508,735.54	39,489.41	0.07
		Base		16.150827	469,246.13	17.510000	508,735.54	39,489.41	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01								
			60,477.000	21.643500	1,308,933.95	47.790000	2,890,195.83	1,581,261.88	0.40
		Base		21.643500	1,308,933.95	47.790000	2,890,195.83	1,581,261.88	0.40
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
			22,971.000	42.558504	977,611.40	58.530000	1,344,492.63	366,881.23	0.19
		Base		42.558504	977,611.40	58.530000	1,344,492.63	366,881.23	0.19
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
			19,807.000	8.734034	172,995.01	8.170000	161,823.19	-11,171.82	0.02
		Base		8.734034	172,995.01	8.170000	161,823.19	-11,171.82	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
			30,346.000	32.388612	982,864.81	53.420000	1,621,083.32	638,218.51	0.22
		Base		32.388612	982,864.81	53.420000	1,621,083.32	638,218.51	0.22
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
			78,952.000	10.330500	815,613.63	27.990000	2,209,866.48	1,394,252.85	0.30
		Base		10.330500	815,613.63	27.990000	2,209,866.48	1,394,252.85	0.30
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
			6,700.000	18.411340	123,355.98	16.480000	110,416.00	-12,939.98	0.02
		Base		18.411340	123,355.98	16.480000	110,416.00	-12,939.98	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
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
	23,653.000	Local	18.971151	448,724.63	30.950000	732,060.35	283,335.72	0.10
		Base	18.971151	448,724.63	30.950000	732,060.35	283,335.72	0.10
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
	33,245.000	Local	31.301721	1,040,625.73	27.750000	922,548.75	-118,076.98	0.13
		Base	31.301721	1,040,625.73	27.750000	922,548.75	-118,076.98	0.13
089302103	BIG LOTS INC COMMON STOCK USD.01							
	21,988.000	Local	30.672227	674,420.92	60.940000	1,339,948.72	665,527.80	0.18
		Base	30.672227	674,420.92	60.940000	1,339,948.72	665,527.80	0.18
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
	15,098.000	Local	39.533228	596,872.68	55.280000	834,617.44	237,744.76	0.11
		Base	39.533228	596,872.68	55.280000	834,617.44	237,744.76	0.11
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
	52,281.000	Local	17.691418	924,925.00	29.550000	1,544,903.55	619,978.55	0.21
		Base	17.691418	924,925.00	29.550000	1,544,903.55	619,978.55	0.21
095229100	BLUCORA INC COMMON STOCK USD.0001							
	31,457.000	Local	13.960186	439,145.57	17.340000	545,464.38	106,318.81	0.08
		Base	13.960186	439,145.57	17.340000	545,464.38	106,318.81	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	25,525.000	Local	30.055522	767,167.20	65.990000	1,684,394.75	917,227.55	0.23
		Base	30.055522	767,167.20	65.990000	1,684,394.75	917,227.55	0.23
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
	12,532.000	Local	66.361562	831,643.10	42.960000	538,374.72	-293,268.38	0.07
		Base	66.361562	831,643.10	42.960000	538,374.72	-293,268.38	0.07
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
	18,885.000	Local	27.767858	524,395.99	76.390000	1,442,625.15	918,229.16	0.20
		Base	27.767858	524,395.99	76.390000	1,442,625.15	918,229.16	0.20
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
	53,672.000	Local	8.659165	464,754.68	15.330000	822,791.76	358,037.08	0.11
		Base	8.659165	464,754.68	15.330000	822,791.76	358,037.08	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
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
	25,333.000	Local	30.863092	781,854.70	37.380000	946,947.54	165,092.84	0.13
		Base	30.863092	781,854.70	37.380000	946,947.54	165,092.84	0.13
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	31,593.000	Local	34.666619	1,095,222.50	57.230000	1,808,067.39	712,844.89	0.25
		Base	34.666619	1,095,222.50	57.230000	1,808,067.39	712,844.89	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
	111,103.000	Local	10.161441	1,128,966.55	14.060000	1,562,108.18	433,141.63	0.21
		Base	10.161441	1,128,966.55	14.060000	1,562,108.18	433,141.63	0.21
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	38,812.000	Local	10.272200	398,684.62	22.270000	864,343.24	465,658.62	0.12
		Base	10.272200	398,684.62	22.270000	864,343.24	465,658.62	0.12
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	29,612.000	Local	23.418400	693,465.65	61.450000	1,819,657.40	1,126,191.75	0.25
		Base	23.418400	693,465.65	61.450000	1,819,657.40	1,126,191.75	0.25
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	15,100.000	Local	29.209403	441,061.98	27.280000	411,928.00	-29,133.98	0.06
		Base	29.209403	441,061.98	27.280000	411,928.00	-29,133.98	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	50,878.000	Local	10.680569	543,405.99	16.860000	857,803.08	314,397.09	0.12
		Base	10.680569	543,405.99	16.860000	857,803.08	314,397.09	0.12
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	18,663.000	Local	35.911532	670,216.93	42.120000	786,085.56	115,868.63	0.11
		Base	35.911532	670,216.93	42.120000	786,085.56	115,868.63	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	21,296.000	Local	27.153937	578,270.25	44.040000	937,875.84	359,605.59	0.13
		Base	27.153937	578,270.25	44.040000	937,875.84	359,605.59	0.13
126501105	CTS CORP COMMON STOCK							
	21,062.000	Local	15.217141	320,503.43	38.250000	805,621.50	485,118.07	0.11
		Base	15.217141	320,503.43	38.250000	805,621.50	485,118.07	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
126600105	CVB FINANCIAL CORP COMMON STOCK								
			83,274.000	16.061607	1,337,514.30	22.180000	1,847,017.32	509,503.02	0.25
		Base		16.061607	1,337,514.30	22.180000	1,847,017.32	509,503.02	0.25
12739A100	CADENCE BANCORP COMMON STOCK								
			81,036.000	15.886137	1,287,349.03	22.380000	1,813,585.68	526,236.65	0.25
		Base		15.886137	1,287,349.03	22.380000	1,813,585.68	526,236.65	0.25
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
			24,352.000	30.135127	733,850.61	34.910000	850,128.32	116,277.71	0.12
		Base		30.135127	733,850.61	34.910000	850,128.32	116,277.71	0.12
128126109	CALAMP CORP COMMON STOCK USD.01								
			22,812.000	13.245103	302,147.28	13.870000	316,402.44	14,255.16	0.04
		Base		13.245103	302,147.28	13.870000	316,402.44	14,255.16	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
			10,833.000	42.460260	459,972.00	71.200000	771,309.60	311,337.60	0.11
		Base		42.460260	459,972.00	71.200000	771,309.60	311,337.60	0.11
129500104	CALERES INC COMMON STOCK USD.01								
			24,682.000	14.375703	354,821.10	25.080000	619,024.56	264,203.46	0.09
		Base		14.375703	354,821.10	25.080000	619,024.56	264,203.46	0.09
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
			32,788.000	32.302139	1,059,122.52	56.840000	1,863,669.92	804,547.40	0.26
		Base		32.302139	1,059,122.52	56.840000	1,863,669.92	804,547.40	0.26
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
			61,362.000	9.610034	589,690.88	36.920000	2,265,485.04	1,675,794.16	0.31
		Base		9.610034	589,690.88	36.920000	2,265,485.04	1,675,794.16	0.31
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
			30,059.000	75.356755	2,265,148.69	38.470000	1,156,369.73	-1,108,778.96	0.16
		Base		75.356755	2,265,148.69	38.470000	1,156,369.73	-1,108,778.96	0.16
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
			84,116.000	11.963096	1,006,287.79	12.940000	1,088,461.04	82,173.25	0.15
		Base		11.963096	1,006,287.79	12.940000	1,088,461.04	82,173.25	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
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
	63,115.000	Local	10.248698	646,846.56	6.450000	407,091.75	-239,754.81	0.06
		Base	10.248698	646,846.56	6.450000	407,091.75	-239,754.81	0.06
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
	2,400.000	Local	26.256300	63,015.12	13.590000	32,616.00	-30,399.12	0.00
		Base	26.256300	63,015.12	13.590000	32,616.00	-30,399.12	0.00
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
	26,218.000	Local	39.897991	1,046,045.52	39.190000	1,027,483.42	-18,562.10	0.14
		Base	39.897991	1,046,045.52	39.190000	1,027,483.42	-18,562.10	0.14
14174T107	CARETRUST REIT INC REIT USD.01							
	69,768.000	Local	15.353246	1,071,165.29	23.280000	1,624,199.04	553,033.75	0.22
		Base	15.353246	1,071,165.29	23.280000	1,624,199.04	553,033.75	0.22
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	31,270.000	Local	20.732452	648,303.77	47.920000	1,498,458.40	850,154.63	0.21
		Base	20.732452	648,303.77	47.920000	1,498,458.40	850,154.63	0.21
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
	12,819.000	Local	24.289318	311,364.77	15.460000	198,181.74	-113,183.03	0.03
		Base	24.289318	311,364.77	15.460000	198,181.74	-113,183.03	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	5,574.000	Local	117.512230	655,013.17	221.270000	1,233,358.98	578,345.81	0.17
		Base	117.512230	655,013.17	221.270000	1,233,358.98	578,345.81	0.17
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	17,473.000	Local	64.822500	1,132,643.55	65.540000	1,145,180.42	12,536.87	0.16
		Base	64.822500	1,132,643.55	65.540000	1,145,180.42	12,536.87	0.16
15202L107	CENTERSPACE REIT							
	8,471.000	Local	70.021825	593,154.88	71.190000	603,050.49	9,895.61	0.08
		Base	70.021825	593,154.88	71.190000	603,050.49	9,895.61	0.08
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	6,367.000	Local	19.682676	125,319.60	54.930000	349,739.31	224,419.71	0.05
		Base	19.682676	125,319.60	54.930000	349,739.31	224,419.71	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
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,604.000	17.052348	436,608.32	50.450000	1,291,721.80	855,113.48	0.18
		Base		17.052348	436,608.32	50.450000	1,291,721.80	855,113.48	0.18
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	18,357.000	21.426211	393,320.95	27.710000	508,672.47	115,351.52	0.07
		Base		21.426211	393,320.95	27.710000	508,672.47	115,351.52	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	32,879.000	11.304625	371,684.75	13.610000	447,483.19	75,798.44	0.06
		Base		11.304625	371,684.75	13.610000	447,483.19	75,798.44	0.06
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	18,922.000	25.808439	488,347.28	81.380000	1,539,872.36	1,051,525.08	0.21
		Base		25.808439	488,347.28	81.380000	1,539,872.36	1,051,525.08	0.21
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,872.000	26.320878	391,444.10	44.870000	667,306.64	275,862.54	0.09
		Base		26.320878	391,444.10	44.870000	667,306.64	275,862.54	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,137.000	40.192510	929,934.10	145.940000	3,376,613.78	2,446,679.68	0.46
		Base		40.192510	929,934.10	145.940000	3,376,613.78	2,446,679.68	0.46
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	30,679.000	18.106620	555,492.98	13.170000	404,042.43	-151,450.55	0.06
		Base		18.106620	555,492.98	13.170000	404,042.43	-151,450.55	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	27,456.000	24.336001	668,169.23	58.820000	1,614,961.92	946,792.69	0.22
		Base		24.336001	668,169.23	58.820000	1,614,961.92	946,792.69	0.22
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	20,875.000	28.435312	593,587.13	30.760000	642,115.00	48,527.87	0.09
		Base		28.435312	593,587.13	30.760000	642,115.00	48,527.87	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	11,411.000	94.211876	1,075,051.72	114.560000	1,307,244.16	232,192.44	0.18
		Base		94.211876	1,075,051.72	114.560000	1,307,244.16	232,192.44	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
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	78,079.000	6.997610	546,366.40	4.650000	363,067.35	-183,299.05	0.05
		Base		6.997610	546,366.40	4.650000	363,067.35	-183,299.05	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	9,506.000	50.947811	484,309.89	92.990000	883,962.94	399,653.05	0.12
		Base		50.947811	484,309.89	92.990000	883,962.94	399,653.05	0.12
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,862.000	25.831160	332,240.38	41.450000	533,129.90	200,889.52	0.07
		Base		25.831160	332,240.38	41.450000	533,129.90	200,889.52	0.07
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	33,170.000	15.912317	527,811.55	15.400000	510,818.00	-16,993.55	0.07
		Base		15.912317	527,811.55	15.400000	510,818.00	-16,993.55	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	13,027.000	37.455020	487,926.54	37.630000	490,206.01	2,279.47	0.07
		Base		37.455020	487,926.54	37.630000	490,206.01	2,279.47	0.07
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,257.000	47.690381	489,160.24	80.220000	822,816.54	333,656.30	0.11
		Base		47.690381	489,160.24	80.220000	822,816.54	333,656.30	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	10,815.000	35.945967	388,755.63	28.530000	308,551.95	-80,203.68	0.04
		Base		35.945967	388,755.63	28.530000	308,551.95	-80,203.68	0.04
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,023.000	215.980764	652,909.85	404.920000	1,224,073.16	571,163.31	0.17
		Base		215.980764	652,909.85	404.920000	1,224,073.16	571,163.31	0.17
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	27,594.000	47.046497	1,298,201.05	75.600000	2,086,106.40	787,905.35	0.29
		Base		47.046497	1,298,201.05	75.600000	2,086,106.40	787,905.35	0.29
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	41,709.000	17.855187	744,721.99	13.160000	548,890.44	-195,831.55	0.08
		Base		17.855187	744,721.99	13.160000	548,890.44	-195,831.55	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
192576106	COHU INC COMMON STOCK USD1.0							
	30,718.000	Local	15.594411	479,029.13	37.220000	1,143,323.96	664,294.83	0.16
		Base	15.594411	479,029.13	37.220000	1,143,323.96	664,294.83	0.16
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
	22,457.000	Local	23.257900	522,302.66	23.890000	536,497.73	14,195.07	0.07
		Base	23.257900	522,302.66	23.890000	536,497.73	14,195.07	0.07
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
	46,727.000	Local	27.813454	1,299,639.25	43.160000	2,016,737.32	717,098.07	0.28
		Base	27.813454	1,299,639.25	43.160000	2,016,737.32	717,098.07	0.28
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
	23,560.000	Local	19.877153	468,305.73	82.900000	1,953,124.00	1,484,818.27	0.27
		Base	19.877153	468,305.73	82.900000	1,953,124.00	1,484,818.27	0.27
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
	34,903.000	Local	39.670920	1,384,634.12	81.120000	2,831,331.36	1,446,697.24	0.39
		Base	39.670920	1,384,634.12	81.120000	2,831,331.36	1,446,697.24	0.39
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
	79,382.000	Local	9.218615	731,792.12	14.270000	1,132,781.14	400,989.02	0.16
		Base	9.218615	731,792.12	14.270000	1,132,781.14	400,989.02	0.16
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
	14,699.000	Local	31.923960	469,250.29	47.280000	694,968.72	225,718.43	0.10
		Base	31.923960	469,250.29	47.280000	694,968.72	225,718.43	0.10
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	8,221.000	Local	48.176831	396,061.73	32.370000	266,113.77	-129,947.96	0.04
		Base	48.176831	396,061.73	32.370000	266,113.77	-129,947.96	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	17,049.000	Local	23.194553	395,443.93	25.290000	431,169.21	35,725.28	0.06
		Base	23.194553	395,443.93	25.290000	431,169.21	35,725.28	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
	18,888.000	Local	46.797705	883,915.05	137.690000	2,600,688.72	1,716,773.67	0.36
		Base	46.797705	883,915.05	137.690000	2,600,688.72	1,716,773.67	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
208242107	CONN S INC COMMON STOCK USD.01							
	12,566.000	Local	17.376776	218,356.57	23.190000	291,405.54	73,048.97	0.04
		Base	17.376776	218,356.57	23.190000	291,405.54	73,048.97	0.04
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	19,478.000	Local	18.678169	363,813.37	15.340000	298,792.52	-65,020.85	0.04
		Base	18.678169	363,813.37	15.340000	298,792.52	-65,020.85	0.04
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	47,450.000	Local	17.820884	845,600.94	9.360000	444,132.00	-401,468.94	0.06
		Base	17.820884	845,600.94	9.360000	444,132.00	-401,468.94	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	11,058.000	Local	78.295688	865,793.72	29.760000	329,086.08	-536,707.64	0.05
		Base	78.295688	865,793.72	29.760000	329,086.08	-536,707.64	0.05
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	32,840.000	Local	25.275259	830,039.51	59.380000	1,950,039.20	1,119,999.69	0.27
		Base	25.275259	830,039.51	59.380000	1,950,039.20	1,119,999.69	0.27
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	68,830.000	Local	18.486836	1,272,448.93	21.600000	1,486,728.00	214,279.07	0.20
		Base	18.486836	1,272,448.93	21.600000	1,486,728.00	214,279.07	0.20
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	29,435.000	Local	31.873849	938,206.76	45.860000	1,349,889.10	411,682.34	0.19
		Base	31.873849	938,206.76	45.860000	1,349,889.10	411,682.34	0.19
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	77,983.000	Local	9.736180	759,256.54	7.830000	610,606.89	-148,649.65	0.08
		Base	9.736180	759,256.54	7.830000	610,606.89	-148,649.65	0.08
221006109	CORVEL CORP COMMON STOCK USD.0001							
	5,936.000	Local	38.895601	230,884.29	124.600000	739,625.60	508,741.31	0.10
		Base	38.895601	230,884.29	124.600000	739,625.60	508,741.31	0.10
22304C100	COVETRUS INC COMMON STOCK							
	64,815.000	Local	11.193385	725,499.26	27.740000	1,797,968.10	1,072,468.84	0.25
		Base	11.193385	725,499.26	27.740000	1,797,968.10	1,072,468.84	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
227046109	CROCS INC COMMON STOCK USD.001							
	42,640.000	Local	22.073534	941,215.48	101.240000	4,316,873.60	3,375,658.12	0.59
		Base	22.073534	941,215.48	101.240000	4,316,873.60	3,375,658.12	0.59
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	22,715.000	Local	8.718691	198,045.07	15.650000	355,489.75	157,444.68	0.05
		Base	8.718691	198,045.07	15.650000	355,489.75	157,444.68	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	25,376.000	Local	14.052636	356,599.69	28.810000	731,082.56	374,482.87	0.10
		Base	14.052636	356,599.69	28.810000	731,082.56	374,482.87	0.10
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	19,113.000	Local	23.466465	448,514.54	37.850000	723,427.05	274,912.51	0.10
		Base	23.466465	448,514.54	37.850000	723,427.05	274,912.51	0.10
232109108	CUTERA INC COMMON STOCK USD.001							
	11,540.000	Local	35.185611	406,041.95	38.380000	442,905.20	36,863.25	0.06
		Base	35.185611	406,041.95	38.380000	442,905.20	36,863.25	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	46,301.000	Local	16.067021	743,919.14	21.830000	1,010,750.83	266,831.69	0.14
		Base	16.067021	743,919.14	21.830000	1,010,750.83	266,831.69	0.14
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	10,064.000	Local	59.083083	594,612.15	52.970000	533,090.08	-61,522.07	0.07
		Base	59.083083	594,612.15	52.970000	533,090.08	-61,522.07	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001							
	14,298.000	Local	10.148168	145,098.50	15.720000	224,764.56	79,666.06	0.03
		Base	10.148168	145,098.50	15.720000	224,764.56	79,666.06	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	10,661.000	Local	49.339881	526,012.47	30.890000	329,318.29	-196,694.18	0.05
		Base	49.339881	526,012.47	30.890000	329,318.29	-196,694.18	0.05
234264109	DAKTRONICS INC COMMON STOCK							
	24,044.000	Local	9.027017	217,045.60	6.760000	162,537.44	-54,508.16	0.02
		Base	9.027017	217,045.60	6.760000	162,537.44	-54,508.16	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
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	31,027.000	31.023841	962,576.71	42.280000	1,311,821.56	349,244.85	0.18
		Base		31.023841	962,576.71	42.280000	1,311,821.56	349,244.85	0.18
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	31.610000	35,592.86	-762,655.27	0.00
		Base		708.923739	798,248.13	31.610000	35,592.86	-762,655.27	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	27,416.000	29.073802	797,087.35	45.560000	1,249,072.96	451,985.61	0.17
		Base		29.073802	797,087.35	45.560000	1,249,072.96	451,985.61	0.17
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	38,333.000	17.380890	666,261.65	17.490000	670,444.17	4,182.52	0.09
		Base		17.380890	666,261.65	17.490000	670,444.17	4,182.52	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	136,912.000	9.636406	1,319,339.59	9.680000	1,325,308.16	5,968.57	0.18
		Base		9.636406	1,319,339.59	9.680000	1,325,308.16	5,968.57	0.18
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	50,939.000	10.867456	553,577.35	13.540000	689,714.06	136,136.71	0.09
		Base		10.867456	553,577.35	13.540000	689,714.06	136,136.71	0.09
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	21,646.000	11.282809	244,227.69	18.960000	410,408.16	166,180.47	0.06
		Base		11.282809	244,227.69	18.960000	410,408.16	166,180.47	0.06
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	17,037.000	24.506897	417,524.00	34.710000	591,354.27	173,830.27	0.08
		Base		24.506897	417,524.00	34.710000	591,354.27	173,830.27	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	10,851.000	59.441278	644,997.31	94.950000	1,030,302.45	385,305.14	0.14
		Base		59.441278	644,997.31	94.950000	1,030,302.45	385,305.14	0.14
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,484.000	29.830667	819,866.05	75.670000	2,079,714.28	1,259,848.23	0.29
		Base		29.830667	819,866.05	75.670000	2,079,714.28	1,259,848.23	0.29

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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
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	155,139.000	Local	4.143900	642,880.50	3.630000	563,154.57	-79,725.93	0.08
		Base	4.143900	642,880.50	3.630000	563,154.57	-79,725.93	0.08
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	19,297.000	Local	20.773881	400,873.59	29.810000	575,243.57	174,369.98	0.08
		Base	20.773881	400,873.59	29.810000	575,243.57	174,369.98	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	18,700.000	Local	45.741075	855,358.11	102.380000	1,914,506.00	1,059,147.89	0.26
		Base	45.741075	855,358.11	102.380000	1,914,506.00	1,059,147.89	0.26
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	23,097.000	Local	37.177860	858,697.04	33.530000	774,442.41	-84,254.63	0.11
		Base	37.177860	858,697.04	33.530000	774,442.41	-84,254.63	0.11
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	25,023.000	Local	23.747500	594,233.69	28.000000	700,644.00	106,410.31	0.10
		Base	23.747500	594,233.69	28.000000	700,644.00	106,410.31	0.10
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	12,340.000	Local	12.799844	157,950.07	16.860000	208,052.40	50,102.33	0.03
		Base	12.799844	157,950.07	16.860000	208,052.40	50,102.33	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	20,717.000	Local	51.412759	1,065,118.12	57.140000	1,183,769.38	118,651.26	0.16
		Base	51.412759	1,065,118.12	57.140000	1,183,769.38	118,651.26	0.16
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	7,577.000	Local	53.422815	404,784.67	39.620000	300,200.74	-104,583.93	0.04
		Base	53.422815	404,784.67	39.620000	300,200.74	-104,583.93	0.04
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	53,475.000	Local	21.734559	1,162,255.52	20.730000	1,108,536.75	-53,718.77	0.15
		Base	21.734559	1,162,255.52	20.730000	1,108,536.75	-53,718.77	0.15
278715206	EBIX INC COMMON STOCK USD.1							
	15,356.000	Local	22.575644	346,671.59	27.400000	420,754.40	74,082.81	0.06
		Base	22.575644	346,671.59	27.400000	420,754.40	74,082.81	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
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	17,368.000	23.440473	407,114.13	34.160000	593,290.88	186,176.75	0.08
		Base		23.440473	407,114.13	34.160000	593,290.88	186,176.75	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	16,885.000	63.343515	1,069,555.25	65.250000	1,101,746.25	32,191.00	0.15
		Base		63.343515	1,069,555.25	65.250000	1,101,746.25	32,191.00	0.15
282914100	8X8 INC COMMON STOCK USD.001								
		Local	69,985.000	12.796767	895,581.75	23.550000	1,648,146.75	752,565.00	0.23
		Base		12.796767	895,581.75	23.550000	1,648,146.75	752,565.00	0.23
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	27,646.000	19.062300	526,996.35	18.880000	521,956.48	-5,039.87	0.07
		Base		19.062300	526,996.35	18.880000	521,956.48	-5,039.87	0.07
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	18,500.000	23.626222	437,085.11	42.200000	780,700.00	343,614.89	0.11
		Base		23.626222	437,085.11	42.200000	780,700.00	343,614.89	0.11
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	11,689.000	49.482880	578,405.39	48.660000	568,786.74	-9,618.65	0.08
		Base		49.482880	578,405.39	48.660000	568,786.74	-9,618.65	0.08
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	20,415.000	30.971936	632,292.07	46.290000	945,010.35	312,718.28	0.13
		Base		30.971936	632,292.07	46.290000	945,010.35	312,718.28	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	13,465.000	33.715818	453,983.49	82.200000	1,106,823.00	652,839.51	0.15
		Base		33.715818	453,983.49	82.200000	1,106,823.00	652,839.51	0.15
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	38,997.000	23.754199	926,342.48	27.400000	1,068,517.80	142,175.32	0.15
		Base		23.754199	926,342.48	27.400000	1,068,517.80	142,175.32	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	13,412.000	47.883903	642,218.91	91.990000	1,233,769.88	591,550.97	0.17
		Base		47.883903	642,218.91	91.990000	1,233,769.88	591,550.97	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
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	23,628.000	Local	21.329021	503,962.10	37.870000	894,792.36	390,830.26	0.12
		Base	21.329021	503,962.10	37.870000	894,792.36	390,830.26	0.12
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	33,480.000	Local	19.094454	639,282.33	83.200000	2,785,536.00	2,146,253.67	0.38
		Base	19.094454	639,282.33	83.200000	2,785,536.00	2,146,253.67	0.38
294268107	EPLUS INC COMMON STOCK USD.01							
	8,837.000	Local	48.669662	430,093.80	94.570000	835,715.09	405,621.29	0.12
		Base	48.669662	430,093.80	94.570000	835,715.09	405,621.29	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	16,963.000	Local	46.514672	789,028.38	94.640000	1,605,378.32	816,349.94	0.22
		Base	46.514672	789,028.38	94.640000	1,605,378.32	816,349.94	0.22
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	69,656.000	Local	22.211305	1,547,150.68	25.600000	1,783,193.60	236,042.92	0.25
		Base	22.211305	1,547,150.68	25.600000	1,783,193.60	236,042.92	0.25
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	14,265.000	Local	19.990831	285,169.21	28.870000	411,830.55	126,661.34	0.06
		Base	19.990831	285,169.21	28.870000	411,830.55	126,661.34	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01							
	38,995.000	Local	21.552979	840,458.41	43.530000	1,697,452.35	856,993.94	0.23
		Base	21.552979	840,458.41	43.530000	1,697,452.35	856,993.94	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	21,796.000	Local	37.383307	814,806.56	101.980000	2,222,756.08	1,407,949.52	0.31
		Base	37.383307	814,806.56	101.980000	2,222,756.08	1,407,949.52	0.31
30214U102	EXPONENT INC COMMON STOCK USD.001							
	33,733.000	Local	28.142619	949,334.96	91.230000	3,077,461.59	2,128,126.63	0.42
		Base	28.142619	949,334.96	91.230000	3,077,461.59	2,128,126.63	0.42
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	80,557.000	Local	12.009652	967,461.50	11.440000	921,572.08	-45,889.42	0.13
		Base	12.009652	967,461.50	11.440000	921,572.08	-45,889.42	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
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	34,267.000	17.953240	615,203.68	7.350000	251,862.45	-363,341.23	0.03
		Base		17.953240	615,203.68	7.350000	251,862.45	-363,341.23	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,292.000	29.705765	602,789.39	41.850000	849,220.20	246,430.81	0.12
		Base		29.705765	602,789.39	41.850000	849,220.20	246,430.81	0.12
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	11,755.000	44.087156	518,244.52	75.650000	889,265.75	371,021.23	0.12
		Base		44.087156	518,244.52	75.650000	889,265.75	371,021.23	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	39,417.000	13.070315	515,192.60	42.480000	1,674,434.16	1,159,241.56	0.23
		Base		13.070315	515,192.60	42.480000	1,674,434.16	1,159,241.56	0.23
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	53,672.000	17.080707	916,755.69	21.600000	1,159,315.20	242,559.51	0.16
		Base		17.080707	916,755.69	21.600000	1,159,315.20	242,559.51	0.16
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	30,845.000	36.481365	1,125,267.71	46.990000	1,449,406.55	324,138.84	0.20
		Base		36.481365	1,125,267.71	46.990000	1,449,406.55	324,138.84	0.20
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	11,458.000	20.132525	230,678.47	13.590000	155,714.22	-74,964.25	0.02
		Base		20.132525	230,678.47	13.590000	155,714.22	-74,964.25	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	142,216.000	6.207471	882,801.64	12.790000	1,818,942.64	936,141.00	0.25
		Base		6.207471	882,801.64	12.790000	1,818,942.64	936,141.00	0.25
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	18,607.000	34.061400	633,780.47	44.370000	825,592.59	191,812.12	0.11
		Base		34.061400	633,780.47	44.370000	825,592.59	191,812.12	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	62,655.000	7.988854	500,541.67	15.150000	949,223.25	448,681.58	0.13
		Base		7.988854	500,541.67	15.150000	949,223.25	448,681.58	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	63,415.000	Local	20.406604	1,294,084.79	25.470000	1,615,180.05	321,095.26	0.22
		Base	20.406604	1,294,084.79	25.470000	1,615,180.05	321,095.26	0.22
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	85,274.000	Local	17.678758	1,507,538.45	28.160000	2,401,315.84	893,777.39	0.33
		Base	17.678758	1,507,538.45	28.160000	2,401,315.84	893,777.39	0.33
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	74,729.000	Local	15.443957	1,154,111.48	20.930000	1,564,077.97	409,966.49	0.22
		Base	15.443957	1,154,111.48	20.930000	1,564,077.97	409,966.49	0.22
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	30,877.000	Local	31.150924	961,847.08	45.800000	1,414,166.60	452,319.52	0.19
		Base	31.150924	961,847.08	45.800000	1,414,166.60	452,319.52	0.19
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	50,664.000	Local	15.871873	804,132.56	35.250000	1,785,906.00	981,773.44	0.25
		Base	15.871873	804,132.56	35.250000	1,785,906.00	981,773.44	0.25
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	7,162.000	Local	34.671821	248,319.58	42.910000	307,321.42	59,001.84	0.04
		Base	34.671821	248,319.58	42.910000	307,321.42	59,001.84	0.04
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	17,957.000	Local	40.710714	731,042.30	96.890000	1,739,853.73	1,008,811.43	0.24
		Base	40.710714	731,042.30	96.890000	1,739,853.73	1,008,811.43	0.24
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	30,523.000	Local	14.281730	435,921.25	14.120000	430,984.76	-4,936.49	0.06
		Base	14.281730	435,921.25	14.120000	430,984.76	-4,936.49	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	64,159.000	Local	20.890629	1,340,321.87	27.760000	1,781,053.84	440,731.97	0.25
		Base	20.890629	1,340,321.87	27.760000	1,781,053.84	440,731.97	0.25
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	25,077.000	Local	32.381489	812,030.59	83.890000	2,103,709.53	1,291,678.94	0.29
		Base	32.381489	812,030.59	83.890000	2,103,709.53	1,291,678.94	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	62,894.000	Local	11.015497	692,808.64	5.140000	323,275.16	-369,533.48	0.04
		Base	11.015497	692,808.64	5.140000	323,275.16	-369,533.48	0.04
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	10,092.000	Local	42.811417	432,052.82	74.070000	747,514.44	315,461.62	0.10
		Base	42.811417	432,052.82	74.070000	747,514.44	315,461.62	0.10
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	33,944.000	Local	30.550549	1,037,007.85	69.120000	2,346,209.28	1,309,201.43	0.32
		Base	30.550549	1,037,007.85	69.120000	2,346,209.28	1,309,201.43	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	16,828.000	Local	14.116251	237,548.28	10.270000	172,823.56	-64,724.72	0.02
		Base	14.116251	237,548.28	10.270000	172,823.56	-64,724.72	0.02
36162J106	GEO GROUP INC/THE REIT USD.01							
	78,984.000	Local	8.848500	698,889.93	5.190000	409,926.96	-288,962.97	0.06
		Base	8.848500	698,889.93	5.190000	409,926.96	-288,962.97	0.06
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	31,406.000	Local	19.009489	597,012.02	24.380000	765,678.28	168,666.26	0.11
		Base	19.009489	597,012.02	24.380000	765,678.28	168,666.26	0.11
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	28,338.000	Local	32.582310	923,317.51	33.040000	936,287.52	12,970.01	0.13
		Base	32.582310	923,317.51	33.040000	936,287.52	12,970.01	0.13
36251C103	GMS INC COMMON STOCK USD.01							
	27,878.000	Local	20.391357	568,470.25	45.790000	1,276,533.62	708,063.37	0.18
		Base	20.391357	568,470.25	45.790000	1,276,533.62	708,063.37	0.18
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	23,134.000	Local	5.059098	117,037.17	222.000000	5,135,748.00	5,018,710.83	0.71
		Base	5.059098	117,037.17	222.000000	5,135,748.00	5,018,710.83	0.71
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	86,000.000	Local	8.363683	719,276.76	5.130000	441,180.00	-278,096.76	0.06
		Base	8.363683	719,276.76	5.130000	441,180.00	-278,096.76	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
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	9,268.000	47.084307	436,377.36	55.000000	509,740.00	73,362.64	0.07
		Base		47.084307	436,377.36	55.000000	509,740.00	73,362.64	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	243,880.000	4.106500	1,001,493.22	4.200000	1,024,296.00	22,802.78	0.14
		Base		4.106500	1,001,493.22	4.200000	1,024,296.00	22,802.78	0.14
37253A103	GENTHERM INC COMMON STOCK								
		Local	21,489.000	47.355549	1,017,623.39	72.530000	1,558,597.17	540,973.78	0.21
		Base		47.355549	1,017,623.39	72.530000	1,558,597.17	540,973.78	0.21
374297109	GETTY REALTY CORP REIT USD.01								
		Local	24,176.000	22.503725	544,050.06	31.130000	752,598.88	208,548.82	0.10
		Base		22.503725	544,050.06	31.130000	752,598.88	208,548.82	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	21,240.000	22.510637	478,125.94	79.450000	1,687,518.00	1,209,392.06	0.23
		Base		22.510637	478,125.94	79.450000	1,687,518.00	1,209,392.06	0.23
377320106	GLATFELTER CORP COMMON STOCK USD.01								
		Local	28,888.000	17.938616	518,210.75	14.760000	426,386.88	-91,823.87	0.06
		Base		17.938616	518,210.75	14.760000	426,386.88	-91,823.87	0.06
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	29,812.000	37.202927	1,109,093.66	73.580000	2,193,566.96	1,084,473.30	0.30
		Base		37.202927	1,109,093.66	73.580000	2,193,566.96	1,084,473.30	0.30
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	59,005.000	17.217554	1,015,921.79	19.540000	1,152,957.70	137,035.91	0.16
		Base		17.217554	1,015,921.79	19.540000	1,152,957.70	137,035.91	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	29,778.000	25.449324	757,829.96	40.360000	1,201,840.08	444,010.12	0.17
		Base		25.449324	757,829.96	40.360000	1,201,840.08	444,010.12	0.17
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	35,881.000	16.669695	598,125.33	14.380000	515,968.78	-82,156.55	0.07
		Base		16.669695	598,125.33	14.380000	515,968.78	-82,156.55	0.07

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391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	35,925.000	29.461758	1,058,413.66	33.460000	1,202,050.50	143,636.84	0.17
		Base		29.461758	1,058,413.66	33.460000	1,202,050.50	143,636.84	0.17
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	35,182.000	34.333038	1,207,904.95	40.590000	1,428,037.38	220,132.43	0.20
		Base		34.333038	1,207,904.95	40.590000	1,428,037.38	220,132.43	0.20
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	25,791.000	19.296381	497,672.95	31.890000	822,474.99	324,802.04	0.11
		Base		19.296381	497,672.95	31.890000	822,474.99	324,802.04	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	21,414.000	31.225880	668,671.00	44.410000	950,995.74	282,324.74	0.13
		Base		31.225880	668,671.00	44.410000	950,995.74	282,324.74	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	9,550.000	36.542710	348,982.88	17.410000	166,265.50	-182,717.38	0.02
		Base		36.542710	348,982.88	17.410000	166,265.50	-182,717.38	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,414.000	15.523754	456,615.71	26.290000	773,294.06	316,678.35	0.11
		Base		15.523754	456,615.71	26.290000	773,294.06	316,678.35	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	11,076.000	56.147389	621,888.48	159.480000	1,766,400.48	1,144,512.00	0.24
		Base		56.147389	621,888.48	159.480000	1,766,400.48	1,144,512.00	0.24
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	24,442.000	13.400816	327,542.75	29.370000	717,861.54	390,318.79	0.10
		Base		13.400816	327,542.75	29.370000	717,861.54	390,318.79	0.10
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,052.000	42.045538	170,368.52	80.560000	326,429.12	156,060.60	0.04
		Base		42.045538	170,368.52	80.560000	326,429.12	156,060.60	0.04
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	24,849.000	21.709989	539,471.51	25.830000	641,849.67	102,378.16	0.09
		Base		21.709989	539,471.51	25.830000	641,849.67	102,378.16	0.09

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410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	20,060.000	Local	12.479484	250,338.45	20.980000	420,858.80	170,520.35	0.06
		Base	12.479484	250,338.45	20.980000	420,858.80	170,520.35	0.06
413160102	HARMONIC INC COMMON STOCK USD.001							
	65,823.000	Local	6.156177	405,218.02	6.970000	458,786.31	53,568.29	0.06
		Base	6.156177	405,218.02	6.970000	458,786.31	53,568.29	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25							
	51,388.000	Local	14.742140	757,569.11	22.420000	1,152,118.96	394,549.85	0.16
		Base	14.742140	757,569.11	22.420000	1,152,118.96	394,549.85	0.16
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,874.000	Local	14.912207	162,155.34	45.940000	499,551.56	337,396.22	0.07
		Base	14.912207	162,155.34	45.940000	499,551.56	337,396.22	0.07
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	31,547.000	Local	25.173727	794,155.57	25.800000	813,912.60	19,757.03	0.11
		Base	25.173727	794,155.57	25.800000	813,912.60	19,757.03	0.11
420261109	HAWKINS INC COMMON STOCK USD.01							
	12,301.000	Local	19.170607	235,817.64	34.020000	418,480.02	182,662.38	0.06
		Base	19.170607	235,817.64	34.020000	418,480.02	182,662.38	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,257.000	Local	46.519581	384,112.18	34.800000	287,343.60	-96,768.58	0.04
		Base	46.519581	384,112.18	34.800000	287,343.60	-96,768.58	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
	16,405.000	Local	26.538694	435,367.28	26.180000	429,482.90	-5,884.38	0.06
		Base	26.538694	435,367.28	26.180000	429,482.90	-5,884.38	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	31,773.000	Local	18.313313	581,868.89	18.150000	576,679.95	-5,188.94	0.08
		Base	18.313313	581,868.89	18.150000	576,679.95	-5,188.94	0.08
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	12,636.000	Local	22.310131	281,910.82	43.040000	543,853.44	261,942.62	0.07
		Base	22.310131	281,910.82	43.040000	543,853.44	261,942.62	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
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	92,427.000	Local	5.767832	533,103.40	5.230000	483,393.21	-49,710.19	0.07
		Base	5.767832	533,103.40	5.230000	483,393.21	-49,710.19	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	70,225.000	Local	20.792611	1,460,161.10	28.250000	1,983,856.25	523,695.15	0.27
		Base	20.792611	1,460,161.10	28.250000	1,983,856.25	523,695.15	0.27
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	23,401.000	Local	31.000059	725,432.37	29.010000	678,863.01	-46,569.36	0.09
		Base	31.000059	725,432.37	29.010000	678,863.01	-46,569.36	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	23,774.000	Local	16.617890	395,073.72	10.750000	255,570.50	-139,503.22	0.04
		Base	16.617890	395,073.72	10.750000	255,570.50	-139,503.22	0.04
42805E306	HESKA CORP COMMON STOCK USD.001							
	6,491.000	Local	96.749094	627,998.37	198.150000	1,286,191.65	658,193.28	0.18
		Base	96.749094	627,998.37	198.150000	1,286,191.65	658,193.28	0.18
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	10,804.000	Local	34.842130	376,434.37	84.760000	915,747.04	539,312.67	0.13
		Base	34.842130	376,434.37	84.760000	915,747.04	539,312.67	0.13
431571108	HILLENBRAND INC COMMON STOCK							
	48,868.000	Local	24.507760	1,197,645.23	45.600000	2,228,380.80	1,030,735.57	0.31
		Base	24.507760	1,197,645.23	45.600000	2,228,380.80	1,030,735.57	0.31
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	10,657.000	Local	32.460601	345,932.62	37.150000	395,907.55	49,974.93	0.05
		Base	32.460601	345,932.62	37.150000	395,907.55	49,974.93	0.05
43785V102	HOMESTREET INC COMMON STOCK							
	14,206.000	Local	29.699285	421,908.04	45.020000	639,554.12	217,646.08	0.09
		Base	29.699285	421,908.04	45.020000	639,554.12	217,646.08	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	80,314.000	Local	10.115332	812,402.78	15.300000	1,228,804.20	416,401.42	0.17
		Base	10.115332	812,402.78	15.300000	1,228,804.20	416,401.42	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
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	26,939.000	Local	24.247105	653,192.77	39.870000	1,074,057.93	420,865.16	0.15
		Base	24.247105	653,192.77	39.870000	1,074,057.93	420,865.16	0.15
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	22,016.000	Local	38.337821	844,045.46	69.810000	1,536,936.96	692,891.50	0.21
		Base	38.337821	844,045.46	69.810000	1,536,936.96	692,891.50	0.21
45031U101	ISTAR INC REIT USD.001							
	48,151.000	Local	11.746854	565,622.75	16.810000	809,418.31	243,795.56	0.11
		Base	11.746854	565,622.75	16.810000	809,418.31	243,795.56	0.11
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	66,320.000	Local	10.216821	677,579.59	17.080000	1,132,745.60	455,166.01	0.16
		Base	10.216821	677,579.59	17.080000	1,132,745.60	455,166.01	0.16
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	21,519.000	Local	48.907044	1,052,430.67	81.610000	1,756,165.59	703,734.92	0.24
		Base	48.907044	1,052,430.67	81.610000	1,756,165.59	703,734.92	0.24
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	23,878.000	Local	42.646300	1,018,308.36	78.750000	1,880,392.50	862,084.14	0.26
		Base	42.646300	1,018,308.36	78.750000	1,880,392.50	862,084.14	0.26
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	42,536.000	Local	20.640158	877,949.76	25.060000	1,065,952.16	188,002.40	0.15
		Base	20.640158	877,949.76	25.060000	1,065,952.16	188,002.40	0.15
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	22,856.000	Local	27.170638	621,012.10	104.480000	2,387,994.88	1,766,982.78	0.33
		Base	27.170638	621,012.10	104.480000	2,387,994.88	1,766,982.78	0.33
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	16,017.000	Local	55.332750	886,264.65	101.110000	1,619,478.87	733,214.22	0.22
		Base	55.332750	886,264.65	101.110000	1,619,478.87	733,214.22	0.22
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	12,564.000	Local	33.795249	424,603.51	34.960000	439,237.44	14,633.93	0.06
		Base	33.795249	424,603.51	34.960000	439,237.44	14,633.93	0.06

Base Currency: USD - US DOLLAR

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45780L104	INOGEN INC COMMON STOCK USD.001							
	12,040.000	Local	49.605426	597,249.33	61.810000	744,192.40	146,943.07	0.10
		Base	49.605426	597,249.33	61.810000	744,192.40	146,943.07	0.10
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	14,676.000	Local	37.306768	547,514.13	118.600000	1,740,573.60	1,193,059.47	0.24
		Base	37.306768	547,514.13	118.600000	1,740,573.60	1,193,059.47	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	40,997.000	Local	11.131057	456,339.95	13.450000	551,409.65	95,069.70	0.08
		Base	11.131057	456,339.95	13.450000	551,409.65	95,069.70	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	15,578.000	Local	86.773101	1,351,751.37	180.230000	2,807,622.94	1,455,871.57	0.39
		Base	86.773101	1,351,751.37	180.230000	2,807,622.94	1,455,871.57	0.39
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	21,459.000	Local	42.666735	915,585.47	90.470000	1,941,395.73	1,025,810.26	0.27
		Base	42.666735	915,585.47	90.470000	1,941,395.73	1,025,810.26	0.27
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	11,551.000	Local	30.487251	352,158.24	76.480000	883,420.48	531,262.24	0.12
		Base	30.487251	352,158.24	76.480000	883,420.48	531,262.24	0.12
458665304	INTERFACE INC COMMON STOCK USD.1							
	38,182.000	Local	15.002144	572,811.87	16.340000	623,893.88	51,082.01	0.09
		Base	15.002144	572,811.87	16.340000	623,893.88	51,082.01	0.09
461203101	INVACARE CORP COMMON STOCK USD.25							
	22,412.000	Local	18.616418	417,231.17	8.000000	179,296.00	-237,935.17	0.02
		Base	18.616418	417,231.17	8.000000	179,296.00	-237,935.17	0.02
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	154,055.000	Local	13.391889	2,063,087.43	3.400000	523,787.00	-1,539,300.43	0.07
		Base	13.391889	2,063,087.43	3.400000	523,787.00	-1,539,300.43	0.07
462726100	IROBOT CORP COMMON STOCK USD.01							
	18,361.000	Local	36.313353	666,749.47	97.700000	1,793,869.70	1,127,120.23	0.25
		Base	36.313353	666,749.47	97.700000	1,793,869.70	1,127,120.23	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
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	177,220.000	76.605387	13,576,006.74	112.850000	19,999,277.00	6,423,270.26	2.75
		Base		76.605387	13,576,006.74	112.850000	19,999,277.00	6,423,270.26	2.75
465741106	ITRON INC COMMON STOCK								
		Local	28,876.000	45.759744	1,321,358.38	95.350000	2,753,326.60	1,431,968.22	0.38
		Base		45.759744	1,321,358.38	95.350000	2,753,326.60	1,431,968.22	0.38
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	9,775.000	85.227254	833,096.41	175.580000	1,716,294.50	883,198.09	0.24
		Base		85.227254	833,096.41	175.580000	1,716,294.50	883,198.09	0.24
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	20,660.000	42.420282	876,403.02	144.030000	2,975,659.80	2,099,256.78	0.41
		Base		42.420282	876,403.02	144.030000	2,975,659.80	2,099,256.78	0.41
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01								
		Local	17,764.000	18.885883	335,488.82	21.380000	379,794.32	44,305.50	0.05
		Base		18.885883	335,488.82	21.380000	379,794.32	44,305.50	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	10,323.000	65.165516	672,703.62	129.390000	1,335,692.97	662,989.35	0.18
		Base		65.165516	672,703.62	129.390000	1,335,692.97	662,989.35	0.18
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	18,056.000	38.695255	698,681.52	53.820000	971,773.92	273,092.40	0.13
		Base		38.695255	698,681.52	53.820000	971,773.92	273,092.40	0.13
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	21,756.000	17.087125	371,747.50	25.670000	558,476.52	186,729.02	0.08
		Base		17.087125	371,747.50	25.670000	558,476.52	186,729.02	0.08
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	54,883.000	21.281920	1,168,015.64	21.200000	1,163,519.60	-4,496.04	0.16
		Base		21.281920	1,168,015.64	21.200000	1,163,519.60	-4,496.04	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	59,724.000	14.185914	847,239.54	20.540000	1,226,730.96	379,491.42	0.17
		Base		14.185914	847,239.54	20.540000	1,226,730.96	379,491.42	0.17

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50050N103	KONTOOR BRANDS INC COMMON STOCK							
	30,631.000	Local	35.004705	1,072,229.12	64.020000	1,960,996.62	888,767.50	0.27
		Base	35.004705	1,072,229.12	64.020000	1,960,996.62	888,767.50	0.27
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,746.000	Local	30.700941	422,015.13	34.670000	476,573.82	54,558.69	0.07
		Base	30.700941	422,015.13	34.670000	476,573.82	54,558.69	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
	35,158.000	Local	23.069937	811,092.86	65.410000	2,299,684.78	1,488,591.92	0.32
		Base	23.069937	811,092.86	65.410000	2,299,684.78	1,488,591.92	0.32
50077C106	KRATON CORP COMMON STOCK USD.01							
	20,753.000	Local	24.699331	512,585.22	33.950000	704,564.35	191,979.13	0.10
		Base	24.699331	512,585.22	33.950000	704,564.35	191,979.13	0.10
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	40,426.000	Local	13.809561	558,265.31	51.900000	2,098,109.40	1,539,844.09	0.29
		Base	13.809561	558,265.31	51.900000	2,098,109.40	1,539,844.09	0.29
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	14,334.000	Local	47.651233	683,032.78	180.810000	2,591,730.54	1,908,697.76	0.36
		Base	47.651233	683,032.78	180.810000	2,591,730.54	1,908,697.76	0.36
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	16,381.000	Local	47.896368	784,590.41	149.050000	2,441,588.05	1,656,997.64	0.34
		Base	47.896368	784,590.41	149.050000	2,441,588.05	1,656,997.64	0.34
502175102	LTC PROPERTIES INC REIT USD.01							
	25,580.000	Local	35.863402	917,385.82	39.180000	1,002,224.40	84,838.58	0.14
		Base	35.863402	917,385.82	39.180000	1,002,224.40	84,838.58	0.14
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	30,151.000	Local	16.716159	504,008.90	41.230000	1,243,125.73	739,116.83	0.17
		Base	16.716159	504,008.90	41.230000	1,243,125.73	739,116.83	0.17
516012101	LANNETT CO INC COMMON STOCK USD.001							
	22,179.000	Local	28.104042	623,319.54	4.300000	95,369.70	-527,949.84	0.01
		Base	28.104042	623,319.54	4.300000	95,369.70	-527,949.84	0.01

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516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	43,705.000	Local	21.100235	922,185.77	24.250000	1,059,846.25	137,660.48	0.15
		Base	21.100235	922,185.77	24.250000	1,059,846.25	137,660.48	0.15
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	5,881.000	Local	91.468937	537,928.82	56.160000	330,276.96	-207,651.86	0.05
		Base	91.468937	537,928.82	56.160000	330,276.96	-207,651.86	0.05
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	11,019.000	Local	30.891778	340,396.50	51.210000	564,282.99	223,886.49	0.08
		Base	30.891778	340,396.50	51.210000	564,282.99	223,886.49	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	180,876.000	Local	9.850501	1,781,719.23	12.380000	2,239,244.88	457,525.65	0.31
		Base	9.850501	1,781,719.23	12.380000	2,239,244.88	457,525.65	0.31
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	7,105.000	Local	75.541002	536,718.82	164.630000	1,169,696.15	632,977.33	0.16
		Base	75.541002	536,718.82	164.630000	1,169,696.15	632,977.33	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	17,554.000	Local	18.806418	330,127.87	23.910000	419,716.14	89,588.27	0.06
		Base	18.806418	330,127.87	23.910000	419,716.14	89,588.27	0.06
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	41,081.000	Local	16.460718	676,222.76	54.950000	2,257,400.95	1,581,178.19	0.31
		Base	16.460718	676,222.76	54.950000	2,257,400.95	1,581,178.19	0.31
53814L108	LIVENT CORP COMMON STOCK USD.001							
	95,457.000	Local	10.898846	1,040,371.18	19.510000	1,862,366.07	821,994.89	0.26
		Base	10.898846	1,040,371.18	19.510000	1,862,366.07	821,994.89	0.26
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	18,831.000	Local	22.751578	428,434.97	22.780000	428,970.18	535.21	0.06
		Base	22.751578	428,434.97	22.780000	428,970.18	535.21	0.06
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	28,271.000	Local	23.355446	660,281.81	36.890000	1,042,917.19	382,635.38	0.14
		Base	23.355446	660,281.81	36.890000	1,042,917.19	382,635.38	0.14

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
550819106	LYDALL INC COMMON STOCK USD.1							
	11,047.000	Local	14.576193	161,023.20	36.380000	401,889.86	240,866.66	0.06
		Base	14.576193	161,023.20	36.380000	401,889.86	240,866.66	0.06
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	36,035.000	Local	21.529906	775,830.15	57.950000	2,088,228.25	1,312,398.10	0.29
		Base	21.529906	775,830.15	57.950000	2,088,228.25	1,312,398.10	0.29
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	8,611.000	Local	74.600689	642,386.53	69.690000	600,100.59	-42,285.94	0.08
		Base	74.600689	642,386.53	69.690000	600,100.59	-42,285.94	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	18,954.000	Local	20.897354	396,088.44	70.520000	1,336,636.08	940,547.64	0.18
		Base	20.897354	396,088.44	70.520000	1,336,636.08	940,547.64	0.18
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	10,960.000	Local	29.596349	324,375.99	87.040000	953,958.40	629,582.41	0.13
		Base	29.596349	324,375.99	87.040000	953,958.40	629,582.41	0.13
554489104	MACK CALI REALTY CORP REIT USD.01							
	56,121.000	Local	12.751500	715,626.92	17.070000	957,985.47	242,358.55	0.13
		Base	12.751500	715,626.92	17.070000	957,985.47	242,358.55	0.13
55616P104	MACY S INC COMMON STOCK USD.01							
	202,421.000	Local	4.951611	1,002,310.08	18.280000	3,700,255.88	2,697,945.80	0.51
		Base	4.951611	1,002,310.08	18.280000	3,700,255.88	2,697,945.80	0.51
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	50,388.000	Local	20.418214	1,028,832.97	41.400000	2,086,063.20	1,057,230.23	0.29
		Base	20.418214	1,028,832.97	41.400000	2,086,063.20	1,057,230.23	0.29
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	15,058.000	Local	54.992939	828,083.67	94.190000	1,418,313.02	590,229.35	0.20
		Base	54.992939	828,083.67	94.190000	1,418,313.02	590,229.35	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	17,826.000	Local	40.992211	730,727.15	87.010000	1,551,040.26	820,313.11	0.21
		Base	40.992211	730,727.15	87.010000	1,551,040.26	820,313.11	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	15,663.000	34.850273	545,859.83	39.300000	615,555.90	69,696.07	0.08
		Base		34.850273	545,859.83	39.300000	615,555.90	69,696.07	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	15,317.000	17.586280	269,369.05	21.110000	323,341.87	53,972.82	0.04
		Base		17.586280	269,369.05	21.110000	323,341.87	53,972.82	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	14,402.000	12.410244	178,732.34	51.430000	740,694.86	561,962.52	0.10
		Base		12.410244	178,732.34	51.430000	740,694.86	561,962.52	0.10
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	38,256.000	9.925056	379,692.95	17.060000	652,647.36	272,954.41	0.09
		Base		9.925056	379,692.95	17.060000	652,647.36	272,954.41	0.09
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	71,436.000	10.080400	720,103.46	30.640000	2,188,799.04	1,468,695.58	0.30
		Base		10.080400	720,103.46	30.640000	2,188,799.04	1,468,695.58	0.30
576690101	MATERION CORP COMMON STOCK								
		Local	13,237.000	36.280910	480,250.40	78.850000	1,043,737.45	563,487.05	0.14
		Base		36.280910	480,250.40	78.850000	1,043,737.45	563,487.05	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	17,267.000	14.441923	249,368.68	10.900000	188,210.30	-61,158.38	0.03
		Base		14.441923	249,368.68	10.900000	188,210.30	-61,158.38	0.03
57686G105	MATSON INC COMMON STOCK								
		Local	28,285.000	27.715986	783,946.66	64.650000	1,828,625.25	1,044,678.59	0.25
		Base		27.715986	783,946.66	64.650000	1,828,625.25	1,044,678.59	0.25
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	20,644.000	39.070483	806,571.05	39.070000	806,561.08	-9.97	0.11
		Base		39.070483	806,571.05	39.070000	806,561.08	-9.97	0.11
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	44,168.000	26.538022	1,172,131.35	38.020000	1,679,267.36	507,136.01	0.23
		Base		26.538022	1,172,131.35	38.020000	1,679,267.36	507,136.01	0.23

& 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
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	7,672.000	Local	53.827014	412,960.85	332.250000	2,549,022.00	2,136,061.15	0.35
		Base	53.827014	412,960.85	332.250000	2,549,022.00	2,136,061.15	0.35
58502B106	MEDNAX INC COMMON STOCK USD.01							
	55,734.000	Local	24.648200	1,373,742.77	31.980000	1,782,373.32	408,630.55	0.25
		Base	24.648200	1,373,742.77	31.980000	1,782,373.32	408,630.55	0.25
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	25,732.000	Local	12.959739	333,480.01	14.840000	381,862.88	48,382.87	0.05
		Base	12.959739	333,480.01	14.840000	381,862.88	48,382.87	0.05
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	26,413.000	Local	13.349403	352,597.77	33.680000	889,589.84	536,992.07	0.12
		Base	13.349403	352,597.77	33.680000	889,589.84	536,992.07	0.12
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	28,144.000	Local	17.373106	488,948.70	20.760000	584,269.44	95,320.74	0.08
		Base	17.373106	488,948.70	20.760000	584,269.44	95,320.74	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	31,915.000	Local	24.074881	768,349.84	60.340000	1,925,751.10	1,157,401.26	0.27
		Base	24.074881	768,349.84	60.340000	1,925,751.10	1,157,401.26	0.27
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	24,424.000	Local	39.543680	965,814.85	107.670000	2,629,732.08	1,663,917.23	0.36
		Base	39.543680	965,814.85	107.670000	2,629,732.08	1,663,917.23	0.36
59001K100	MERITOR INC COMMON STOCK USD1.0							
	47,228.000	Local	24.280942	1,146,740.35	26.000000	1,227,928.00	81,187.65	0.17
		Base	24.280942	1,146,740.35	26.000000	1,227,928.00	81,187.65	0.17
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,183.000	Local	238.506651	759,166.67	246.060000	783,208.98	24,042.31	0.11
		Base	238.506651	759,166.67	246.060000	783,208.98	24,042.31	0.11
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	21,016.000	Local	25.316205	532,045.37	53.010000	1,114,058.16	582,012.79	0.15
		Base	25.316205	532,045.37	53.010000	1,114,058.16	582,012.79	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
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	25,039.000	Local	20.183877	505,384.10	48.380000	1,211,386.82	706,002.72	0.17
		Base	20.183877	505,384.10	48.380000	1,211,386.82	706,002.72	0.17
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	4,982.000	Local	136.320175	679,147.11	470.000000	2,341,540.00	1,662,392.89	0.32
		Base	136.320175	679,147.11	470.000000	2,341,540.00	1,662,392.89	0.32
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	8,038.000	Local	51.049521	410,336.05	147.230000	1,183,434.74	773,098.69	0.16
		Base	51.049521	410,336.05	147.230000	1,183,434.74	773,098.69	0.16
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,386.000	Local	20.169282	169,139.60	71.360000	598,424.96	429,285.36	0.08
		Base	20.169282	169,139.60	71.360000	598,424.96	429,285.36	0.08
610236101	MONRO INC COMMON STOCK USD.01							
	21,768.000	Local	45.852893	998,125.78	62.340000	1,357,017.12	358,891.34	0.19
		Base	45.852893	998,125.78	62.340000	1,357,017.12	358,891.34	0.19
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	19,143.000	Local	50.871661	973,836.20	90.200000	1,726,698.60	752,862.40	0.24
		Base	50.871661	973,836.20	90.200000	1,726,698.60	752,862.40	0.24
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	12,408.000	Local	28.865191	358,159.29	23.370000	289,974.96	-68,184.33	0.04
		Base	28.865191	358,159.29	23.370000	289,974.96	-68,184.33	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	10,814.000	Local	19.591980	211,867.67	27.730000	299,872.22	88,004.55	0.04
		Base	19.591980	211,867.67	27.730000	299,872.22	88,004.55	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	37,240.000	Local	23.555043	877,189.81	46.430000	1,729,053.20	851,863.39	0.24
		Base	23.555043	877,189.81	46.430000	1,729,053.20	851,863.39	0.24
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	46,015.000	Local	22.234500	1,023,120.52	34.590000	1,591,658.85	568,538.33	0.22
		Base	22.234500	1,023,120.52	34.590000	1,591,658.85	568,538.33	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
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	23,326.000	Local	13.935490	325,059.24	22.030000	513,871.78	188,812.54	0.07
		Base	13.935490	325,059.24	22.030000	513,871.78	188,812.54	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	49,002.000	Local	20.402760	999,776.05	28.650000	1,403,907.30	404,131.25	0.19
		Base	20.402760	999,776.05	28.650000	1,403,907.30	404,131.25	0.19
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	28,412.000	Local	25.443629	722,904.39	38.990000	1,107,783.88	384,879.49	0.15
		Base	25.443629	722,904.39	38.990000	1,107,783.88	384,879.49	0.15
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	55,566.000	Local	16.576573	921,093.84	24.190000	1,344,141.54	423,047.70	0.18
		Base	16.576573	921,093.84	24.190000	1,344,141.54	423,047.70	0.18
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	19,957.000	Local	30.894417	616,559.89	39.600000	790,297.20	173,737.31	0.11
		Base	30.894417	616,559.89	39.600000	790,297.20	173,737.31	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	15,223.000	Local	21.085297	320,981.47	49.930000	760,084.39	439,102.92	0.10
		Base	21.085297	320,981.47	49.930000	760,084.39	439,102.92	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,392.000	Local	90.746772	307,813.05	101.420000	344,016.64	36,203.59	0.05
		Base	90.746772	307,813.05	101.420000	344,016.64	36,203.59	0.05
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	22,073.000	Local	22.802127	503,311.36	26.800000	591,556.40	88,245.04	0.08
		Base	22.802127	503,311.36	26.800000	591,556.40	88,245.04	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
	10,984.000	Local	35.903782	394,367.14	52.930000	581,383.12	187,015.98	0.08
		Base	35.903782	394,367.14	52.930000	581,383.12	187,015.98	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	76,234.000	Local	19.844005	1,512,787.86	41.030000	3,127,881.02	1,615,093.16	0.43
		Base	19.844005	1,512,787.86	41.030000	3,127,881.02	1,615,093.16	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
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	19,939.000	Local	22.000812	438,674.19	38.880000	775,228.32	336,554.13	0.11
		Base	22.000812	438,674.19	38.880000	775,228.32	336,554.13	0.11
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	247,344.000	Local	5.341488	1,321,185.11	4.520000	1,117,994.88	-203,190.23	0.15
		Base	5.341488	1,321,185.11	4.520000	1,117,994.88	-203,190.23	0.15
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	15,096.000	Local	43.589948	658,033.86	51.840000	782,576.64	124,542.78	0.11
		Base	43.589948	658,033.86	51.840000	782,576.64	124,542.78	0.11
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	36,327.000	Local	26.148926	949,912.03	16.420000	596,489.34	-353,422.69	0.08
		Base	26.148926	949,912.03	16.420000	596,489.34	-353,422.69	0.08
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	30,595.000	Local	14.384773	440,102.14	16.930000	517,973.35	77,871.21	0.07
		Base	14.384773	440,102.14	16.930000	517,973.35	77,871.21	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	82,715.000	Local	12.063354	997,820.34	14.160000	1,171,244.40	173,424.06	0.16
		Base	12.063354	997,820.34	14.160000	1,171,244.40	173,424.06	0.16
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	19,973.000	Local	52.357859	1,045,743.51	52.880000	1,056,172.24	10,428.73	0.15
		Base	52.357859	1,045,743.51	52.880000	1,056,172.24	10,428.73	0.15
67011P100	NOW INC COMMON STOCK USD.01							
	71,661.000	Local	8.719100	624,819.43	10.470000	750,290.67	125,471.24	0.10
		Base	8.719100	624,819.43	10.470000	750,290.67	125,471.24	0.10
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	33,491.000	Local	15.814131	529,631.05	24.100000	807,133.10	277,502.05	0.11
		Base	15.814131	529,631.05	24.100000	807,133.10	277,502.05	0.11
671044105	OSI SYSTEMS INC COMMON STOCK							
	10,924.000	Local	57.187365	624,714.78	96.360000	1,052,636.64	427,921.86	0.14
		Base	57.187365	624,714.78	96.360000	1,052,636.64	427,921.86	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
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24							
	1,308.000	Local	23.969992	31,352.75	16.500000	21,582.00	-9,770.75	0.00
		Base	23.969992	31,352.75	16.500000	21,582.00	-9,770.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	64,605.000	Local	12.478866	806,197.12	14.270000	921,913.35	115,716.23	0.13
		Base	12.478866	806,197.12	14.270000	921,913.35	115,716.23	0.13
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	31,460.000	Local	51.652395	1,624,984.36	29.230000	919,575.80	-705,408.56	0.13
		Base	51.652395	1,624,984.36	29.230000	919,575.80	-705,408.56	0.13
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	39,876.000	Local	20.133090	802,827.11	6.430000	256,402.68	-546,424.43	0.04
		Base	20.133090	802,827.11	6.430000	256,402.68	-546,424.43	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	107,982.000	Local	13.655287	1,474,525.24	19.050000	2,057,057.10	582,531.86	0.28
		Base	13.655287	1,474,525.24	19.050000	2,057,057.10	582,531.86	0.28
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	5,937.000	Local	20.063795	119,118.75	35.750000	212,247.75	93,129.00	0.03
		Base	20.063795	119,118.75	35.750000	212,247.75	93,129.00	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001							
	28,073.000	Local	35.916647	1,008,288.04	139.000000	3,902,147.00	2,893,858.96	0.54
		Base	35.916647	1,008,288.04	139.000000	3,902,147.00	2,893,858.96	0.54
68287N100	ONESPAN INC COMMON STOCK USD.001							
	22,091.000	Local	13.682382	302,257.49	26.150000	577,679.65	275,422.16	0.08
		Base	13.682382	302,257.49	26.150000	577,679.65	275,422.16	0.08
683344105	ONTO INNOVATION INC COMMON STOCK							
	31,857.000	Local	18.901459	602,143.77	71.770000	2,286,376.89	1,684,233.12	0.31
		Base	18.901459	602,143.77	71.770000	2,286,376.89	1,684,233.12	0.31
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	46,887.000	Local	11.881802	557,102.05	9.610000	450,584.07	-106,517.98	0.06
		Base	11.881802	557,102.05	9.610000	450,584.07	-106,517.98	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
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	12,710.000	38.717965	492,105.33	40.700000	517,297.00	25,191.67	0.07
		Base		38.717965	492,105.33	40.700000	517,297.00	25,191.67	0.07
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	47,856.000	14.760991	706,401.98	44.710000	2,139,641.76	1,433,239.78	0.29
		Base		14.760991	706,401.98	44.710000	2,139,641.76	1,433,239.78	0.29
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,002.000	48.864016	537,601.90	95.750000	1,053,441.50	515,839.60	0.14
		Base		48.864016	537,601.90	95.750000	1,053,441.50	515,839.60	0.14
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	62,560.000	5.907500	369,573.20	16.140000	1,009,718.40	640,145.20	0.14
		Base		5.907500	369,573.20	16.140000	1,009,718.40	640,145.20	0.14
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,194.000	50.368664	362,352.17	48.790000	350,995.26	-11,356.91	0.05
		Base		50.368664	362,352.17	48.790000	350,995.26	-11,356.91	0.05
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	64,968.000	40.704719	2,644,504.20	42.220000	2,742,948.96	98,444.76	0.38
		Base		40.704719	2,644,504.20	42.220000	2,742,948.96	98,444.76	0.38
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	19,100.000	17.015948	325,004.60	17.440000	333,104.00	8,099.40	0.05
		Base		17.015948	325,004.60	17.440000	333,104.00	8,099.40	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,701.000	10.963056	424,281.24	24.160000	935,016.16	510,734.92	0.13
		Base		10.963056	424,281.24	24.160000	935,016.16	510,734.92	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	29,687.000	30.825240	915,108.90	38.930000	1,155,714.91	240,606.01	0.16
		Base		30.825240	915,108.90	38.930000	1,155,714.91	240,606.01	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	61,481.000	31.309025	1,924,910.14	45.970000	2,826,281.57	901,371.43	0.39
		Base		31.309025	1,924,910.14	45.970000	2,826,281.57	901,371.43	0.39

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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
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	28,560.000	Local	37.997622	1,085,212.09	60.670000	1,732,735.20	647,523.11	0.24
		Base	37.997622	1,085,212.09	60.670000	1,732,735.20	647,523.11	0.24
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	14,139.000	Local	87.456186	1,236,543.02	73.000000	1,032,147.00	-204,396.02	0.14
		Base	87.456186	1,236,543.02	73.000000	1,032,147.00	-204,396.02	0.14
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	26,023.000	Local	18.383220	478,386.54	13.920000	362,240.16	-116,146.38	0.05
		Base	18.383220	478,386.54	13.920000	362,240.16	-116,146.38	0.05
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	12,173.000	Local	23.384845	284,663.72	15.420000	187,707.66	-96,956.06	0.03
		Base	23.384845	284,663.72	15.420000	187,707.66	-96,956.06	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
	9,224.000	Local	84.285010	777,444.93	126.520000	1,167,020.48	389,575.55	0.16
		Base	84.285010	777,444.93	126.520000	1,167,020.48	389,575.55	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	14,420.000	Local	41.853008	603,520.38	85.700000	1,235,794.00	632,273.62	0.17
		Base	41.853008	603,520.38	85.700000	1,235,794.00	632,273.62	0.17
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	122,412.000	Local	4.229600	517,753.79	8.370000	1,024,588.44	506,834.65	0.14
		Base	4.229600	517,753.79	8.370000	1,024,588.44	506,834.65	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	9,911.000	Local	60.737536	601,969.72	19.280000	191,084.08	-410,885.64	0.03
		Base	60.737536	601,969.72	19.280000	191,084.08	-410,885.64	0.03
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	16,561.000	Local	7.244649	119,978.63	34.270000	567,545.47	447,566.84	0.08
		Base	7.244649	119,978.63	34.270000	567,545.47	447,566.84	0.08
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	63,777.000	Local	17.556054	1,119,672.45	19.600000	1,250,029.20	130,356.75	0.17
		Base	17.556054	1,119,672.45	19.600000	1,250,029.20	130,356.75	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
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	45,693.000	8.171996	373,403.01	12.190000	556,997.67	183,594.66	0.08
		Base		8.171996	373,403.01	12.190000	556,997.67	183,594.66	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	21,510.000	18.591965	399,913.16	71.590000	1,539,900.90	1,139,987.74	0.21
		Base		18.591965	399,913.16	71.590000	1,539,900.90	1,139,987.74	0.21
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	13,218.000	16.543488	218,671.82	28.900000	382,000.20	163,328.38	0.05
		Base		16.543488	218,671.82	28.900000	382,000.20	163,328.38	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,210.000	29.786902	393,484.98	28.190000	372,389.90	-21,095.08	0.05
		Base		29.786902	393,484.98	28.190000	372,389.90	-21,095.08	0.05
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	41,291.000	10.119322	417,836.92	13.540000	559,080.14	141,243.22	0.08
		Base		10.119322	417,836.92	13.540000	559,080.14	141,243.22	0.08
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	8,987.000	46.401353	417,008.96	127.460000	1,145,483.02	728,474.06	0.16
		Base		46.401353	417,008.96	127.460000	1,145,483.02	728,474.06	0.16
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	112,820.000	5.883236	663,746.63	8.380000	945,431.60	281,684.97	0.13
		Base		5.883236	663,746.63	8.380000	945,431.60	281,684.97	0.13
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	24,454.000	22.691523	554,898.51	32.800000	802,091.20	247,192.69	0.11
		Base		22.691523	554,898.51	32.800000	802,091.20	247,192.69	0.11
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	18,792.000	39.897362	749,751.22	98.810000	1,856,837.52	1,107,086.30	0.26
		Base		39.897362	749,751.22	98.810000	1,856,837.52	1,107,086.30	0.26
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,800.000	35.785069	207,553.40	34.360000	199,288.00	-8,265.40	0.03
		Base		35.785069	207,553.40	34.360000	199,288.00	-8,265.40	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
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	39,106.000	26.731218	1,045,351.00	82.190000	3,214,122.14	2,168,771.14	0.44
		Base		26.731218	1,045,351.00	82.190000	3,214,122.14	2,168,771.14	0.44
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	8,830.000	60.806011	536,917.08	68.290000	603,000.70	66,083.62	0.08
		Base		60.806011	536,917.08	68.290000	603,000.70	66,083.62	0.08
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	15,242.000	68.181900	1,039,228.52	88.300000	1,345,868.60	306,640.08	0.19
		Base		68.181900	1,039,228.52	88.300000	1,345,868.60	306,640.08	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	35,063.000	35.870985	1,257,744.36	24.350000	853,784.05	-403,960.31	0.12
		Base		35.870985	1,257,744.36	24.350000	853,784.05	-403,960.31	0.12
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	28,808.000	27.544654	793,506.39	44.570000	1,283,972.56	490,466.17	0.18
		Base		27.544654	793,506.39	44.570000	1,283,972.56	490,466.17	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	53,159.000	14.534814	772,656.19	9.940000	528,400.46	-244,255.73	0.07
		Base		14.534814	772,656.19	9.940000	528,400.46	-244,255.73	0.07
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,986.000	81.681674	1,469,126.58	89.390000	1,607,768.54	138,641.96	0.22
		Base		81.681674	1,469,126.58	89.390000	1,607,768.54	138,641.96	0.22
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,104.000	15.460498	728,251.31	25.260000	1,189,847.04	461,595.73	0.16
		Base		15.460498	728,251.31	25.260000	1,189,847.04	461,595.73	0.16
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	8,603.000	76.867288	661,289.28	242.550000	2,086,657.65	1,425,368.37	0.29
		Base		76.867288	661,289.28	242.550000	2,086,657.65	1,425,368.37	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	21,911.000	Local	16.241011	355,856.80	26.630000	583,489.93	227,633.13	0.08
		Base	16.241011	355,856.80	26.630000	583,489.93	227,633.13	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	31,972.000	Local	9.304397	297,480.19	18.110000	579,012.92	281,532.73	0.08
		Base	9.304397	297,480.19	18.110000	579,012.92	281,532.73	0.08
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	105.480000	1,997,263.80	1,236,741.38	0.27
		Base	40.164902	760,522.42	105.480000	1,997,263.80	1,236,741.38	0.27
749660106	RPC INC COMMON STOCK USD.1							
	38,012.000	Local	4.942597	187,878.00	4.910000	186,638.92	-1,239.08	0.03
		Base	4.942597	187,878.00	4.910000	186,638.92	-1,239.08	0.03
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	641.050000	4,977,112.20	4,687,586.31	0.68
		Base	37.290815	289,525.89	641.050000	4,977,112.20	4,687,586.31	0.68
74971D101	RPT REALTY REIT USD.01							
	52,886.000	Local	12.180425	644,173.94	12.750000	674,296.50	30,122.56	0.09
		Base	12.180425	644,173.94	12.750000	674,296.50	30,122.56	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
	27,930.000	Local	18.207405	508,532.81	26.470000	739,307.10	230,774.29	0.10
		Base	18.207405	508,532.81	26.470000	739,307.10	230,774.29	0.10
750917106	RAMBUS INC COMMON STOCK USD.001							
	72,784.000	Local	11.619754	845,732.19	19.560000	1,423,655.04	577,922.85	0.20
		Base	11.619754	845,732.19	19.560000	1,423,655.04	577,922.85	0.20
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	168,358.000	Local	4.386239	738,458.40	13.560000	2,282,934.48	1,544,476.08	0.31
		Base	4.386239	738,458.40	13.560000	2,282,934.48	1,544,476.08	0.31
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	23,345.000	Local	22.392148	522,744.70	44.130000	1,030,214.85	507,470.15	0.14
		Base	22.392148	522,744.70	44.130000	1,030,214.85	507,470.15	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
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	41,212.000	Local	14.025163	578,005.01	7.720000	318,156.64	-259,848.37	0.04
		Base	14.025163	578,005.01	7.720000	318,156.64	-259,848.37	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	12,101.000	Local	31.089904	376,218.93	35.010000	423,656.01	47,437.08	0.06
		Base	31.089904	376,218.93	35.010000	423,656.01	47,437.08	0.06
75574U101	READY CAPITAL CORP REIT USD.0001							
	33,506.000	Local	13.399711	448,970.73	15.220000	509,961.32	60,990.59	0.07
		Base	13.399711	448,970.73	15.220000	509,961.32	60,990.59	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	75,154.000	Local	6.701964	503,679.44	17.710000	1,330,977.34	827,297.90	0.18
		Base	6.701964	503,679.44	17.710000	1,330,977.34	827,297.90	0.18
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	10,141.000	Local	32.287180	327,424.29	35.860000	363,656.26	36,231.97	0.05
		Base	32.287180	327,424.29	35.860000	363,656.26	36,231.97	0.05
758075402	REDWOOD TRUST INC REIT USD.01							
	72,983.000	Local	11.536264	841,951.15	11.130000	812,300.79	-29,650.36	0.11
		Base	11.536264	841,951.15	11.130000	812,300.79	-29,650.36	0.11
758932107	REGIS CORP COMMON STOCK USD.05							
	15,845.000	Local	14.574133	230,927.13	9.140000	144,823.30	-86,103.83	0.02
		Base	14.574133	230,927.13	9.140000	144,823.30	-86,103.83	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	22,743.000	Local	60.959796	1,386,408.64	35.270000	802,145.61	-584,263.03	0.11
		Base	60.959796	1,386,408.64	35.270000	802,145.61	-584,263.03	0.11
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	36,635.000	Local	31.832421	1,166,180.76	44.220000	1,619,999.70	453,818.94	0.22
		Base	31.832421	1,166,180.76	44.220000	1,619,999.70	453,818.94	0.22
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	28,867.000	Local	19.855828	573,178.18	61.070000	1,762,907.69	1,189,729.51	0.24
		Base	19.855828	573,178.18	61.070000	1,762,907.69	1,189,729.51	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
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	31,887.000	14.630048	466,508.33	61.810000	1,970,935.47	1,504,427.14	0.27
		Base		14.630048	466,508.33	61.810000	1,970,935.47	1,504,427.14	0.27
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	93,199.000	12.922287	1,204,344.25	29.900000	2,786,650.10	1,582,305.85	0.38
		Base		12.922287	1,204,344.25	29.900000	2,786,650.10	1,582,305.85	0.38
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	19,940.000	11.865033	236,588.76	14.580000	290,725.20	54,136.44	0.04
		Base		11.865033	236,588.76	14.580000	290,725.20	54,136.44	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	76,935.000	15.424364	1,186,673.42	17.860000	1,374,059.10	187,385.68	0.19
		Base		15.424364	1,186,673.42	17.860000	1,374,059.10	187,385.68	0.19
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	139,737.000	7.147300	998,742.26	12.050000	1,683,830.85	685,088.59	0.23
		Base		7.147300	998,742.26	12.050000	1,683,830.85	685,088.59	0.23
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	3,448.000	58.388414	201,323.25	96.030000	331,111.44	129,788.19	0.05
		Base		58.388414	201,323.25	96.030000	331,111.44	129,788.19	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	12,201.000	65.240934	796,004.64	187.350000	2,285,857.35	1,489,852.71	0.31
		Base		65.240934	796,004.64	187.350000	2,285,857.35	1,489,852.71	0.31
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,733.000	9.118852	189,061.16	24.140000	500,494.62	311,433.46	0.07
		Base		9.118852	189,061.16	24.140000	500,494.62	311,433.46	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,585.000	25.915721	663,053.72	33.930000	868,099.05	205,045.33	0.12
		Base		25.915721	663,053.72	33.930000	868,099.05	205,045.33	0.12
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	69,480.000	9.311082	646,934.01	19.900000	1,382,652.00	735,717.99	0.19
		Base		9.311082	646,934.01	19.900000	1,382,652.00	735,717.99	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
784635104	SPX CORP COMMON STOCK USD.01								
		Local	29,388.000	18.900162	555,437.97	62.630000	1,840,570.44	1,285,132.47	0.25
		Base		18.900162	555,437.97	62.630000	1,840,570.44	1,285,132.47	0.25
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	23,224.000	39.715234	922,346.60	93.860000	2,179,804.64	1,257,458.04	0.30
		Base		39.715234	922,346.60	93.860000	2,179,804.64	1,257,458.04	0.30
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	27,427.000	33.088958	907,530.84	68.630000	1,882,315.01	974,784.17	0.26
		Base		33.088958	907,530.84	68.630000	1,882,315.01	974,784.17	0.26
78645L100	SAFEHOLD INC REIT USD.01								
		Local	9,385.000	44.445644	417,122.37	70.100000	657,888.50	240,766.13	0.09
		Base		44.445644	417,122.37	70.100000	657,888.50	240,766.13	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,223.000	57.892665	533,944.05	85.110000	784,969.53	251,025.48	0.11
		Base		57.892665	533,944.05	85.110000	784,969.53	251,025.48	0.11
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	17,189.000	46.665059	802,125.70	230.160000	3,956,220.24	3,154,094.54	0.54
		Base		46.665059	802,125.70	230.160000	3,956,220.24	3,154,094.54	0.54
790148100	ST JOE CO/THE COMMON STOCK								
		Local	20,348.000	19.555366	397,912.58	46.770000	951,675.96	553,763.38	0.13
		Base		19.555366	397,912.58	46.770000	951,675.96	553,763.38	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	73,454.000	8.343453	612,859.96	21.810000	1,602,031.74	989,171.78	0.22
		Base		8.343453	612,859.96	21.810000	1,602,031.74	989,171.78	0.22
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,796.000	75.003613	434,720.94	93.310000	540,824.76	106,103.82	0.07
		Base		75.003613	434,720.94	93.310000	540,824.76	106,103.82	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	42,345.000	19.702137	834,286.99	42.110000	1,783,147.95	948,860.96	0.25
		Base		19.702137	834,286.99	42.110000	1,783,147.95	948,860.96	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,463.000	41.186083	348,557.82	44.450000	376,180.35	27,622.53	0.05
		Base		41.186083	348,557.82	44.450000	376,180.35	27,622.53	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	16,577.000	32.949497	546,203.81	30.530000	506,095.81	-40,108.00	0.07
		Base		32.949497	546,203.81	30.530000	506,095.81	-40,108.00	0.07
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,580.000	31.660225	619,907.21	33.680000	659,454.40	39,547.19	0.09
		Base		31.660225	619,907.21	33.680000	659,454.40	39,547.19	0.09
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,459.000	31.685543	648,254.52	40.910000	836,977.69	188,723.17	0.12
		Base		31.685543	648,254.52	40.910000	836,977.69	188,723.17	0.12
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	37,312.000	14.447221	539,054.70	21.210000	791,387.52	252,332.82	0.11
		Base		14.447221	539,054.70	21.210000	791,387.52	252,332.82	0.11
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	36,013.000	25.619472	922,634.06	37.070000	1,335,001.91	412,367.85	0.18
		Base		25.619472	922,634.06	37.070000	1,335,001.91	412,367.85	0.18
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	70,236.000	14.680426	1,031,094.39	40.070000	2,814,356.52	1,783,262.13	0.39
		Base		14.680426	1,031,094.39	40.070000	2,814,356.52	1,783,262.13	0.39
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,390.000	29.241897	128,371.93	46.240000	202,993.60	74,621.67	0.03
		Base		29.241897	128,371.93	46.240000	202,993.60	74,621.67	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	30,642.000	25.041837	767,331.96	69.460000	2,128,393.32	1,361,061.36	0.29
		Base		25.041837	767,331.96	69.460000	2,128,393.32	1,361,061.36	0.29
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	23,637.000	51.237680	1,211,105.04	93.980000	2,221,405.26	1,010,300.22	0.31
		Base		51.237680	1,211,105.04	93.980000	2,221,405.26	1,010,300.22	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	32,511.000	38.759351	1,260,105.26	49.890000	1,621,973.79	361,868.53	0.22
		Base		38.759351	1,260,105.26	49.890000	1,621,973.79	361,868.53	0.22
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	5,620.000	28.827205	162,008.89	67.510000	379,406.20	217,397.31	0.05
		Base		28.827205	162,008.89	67.510000	379,406.20	217,397.31	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,389.000	44.549232	641,018.90	90.750000	1,305,801.75	664,782.85	0.18
		Base		44.549232	641,018.90	90.750000	1,305,801.75	664,782.85	0.18
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	70,494.000	22.067685	1,555,639.40	30.500000	2,150,067.00	594,427.60	0.30
		Base		22.067685	1,555,639.40	30.500000	2,150,067.00	594,427.60	0.30
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	54,855.000	31.208300	1,711,931.30	34.530000	1,894,143.15	182,211.85	0.26
		Base		31.208300	1,711,931.30	34.530000	1,894,143.15	182,211.85	0.26
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	9,880.000	61.537777	607,993.24	52.780000	521,466.40	-86,526.84	0.07
		Base		61.537777	607,993.24	52.780000	521,466.40	-86,526.84	0.07
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	108,659.000	7.955113	864,394.64	14.970000	1,626,625.23	762,230.59	0.22
		Base		7.955113	864,394.64	14.970000	1,626,625.23	762,230.59	0.22
830879102	SKYWEST INC COMMON STOCK								
		Local	32,850.000	20.735374	681,157.02	49.030000	1,610,635.50	929,478.48	0.22
		Base		20.735374	681,157.02	49.030000	1,610,635.50	929,478.48	0.22
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	16,531.000	23.518800	388,789.29	111.490000	1,843,041.19	1,454,251.90	0.25
		Base		23.518800	388,789.29	111.490000	1,843,041.19	1,454,251.90	0.25
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	15,227.000	17.590286	267,847.28	48.230000	734,398.21	466,550.93	0.10
		Base		17.590286	267,847.28	48.230000	734,398.21	466,550.93	0.10

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838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	65,540.000	Local	27.227197	1,784,470.50	26.660000	1,747,296.40	-37,174.10	0.24
		Base	27.227197	1,784,470.50	26.660000	1,747,296.40	-37,174.10	0.24
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	20,289.000	Local	27.975773	567,600.45	42.840000	869,180.76	301,580.31	0.12
		Base	27.975773	567,600.45	42.840000	869,180.76	301,580.31	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	421,579.000	Local	2.267766	956,042.72	5.170000	2,179,563.43	1,223,520.71	0.30
		Base	2.267766	956,042.72	5.170000	2,179,563.43	1,223,520.71	0.30
847215100	SPARTANNASH CO COMMON STOCK							
	23,588.000	Local	19.909065	469,615.03	20.970000	494,640.36	25,025.33	0.07
		Base	19.909065	469,615.03	20.970000	494,640.36	25,025.33	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
	95,011.000	Local	8.070640	766,799.55	3.450000	327,787.95	-439,011.60	0.05
		Base	8.070640	766,799.55	3.450000	327,787.95	-439,011.60	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
	11,602.000	Local	13.982202	162,221.51	11.670000	135,395.34	-26,826.17	0.02
		Base	13.982202	162,221.51	11.670000	135,395.34	-26,826.17	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001							
	11,962.000	Local	81.049350	969,512.33	187.680000	2,245,028.16	1,275,515.83	0.31
		Base	81.049350	969,512.33	187.680000	2,245,028.16	1,275,515.83	0.31
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	13,120.000	Local	27.153583	356,255.01	45.020000	590,662.40	234,407.39	0.08
		Base	27.153583	356,255.01	45.020000	590,662.40	234,407.39	0.08
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	8,034.000	Local	47.641175	382,749.20	99.640000	800,507.76	417,758.56	0.11
		Base	47.641175	382,749.20	99.640000	800,507.76	417,758.56	0.11
858586100	STEPAN CO COMMON STOCK USD1.0							
	13,903.000	Local	59.536459	827,735.39	134.660000	1,872,177.98	1,044,442.59	0.26
		Base	59.536459	827,735.39	134.660000	1,872,177.98	1,044,442.59	0.26

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860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	17,422.000	Local	26.019971	453,319.93	60.350000	1,051,417.70	598,097.77	0.14
		Base	26.019971	453,319.93	60.350000	1,051,417.70	598,097.77	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	10,761.000	Local	32.541958	350,184.01	67.700000	728,519.70	378,335.69	0.10
		Base	32.541958	350,184.01	67.700000	728,519.70	378,335.69	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	11,425.000	Local	40.190028	459,171.07	78.940000	901,889.50	442,718.43	0.12
		Base	40.190028	459,171.07	78.940000	901,889.50	442,718.43	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	68,828.000	Local	12.149695	836,239.23	9.610000	661,437.08	-174,802.15	0.09
		Base	12.149695	836,239.23	9.610000	661,437.08	-174,802.15	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	53,996.000	Local	10.170033	549,141.08	7.530000	406,589.88	-142,551.20	0.06
		Base	10.170033	549,141.08	7.530000	406,589.88	-142,551.20	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	34,530.000	Local	19.676383	679,425.51	29.850000	1,030,720.50	351,294.99	0.14
		Base	19.676383	679,425.51	29.850000	1,030,720.50	351,294.99	0.14
868873100	SURMODICS INC COMMON STOCK USD.05							
	8,958.000	Local	22.155750	198,471.21	53.050000	475,221.90	276,750.69	0.07
		Base	22.155750	198,471.21	53.050000	475,221.90	276,750.69	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01							
	25,799.000	Local	22.262680	574,354.87	41.920000	1,081,494.08	507,139.21	0.15
		Base	22.262680	574,354.87	41.920000	1,081,494.08	507,139.21	0.15
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	64,653.000	Local	11.969836	773,885.83	15.150000	979,492.95	205,607.12	0.13
		Base	11.969836	773,885.83	15.150000	979,492.95	205,607.12	0.13
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
	14,665.000	Local	48.136717	705,924.95	43.210000	633,674.65	-72,250.30	0.09
		Base	48.136717	705,924.95	43.210000	633,674.65	-72,250.30	0.09

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87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	12,714.000	37.948921	482,482.58	53.770000	683,631.78	201,149.20	0.09
		Base		37.948921	482,482.58	53.770000	683,631.78	201,149.20	0.09
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	17,999.000	19.108750	343,938.39	14.180000	255,225.82	-88,712.57	0.04
		Base		19.108750	343,938.39	14.180000	255,225.82	-88,712.57	0.04
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	60,924.000	13.921320	848,142.47	17.530000	1,067,997.72	219,855.25	0.15
		Base		13.921320	848,142.47	17.530000	1,067,997.72	219,855.25	0.15
878155100	TEAM INC COMMON STOCK USD.3								
		Local	19,959.000	24.072920	480,471.41	8.500000	169,651.50	-310,819.91	0.02
		Base		24.072920	480,471.41	8.500000	169,651.50	-310,819.91	0.02
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	15,395.000	21.010186	323,451.81	70.310000	1,082,422.45	758,970.64	0.15
		Base		21.010186	323,451.81	70.310000	1,082,422.45	758,970.64	0.15
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,056.000	49.524154	597,063.20	82.740000	997,513.44	400,450.24	0.14
		Base		49.524154	597,063.20	82.740000	997,513.44	400,450.24	0.14
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	80,401.000	24.386373	1,960,688.78	43.740000	3,516,739.74	1,556,050.96	0.48
		Base		24.386373	1,960,688.78	43.740000	3,516,739.74	1,556,050.96	0.48
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	80,830.000	11.117247	898,607.09	29.410000	2,377,210.30	1,478,603.21	0.33
		Base		11.117247	898,607.09	29.410000	2,377,210.30	1,478,603.21	0.33
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	24,708.000	14.403093	355,871.61	15.150000	374,326.20	18,454.59	0.05
		Base		14.403093	355,871.61	15.150000	374,326.20	18,454.59	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,847.000	16.317100	535,967.78	9.290000	305,148.63	-230,819.15	0.04
		Base		16.317100	535,967.78	9.290000	305,148.63	-230,819.15	0.04

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88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,642.000	15.958841	393,257.75	26.200000	645,620.40	252,362.65	0.09
		Base		15.958841	393,257.75	26.200000	645,620.40	252,362.65	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	7,900.000	52.888884	417,822.18	81.150000	641,085.00	223,262.82	0.09
		Base		52.888884	417,822.18	81.150000	641,085.00	223,262.82	0.09
894650100	TREDEGAR CORP COMMON STOCK								
		Local	16,816.000	18.670603	313,964.86	15.240000	256,275.84	-57,689.02	0.04
		Base		18.670603	313,964.86	15.240000	256,275.84	-57,689.02	0.04
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	14,753.000	38.325778	565,420.20	83.750000	1,235,563.75	670,143.55	0.17
		Base		38.325778	565,420.20	83.750000	1,235,563.75	670,143.55	0.17
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	34,026.000	23.565093	801,825.85	19.220000	653,979.72	-147,846.13	0.09
		Base		23.565093	801,825.85	19.220000	653,979.72	-147,846.13	0.09
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	23,115.000	17.830169	412,144.35	27.130000	627,109.95	214,965.60	0.09
		Base		17.830169	412,144.35	27.130000	627,109.95	214,965.60	0.09
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	21,587.000	78.721903	1,699,369.72	90.170000	1,946,499.79	247,130.07	0.27
		Base		78.721903	1,699,369.72	90.170000	1,946,499.79	247,130.07	0.27
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	12,574.000	28.941527	363,910.76	39.130000	492,020.62	128,109.86	0.07
		Base		28.941527	363,910.76	39.130000	492,020.62	128,109.86	0.07
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	11,898.000	27.354718	325,466.44	108.410000	1,289,862.18	964,395.74	0.18
		Base		27.354718	325,466.44	108.410000	1,289,862.18	964,395.74	0.18
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	32,018.000	13.040865	417,542.43	25.640000	820,941.52	403,399.09	0.11
		Base		13.040865	417,542.43	25.640000	820,941.52	403,399.09	0.11

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902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	67.370000	1,279,827.89	757,721.82	0.18
		Base		27.483606	522,106.07	67.370000	1,279,827.89	757,721.82	0.18
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	39,858.000	19.715315	785,813.03	79.520000	3,169,508.16	2,383,695.13	0.44
		Base		19.715315	785,813.03	79.520000	3,169,508.16	2,383,695.13	0.44
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	7,740.000	63.234224	489,432.89	105.740000	818,427.60	328,994.71	0.11
		Base		63.234224	489,432.89	105.740000	818,427.60	328,994.71	0.11
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,366.000	40.503652	419,860.86	56.990000	590,758.34	170,897.48	0.08
		Base		40.503652	419,860.86	56.990000	590,758.34	170,897.48	0.08
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	8,393.000	60.252969	505,703.17	116.360000	976,609.48	470,906.31	0.13
		Base		60.252969	505,703.17	116.360000	976,609.48	470,906.31	0.13
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	48,375.000	25.253260	1,221,626.43	10.260000	496,327.50	-725,298.93	0.07
		Base		25.253260	1,221,626.43	10.260000	496,327.50	-725,298.93	0.07
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	26,446.000	21.007061	555,552.74	56.330000	1,489,703.18	934,150.44	0.21
		Base		21.007061	555,552.74	56.330000	1,489,703.18	934,150.44	0.21
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	9,750.000	26.497542	258,351.03	27.530000	268,417.50	10,066.47	0.04
		Base		26.497542	258,351.03	27.530000	268,417.50	10,066.47	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,919.000	94.618141	938,517.34	221.680000	2,198,843.92	1,260,326.58	0.30
		Base		94.618141	938,517.34	221.680000	2,198,843.92	1,260,326.58	0.30
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	41,129.000	15.630319	642,859.40	25.710000	1,057,426.59	414,567.19	0.15
		Base		15.630319	642,859.40	25.710000	1,057,426.59	414,567.19	0.15

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90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	56,491.000	Local	17.478303	987,366.82	34.580000	1,953,458.78	966,091.96	0.27
		Base	17.478303	987,366.82	34.580000	1,953,458.78	966,091.96	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	14,104.000	Local	26.469538	373,326.37	30.650000	432,287.60	58,961.23	0.06
		Base	26.469538	373,326.37	30.650000	432,287.60	58,961.23	0.06
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	13,517.000	Local	19.108005	258,282.90	5.640000	76,235.88	-182,047.02	0.01
		Base	19.108005	258,282.90	5.640000	76,235.88	-182,047.02	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	36,550.000	Local	18.765280	685,870.98	37.960000	1,387,438.00	701,567.02	0.19
		Base	18.765280	685,870.98	37.960000	1,387,438.00	701,567.02	0.19
91325V108	UNITI GROUP INC REIT USD.0001							
	151,778.000	Local	8.494353	1,289,255.84	10.860000	1,648,309.08	359,053.24	0.23
		Base	8.494353	1,289,255.84	10.860000	1,648,309.08	359,053.24	0.23
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	15,965.000	Local	47.733164	762,059.97	56.040000	894,678.60	132,618.63	0.12
		Base	47.733164	762,059.97	56.040000	894,678.60	132,618.63	0.12
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	8,991.000	Local	32.674113	293,772.95	50.060000	450,089.46	156,316.51	0.06
		Base	32.674113	293,772.95	50.060000	450,089.46	156,316.51	0.06
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,390.000	Local	57.284103	480,613.62	69.200000	580,588.00	99,974.38	0.08
		Base	57.284103	480,613.62	69.200000	580,588.00	99,974.38	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	18,503.000	Local	17.784002	329,057.39	14.100000	260,892.30	-68,165.09	0.04
		Base	17.784002	329,057.39	14.100000	260,892.30	-68,165.09	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	19,621.000	Local	18.952623	371,869.41	18.280000	358,671.88	-13,197.53	0.05
		Base	18.952623	371,869.41	18.280000	358,671.88	-13,197.53	0.05

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91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	20,563.000	Local	43.710515	898,819.33	39.630000	814,911.69	-83,907.64	0.11
		Base	43.710515	898,819.33	39.630000	814,911.69	-83,907.64	0.11
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	35,735.000	Local	17.629410	629,986.95	17.690000	632,152.15	2,165.20	0.09
		Base	17.629410	629,986.95	17.690000	632,152.15	2,165.20	0.09
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	24,481.000	Local	132.271091	3,238,128.59	206.720000	5,060,712.32	1,822,583.73	0.70
		Base	132.271091	3,238,128.59	206.720000	5,060,712.32	1,822,583.73	0.70
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	25,582.000	Local	27.452395	702,287.17	25.090000	641,852.38	-60,434.79	0.09
		Base	27.452395	702,287.17	25.090000	641,852.38	-60,434.79	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	83,389.000	Local	10.920679	910,664.53	13.750000	1,146,598.75	235,934.22	0.16
		Base	10.920679	910,664.53	13.750000	1,146,598.75	235,934.22	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	32,376.000	Local	28.939783	936,954.41	23.820000	771,196.32	-165,758.09	0.11
		Base	28.939783	936,954.41	23.820000	771,196.32	-165,758.09	0.11
92335C106	VERA BRADLEY INC COMMON STOCK							
	14,359.000	Local	13.616331	195,516.90	11.480000	164,841.32	-30,675.58	0.02
		Base	13.616331	195,516.90	11.480000	164,841.32	-30,675.58	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	32,179.000	Local	22.914373	737,361.62	35.130000	1,130,448.27	393,086.65	0.16
		Base	22.914373	737,361.62	35.130000	1,130,448.27	393,086.65	0.16
923454102	VERITIV CORP COMMON STOCK USD.01							
	8,114.000	Local	33.933456	275,336.06	61.420000	498,361.88	223,025.82	0.07
		Base	33.933456	275,336.06	61.420000	498,361.88	223,025.82	0.07
92346J108	VERICEL CORP COMMON STOCK							
	29,133.000	Local	53.454700	1,557,295.78	56.500000	1,646,014.50	88,718.72	0.23
		Base	53.454700	1,557,295.78	56.500000	1,646,014.50	88,718.72	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5							
	13,322.000	Local	26.795405	356,968.39	44.140000	588,033.08	231,064.69	0.08
		Base	26.795405	356,968.39	44.140000	588,033.08	231,064.69	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	149,021.000	Local	7.882982	1,174,729.80	17.530000	2,612,338.13	1,437,608.33	0.36
		Base	7.882982	1,174,729.80	17.530000	2,612,338.13	1,437,608.33	0.36
925815102	VICOR CORP COMMON STOCK USD.01							
	13,837.000	Local	26.911628	372,376.20	90.080000	1,246,436.96	874,060.76	0.17
		Base	26.911628	372,376.20	90.080000	1,246,436.96	874,060.76	0.17
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,641.000	Local	103.904999	482,223.10	281.230000	1,305,188.43	822,965.33	0.18
		Base	103.904999	482,223.10	281.230000	1,305,188.43	822,965.33	0.18
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	37,975.000	Local	17.041814	647,162.89	43.590000	1,655,330.25	1,008,167.36	0.23
		Base	17.041814	647,162.89	43.590000	1,655,330.25	1,008,167.36	0.23
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	152,479.000	Local	8.447974	1,288,138.62	13.780000	2,101,160.62	813,022.00	0.29
		Base	8.447974	1,288,138.62	13.780000	2,101,160.62	813,022.00	0.29
929236107	WD 40 CO COMMON STOCK USD.001							
	8,911.000	Local	88.755058	790,896.32	244.800000	2,181,412.80	1,390,516.48	0.30
		Base	88.755058	790,896.32	244.800000	2,181,412.80	1,390,516.48	0.30
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	2,822.000	Local	50.470801	142,428.60	53.210000	150,158.62	7,730.02	0.02
		Base	50.470801	142,428.60	53.210000	150,158.62	7,730.02	0.02
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	33,895.000	Local	12.896298	437,120.01	15.950000	540,625.25	103,505.24	0.07
		Base	12.896298	437,120.01	15.950000	540,625.25	103,505.24	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	19,097.000	Local	27.927008	533,322.07	101.540000	1,939,109.38	1,405,787.31	0.27
		Base	27.927008	533,322.07	101.540000	1,939,109.38	1,405,787.31	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	33,449.000	Local	18.165751	607,626.20	18.300000	612,116.70	4,490.50	0.08
		Base	18.165751	607,626.20	18.300000	612,116.70	4,490.50	0.08
939653101	WASHINGTON REIT REIT USD.01							
	55,081.000	Local	26.627706	1,466,680.70	23.650000	1,302,665.65	-164,015.05	0.18
		Base	26.627706	1,466,680.70	23.650000	1,302,665.65	-164,015.05	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	17,911.000	Local	51.661452	925,308.26	135.900000	2,434,104.90	1,508,796.64	0.33
		Base	51.661452	925,308.26	135.900000	2,434,104.90	1,508,796.64	0.33
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	17,454.000	Local	50.393414	879,566.65	62.730000	1,094,889.42	215,322.77	0.15
		Base	50.393414	879,566.65	62.730000	1,094,889.42	215,322.77	0.15
966084204	WHITESTONE REIT REIT USD.001							
	25,999.000	Local	11.979550	311,456.31	8.280000	215,271.72	-96,184.59	0.03
		Base	11.979550	311,456.31	8.280000	215,271.72	-96,184.59	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	21,978.000	Local	23.764187	522,289.30	73.960000	1,625,492.88	1,103,203.58	0.22
		Base	23.764187	522,289.30	73.960000	1,625,492.88	1,103,203.58	0.22
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
	73,270.000	Local	7.350176	538,547.38	6.700000	490,909.00	-47,638.38	0.07
		Base	7.350176	538,547.38	6.700000	490,909.00	-47,638.38	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	53,703.000	Local	21.290042	1,143,339.14	36.460000	1,958,011.38	814,672.24	0.27
		Base	21.290042	1,143,339.14	36.460000	1,958,011.38	814,672.24	0.27
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	2,570.000	Local	70.928872	182,287.20	160.610000	412,767.70	230,480.50	0.06
		Base	70.928872	182,287.20	160.610000	412,767.70	230,480.50	0.06
98390M103	XPERI HOLDING CORP COMMON STOCK							
	68,246.000	Local	23.272941	1,588,285.13	21.420000	1,461,829.32	-126,455.81	0.20
		Base	23.272941	1,588,285.13	21.420000	1,461,829.32	-126,455.81	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
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	74,049.000	Local	19.527552	1,445,995.71	19.410000	1,437,291.09	-8,704.62	0.20
		Base	19.527552	1,445,995.71	19.410000	1,437,291.09	-8,704.62	0.20
98401F105	XENCOR INC COMMON STOCK USD.01							
	37,729.000	Local	40.844112	1,541,007.52	38.460000	1,451,057.34	-89,950.18	0.20
		Base	40.844112	1,541,007.52	38.460000	1,451,057.34	-89,950.18	0.20
989817101	ZUMIEZ INC COMMON STOCK							
	13,631.000	Local	24.988225	340,614.50	43.820000	597,310.42	256,695.92	0.08
		Base	24.988225	340,614.50	43.820000	597,310.42	256,695.92	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001							
	12,714.000	Local	22.808780	289,990.83	15.220000	193,507.08	-96,483.75	0.03
		Base	22.808780	289,990.83	15.220000	193,507.08	-96,483.75	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	49,864.000	Local	25.445700	1,268,824.38	47.630000	2,375,022.32	1,106,197.94	0.33
		Base	25.445700	1,268,824.38	47.630000	2,375,022.32	1,106,197.94	0.33
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
	23,538.000	Local	27.254833	641,524.26	38.930000	916,334.34	274,810.08	0.13
		Base	27.254833	641,524.26	38.930000	916,334.34	274,810.08	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	150,081.000	Local	7.568644	1,135,909.66	5.870000	880,975.47	-254,934.19	0.12
		Base	7.568644	1,135,909.66	5.870000	880,975.47	-254,934.19	0.12
G3323L100	FABRINET COMMON STOCK USD.01							
	24,018.000	Local	33.207417	797,575.75	89.690000	2,154,174.42	1,356,598.67	0.30
		Base	33.207417	797,575.75	89.690000	2,154,174.42	1,356,598.67	0.30
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	19,742.000	Local	33.633572	663,993.98	33.470000	660,764.74	-3,229.24	0.09
		Base	33.633572	663,993.98	33.470000	660,764.74	-3,229.24	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	17,846.000	Local	25.512945	455,304.01	56.260000	1,004,015.96	548,711.95	0.14
		Base	25.512945	455,304.01	56.260000	1,004,015.96	548,711.95	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
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	20,036.000	Local	35.509004	711,458.41	34.920000	699,657.12	-11,801.29	0.10
		Base	35.509004	711,458.41	34.920000	699,657.12	-11,801.29	0.10
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	4,217.000	Local	108.734214	458,532.18	93.620000	394,795.54	-63,736.64	0.05
		Base	108.734214	458,532.18	93.620000	394,795.54	-63,736.64	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	34,090.000	Local	16.163712	551,020.94	60.580000	2,065,172.20	1,514,151.26	0.28
		Base	16.163712	551,020.94	60.580000	2,065,172.20	1,514,151.26	0.28
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	55,450.000	Local	14.135536	783,815.47	10.520000	583,334.00	-200,481.47	0.08
		Base	14.135536	783,815.47	10.520000	583,334.00	-200,481.47	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	9,211.000	Local	28.479945	262,328.77	47.400000	436,601.40	174,272.63	0.06
		Base	28.479945	262,328.77	47.400000	436,601.40	174,272.63	0.06
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	25,033.000	Local	32.163811	805,156.68	64.940000	1,625,643.02	820,486.34	0.22
		Base	32.163811	805,156.68	64.940000	1,625,643.02	820,486.34	0.22
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	29,023.000	Local	17.354700	503,685.47	41.800000	1,213,161.40	709,475.93	0.17
		Base	17.354700	503,685.47	41.800000	1,213,161.40	709,475.93	0.17
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	17,826.000	Local	12.584528	224,331.79	14.210000	253,307.46	28,975.67	0.03
		Base	12.584528	224,331.79	14.210000	253,307.46	28,975.67	0.03
US DOLLAR Total								
	20,348,238.000	Local		424,589,508.79		702,612,279.16	278,022,770.37	96.69
		Base		424,589,508.79		702,612,279.16	278,022,770.37	96.69
EQUITY Total								
	20,348,238.000	Base		424,589,508.79		702,612,279.16	278,022,770.37	96.69

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: 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								
		44,394,128.750	Base	448,647,661.88		726,670,156.97	278,022,495.09	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									
			-425,643.930	Local	1.000000	-425,643.93	1.000000	-425,643.93	0.00	0.02
				Base	1.000000	-425,643.93	1.000000	-425,643.93	0.00	0.02
US DOLLAR Total										
			-425,643.930	Local		-425,643.93		-425,643.93	0.00	0.02
				Base		-425,643.93		-425,643.93	0.00	0.02
CASH Total										
			-425,643.930	Base		-425,643.93		-425,643.93	0.00	0.02
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2VS8	AT&T INC						0.310000	26 Aug 2021		
			5,000,000.000	Local	99.925944	4,996,297.22	99.962017	4,998,100.85	1,803.63	0.20
				Base	99.925944	4,996,297.22	99.962017	4,998,100.85	1,803.63	0.20
0020A2WM0	AT&T INC						0.340000	21 Sep 2021		
			10,000,000.000	Local	99.894222	9,989,422.22	99.948044	9,994,804.40	5,382.18	0.40
				Base	99.894222	9,989,422.22	99.948044	9,994,804.40	5,382.18	0.40
0020A2ZG0	AT&T INC						0.295000	16 Dec 2021		
			10,000,000.000	Local	99.837750	9,983,775.00	99.837750	9,983,775.00	0.00	0.40
				Base	99.837750	9,983,775.00	99.837750	9,983,775.00	0.00	0.40
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			80,438,382.180	Local	100.050681	80,479,148.76	100.050000	80,478,601.37	-547.39	3.24
				Base	100.050681	80,479,148.76	100.050000	80,478,601.37	-547.39	3.24
02665JTQ3	AMERICAN HONDA FINAN						0.200000	24 Jun 2021		
			15,000,000.000	Local	99.987222	14,998,083.33	99.987222	14,998,083.33	0.00	0.60
				Base	99.987222	14,998,083.33	99.987222	14,998,083.33	0.00	0.60

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
02665JU81	AMERICAN HONDA FINAN				0.240000	08 Jul 2021		
	4,000,000.000	Local	99.975333	3,999,013.33	99.942666	3,997,706.64	-1,306.69	0.16
		Base	99.975333	3,999,013.33	99.942666	3,997,706.64	-1,306.69	0.16
0347M2US3	ANGLESEA FDG PLC and ANG				0.150000	26 Jul 2021		
	10,000,000.000	Local	99.977083	9,997,708.33	99.965000	9,996,500.00	-1,208.33	0.40
		Base	99.977083	9,997,708.33	99.965000	9,996,500.00	-1,208.33	0.40
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	15,000,000.000	Local	99.969444	14,995,416.67	99.986708	14,998,006.20	2,589.53	0.60
		Base	99.969444	14,995,416.67	99.986708	14,998,006.20	2,589.53	0.60
15060XWM0	CEDAR SPRING CPTL CO				0.210000	21 Sep 2021		
	10,000,000.000	Local	99.934667	9,993,466.66	99.895583	9,989,558.30	-3,908.36	0.40
		Base	99.934667	9,993,466.66	99.895583	9,989,558.30	-3,908.36	0.40
17177LX41	CIESCO LLC				0.170000	04 Oct 2021		
	15,000,000.000	Local	99.940972	14,991,145.83	99.915472	14,987,320.80	-3,825.03	0.60
		Base	99.940972	14,991,145.83	99.915472	14,987,320.80	-3,825.03	0.60
2546R2UG9	WALT DISNEY CO				0.350000	16 Jul 2021		
	15,000,000.000	Local	99.956250	14,993,437.50	99.700555	14,955,083.25	-38,354.25	0.60
		Base	99.956250	14,993,437.50	99.700555	14,955,083.25	-38,354.25	0.60
26055AT48	DOW CHEMICAL COMPANY				0.220000	04 Jun 2021		
	10,000,000.000	Local	99.998167	9,999,816.67	99.998167	9,999,816.67	0.00	0.40
		Base	99.998167	9,999,816.67	99.998167	9,999,816.67	0.00	0.40
30229AYG8	EXXON MOBIL CORP				0.120000	16 Nov 2021		
	15,000,000.000	Local	99.944000	14,991,600.00	99.952400	14,992,860.00	1,260.00	0.60
		Base	99.944000	14,991,600.00	99.952400	14,992,860.00	1,260.00	0.60
36955DYA2	GEN DYNAMICS CORP				0.190000	10 Nov 2021		
	15,000,000.000	Local	99.914500	14,987,175.00	99.914500	14,987,175.00	0.00	0.60
		Base	99.914500	14,987,175.00	99.914500	14,987,175.00	0.00	0.60
40588LVT3	HALKIN FINANCE LLC USC				0.110000	27 Aug 2021		
	15,000,000.000	Local	99.973417	14,996,012.50	99.972194	14,995,829.10	-183.40	0.60
		Base	99.973417	14,996,012.50	99.972194	14,995,829.10	-183.40	0.60

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
40588LY11	HALKIN FINANCE LLC USC				0.200000	01 Nov 2021		
	10,000,000.000	Local	99.915000	9,991,500.00	99.939650	9,993,965.00	2,465.00	0.40
		Base	99.915000	9,991,500.00	99.939650	9,993,965.00	2,465.00	0.40
41282JXM8	HARLEY-DAVIDSON FND CP				0.360000	21 Oct 2021		
	10,000,000.000	Local	99.858000	9,985,800.00	99.751106	9,975,110.60	-10,689.40	0.40
		Base	99.858000	9,985,800.00	99.751106	9,975,110.60	-10,689.40	0.40
52953AU78	LEXINGTN PKR CAP CO LL				0.180000	07 Jul 2021		
	10,000,000.000	Local	99.982000	9,998,200.00	99.941944	9,994,194.40	-4,005.60	0.40
		Base	99.982000	9,998,200.00	99.941944	9,994,194.40	-4,005.60	0.40
52953AU78	LEXINGTN PKR CAP CO LL				0.190000	07 Jul 2021		
	15,000,000.000	Local	99.981000	14,997,150.00	99.941944	14,991,291.60	-5,858.40	0.60
		Base	99.981000	14,997,150.00	99.941944	14,991,291.60	-5,858.40	0.60
59157TUU5	METLIFE SHORT TERM FDG				0.140000	28 Jul 2021		
	10,000,000.000	Local	99.977833	9,997,783.33	99.930000	9,993,000.00	-4,783.33	0.40
		Base	99.977833	9,997,783.33	99.930000	9,993,000.00	-4,783.33	0.40
82124LU91	SHEFFIELD RECEIVABLE				0.150000	09 Jul 2021		
	15,000,000.000	Local	99.984167	14,997,625.00	99.961666	14,994,249.90	-3,375.10	0.60
		Base	99.984167	14,997,625.00	99.961666	14,994,249.90	-3,375.10	0.60
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.961111	4,998,055.55	99.992028	4,999,601.40	1,545.85	0.20
		Base	99.961111	4,998,055.55	99.992028	4,999,601.40	1,545.85	0.20
92646KUT7	VICTORY RECEIVABLES				0.170000	27 Jul 2021		
	10,132,000.000	Local	99.973556	10,129,320.65	99.938611	10,125,780.07	-3,540.58	0.41
		Base	99.973556	10,129,320.65	99.938611	10,125,780.07	-3,540.58	0.41
92646KV58	VICTORY RECEIVABLES				0.160000	05 Aug 2021		
	8,350,000.000	Local	99.971111	8,347,587.78	99.985194	8,348,763.70	1,175.92	0.34
		Base	99.971111	8,347,587.78	99.985194	8,348,763.70	1,175.92	0.34
93142WTB9	WALGREENS BOOTS				0.200000	11 Jun 2021		
	15,000,000.000	Local	99.994444	14,999,166.67	99.994444	14,999,166.67	0.00	0.60
		Base	99.994444	14,999,166.67	99.994444	14,999,166.67	0.00	0.60

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
US DOLLAR Total								
	352,920,382.180	Local		352,833,708.00		352,768,344.25	-65,363.75	14.22
		Base		352,833,708.00		352,768,344.25	-65,363.75	14.22
CASH EQUIVALENT Total								
	352,920,382.180	Base		352,833,708.00		352,768,344.25	-65,363.75	14.22
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	196,613.000	Local	127.400247	25,048,544.86	127.770000	25,121,243.01	72,698.15	1.01
		Base	127.400247	25,048,544.86	127.770000	25,121,243.01	72,698.15	1.01
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
	65,200.000	Local	114.416401	7,459,949.32	114.550000	7,468,660.00	8,710.68	0.30
		Base	114.416401	7,459,949.32	114.550000	7,468,660.00	8,710.68	0.30
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
US DOLLAR Total								
	6,261,813.000	Local		38,508,494.18		38,589,903.01	81,408.83	1.56
		Base		38,508,494.18		38,589,903.01	81,408.83	1.56
EQUITY Total								
	6,261,813.000	Base		38,508,494.18		38,589,903.01	81,408.83	1.56
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.907498	7,493,062.36	100.086428	7,506,482.10	13,419.74	0.30
		Base	99.907498	7,493,062.36	100.086428	7,506,482.10	13,419.74	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
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.201042	10,225,516.29	112.956883	11,527,249.91	1,301,733.62	0.46
		Base		100.201042	10,225,516.29	112.956883	11,527,249.91	1,301,733.62	0.46
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	123.725678	12,449,277.72	2,400,595.78	0.50
		Base		99.867640	10,048,681.94	123.725678	12,449,277.72	2,400,595.78	0.50
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.579420	9,957,941.99	93.807155	9,380,715.50	-577,226.49	0.38
		Base		99.579420	9,957,941.99	93.807155	9,380,715.50	-577,226.49	0.38
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.986560	9,998,656.03	99.486304	9,948,630.40	-50,025.63	0.40
		Base		99.986560	9,998,656.03	99.486304	9,948,630.40	-50,025.63	0.40
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	102.854765	5,142,738.25	108.612813	5,430,640.65	287,902.40	0.22
		Base		102.854765	5,142,738.25	108.612813	5,430,640.65	287,902.40	0.22
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.917454	9,991,745.43	99.239537	9,923,953.70	-67,791.73	0.40
		Base		99.917454	9,991,745.43	99.239537	9,923,953.70	-67,791.73	0.40
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.986384	17,997,549.04	100.139354	18,025,083.72	27,534.68	0.73
		Base		99.986384	17,997,549.04	100.139354	18,025,083.72	27,534.68	0.73
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.856664	9,985,666.42	100.235796	10,023,579.60	37,913.18	0.40
		Base		99.856664	9,985,666.42	100.235796	10,023,579.60	37,913.18	0.40
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.794477	4,989,723.87	154.426354	7,721,317.70	2,731,593.83	0.31
		Base		99.794477	4,989,723.87	154.426354	7,721,317.70	2,731,593.83	0.31
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					0.788500	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.816172	10,081,617.20	81,617.20	0.41
		Base		100.000000	10,000,000.00	100.816172	10,081,617.20	81,617.20	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
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.420880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.486980	4,019,479.20	19,479.20	0.16
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.486980	4,019,479.20	19,479.20	0.16
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.953199	2,998,595.97	124.929676	3,747,890.28	749,294.31	0.15
		Base	99.953199	2,998,595.97	124.929676	3,747,890.28	749,294.31	0.15
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.795380	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.156101	10,015,610.10	15,610.10	0.40
		Base	100.000000	10,000,000.00	100.156101	10,015,610.10	15,610.10	0.40
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	101.415709	5,070,785.43	104.566568	5,228,328.40	157,542.97	0.21
		Base	101.415709	5,070,785.43	104.566568	5,228,328.40	157,542.97	0.21
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	97.887601	7,386,598.36	97.776552	7,378,218.61	-8,379.75	0.30
		Base	97.887601	7,386,598.36	97.776552	7,378,218.61	-8,379.75	0.30
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.926974	4,996,348.71	114.982986	5,749,149.30	752,800.59	0.23
		Base	99.926974	4,996,348.71	114.982986	5,749,149.30	752,800.59	0.23
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.814603	4,990,730.17	109.646852	5,482,342.60	491,612.43	0.22
		Base	99.814603	4,990,730.17	109.646852	5,482,342.60	491,612.43	0.22
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996981	9,999,698.08	111.048939	11,104,893.90	1,105,195.82	0.45
		Base	99.996981	9,999,698.08	111.048939	11,104,893.90	1,105,195.82	0.45
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	99.985011	14,997,751.65	-2,248.35	0.60
		Base	100.000000	15,000,000.00	99.985011	14,997,751.65	-2,248.35	0.60
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.185767	5,059,288.37	104.054244	5,202,712.20	143,423.83	0.21
		Base	101.185767	5,059,288.37	104.054244	5,202,712.20	143,423.83	0.21

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

Base Currency: 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				0.850630	25 Jun 2022		
	10,000,000.000	Local	100.009319	10,000,931.92	100.045504	10,004,550.40	3,618.48	0.40
		Base	100.009319	10,000,931.92	100.045504	10,004,550.40	3,618.48	0.40
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	101.762784	5,088,139.21	109.990666	5,499,533.30	411,394.09	0.22
		Base	101.762784	5,088,139.21	109.990666	5,499,533.30	411,394.09	0.22
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.943409	14,991,511.37	103.846032	15,576,904.80	585,393.43	0.63
		Base	99.943409	14,991,511.37	103.846032	15,576,904.80	585,393.43	0.63
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.985366	14,997,804.96	102.602055	15,390,308.25	392,503.29	0.62
		Base	99.985366	14,997,804.96	102.602055	15,390,308.25	392,503.29	0.62
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.956246	2,998,687.38	109.696601	3,290,898.03	292,210.65	0.13
		Base	99.956246	2,998,687.38	109.696601	3,290,898.03	292,210.65	0.13
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.930744	9,993,074.40	103.646395	10,364,639.50	371,565.10	0.42
		Base	99.930744	9,993,074.40	103.646395	10,364,639.50	371,565.10	0.42
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	115.056634	34,516,990.20	4,516,990.20	1.39
		Base	100.000000	30,000,000.00	115.056634	34,516,990.20	4,516,990.20	1.39
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	116.708810	5,835,440.52	124.648136	6,232,406.80	396,966.28	0.25
		Base	116.708810	5,835,440.52	124.648136	6,232,406.80	396,966.28	0.25
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	129.075130	6,453,756.50	1,453,756.50	0.26
		Base	100.000000	5,000,000.00	129.075130	6,453,756.50	1,453,756.50	0.26
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	14,822,761.890	Local	95.358725	14,134,796.79	95.747640	14,192,444.69	57,647.90	0.57
Original Face:	15,000,000.000	Base	95.358725	14,134,796.79	95.747640	14,192,444.69	57,647.90	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.153789	3,371,075.05	108.286130	3,573,442.29	202,367.24	0.14
Original Face:	3,300,000.000	Base	102.153789	3,371,075.05	108.286130	3,573,442.29	202,367.24	0.14
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	103.410610	0.01	8.73	0.00
		Base	-87,200.000000	-8.72	103.410610	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.32
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.32
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.40
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.40
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.335500	30 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.585281	10,058,528.10	58,528.10	0.41
		Base	100.000000	10,000,000.00	100.585281	10,058,528.10	58,528.10	0.41
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	1,825,483.290	Local	100.000000	1,825,483.29	100.000340	1,825,489.50	6.21	0.07
Original Face:	7,000,000.000	Base	100.000000	1,825,483.29	100.000340	1,825,489.50	6.21	0.07
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
	3,000,000.000	Local	99.983643	2,999,509.30	101.818277	3,054,548.31	55,039.01	0.12
		Base	99.983643	2,999,509.30	101.818277	3,054,548.31	55,039.01	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.616479	2,988,494.36	106.447949	3,193,438.47	204,944.11	0.13
		Base	99.616479	2,988,494.36	106.447949	3,193,438.47	204,944.11	0.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	15,000,000.000	Local	99.960790	14,994,118.46	100.694000	15,104,100.00	109,981.54	0.61
		Base	99.960790	14,994,118.46	100.694000	15,104,100.00	109,981.54	0.61
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	20,000,000.000	Local	100.272721	20,054,544.29	100.579752	20,115,950.40	61,406.11	0.81
		Base	100.272721	20,054,544.29	100.579752	20,115,950.40	61,406.11	0.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.714250	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.361113	4,014,444.52	14,444.52	0.16
		Base		100.000000	4,000,000.00	100.361113	4,014,444.52	14,444.52	0.16
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	108.705415	10,870,541.50	870,541.50	0.44
		Base		100.000000	10,000,000.00	108.705415	10,870,541.50	870,541.50	0.44
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.274152	2,085,483.04	85,483.04	0.08
		Base		100.000000	2,000,000.00	104.274152	2,085,483.04	85,483.04	0.08
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35					2.350000	02 Aug 2021		
		Local	6,806,000.000	100.344088	6,829,418.61	100.366544	6,830,946.98	1,528.37	0.28
		Base		100.344088	6,829,418.61	100.366544	6,830,946.98	1,528.37	0.28
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	108.263300	10,826,330.01	109.961835	10,996,183.50	169,853.49	0.44
		Base		108.263300	10,826,330.01	109.961835	10,996,183.50	169,853.49	0.44
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.420767	5,121,038.36	107.614080	5,380,704.00	259,665.64	0.22
Original Face:		Base	5,000,000.000	102.420767	5,121,038.36	107.614080	5,380,704.00	259,665.64	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.786539	9,978,653.85	136.899472	13,689,947.20	3,711,293.35	0.55
		Base		99.786539	9,978,653.85	136.899472	13,689,947.20	3,711,293.35	0.55
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.496631	8,518,612.20	106.046589	8,900,490.21	381,878.01	0.36
		Base		101.496631	8,518,612.20	106.046589	8,900,490.21	381,878.01	0.36
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.957389	4,997,869.47	100.646910	5,032,345.50	34,476.03	0.20
		Base		99.957389	4,997,869.47	100.646910	5,032,345.50	34,476.03	0.20
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.999926	4,999,996.29	100.120987	5,006,049.35	6,053.06	0.20
		Base		99.999926	4,999,996.29	100.120987	5,006,049.35	6,053.06	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
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.715067	12,962,958.72	99.853953	12,981,013.89	18,055.17	0.52
		Base	99.715067	12,962,958.72	99.853953	12,981,013.89	18,055.17	0.52
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.055500	30 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	101.046225	15,156,933.75	156,933.75	0.61
		Base	100.000000	15,000,000.00	101.046225	15,156,933.75	156,933.75	0.61
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	105.871301	5,293,565.05	293,565.05	0.21
		Base	100.000000	5,000,000.00	105.871301	5,293,565.05	293,565.05	0.21
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	41,877.850	Local	100.130642	41,932.56	115.066524	48,187.39	6,254.83	0.00
Original Face:	5,000,000.000	Base	100.130642	41,932.56	115.066524	48,187.39	6,254.83	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	2,179,156.100	Local	91.809672	2,000,676.06	103.137772	2,247,533.05	246,856.99	0.09
Original Face:	10,000,000.000	Base	91.809672	2,000,676.06	103.137772	2,247,533.05	246,856.99	0.09
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	375,292.630	Local	101.693670	381,648.85	106.793263	400,787.25	19,138.40	0.02
Original Face:	5,085,000.000	Base	101.693670	381,648.85	106.793263	400,787.25	19,138.40	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,640,080.200	Local	102.581638	1,682,421.14	106.587506	1,748,120.58	65,699.44	0.07
Original Face:	5,000,000.000	Base	102.581638	1,682,421.14	106.587506	1,748,120.58	65,699.44	0.07
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	1,547,611.000	Local	106.672456	1,650,874.67	108.845753	1,684,508.85	33,634.18	0.07
Original Face:	5,000,000.000	Base	106.672456	1,650,874.67	108.845753	1,684,508.85	33,634.18	0.07
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	2,129,456.490	Local	102.808832	2,189,269.35	105.824742	2,253,491.84	64,222.49	0.09
Original Face:	7,000,000.000	Base	102.808832	2,189,269.35	105.824742	2,253,491.84	64,222.49	0.09
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	1,509,870.100	Local	100.811226	1,522,118.56	105.491863	1,592,790.10	70,671.54	0.06
Original Face:	3,550,000.000	Base	100.811226	1,522,118.56	105.491863	1,592,790.10	70,671.54	0.06

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3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	1,635,415.100	Local	102.864176	1,682,256.26	107.504386	1,758,142.96	75,886.70	0.07
Original Face:	5,000,000.000	Base	102.864176	1,682,256.26	107.504386	1,758,142.96	75,886.70	0.07
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	836,482.060	Local	104.092574	870,715.71	116.286408	972,714.94	101,999.23	0.04
Original Face:	10,300,000.000	Base	104.092574	870,715.71	116.286408	972,714.94	101,999.23	0.04
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	469,949.640	Local	99.680500	468,448.15	114.012407	535,800.90	67,352.75	0.02
Original Face:	14,598,876.000	Base	99.680500	468,448.15	114.012407	535,800.90	67,352.75	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	462,739.760	Local	99.672550	461,224.52	114.633715	530,455.78	69,231.26	0.02
Original Face:	11,774,977.000	Base	99.672550	461,224.52	114.633715	530,455.78	69,231.26	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	196,130.760	Local	99.622685	195,390.73	112.417412	220,485.12	25,094.39	0.01
Original Face:	3,598,890.000	Base	99.622685	195,390.73	112.417412	220,485.12	25,094.39	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	125,096.590	Local	99.697562	124,718.25	114.008257	142,620.44	17,902.19	0.01
Original Face:	6,241,535.000	Base	99.697562	124,718.25	114.008257	142,620.44	17,902.19	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	149,732.750	Local	100.192336	150,020.74	113.961205	170,637.25	20,616.51	0.01
Original Face:	5,000,000.000	Base	100.192336	150,020.74	113.961205	170,637.25	20,616.51	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	195,334.700	Local	100.733367	196,767.22	114.637207	223,926.24	27,159.02	0.01
Original Face:	5,000,000.000	Base	100.733367	196,767.22	114.637207	223,926.24	27,159.02	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	188,251.200	Local	100.498387	189,189.42	115.970441	218,315.75	29,126.33	0.01
Original Face:	5,000,000.000	Base	100.498387	189,189.42	115.970441	218,315.75	29,126.33	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.517000	01 Jan 2037		
	510,160.860	Local	103.175708	526,362.08	106.463577	543,135.50	16,773.42	0.02
Original Face:	6,000,000.000	Base	103.175708	526,362.08	106.463577	543,135.50	16,773.42	0.02

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31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.254000	01 Oct 2036		
	493,812.650	Local	103.124039	509,239.55	105.898396	522,939.68	13,700.13	0.02
Original Face:	5,000,000.000	Base	103.124039	509,239.55	105.898396	522,939.68	13,700.13	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,238,506.250	Local	99.940011	2,237,163.39	105.736628	2,366,921.03	129,757.64	0.10
Original Face:	8,208,821.000	Base	99.940011	2,237,163.39	105.736628	2,366,921.03	129,757.64	0.10
3130ALRG1	FEDERAL HOME LOAN BANK 03/23 0.125				0.125000	17 Mar 2023		
	20,000,000.000	Local	99.901317	19,980,263.37	99.954175	19,990,835.00	10,571.63	0.81
		Base	99.901317	19,980,263.37	99.954175	19,990,835.00	10,571.63	0.81
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	1,816,865.500	Local	103.370915	1,878,110.49	107.646349	1,955,789.38	77,678.89	0.08
Original Face:	5,000,000.000	Base	103.370915	1,878,110.49	107.646349	1,955,789.38	77,678.89	0.08
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	2,137,639.460	Local	109.707582	2,345,152.57	111.475944	2,382,953.77	37,801.20	0.10
Original Face:	7,231,153.000	Base	109.707582	2,345,152.57	111.475944	2,382,953.77	37,801.20	0.10
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	2,802,603.210	Local	99.982846	2,802,122.44	104.778938	2,936,537.88	134,415.44	0.12
Original Face:	8,000,000.000	Base	99.982846	2,802,122.44	104.778938	2,936,537.88	134,415.44	0.12
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	1,816,169.940	Local	103.082409	1,872,151.73	107.373530	1,950,085.78	77,934.05	0.08
Original Face:	6,000,000.000	Base	103.082409	1,872,151.73	107.373530	1,950,085.78	77,934.05	0.08
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	2,254,922.000	Local	100.428719	2,264,589.29	105.543652	2,379,927.03	115,337.74	0.10
Original Face:	5,000,000.000	Base	100.428719	2,264,589.29	105.543652	2,379,927.03	115,337.74	0.10
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	107.035513	5,351,775.63	118.652013	5,932,600.65	580,825.02	0.24
		Base	107.035513	5,351,775.63	118.652013	5,932,600.65	580,825.02	0.24
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	106.462230	5,323,111.48	115.163801	5,758,190.05	435,078.57	0.23
		Base	106.462230	5,323,111.48	115.163801	5,758,190.05	435,078.57	0.23

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3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	115.907482	4,914,477.24	109.505000	4,643,012.00	-271,465.24	0.19
		Base	115.907482	4,914,477.24	109.505000	4,643,012.00	-271,465.24	0.19
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.875858	6,991,310.03	99.942952	6,996,006.64	4,696.61	0.28
		Base	99.875858	6,991,310.03	99.942952	6,996,006.64	4,696.61	0.28
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	135.365794	6,768,289.68	143.737707	7,186,885.35	418,595.67	0.29
		Base	135.365794	6,768,289.68	143.737707	7,186,885.35	418,595.67	0.29
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.681516	4,984,075.78	99.122142	4,956,107.10	-27,968.68	0.20
		Base	99.681516	4,984,075.78	99.122142	4,956,107.10	-27,968.68	0.20
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.635440	25 Mar 2052		
	347,932.620	Local	108.541662	377,651.85	116.912630	406,777.18	29,125.33	0.02
Original Face:	4,261,779.000	Base	108.541662	377,651.85	116.912630	406,777.18	29,125.33	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
	1,170,535.500	Local	100.341920	1,174,537.79	100.917020	1,181,269.54	6,731.75	0.05
Original Face:	5,000,000.000	Base	100.341920	1,174,537.79	100.917020	1,181,269.54	6,731.75	0.05
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	848,929.150	Local	103.470731	878,393.20	105.211820	893,173.81	14,780.61	0.04
Original Face:	5,000,000.000	Base	103.470731	878,393.20	105.211820	893,173.81	14,780.61	0.04
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
	832,619.270	Local	106.698347	888,391.00	100.307420	835,178.91	-53,212.09	0.03
Original Face:	5,469,245.000	Base	106.698347	888,391.00	100.307420	835,178.91	-53,212.09	0.03
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	6,250,047.000	Local	98.394549	6,149,705.55	105.819250	6,613,752.86	464,047.31	0.27
Original Face:	30,000,000.000	Base	98.394549	6,149,705.55	105.819250	6,613,752.86	464,047.31	0.27

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3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	1,050,754.550	Local	101.378360	1,065,237.73	103.098510	1,083,312.28	18,074.55	0.04
Original Face:	5,000,000.000	Base	101.378360	1,065,237.73	103.098510	1,083,312.28	18,074.55	0.04
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,450,669.380	Local	99.929318	1,449,644.02	104.515850	1,516,179.43	66,535.41	0.06
Original Face:	6,000,000.000	Base	99.929318	1,449,644.02	104.515850	1,516,179.43	66,535.41	0.06
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,298,081.960	Local	99.347063	1,289,606.30	104.349430	1,354,541.13	64,934.83	0.05
Original Face:	5,000,000.000	Base	99.347063	1,289,606.30	104.349430	1,354,541.13	64,934.83	0.05
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,013,063.400	Local	100.783361	1,020,999.34	107.909040	1,093,186.99	72,187.65	0.04
Original Face:	6,000,000.000	Base	100.783361	1,020,999.34	107.909040	1,093,186.99	72,187.65	0.04
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	263,568.820	Local	101.964341	268,746.21	101.752500	268,187.86	-558.35	0.01
Original Face:	2,500,000.000	Base	101.964341	268,746.21	101.752500	268,187.86	-558.35	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.441630	25 Apr 2038		
	1,203,997.000	Local	99.869235	1,202,422.59	100.710880	1,212,555.97	10,133.38	0.05
Original Face:	5,000,000.000	Base	99.869235	1,202,422.59	100.710880	1,212,555.97	10,133.38	0.05
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.266112	1,533,991.68	101.405240	1,521,078.60	-12,913.08	0.06
Original Face:	1,500,000.000	Base	102.266112	1,533,991.68	101.405240	1,521,078.60	-12,913.08	0.06
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	801,346.500	Local	105.539062	845,733.58	106.857420	856,298.20	10,564.62	0.03
Original Face:	5,000,000.000	Base	105.539062	845,733.58	106.857420	856,298.20	10,564.62	0.03
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	856,981.080	Local	102.311427	876,789.57	104.183030	892,828.86	16,039.29	0.04
Original Face:	1,750,000.000	Base	102.311427	876,789.57	104.183030	892,828.86	16,039.29	0.04
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.560622	3,453,166.69	103.382360	3,775,319.09	322,152.40	0.15
Original Face:	3,651,802.000	Base	94.560622	3,453,166.69	103.382360	3,775,319.09	322,152.40	0.15

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3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	1,019,537.170	Local	101.677225	1,036,637.10	104.306360	1,063,442.11	26,805.01	0.04
Original Face:	8,500,000.000	Base	101.677225	1,036,637.10	104.306360	1,063,442.11	26,805.01	0.04
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	631,141.350	Local	102.549072	647,229.60	102.237590	645,263.71	-1,965.89	0.03
Original Face:	5,000,000.000	Base	102.549072	647,229.60	102.237590	645,263.71	-1,965.89	0.03
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
	246,739.860	Local	104.771138	258,512.16	100.947780	249,078.41	-9,433.75	0.01
Original Face:	5,000,000.000	Base	104.771138	258,512.16	100.947780	249,078.41	-9,433.75	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	990,592.260	Local	102.100896	1,011,403.57	103.881510	1,029,042.20	17,638.63	0.04
Original Face:	5,000,000.000	Base	102.100896	1,011,403.57	103.881510	1,029,042.20	17,638.63	0.04
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
	3,400,818.480	Local	103.703106	3,526,754.39	100.878280	3,430,687.19	-96,067.20	0.14
Original Face:	8,346,000.000	Base	103.703106	3,526,754.39	100.878280	3,430,687.19	-96,067.20	0.14
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	983,492.900	Local	101.695720	1,000,170.19	104.173990	1,024,543.80	24,373.61	0.04
Original Face:	5,000,000.000	Base	101.695720	1,000,170.19	104.173990	1,024,543.80	24,373.61	0.04
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	1,286,026.440	Local	101.980471	1,311,495.82	103.890000	1,336,052.87	24,557.05	0.05
Original Face:	6,000,000.000	Base	101.980471	1,311,495.82	103.890000	1,336,052.87	24,557.05	0.05
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
	5,343,316.340	Local	102.653003	5,485,074.67	104.114160	5,563,148.92	78,074.25	0.22
Original Face:	9,284,523.000	Base	102.653003	5,485,074.67	104.114160	5,563,148.92	78,074.25	0.22
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,059,410.460	Local	84.833740	898,737.51	100.000000	1,059,410.46	160,672.95	0.04
Original Face:	6,000,000.000	Base	84.833740	898,737.51	100.000000	1,059,410.46	160,672.95	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	101.969373	10,902,843.70	105.520080	11,282,495.02	379,651.32	0.45
Original Face:	10,692,273.000	Base	101.969373	10,902,843.70	105.520080	11,282,495.02	379,651.32	0.45

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	713,518.800	Local	101.985824	727,688.03	103.413600	737,875.48	10,187.45	0.03
Original Face:	15,000,000.000	Base	101.985824	727,688.03	103.413600	737,875.48	10,187.45	0.03
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	2,226,794.900	Local	104.622739	2,329,733.81	102.861400	2,290,512.41	-39,221.40	0.09
Original Face:	11,000,000.000	Base	104.622739	2,329,733.81	102.861400	2,290,512.41	-39,221.40	0.09
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,126,207.790	Local	102.434186	1,153,621.78	102.449120	1,153,789.97	168.19	0.05
Original Face:	2,304,044.000	Base	102.434186	1,153,621.78	102.449120	1,153,789.97	168.19	0.05
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	2,001,009.610	Local	107.183476	2,144,751.66	105.112440	2,103,310.03	-41,441.63	0.08
Original Face:	4,600,000.000	Base	107.183476	2,144,751.66	105.112440	2,103,310.03	-41,441.63	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	4,074,194.330	Local	102.945624	4,194,204.78	103.967210	4,235,826.17	41,621.39	0.17
Original Face:	6,976,000.000	Base	102.945624	4,194,204.78	103.967210	4,235,826.17	41,621.39	0.17
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	2,644,585.970	Local	100.894340	2,668,237.55	103.976240	2,749,741.06	81,503.51	0.11
Original Face:	6,000,000.000	Base	100.894340	2,668,237.55	103.976240	2,749,741.06	81,503.51	0.11
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	0.010	Local	-304,100.000000	-30.41	100.000000	0.01	30.42	0.00
Original Face:	5,729,287.000	Base	-304,100.000000	-30.41	100.000000	0.01	30.42	0.00
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	2,391,237.180	Local	101.253755	2,421,217.44	105.575410	2,524,558.46	103,341.02	0.10
Original Face:	6,000,000.000	Base	101.253755	2,421,217.44	105.575410	2,524,558.46	103,341.02	0.10
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	3,985,395.300	Local	99.105361	3,949,740.40	105.742110	4,214,241.08	264,500.68	0.17
Original Face:	10,000,000.000	Base	99.105361	3,949,740.40	105.742110	4,214,241.08	264,500.68	0.17
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,992,697.650	Local	99.869394	1,990,095.06	105.742110	2,107,120.54	117,025.48	0.08
Original Face:	5,000,000.000	Base	99.869394	1,990,095.06	105.742110	2,107,120.54	117,025.48	0.08

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3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
	4,917,815.020	Local	102.790202	5,055,031.99	100.496350	4,942,224.59	-112,807.40	0.20
Original Face:	10,000,000.000	Base	102.790202	5,055,031.99	100.496350	4,942,224.59	-112,807.40	0.20
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	283,681.050	Local	101.480934	287,882.18	100.370200	284,731.24	-3,150.94	0.01
Original Face:	5,000,000.000	Base	101.480934	287,882.18	100.370200	284,731.24	-3,150.94	0.01
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	283,681.050	Local	101.703907	288,514.71	100.370200	284,731.24	-3,783.47	0.01
Original Face:	5,000,000.000	Base	101.703907	288,514.71	100.370200	284,731.24	-3,783.47	0.01
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,461,775.400	Local	102.591887	4,577,419.59	101.811530	4,542,601.80	-34,817.79	0.18
Original Face:	5,000,000.000	Base	102.591887	4,577,419.59	101.811530	4,542,601.80	-34,817.79	0.18
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	961,767.300	Local	101.660338	977,735.89	100.776690	969,237.25	-8,498.64	0.04
Original Face:	5,000,000.000	Base	101.660338	977,735.89	100.776690	969,237.25	-8,498.64	0.04
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	683,542.540	Local	101.875032	696,359.18	101.231250	691,958.66	-4,400.52	0.03
Original Face:	5,000,000.000	Base	101.875032	696,359.18	101.231250	691,958.66	-4,400.52	0.03
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,740,262.300	Local	104.691091	4,962,632.30	103.727390	4,916,950.36	-45,681.94	0.20
Original Face:	5,000,000.000	Base	104.691091	4,962,632.30	103.727390	4,916,950.36	-45,681.94	0.20
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,636,182.000	Local	105.035141	6,970,323.09	103.933190	6,897,195.65	-73,127.44	0.28
Original Face:	7,000,000.000	Base	105.035141	6,970,323.09	103.933190	6,897,195.65	-73,127.44	0.28
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	4,941,030.050	Local	100.432725	4,962,411.10	100.997610	4,990,322.26	27,911.16	0.20
Original Face:	5,000,000.000	Base	100.432725	4,962,411.10	100.997610	4,990,322.26	27,911.16	0.20
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	166,715.340	Local	99.883484	166,521.09	114.328284	190,602.79	24,081.70	0.01
Original Face:	6,625,000.000	Base	99.883484	166,521.09	114.328284	190,602.79	24,081.70	0.01

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	174,221.340	Local	99.944685	174,124.97	115.704570	201,582.05	27,457.08	0.01
Original Face:	6,000,000.000	Base	99.944685	174,124.97	115.704570	201,582.05	27,457.08	0.01
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	0.000	Local	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
		Base	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	448,115.170	Local	103.788537	465,092.18	106.917360	479,112.91	14,020.73	0.02
Original Face:	7,703,000.000	Base	103.788537	465,092.18	106.917360	479,112.91	14,020.73	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	758,582.400	Local	102.850282	780,204.14	109.763210	832,644.39	52,440.25	0.03
Original Face:	10,000,000.000	Base	102.850282	780,204.14	109.763210	832,644.39	52,440.25	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,450,344.740	Local	102.378187	1,484,836.65	105.473690	1,529,732.11	44,895.46	0.06
Original Face:	13,000,000.000	Base	102.378187	1,484,836.65	105.473690	1,529,732.11	44,895.46	0.06
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	318,404.310	Local	100.582787	320,259.93	103.799410	330,501.80	10,241.87	0.01
Original Face:	3,000,000.000	Base	100.582787	320,259.93	103.799410	330,501.80	10,241.87	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	867,724.380	Local	102.863553	892,572.13	104.679130	908,326.33	15,754.20	0.04
Original Face:	12,500,000.000	Base	102.863553	892,572.13	104.679130	908,326.33	15,754.20	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	820,496.600	Local	106.132988	870,817.56	107.916670	885,452.61	14,635.05	0.04
Original Face:	5,000,000.000	Base	106.132988	870,817.56	107.916670	885,452.61	14,635.05	0.04
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,133,425.920	Local	102.552716	3,213,413.39	105.087700	3,292,845.23	79,431.84	0.13
Original Face:	8,000,000.000	Base	102.552716	3,213,413.39	105.087700	3,292,845.23	79,431.84	0.13
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,224,521.910	Local	102.063469	1,249,789.54	104.706570	1,282,154.89	32,365.35	0.05
Original Face:	5,000,000.000	Base	102.063469	1,249,789.54	104.706570	1,282,154.89	32,365.35	0.05

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3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	466,890.200	Local	103.528723	483,365.46	102.086620	476,632.42	-6,733.04	0.02
Original Face:	5,000,000.000	Base	103.528723	483,365.46	102.086620	476,632.42	-6,733.04	0.02
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,238,854.300	Local	100.692317	1,247,431.10	105.316570	1,304,718.86	57,287.76	0.05
Original Face:	5,000,000.000	Base	100.692317	1,247,431.10	105.316570	1,304,718.86	57,287.76	0.05
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,417,041.550	Local	103.205512	1,462,464.98	106.729640	1,512,403.34	49,938.36	0.06
Original Face:	5,000,000.000	Base	103.205512	1,462,464.98	106.729640	1,512,403.34	49,938.36	0.06
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.473551	6,309,738.98	104.064370	6,535,242.44	225,503.46	0.26
Original Face:	6,280,000.000	Base	100.473551	6,309,738.98	104.064370	6,535,242.44	225,503.46	0.26
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	786,582.510	Local	102.858239	809,064.92	100.886830	793,558.16	-15,506.76	0.03
Original Face:	3,000,000.000	Base	102.858239	809,064.92	100.886830	793,558.16	-15,506.76	0.03
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,315,238.350	Local	104.329496	1,372,181.54	105.357380	1,385,700.67	13,519.13	0.06
Original Face:	5,000,000.000	Base	104.329496	1,372,181.54	105.357380	1,385,700.67	13,519.13	0.06
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	24,022.500	Local	101.614819	24,410.42	99.985230	24,018.95	-391.47	0.00
Original Face:	5,000,000.000	Base	101.614819	24,410.42	99.985230	24,018.95	-391.47	0.00
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	171,833.210	Local	100.781950	173,176.86	101.940000	175,166.77	1,989.91	0.01
Original Face:	1,000,000.000	Base	100.781950	173,176.86	101.940000	175,166.77	1,989.91	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	637,830.300	Local	100.971787	644,028.65	102.494990	653,744.10	9,715.45	0.03
Original Face:	5,000,000.000	Base	100.971787	644,028.65	102.494990	653,744.10	9,715.45	0.03
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	895,144.580	Local	101.874991	911,928.46	101.615270	909,603.58	-2,324.88	0.04
Original Face:	7,500,000.000	Base	101.874991	911,928.46	101.615270	909,603.58	-2,324.88	0.04

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3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	3,036,444.300	102.437183	3,110,448.01	106.793790	3,242,733.95	132,285.94	0.13
Original Face:		Base	10,000,000.000	102.437183	3,110,448.01	106.793790	3,242,733.95	132,285.94	0.13
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,067,495.450	101.530567	1,083,834.18	103.944220	1,109,599.82	25,765.64	0.04
Original Face:		Base	5,000,000.000	101.530567	1,083,834.18	103.944220	1,109,599.82	25,765.64	0.04
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	532,963.390	101.866948	542,913.54	101.344710	540,130.20	-2,783.34	0.02
Original Face:		Base	5,000,000.000	101.866948	542,913.54	101.344710	540,130.20	-2,783.34	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.961194	1,766,434.56	107.236740	1,914,151.14	147,716.58	0.08
Original Face:		Base	1,784,977.000	98.961194	1,766,434.56	107.236740	1,914,151.14	147,716.58	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	565,631.200	101.358626	573,316.01	100.468350	568,280.33	-5,035.68	0.02
Original Face:		Base	10,000,000.000	101.358626	573,316.01	100.468350	568,280.33	-5,035.68	0.02
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,233,450.430	101.395850	2,264,626.04	103.751740	2,317,243.68	52,617.64	0.09
Original Face:		Base	5,183,921.000	101.395850	2,264,626.04	103.751740	2,317,243.68	52,617.64	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	877,423.050	101.008971	886,275.99	103.837140	911,091.00	24,815.01	0.04
Original Face:		Base	5,000,000.000	101.008971	886,275.99	103.837140	911,091.00	24,815.01	0.04
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	1,842,851.370	102.278235	1,884,835.85	101.471850	1,869,975.38	-14,860.47	0.08
Original Face:		Base	14,550,000.000	102.278235	1,884,835.85	101.471850	1,869,975.38	-14,860.47	0.08
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	746,283.200	102.450755	764,572.77	100.633710	751,012.47	-13,560.30	0.03
Original Face:		Base	10,000,000.000	102.450755	764,572.77	100.633710	751,012.47	-13,560.30	0.03
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,698,529.080	102.972783	1,749,022.66	103.346150	1,755,364.41	6,341.75	0.07
Original Face:		Base	3,000,000.000	102.972783	1,749,022.66	103.346150	1,755,364.41	6,341.75	0.07

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3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	696,956.650	Local	102.811798	716,553.66	101.537990	707,675.77	-8,877.89	0.03
Original Face:	5,000,000.000	Base	102.811798	716,553.66	101.537990	707,675.77	-8,877.89	0.03
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,324,251.840	Local	102.545757	1,357,964.07	104.430920	1,382,928.38	24,964.31	0.06
Original Face:	2,579,263.000	Base	102.545757	1,357,964.07	104.430920	1,382,928.38	24,964.31	0.06
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	736,245.450	Local	102.128900	751,919.38	101.813840	749,599.76	-2,319.62	0.03
Original Face:	5,000,000.000	Base	102.128900	751,919.38	101.813840	749,599.76	-2,319.62	0.03
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	963,671.550	Local	102.741713	990,092.66	102.527730	988,030.56	-2,062.10	0.04
Original Face:	5,000,000.000	Base	102.741713	990,092.66	102.527730	988,030.56	-2,062.10	0.04
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	832,294.200	Local	101.805882	847,324.45	101.524720	844,984.36	-2,340.09	0.03
Original Face:	5,000,000.000	Base	101.805882	847,324.45	101.524720	844,984.36	-2,340.09	0.03
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042		
	292,390.660	Local	103.539945	302,741.13	100.575670	294,073.87	-8,667.26	0.01
Original Face:	6,000,000.000	Base	103.539945	302,741.13	100.575670	294,073.87	-8,667.26	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	652,188.640	Local	99.846808	651,189.54	101.416560	661,427.28	10,237.74	0.03
Original Face:	3,650,000.000	Base	99.846808	651,189.54	101.416560	661,427.28	10,237.74	0.03
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042		
	256,894.650	Local	102.913000	264,377.99	100.329210	257,740.37	-6,637.62	0.01
Original Face:	5,000,000.000	Base	102.913000	264,377.99	100.329210	257,740.37	-6,637.62	0.01
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.964005	1,999,280.09	101.440585	2,028,811.70	29,531.61	0.08
		Base	99.964005	1,999,280.09	101.440585	2,028,811.70	29,531.61	0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.740091	9,974,009.05	98.847564	9,884,756.40	-89,252.65	0.40
		Base	99.740091	9,974,009.05	98.847564	9,884,756.40	-89,252.65	0.40

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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
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	764,274.660	Local	101.805062	778,070.29	101.732280	777,514.04	-556.25	0.03
Original Face:	1,104,000.000	Base	101.805062	778,070.29	101.732280	777,514.04	-556.25	0.03
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	1,789,530.400	Local	103.183440	1,846,499.03	101.354280	1,813,765.65	-32,733.38	0.07
Original Face:	5,000,000.000	Base	103.183440	1,846,499.03	101.354280	1,813,765.65	-32,733.38	0.07
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	3,277,761.600	Local	102.679973	3,365,604.74	100.424730	3,291,683.24	-73,921.50	0.13
Original Face:	6,000,000.000	Base	102.679973	3,365,604.74	100.424730	3,291,683.24	-73,921.50	0.13
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	6,960,724.370	Local	103.682991	7,217,087.22	103.262180	7,187,795.73	-29,291.49	0.29
Original Face:	9,629,000.000	Base	103.682991	7,217,087.22	103.262180	7,187,795.73	-29,291.49	0.29
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,033,126.450	Local	100.607358	3,051,548.39	105.473860	3,199,155.55	147,607.16	0.13
Original Face:	5,000,000.000	Base	100.607358	3,051,548.39	105.473860	3,199,155.55	147,607.16	0.13
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,656,642.720	Local	99.450679	4,631,062.80	105.825360	4,927,908.92	296,846.12	0.20
Original Face:	6,000,000.000	Base	99.450679	4,631,062.80	105.825360	4,927,908.92	296,846.12	0.20
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	3,082,718.900	Local	112.408725	3,465,245.01	114.108940	3,517,657.86	52,412.85	0.14
Original Face:	10,000,000.000	Base	112.408725	3,465,245.01	114.108940	3,517,657.86	52,412.85	0.14
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	8,760,541.010	Local	104.196442	9,128,172.06	105.100670	9,207,387.30	79,215.24	0.37
Original Face:	11,739,000.000	Base	104.196442	9,128,172.06	105.100670	9,207,387.30	79,215.24	0.37
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	592,052.700	Local	100.512213	595,085.27	100.185540	593,151.19	-1,934.08	0.02
Original Face:	15,000,000.000	Base	100.512213	595,085.27	100.185540	593,151.19	-1,934.08	0.02
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	3,862,583.250	Local	103.933913	4,014,533.93	101.484540	3,919,924.84	-94,609.09	0.16
Original Face:	4,774,000.000	Base	103.933913	4,014,533.93	101.484540	3,919,924.84	-94,609.09	0.16

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3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,331,747.700	Local	102.800874	4,453,074.48	101.706760	4,405,680.24	-47,394.24	0.18
Original Face:	5,000,000.000	Base	102.800874	4,453,074.48	101.706760	4,405,680.24	-47,394.24	0.18
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	254,027.850	Local	101.763444	258,507.49	100.332200	254,871.73	-3,635.76	0.01
Original Face:	5,000,000.000	Base	101.763444	258,507.49	100.332200	254,871.73	-3,635.76	0.01
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	3,875,978.550	Local	102.316434	3,965,763.05	102.598950	3,976,713.29	10,950.24	0.16
Original Face:	5,000,000.000	Base	102.316434	3,965,763.05	102.598950	3,976,713.29	10,950.24	0.16
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,670,289.700	Local	103.843218	1,734,482.58	109.778584	1,833,620.38	99,137.80	0.07
Original Face:	10,000,000.000	Base	103.843218	1,734,482.58	109.778584	1,833,620.38	99,137.80	0.07
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	807,291.730	Local	101.864906	822,346.96	106.911563	863,088.21	40,741.25	0.03
Original Face:	7,000,000.000	Base	101.864906	822,346.96	106.911563	863,088.21	40,741.25	0.03
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.333000	01 Nov 2035		
	476,658.750	Local	103.012201	491,016.67	105.331808	502,073.28	11,056.61	0.02
Original Face:	5,000,000.000	Base	103.012201	491,016.67	105.331808	502,073.28	11,056.61	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	2,511,483.200	Local	105.359344	2,646,082.23	110.723878	2,780,811.59	134,729.36	0.11
Original Face:	20,000,000.000	Base	105.359344	2,646,082.23	110.723878	2,780,811.59	134,729.36	0.11
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.412000	01 May 2036		
	532,228.400	Local	103.154602	549,018.09	105.418587	561,067.66	12,049.57	0.02
Original Face:	5,000,000.000	Base	103.154602	549,018.09	105.418587	561,067.66	12,049.57	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				2.424000	01 Oct 2037		
	172,241.520	Local	105.986425	182,552.63	103.264666	177,864.63	-4,688.00	0.01
Original Face:	4,000,000.000	Base	105.986425	182,552.63	103.264666	177,864.63	-4,688.00	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	1,259,772.160	Local	103.830191	1,308,023.84	108.416121	1,365,796.11	57,772.27	0.06
Original Face:	8,000,000.000	Base	103.830191	1,308,023.84	108.416121	1,365,796.11	57,772.27	0.06

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3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.232000	01 Jun 2021		
	170,606.460	Local	100.000012	170,606.48	100.003023	170,611.62	5.14	0.01
Original Face:	5,000,000.000	Base	100.000012	170,606.48	100.003023	170,611.62	5.14	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.375000	01 Aug 2037		
	99,984.650	Local	106.222455	106,206.15	99.961042	99,945.70	-6,260.45	0.00
Original Face:	5,000,000.000	Base	106.222455	106,206.15	99.961042	99,945.70	-6,260.45	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
	2,765,125.850	Local	101.588030	2,809,036.89	103.221290	2,854,198.57	45,161.68	0.12
Original Face:	4,950,000.000	Base	101.588030	2,809,036.89	103.221290	2,854,198.57	45,161.68	0.12
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.444000	01 Feb 2023		
	2,490,658.250	Local	101.025164	2,516,191.58	102.354558	2,549,302.24	33,110.66	0.10
Original Face:	6,575,000.000	Base	101.025164	2,516,191.58	102.354558	2,549,302.24	33,110.66	0.10
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,002,342.360	Local	101.908088	1,021,467.93	106.076988	1,063,254.58	41,786.65	0.04
Original Face:	6,000,000.000	Base	101.908088	1,021,467.93	106.076988	1,063,254.58	41,786.65	0.04
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,137,040.700	Local	102.924952	1,170,298.60	106.743193	1,213,713.55	43,414.95	0.05
Original Face:	10,000,000.000	Base	102.924952	1,170,298.60	106.743193	1,213,713.55	43,414.95	0.05
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.990000	01 Jan 2021		
	0.000	Local	0.000000	0.03	0.000000	0.00	-0.03	0.00
		Base	0.000000	0.03	0.000000	0.00	-0.03	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,596,567.960	Local	104.052116	1,661,262.74	108.016256	1,724,552.93	63,290.19	0.07
Original Face:	6,000,000.000	Base	104.052116	1,661,262.74	108.016256	1,724,552.93	63,290.19	0.07
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,520,823.880	Local	104.746724	2,640,480.42	107.937290	2,720,908.98	80,428.56	0.11
Original Face:	6,750,000.000	Base	104.746724	2,640,480.42	107.937290	2,720,908.98	80,428.56	0.11
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	1,729,279.720	Local	102.638526	1,774,907.21	109.421401	1,892,202.10	117,294.89	0.08
Original Face:	7,000,000.000	Base	102.638526	1,774,907.21	109.421401	1,892,202.10	117,294.89	0.08

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3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,228,280.800	Local	99.677177	8,201,718.00	103.811405	8,541,893.91	340,175.91	0.34
Original Face:	8,500,000.000	Base	99.677177	8,201,718.00	103.811405	8,541,893.91	340,175.91	0.34
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.797770	5,605,640.75	109.169973	6,132,077.38	526,436.63	0.25
Original Face:	5,617,000.000	Base	99.797770	5,605,640.75	109.169973	6,132,077.38	526,436.63	0.25
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,704,372.420	Local	101.120913	1,723,476.96	104.345558	1,778,436.91	54,959.95	0.07
Original Face:	5,948,304.000	Base	101.120913	1,723,476.96	104.345558	1,778,436.91	54,959.95	0.07
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	2,500,038.200	Local	102.058520	2,551,501.98	105.453793	2,636,385.11	84,883.13	0.11
Original Face:	7,922,201.000	Base	102.058520	2,551,501.98	105.453793	2,636,385.11	84,883.13	0.11
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,812,138.420	Local	102.038653	1,849,081.63	108.589396	1,967,790.16	118,708.53	0.08
Original Face:	6,000,000.000	Base	102.038653	1,849,081.63	108.589396	1,967,790.16	118,708.53	0.08
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	3,805,450.580	Local	104.083841	3,960,859.12	109.292954	4,159,089.35	198,230.23	0.17
Original Face:	11,523,254.000	Base	104.083841	3,960,859.12	109.292954	4,159,089.35	198,230.23	0.17
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	9,876.650	Local	99.898650	9,866.64	101.348360	10,009.82	143.18	0.00
Original Face:	5,000,000.000	Base	99.898650	9,866.64	101.348360	10,009.82	143.18	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,478,686.820	Local	116.405125	4,049,369.74	116.557870	4,054,683.26	5,313.52	0.16
Original Face:	41,000,000.000	Base	116.405125	4,049,369.74	116.557870	4,054,683.26	5,313.52	0.16
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	139,099.350	Local	101.363112	140,995.43	114.564740	159,358.81	18,363.38	0.01
Original Face:	5,000,000.000	Base	101.363112	140,995.43	114.564740	159,358.81	18,363.38	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	784,945.190	Local	107.982289	847,601.78	109.995320	863,402.97	15,801.19	0.03
Original Face:	5,855,000.000	Base	107.982289	847,601.78	109.995320	863,402.97	15,801.19	0.03

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31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.023850	25 Sep 2039		
	410,444.900	Local	104.609403	429,363.96	114.480000	469,877.32	40,513.36	0.02
Original Face:	5,000,000.000	Base	104.609403	429,363.96	114.480000	469,877.32	40,513.36	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	1,681.680	Local	100.968674	1,697.97	102.082840	1,716.71	18.74	0.00
Original Face:	6,000,000.000	Base	100.968674	1,697.97	102.082840	1,716.71	18.74	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.572010	25 Aug 2039		
	1,166,325.400	Local	102.472959	1,195,168.15	112.174880	1,308,324.12	113,155.97	0.05
Original Face:	10,000,000.000	Base	102.472959	1,195,168.15	112.174880	1,308,324.12	113,155.97	0.05
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,321,571.950	Local	102.209778	3,394,971.32	109.708720	3,644,054.07	249,082.75	0.15
Original Face:	8,609,641.000	Base	102.209778	3,394,971.32	109.708720	3,644,054.07	249,082.75	0.15
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	2,478,013.450	Local	99.659184	2,469,567.99	104.949290	2,600,657.52	131,089.53	0.10
Original Face:	5,000,000.000	Base	99.659184	2,469,567.99	104.949290	2,600,657.52	131,089.53	0.10
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.023576	25 Oct 2040		
	780,977.050	Local	107.685687	841,000.50	115.809200	904,443.27	63,442.77	0.04
Original Face:	5,000,000.000	Base	107.685687	841,000.50	115.809200	904,443.27	63,442.77	0.04
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	822,469.570	Local	99.680190	819,839.23	114.516784	941,865.70	122,026.47	0.04
Original Face:	11,959,998.000	Base	99.680190	819,839.23	114.516784	941,865.70	122,026.47	0.04
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	155,259.500	Local	99.432157	154,377.87	114.715873	178,107.29	23,729.42	0.01
Original Face:	5,000,000.000	Base	99.432157	154,377.87	114.715873	178,107.29	23,729.42	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	146,983.400	Local	100.537782	147,773.85	115.486593	169,746.12	21,972.27	0.01
Original Face:	6,500,000.000	Base	100.537782	147,773.85	115.486593	169,746.12	21,972.27	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	294,988.160	Local	100.127825	295,365.23	114.836135	338,753.00	43,387.77	0.01
Original Face:	8,000,000.000	Base	100.127825	295,365.23	114.836135	338,753.00	43,387.77	0.01

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31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	238,900.740	Local	100.422121	239,909.19	112.794133	269,466.02	29,556.83	0.01
Original Face:	5,457,127.000	Base	100.422121	239,909.19	112.794133	269,466.02	29,556.83	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	256,874.950	Local	100.475628	258,096.72	112.889560	289,985.00	31,888.28	0.01
Original Face:	5,000,000.000	Base	100.475628	258,096.72	112.889560	289,985.00	31,888.28	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	562,039.290	Local	100.873903	566,950.97	113.278604	636,670.26	69,719.29	0.03
Original Face:	10,547,657.000	Base	100.873903	566,950.97	113.278604	636,670.26	69,719.29	0.03
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	455,183.050	Local	100.488770	457,407.85	115.140702	524,100.96	66,693.11	0.02
Original Face:	17,500,000.000	Base	100.488770	457,407.85	115.140702	524,100.96	66,693.11	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	133,269.200	Local	103.091157	137,388.76	114.473885	152,558.43	15,169.67	0.01
Original Face:	9,397,749.000	Base	103.091157	137,388.76	114.473885	152,558.43	15,169.67	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	5,843,018.990	Local	105.193067	6,146,450.90	109.160908	6,378,292.58	231,841.68	0.26
Original Face:	15,243,777.000	Base	105.193067	6,146,450.90	109.160908	6,378,292.58	231,841.68	0.26
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	645,099.140	Local	100.581580	648,850.91	102.929034	663,994.31	15,143.40	0.03
Original Face:	4,744,826.000	Base	100.581580	648,850.91	102.929034	663,994.31	15,143.40	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	973,165.000	Local	100.606533	979,067.57	103.029162	1,002,643.74	23,576.17	0.04
Original Face:	4,166,154.000	Base	100.606533	979,067.57	103.029162	1,002,643.74	23,576.17	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	3,780,428.100	Local	102.444203	3,872,829.43	106.523479	4,027,043.53	154,214.10	0.16
Original Face:	10,000,000.000	Base	102.444203	3,872,829.43	106.523479	4,027,043.53	154,214.10	0.16
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	6,336,181.940	Local	107.872866	6,835,021.04	108.884511	6,899,120.72	64,099.68	0.28
Original Face:	9,938,165.000	Base	107.872866	6,835,021.04	108.884511	6,899,120.72	64,099.68	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	4,412,068.760	Local	107.869544	4,759,278.44	108.884194	4,804,045.51	44,767.07	0.19
Original Face:	6,864,195.000	Base	107.869544	4,759,278.44	108.884194	4,804,045.51	44,767.07	0.19
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	2,845,353.900	Local	105.176033	2,992,630.35	108.266063	3,080,552.65	87,922.30	0.12
Original Face:	11,668,342.000	Base	105.176033	2,992,630.35	108.266063	3,080,552.65	87,922.30	0.12
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	4,012,597.000	Local	99.844770	4,006,368.25	105.264059	4,223,822.47	217,454.22	0.17
Original Face:	10,000,000.000	Base	99.844770	4,006,368.25	105.264059	4,223,822.47	217,454.22	0.17
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	12,715,868.060	Local	106.341877	13,522,292.81	105.345380	13,395,579.53	-126,713.28	0.54
Original Face:	12,784,918.000	Base	106.341877	13,522,292.81	105.345380	13,395,579.53	-126,713.28	0.54
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,331,455.820	Local	100.640111	2,346,379.73	104.778814	2,442,871.76	96,492.03	0.10
Original Face:	6,000,000.000	Base	100.640111	2,346,379.73	104.778814	2,442,871.76	96,492.03	0.10
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	699,910.300	Local	104.782797	733,385.59	116.224609	813,468.01	80,082.42	0.03
Original Face:	9,100,000.000	Base	104.782797	733,385.59	116.224609	813,468.01	80,082.42	0.03
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	379,302.100	Local	100.913707	382,767.81	106.693886	404,692.15	21,924.34	0.02
Original Face:	7,060,000.000	Base	100.913707	382,767.81	106.693886	404,692.15	21,924.34	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	379,506.480	Local	102.142082	387,635.82	106.514991	404,231.29	16,595.47	0.02
Original Face:	6,000,000.000	Base	102.142082	387,635.82	106.514991	404,231.29	16,595.47	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,016,573.250	Local	103.947350	1,056,700.95	109.622412	1,114,392.12	57,691.17	0.04
Original Face:	5,000,000.000	Base	103.947350	1,056,700.95	109.622412	1,114,392.12	57,691.17	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,474,006.710	Local	103.344109	2,556,740.19	106.578308	2,636,754.49	80,014.30	0.11
Original Face:	7,000,000.000	Base	103.344109	2,556,740.19	106.578308	2,636,754.49	80,014.30	0.11

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	168,347.620	Local	100.759583	169,626.36	106.330558	179,004.96	9,378.60	0.01
Original Face:	7,000,000.000	Base	100.759583	169,626.36	106.330558	179,004.96	9,378.60	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	786,465.560	Local	105.059479	826,256.62	109.301001	859,614.73	33,358.11	0.03
Original Face:	6,100,000.000	Base	105.059479	826,256.62	109.301001	859,614.73	33,358.11	0.03
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	2,197,793.650	Local	101.572043	2,232,343.91	105.379693	2,316,028.20	83,684.29	0.09
Original Face:	9,500,000.000	Base	101.572043	2,232,343.91	105.379693	2,316,028.20	83,684.29	0.09
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,140,901.500	Local	102.577194	1,170,304.75	107.528156	1,226,790.34	56,485.59	0.05
Original Face:	5,000,000.000	Base	102.577194	1,170,304.75	107.528156	1,226,790.34	56,485.59	0.05
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,926,073.060	Local	103.645246	1,996,283.17	109.293977	2,105,081.85	108,798.68	0.08
Original Face:	7,899,440.000	Base	103.645246	1,996,283.17	109.293977	2,105,081.85	108,798.68	0.08
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	2,154,153.840	Local	105.545005	2,273,601.77	109.586133	2,360,653.89	87,052.12	0.10
Original Face:	8,000,000.000	Base	105.545005	2,273,601.77	109.586133	2,360,653.89	87,052.12	0.10
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,415,584.820	Local	102.070906	2,465,609.32	106.092131	2,562,745.41	97,136.09	0.10
Original Face:	6,000,000.000	Base	102.070906	2,465,609.32	106.092131	2,562,745.41	97,136.09	0.10
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	1,837,416.450	Local	102.184579	1,877,556.26	105.960845	1,946,942.00	69,385.74	0.08
Original Face:	5,000,000.000	Base	102.184579	1,877,556.26	105.960845	1,946,942.00	69,385.74	0.08
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	1,902,635.850	Local	103.018030	1,960,057.97	107.357536	2,042,622.97	82,565.00	0.08
Original Face:	5,000,000.000	Base	103.018030	1,960,057.97	107.357536	2,042,622.97	82,565.00	0.08
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				2.463000	01 Feb 2037		
	412,761.900	Local	102.830455	424,444.94	105.809331	436,740.61	12,295.67	0.02
Original Face:	5,000,000.000	Base	102.830455	424,444.94	105.809331	436,740.61	12,295.67	0.02

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31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	319,374.340	Local	105.332924	336,406.33	107.929256	344,698.35	8,292.02	0.01
Original Face:	3,262,241.000	Base	105.332924	336,406.33	107.929256	344,698.35	8,292.02	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				2.333000	01 Jan 2037		
	556,292.370	Local	102.821712	571,989.34	105.311382	585,839.18	13,849.84	0.02
Original Face:	6,271,091.000	Base	102.821712	571,989.34	105.311382	585,839.18	13,849.84	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	587,534.400	Local	102.148128	600,155.39	106.799074	627,481.30	27,325.91	0.03
Original Face:	12,000,000.000	Base	102.148128	600,155.39	106.799074	627,481.30	27,325.91	0.03
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.086897	9,908,689.66	131.707664	13,170,766.40	3,262,076.74	0.53
		Base	99.086897	9,908,689.66	131.707664	13,170,766.40	3,262,076.74	0.53
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	110.166162	4,406,646.48	110.696176	4,427,847.04	21,200.56	0.18
		Base	110.166162	4,406,646.48	110.696176	4,427,847.04	21,200.56	0.18
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.698178	4,984,908.88	139.724461	6,986,223.05	2,001,314.17	0.28
		Base	99.698178	4,984,908.88	139.724461	6,986,223.05	2,001,314.17	0.28
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.260000	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.053900	15,008,085.00	8,085.00	0.61
		Base	100.000000	15,000,000.00	100.053900	15,008,085.00	8,085.00	0.61
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	100.083080	6,405,317.12	217,317.12	0.26
Original Face:	6,400,000.000	Base	96.687500	6,188,000.00	100.083080	6,405,317.12	217,317.12	0.26
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.906448	13,737,136.66	100.337990	13,796,473.63	59,336.97	0.56
Original Face:	13,750,000.000	Base	99.906448	13,737,136.66	100.337990	13,796,473.63	59,336.97	0.56
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.335148	6,293,110.51	108.652870	6,616,959.78	323,849.27	0.27
Original Face:	6,090,000.000	Base	103.335148	6,293,110.51	108.652870	6,616,959.78	323,849.27	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
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.987082	4,999,354.08	100.938000	5,046,900.00	47,545.92	0.20
		Base		99.987082	4,999,354.08	100.938000	5,046,900.00	47,545.92	0.20
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.393770	25 Jul 2022		
		Local	5,000,000.000	99.775813	4,988,790.63	102.884720	5,144,236.00	155,445.37	0.21
Original Face:		Base	5,000,000.000	99.775813	4,988,790.63	102.884720	5,144,236.00	155,445.37	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,730,638.540	110.354282	1,909,833.73	116.350241	2,013,602.11	103,768.38	0.08
Original Face:		Base	8,707,929.000	110.354282	1,909,833.73	116.350241	2,013,602.11	103,768.38	0.08
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	7,774,325.930	105.527167	8,204,025.91	107.886617	8,387,457.24	183,431.33	0.34
Original Face:		Base	11,805,572.000	105.527167	8,204,025.91	107.886617	8,387,457.24	183,431.33	0.34
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	3,097,029.300	100.000000	3,097,029.30	106.244312	3,290,417.47	193,388.17	0.13
Original Face:		Base	10,000,000.000	100.000000	3,097,029.30	106.244312	3,290,417.47	193,388.17	0.13
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	9,461,776.800	112.052203	10,602,129.39	110.291391	10,435,525.25	-166,604.14	0.42
Original Face:		Base	9,821,806.000	112.052203	10,602,129.39	110.291391	10,435,525.25	-166,604.14	0.42
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	10,204,176.000	106.492881	10,866,721.03	106.468634	10,864,246.80	-2,474.23	0.44
Original Face:		Base	10,204,176.000	106.492881	10,866,721.03	106.468634	10,864,246.80	-2,474.23	0.44
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,212,159.840	108.649053	1,317,000.19	114.385818	1,386,538.95	69,538.76	0.06
Original Face:		Base	6,000,000.000	108.649053	1,317,000.19	114.385818	1,386,538.95	69,538.76	0.06
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	2,710,501.760	105.497949	2,859,523.77	107.998848	2,927,310.68	67,786.91	0.12
Original Face:		Base	5,682,660.000	105.497949	2,859,523.77	107.998848	2,927,310.68	67,786.91	0.12
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	1,612,832.730	105.720115	1,705,088.62	108.844767	1,755,484.03	50,395.41	0.07
Original Face:		Base	5,271,946.000	105.720115	1,705,088.62	108.844767	1,755,484.03	50,395.41	0.07

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36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	6,332,321.220	105.512170	6,681,369.51	107.277097	6,793,130.38	111,760.87	0.27
Original Face:		Base	8,934,236.000	105.512170	6,681,369.51	107.277097	6,793,130.38	111,760.87	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	145,127.430	100.832834	146,336.10	116.187074	168,619.31	22,283.21	0.01
Original Face:		Base	7,000,000.000	100.832834	146,336.10	116.187074	168,619.31	22,283.21	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	1,403,165.400	103.328216	1,449,865.77	106.573299	1,495,399.66	45,533.89	0.06
Original Face:		Base	22,821,698.000	103.328216	1,449,865.77	106.573299	1,495,399.66	45,533.89	0.06
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	199,975.900	102.550707	205,076.70	104.124634	208,224.17	3,147.47	0.01
Original Face:		Base	5,000,000.000	102.550707	205,076.70	104.124634	208,224.17	3,147.47	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	2,492,175.820	100.951204	2,515,881.50	102.467242	2,553,663.83	37,782.33	0.10
Original Face:		Base	13,640,889.000	100.951204	2,515,881.50	102.467242	2,553,663.83	37,782.33	0.10
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	889,551.550	107.739560	958,398.93	109.171365	971,135.57	12,736.64	0.04
Original Face:		Base	5,000,000.000	107.739560	958,398.93	109.171365	971,135.57	12,736.64	0.04
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,992,962.500	106.069166	2,113,918.71	110.232704	2,196,896.45	82,977.74	0.09
Original Face:		Base	10,000,000.000	106.069166	2,113,918.71	110.232704	2,196,896.45	82,977.74	0.09
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.172000	20 Mar 2070		
		Local	5,962,184.970	106.487222	6,348,965.15	107.400040	6,403,389.04	54,423.89	0.26
Original Face:		Base	6,631,731.000	106.487222	6,348,965.15	107.400040	6,403,389.04	54,423.89	0.26
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.718000	20 Apr 2070		
		Local	9,091,291.620	112.122426	10,193,376.71	109.478570	9,953,016.06	-240,360.65	0.40
Original Face:		Base	10,005,856.000	112.122426	10,193,376.71	109.478570	9,953,016.06	-240,360.65	0.40
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	6,375,491.290	106.916460	6,816,449.61	106.599474	6,796,240.18	-20,209.43	0.27
Original Face:		Base	7,538,423.000	106.916460	6,816,449.61	106.599474	6,796,240.18	-20,209.43	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
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					2.935000	20 May 2070		
		Local	8,544,865.780	110.615255	9,451,925.09	107.997930	9,228,278.16	-223,646.93	0.37
Original Face:		Base	10,000,000.000	110.615255	9,451,925.09	107.997930	9,228,278.16	-223,646.93	0.37
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.276000	20 Oct 2070		
		Local	8,934,207.430	108.659269	9,707,844.50	108.750000	9,715,950.58	8,106.08	0.39
Original Face:		Base	10,000,000.000	108.659269	9,707,844.50	108.750000	9,715,950.58	8,106.08	0.39
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.570000	20 Jan 2071		
		Local	6,048,646.590	112.643706	6,813,419.66	111.323580	6,733,569.93	-79,849.73	0.27
Original Face:		Base	6,168,892.000	112.643706	6,813,419.66	111.323580	6,733,569.93	-79,849.73	0.27
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	131,786.370	100.787820	132,824.61	116.112433	153,020.36	20,195.75	0.01
Original Face:		Base	7,322,535.000	100.787820	132,824.61	116.112433	153,020.36	20,195.75	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	692,522.600	104.878506	726,307.36	115.426113	799,351.92	73,044.56	0.03
Original Face:		Base	8,800,000.000	104.878506	726,307.36	115.426113	799,351.92	73,044.56	0.03
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481					0.481000	27 Jan 2023		
		Local	15,000,000.000	100.030218	15,004,532.66	100.093668	15,014,050.20	9,517.54	0.61
		Base		100.030218	15,004,532.66	100.093668	15,014,050.20	9,517.54	0.61
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	558,636.430	106.119169	592,820.34	109.063600	609,269.00	16,448.66	0.02
Original Face:		Base	2,500,000.000	106.119169	592,820.34	109.063600	609,269.00	16,448.66	0.02
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	102,328.800	102.265169	104,646.72	100.176870	102,509.79	-2,136.93	0.00
Original Face:		Base	10,000,000.000	102.265169	104,646.72	100.176870	102,509.79	-2,136.93	0.00
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,778,459.280	105.924558	2,943,070.71	110.218950	3,062,388.64	119,317.93	0.12
Original Face:		Base	8,000,000.000	105.924558	2,943,070.71	110.218950	3,062,388.64	119,317.93	0.12
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					0.340250	20 Aug 2067		
		Local	0.000	0.000000	0.08	0.000000	0.00	-0.08	0.00
		Base		0.000000	0.08	0.000000	0.00	-0.08	0.00

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38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.029000	20 Apr 2067		
		Local	7,872,526.120	103.485988	8,146,961.45	101.500110	7,990,622.67	-156,338.78	0.32
Original Face:		Base	10,000,000.000	103.485988	8,146,961.45	101.500110	7,990,622.67	-156,338.78	0.32
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	339,413.800	103.332569	350,725.00	106.305840	360,816.69	10,091.69	0.01
Original Face:		Base	10,000,000.000	103.332569	350,725.00	106.305840	360,816.69	10,091.69	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					0.730130	20 Dec 2066		
		Local	8,189,772.330	101.010310	8,272,514.45	100.191460	8,205,452.47	-67,061.98	0.33
Original Face:		Base	10,000,000.000	101.010310	8,272,514.45	100.191460	8,205,452.47	-67,061.98	0.33
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.700710	20 Aug 2034		
		Local	660,200.950	106.559660	703,507.89	114.660570	756,990.17	53,482.28	0.03
Original Face:		Base	5,000,000.000	106.559660	703,507.89	114.660570	756,990.17	53,482.28	0.03
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.937760	20 Apr 2037		
		Local	1,337,427.140	107.693478	1,440,321.80	115.371920	1,543,015.37	102,693.57	0.06
Original Face:		Base	10,000,000.000	107.693478	1,440,321.80	115.371920	1,543,015.37	102,693.57	0.06
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	427,698.250	101.908691	435,861.69	104.822440	448,323.74	12,462.05	0.02
Original Face:		Base	6,500,000.000	101.908691	435,861.69	104.822440	448,323.74	12,462.05	0.02
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					2.986980	16 Oct 2051		
		Local	2,000,000.000	99.700525	1,994,010.49	104.572810	2,091,456.20	97,445.71	0.08
Original Face:		Base	2,000,000.000	99.700525	1,994,010.49	104.572810	2,091,456.20	97,445.71	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	4,668,681.500	103.172637	4,816,801.80	101.606840	4,743,699.74	-73,102.06	0.19
Original Face:		Base	5,000,000.000	103.172637	4,816,801.80	101.606840	4,743,699.74	-73,102.06	0.19
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	1,203,119.160	100.268852	1,206,353.77	102.562800	1,233,952.70	27,598.93	0.05
Original Face:		Base	12,000,000.000	100.268852	1,206,353.77	102.562800	1,233,952.70	27,598.93	0.05
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.496148	5,238,775.87	109.065430	5,921,162.19	682,386.32	0.24
Original Face:		Base	5,429,000.000	96.496148	5,238,775.87	109.065430	5,921,162.19	682,386.32	0.24

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38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	39,599.050	102.369754	40,537.45	100.393190	39,754.75	-782.70	0.00
Original Face:		Base	5,000,000.000	102.369754	40,537.45	100.393190	39,754.75	-782.70	0.00
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,873,487.070	102.156114	1,913,881.59	104.844870	1,964,255.08	50,373.49	0.08
Original Face:		Base	3,000,000.000	102.156114	1,913,881.59	104.844870	1,964,255.08	50,373.49	0.08
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	837,137.300	99.893074	836,242.18	100.510380	841,409.88	5,167.70	0.03
Original Face:		Base	10,000,000.000	99.893074	836,242.18	100.510380	841,409.88	5,167.70	0.03
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	1,323,633.670	101.699300	1,346,126.18	100.011590	1,323,787.08	-22,339.10	0.05
Original Face:		Base	5,879,850.000	101.699300	1,346,126.18	100.011590	1,323,787.08	-22,339.10	0.05
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.102760	20 Nov 2042		
		Local	1,994,494.340	113.085111	2,255,476.13	117.823720	2,349,987.43	94,511.30	0.09
Original Face:		Base	5,010,613.000	113.085111	2,255,476.13	117.823720	2,349,987.43	94,511.30	0.09
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	728,194.130	99.587169	725,187.92	101.586700	739,748.39	14,560.47	0.03
Original Face:		Base	6,000,000.000	99.587169	725,187.92	101.586700	739,748.39	14,560.47	0.03
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	1,092,783.650	102.056000	1,115,251.28	100.665680	1,100,058.09	-15,193.19	0.04
Original Face:		Base	13,484,830.000	102.056000	1,115,251.28	100.665680	1,100,058.09	-15,193.19	0.04
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	5,066,644.050	101.336023	5,134,335.60	104.292601	5,284,134.86	149,799.26	0.21
Original Face:		Base	6,068,715.000	101.336023	5,134,335.60	104.292601	5,284,134.86	149,799.26	0.21
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.110380	20 Aug 2069		
		Local	8,249,821.370	102.719647	8,474,187.43	104.121600	8,589,846.01	115,658.58	0.35
Original Face:		Base	10,000,000.000	102.719647	8,474,187.43	104.121600	8,589,846.01	115,658.58	0.35
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.370490	20 Jul 2070		
		Local	13,251,795.710	118.102510	15,650,703.37	108.830048	14,421,935.63	-1,228,767.74	0.58
Original Face:		Base	13,083,197.000	118.102510	15,650,703.37	108.830048	14,421,935.63	-1,228,767.74	0.58

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.099250	20 Aug 2070		
		Local	4,961,008.210	103.785675	5,148,815.86	104.494590	5,183,985.19	35,169.33	0.21
Original Face:		Base	5,000,000.000	103.785675	5,148,815.86	104.494590	5,183,985.19	35,169.33	0.21
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.249250	20 Aug 2070		
		Local	4,962,271.200	104.836446	5,202,268.79	105.421250	5,231,288.33	29,019.54	0.21
Original Face:		Base	5,000,000.000	104.836446	5,202,268.79	105.421250	5,231,288.33	29,019.54	0.21
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					1.149250	20 Sep 2070		
		Local	9,976,275.530	104.643591	10,439,532.93	104.901170	10,465,229.75	25,696.82	0.42
Original Face:		Base	10,000,000.000	104.643591	10,439,532.93	104.901170	10,465,229.75	25,696.82	0.42
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	825,728.500	100.417321	829,174.44	100.800610	832,339.36	3,164.92	0.03
Original Face:		Base	10,000,000.000	100.417321	829,174.44	100.800610	832,339.36	3,164.92	0.03
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	0.010	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:		Base	10,000,000.000	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.624030	20 Jun 2048		
		Local	4,581,577.800	106.292902	4,869,891.99	115.385470	5,286,475.08	416,583.09	0.21
Original Face:		Base	10,000,000.000	106.292902	4,869,891.99	115.385470	5,286,475.08	416,583.09	0.21
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.528600	20 Feb 2049		
		Local	4,532,070.700	104.520122	4,736,925.81	111.601740	5,057,869.76	320,943.95	0.20
Original Face:		Base	10,000,000.000	104.520122	4,736,925.81	111.601740	5,057,869.76	320,943.95	0.20
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	2,765,286.000	101.805673	2,815,218.02	103.187880	2,853,440.00	38,221.98	0.12
Original Face:		Base	10,000,000.000	101.805673	2,815,218.02	103.187880	2,853,440.00	38,221.98	0.12
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.120290	20 Jun 2034		
		Local	2,602,570.350	104.437834	2,718,068.09	108.675090	2,828,345.67	110,277.58	0.11
Original Face:		Base	6,317,173.000	104.437834	2,718,068.09	108.675090	2,828,345.67	110,277.58	0.11
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.638690	20 Dec 2041		
		Local	5,377,814.970	104.757435	5,633,661.02	108.984170	5,860,967.01	227,305.99	0.24
Original Face:		Base	11,457,930.000	104.757435	5,633,661.02	108.984170	5,860,967.01	227,305.99	0.24

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38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.550450	20 Jan 2050		
		Local	5,763,442.080	113.291739	6,529,503.77	116.775320	6,730,277.93	200,774.16	0.27
Original Face:		Base	8,141,884.000	113.291739	6,529,503.77	116.775320	6,730,277.93	200,774.16	0.27
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	9,932,727.350	100.331060	9,965,610.67	101.352470	10,067,064.51	101,453.84	0.41
Original Face:		Base	10,000,000.000	100.331060	9,965,610.67	101.352470	10,067,064.51	101,453.84	0.41
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	10,000,000.000	102.686518	10,268,651.82	102.687500	10,268,750.00	98.18	0.41
Original Face:		Base	10,000,000.000	102.686518	10,268,651.82	102.687500	10,268,750.00	98.18	0.41
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.871737	4,993,586.83	108.737900	5,436,895.00	443,308.17	0.22
		Base		99.871737	4,993,586.83	108.737900	5,436,895.00	443,308.17	0.22
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.941495	3,997,659.81	105.009707	4,200,388.28	202,728.47	0.17
		Base		99.941495	3,997,659.81	105.009707	4,200,388.28	202,728.47	0.17
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	6,006,292.890	100.000000	6,006,292.89	99.997940	6,006,169.16	-123.73	0.24
Original Face:		Base	8,000,000.000	100.000000	6,006,292.89	99.997940	6,006,169.16	-123.73	0.24
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	113.975617	11,397,561.70	129.197788	12,919,778.80	1,522,217.10	0.52
		Base		113.975617	11,397,561.70	129.197788	12,919,778.80	1,522,217.10	0.52
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.347445	4,967,372.25	144.727246	7,236,362.30	2,268,990.05	0.29
		Base		99.347445	4,967,372.25	144.727246	7,236,362.30	2,268,990.05	0.29
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.930168	9,993,016.83	104.351107	10,435,110.70	442,093.87	0.42
		Base		99.930168	9,993,016.83	104.351107	10,435,110.70	442,093.87	0.42
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.647420	2,207,200.78	102.838440	2,255,249.92	48,049.14	0.09
Original Face:		Base	4,840,000.000	100.647420	2,207,200.78	102.838440	2,255,249.92	48,049.14	0.09

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478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.544064	4,927,203.21	129.985911	6,499,295.55	1,572,092.34	0.26
		Base		98.544064	4,927,203.21	129.985911	6,499,295.55	1,572,092.34	0.26
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.939613	9,993,961.29	98.585883	9,858,588.30	-135,372.99	0.40
		Base		99.939613	9,993,961.29	98.585883	9,858,588.30	-135,372.99	0.40
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.361122	7,452,084.17	92.386680	6,929,001.00	-523,083.17	0.28
		Base		99.361122	7,452,084.17	92.386680	6,929,001.00	-523,083.17	0.28
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.136630	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.548264	5,027,413.20	27,413.20	0.20
		Base		100.000000	5,000,000.00	100.548264	5,027,413.20	27,413.20	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.950079	4,997,503.93	109.302882	5,465,144.10	467,640.17	0.22
		Base		99.950079	4,997,503.93	109.302882	5,465,144.10	467,640.17	0.22
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.681606	9,968,160.58	104.033247	10,403,324.70	435,164.12	0.42
		Base		99.681606	9,968,160.58	104.033247	10,403,324.70	435,164.12	0.42
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	2,425,000.000	102.618008	2,488,486.70	102.582615	2,487,628.41	-858.29	0.10
		Base		102.618008	2,488,486.70	102.582615	2,487,628.41	-858.29	0.10
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.694257	3,987,770.26	99.027393	3,961,095.72	-26,674.54	0.16
		Base		99.694257	3,987,770.26	99.027393	3,961,095.72	-26,674.54	0.16
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					0.982000	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.964439	14,994,665.85	-5,334.15	0.60
		Base		100.000000	15,000,000.00	99.964439	14,994,665.85	-5,334.15	0.60
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.809082	14,821,362.25	86.191541	12,928,731.15	-1,892,631.10	0.52
		Base		98.809082	14,821,362.25	86.191541	12,928,731.15	-1,892,631.10	0.52

& 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
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.934899	4,996,744.95	96.613528	4,830,676.40	-166,068.55	0.19
		Base		99.934899	4,996,744.95	96.613528	4,830,676.40	-166,068.55	0.19
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.738804	4,986,940.20	140.493765	7,024,688.25	2,037,748.05	0.28
		Base		99.738804	4,986,940.20	140.493765	7,024,688.25	2,037,748.05	0.28
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	112.620286	5,631,014.30	111.134000	5,556,700.00	-74,314.30	0.22
		Base		112.620286	5,631,014.30	111.134000	5,556,700.00	-74,314.30	0.22
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	20,000,000.000	104.913009	20,982,601.88	104.915516	20,983,103.20	501.32	0.85
		Base		104.913009	20,982,601.88	104.915516	20,983,103.20	501.32	0.85
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	114.839787	11,483,978.67	129.038530	12,903,853.00	1,419,874.33	0.52
		Base		114.839787	11,483,978.67	129.038530	12,903,853.00	1,419,874.33	0.52
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.777541	16,463,294.32	94.943555	15,665,686.58	-797,607.74	0.63
		Base		99.777541	16,463,294.32	94.943555	15,665,686.58	-797,607.74	0.63
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.876806	9,987,680.56	109.167600	10,916,760.00	929,079.44	0.44
		Base		99.876806	9,987,680.56	109.167600	10,916,760.00	929,079.44	0.44
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.958030	7,996,642.36	101.686837	8,134,946.96	138,304.60	0.33
		Base		99.958030	7,996,642.36	101.686837	8,134,946.96	138,304.60	0.33
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.665140	4,983,256.98	104.065356	5,203,267.80	220,010.82	0.21
		Base		99.665140	4,983,256.98	104.065356	5,203,267.80	220,010.82	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.991064	9,999,106.44	100.496920	10,049,692.00	50,585.56	0.41
		Base		99.991064	9,999,106.44	100.496920	10,049,692.00	50,585.56	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.550000	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.316592	5,015,829.60	15,829.60	0.20
		Base		100.000000	5,000,000.00	100.316592	5,015,829.60	15,829.60	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.673660	6,977,156.21	109.416205	7,659,134.35	681,978.14	0.31
		Base		99.673660	6,977,156.21	109.416205	7,659,134.35	681,978.14	0.31
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.906519	4,995,325.97	108.929935	5,446,496.75	451,170.78	0.22
		Base		99.906519	4,995,325.97	108.929935	5,446,496.75	451,170.78	0.22
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.663123	4,983,156.15	99.584773	4,979,238.65	-3,917.50	0.20
		Base		99.663123	4,983,156.15	99.584773	4,979,238.65	-3,917.50	0.20
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.953841	9,995,384.10	101.300610	10,130,061.00	134,676.90	0.41
		Base		99.953841	9,995,384.10	101.300610	10,130,061.00	134,676.90	0.41
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.955194	4,997,759.72	108.055466	5,402,773.30	405,013.58	0.22
		Base		99.955194	4,997,759.72	108.055466	5,402,773.30	405,013.58	0.22
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.540630	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.285327	20,057,065.40	57,065.40	0.81
		Base		100.000000	20,000,000.00	100.285327	20,057,065.40	57,065.40	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	109.890545	5,494,527.27	106.664093	5,333,204.65	-161,322.62	0.21
		Base		109.890545	5,494,527.27	106.664093	5,333,204.65	-161,322.62	0.21
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.990309	4,999,515.47	101.157214	5,057,860.70	58,345.23	0.20
		Base		99.990309	4,999,515.47	101.157214	5,057,860.70	58,345.23	0.20
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	113.819127	3,414,573.82	129.002160	3,870,064.80	455,490.98	0.16
		Base		113.819127	3,414,573.82	129.002160	3,870,064.80	455,490.98	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
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.729393	19,945,878.53	96.589271	19,317,854.20	-628,024.33	0.78
		Base		99.729393	19,945,878.53	96.589271	19,317,854.20	-628,024.33	0.78
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.975886	2,999,276.57	102.346772	3,070,403.16	71,126.59	0.12
		Base		99.975886	2,999,276.57	102.346772	3,070,403.16	71,126.59	0.12
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.955899	9,795,678.13	139.831307	13,703,468.09	3,907,789.96	0.55
		Base		99.955899	9,795,678.13	139.831307	13,703,468.09	3,907,789.96	0.55
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.460000	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.206185	7,515,463.88	15,463.88	0.30
		Base		100.000000	7,500,000.00	100.206185	7,515,463.88	15,463.88	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.961833	7,497,137.47	100.828532	7,562,139.90	65,002.43	0.30
		Base		99.961833	7,497,137.47	100.828532	7,562,139.90	65,002.43	0.30
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.885457	14,982,818.53	99.853704	14,978,055.60	-4,762.93	0.60
		Base		99.885457	14,982,818.53	99.853704	14,978,055.60	-4,762.93	0.60
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.313230	5,015,661.51	108.589871	5,429,493.55	413,832.04	0.22
		Base		100.313230	5,015,661.51	108.589871	5,429,493.55	413,832.04	0.22
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.637000	10,163,700.00	163,700.00	0.41
		Base		100.000000	10,000,000.00	101.637000	10,163,700.00	163,700.00	0.41
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.899836	9,989,983.58	109.092334	10,909,233.40	919,249.82	0.44
		Base		99.899836	9,989,983.58	109.092334	10,909,233.40	919,249.82	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.976544	4,998,827.18	104.702103	5,235,105.15	236,277.97	0.21
		Base		99.976544	4,998,827.18	104.702103	5,235,105.15	236,277.97	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
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.997964	3,999,918.56	101.923559	4,076,942.36	77,023.80	0.16
		Base		99.997964	3,999,918.56	101.923559	4,076,942.36	77,023.80	0.16
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.886773	4,994,338.64	98.518267	4,925,913.35	-68,425.29	0.20
		Base		99.886773	4,994,338.64	98.518267	4,925,913.35	-68,425.29	0.20
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.997584	4,999,879.19	102.110931	5,105,546.55	105,667.36	0.21
		Base		99.997584	4,999,879.19	102.110931	5,105,546.55	105,667.36	0.21
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.968423	4,998,421.17	105.524179	5,276,208.95	277,787.78	0.21
		Base		99.968423	4,998,421.17	105.524179	5,276,208.95	277,787.78	0.21
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.957316	4,997,865.82	100.107196	5,005,359.80	7,493.98	0.20
		Base		99.957316	4,997,865.82	100.107196	5,005,359.80	7,493.98	0.20
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.984690	4,999,234.52	102.314181	5,115,709.05	116,474.53	0.21
		Base		99.984690	4,999,234.52	102.314181	5,115,709.05	116,474.53	0.21
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.695505	5,334,775.24	139.313969	6,965,698.45	1,630,923.21	0.28
		Base		106.695505	5,334,775.24	139.313969	6,965,698.45	1,630,923.21	0.28
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.977166	4,998,858.32	101.884402	5,094,220.10	95,361.78	0.21
		Base		99.977166	4,998,858.32	101.884402	5,094,220.10	95,361.78	0.21
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.954517	4,997,725.87	98.160703	4,908,035.15	-89,690.72	0.20
		Base		99.954517	4,997,725.87	98.160703	4,908,035.15	-89,690.72	0.20
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.924905	11,990,988.61	100.245553	12,029,466.36	38,477.75	0.48
		Base		99.924905	11,990,988.61	100.245553	12,029,466.36	38,477.75	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	99.310520	4,468,973.40	-31,026.60	0.18
		Base		100.000000	4,500,000.00	99.310520	4,468,973.40	-31,026.60	0.18
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.113779	2,377,702.24	97.972160	2,326,838.80	-50,863.44	0.09
		Base		100.113779	2,377,702.24	97.972160	2,326,838.80	-50,863.44	0.09
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.956415	2,998,692.44	103.299270	3,098,978.10	100,285.66	0.12
		Base		99.956415	2,998,692.44	103.299270	3,098,978.10	100,285.66	0.12
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.989020	4,999,451.00	100.292987	5,014,649.35	15,198.35	0.20
		Base		99.989020	4,999,451.00	100.292987	5,014,649.35	15,198.35	0.20
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.60
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.715728	4,985,786.38	144.895564	7,244,778.20	2,258,991.82	0.29
		Base		99.715728	4,985,786.38	144.895564	7,244,778.20	2,258,991.82	0.29
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	103.312170	5,165,608.52	111.957031	5,597,851.55	432,243.03	0.23
		Base		103.312170	5,165,608.52	111.957031	5,597,851.55	432,243.03	0.23
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	116.975038	5,848,751.92	124.441406	6,222,070.30	373,318.38	0.25
		Base		116.975038	5,848,751.92	124.441406	6,222,070.30	373,318.38	0.25
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	115.139467	14,392,433.41	126.070312	15,758,789.00	1,366,355.59	0.64
		Base		115.139467	14,392,433.41	126.070312	15,758,789.00	1,366,355.59	0.64
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	111.179856	13,897,481.95	124.441406	15,555,175.75	1,657,693.80	0.63
		Base		111.179856	13,897,481.95	124.441406	15,555,175.75	1,657,693.80	0.63

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	120.331940	24,066,388.02	130.089844	26,017,968.80	1,951,580.78	1.05
		Base	120.331940	24,066,388.02	130.089844	26,017,968.80	1,951,580.78	1.05
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	122.519911	15,314,988.83	129.816406	16,227,050.75	912,061.92	0.65
		Base	122.519911	15,314,988.83	129.816406	16,227,050.75	912,061.92	0.65
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	114.802051	17,220,307.66	132.035156	19,805,273.40	2,584,965.74	0.80
		Base	114.802051	17,220,307.66	132.035156	19,805,273.40	2,584,965.74	0.80
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	124.199713	18,629,957.01	131.261719	19,689,257.85	1,059,300.84	0.79
		Base	124.199713	18,629,957.01	131.261719	19,689,257.85	1,059,300.84	0.79
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	119.919891	26,981,975.44	129.234375	29,077,734.38	2,095,758.94	1.17
		Base	119.919891	26,981,975.44	129.234375	29,077,734.38	2,095,758.94	1.17
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	119.467144	20,906,750.23	128.109375	22,419,140.63	1,512,390.40	0.90
		Base	119.467144	20,906,750.23	128.109375	22,419,140.63	1,512,390.40	0.90
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.509481	5,025,474.05	102.660156	5,133,007.80	107,533.75	0.21
		Base	100.509481	5,025,474.05	102.660156	5,133,007.80	107,533.75	0.21
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.935424	5,146,771.22	106.902344	5,345,117.20	198,345.98	0.22
		Base	102.935424	5,146,771.22	106.902344	5,345,117.20	198,345.98	0.22
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.319315	5,065,965.77	104.339844	5,216,992.20	151,026.43	0.21
		Base	101.319315	5,065,965.77	104.339844	5,216,992.20	151,026.43	0.21
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.775211	2,544,380.27	106.269531	2,656,738.28	112,358.01	0.11
		Base	101.775211	2,544,380.27	106.269531	2,656,738.28	112,358.01	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
912828TJ9	US TREASURY N/B 08/22 1.625					1.625000	15 Aug 2022		
		Local	5,000,000.000	99.906798	4,995,339.92	101.867188	5,093,359.40	98,019.48	0.21
		Base		99.906798	4,995,339.92	101.867188	5,093,359.40	98,019.48	0.21
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
		Local	5,000,000.000	99.758263	4,987,913.15	102.195312	5,109,765.60	121,852.45	0.21
		Base		99.758263	4,987,913.15	102.195312	5,109,765.60	121,852.45	0.21
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		Local	10,000,000.000	97.245464	9,724,546.42	105.746094	10,574,609.40	850,062.98	0.43
		Base		97.245464	9,724,546.42	105.746094	10,574,609.40	850,062.98	0.43
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.896228	9,989,622.78	107.074219	10,707,421.90	717,799.12	0.43
		Base		99.896228	9,989,622.78	107.074219	10,707,421.90	717,799.12	0.43
912828Z29	US TREASURY N/B 01/23 1.5					1.500000	15 Jan 2023		
		Local	5,000,000.000	100.521356	5,026,067.82	102.226562	5,111,328.10	85,260.28	0.21
		Base		100.521356	5,026,067.82	102.226562	5,111,328.10	85,260.28	0.21
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	5,000,000.000	99.887515	4,994,375.73	98.667969	4,933,398.45	-60,977.28	0.20
		Base		99.887515	4,994,375.73	98.667969	4,933,398.45	-60,977.28	0.20
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	5,000,000.000	99.335111	4,966,755.54	98.175781	4,908,789.05	-57,966.49	0.20
		Base		99.335111	4,966,755.54	98.175781	4,908,789.05	-57,966.49	0.20
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	10,000,000.000	100.016824	10,001,682.40	100.000000	10,000,000.00	-1,682.40	0.40
		Base		100.016824	10,001,682.40	100.000000	10,000,000.00	-1,682.40	0.40
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.896982	4,994,849.10	93.901990	4,695,099.50	-299,749.60	0.19
		Base		99.896982	4,994,849.10	93.901990	4,695,099.50	-299,749.60	0.19
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.800000	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	101.881979	15,282,296.85	282,296.85	0.62
		Base		100.000000	15,000,000.00	101.881979	15,282,296.85	282,296.85	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	5,000,000.000	99.994389	4,999,719.43	100.779000	5,038,950.00	39,230.57	0.20
		Base		99.994389	4,999,719.43	100.779000	5,038,950.00	39,230.57	0.20
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	3,836,303.700	99.989818	3,835,913.10	101.307310	3,886,456.08	50,542.98	0.16
Original Face:		Base	5,000,000.000	99.989818	3,835,913.10	101.307310	3,886,456.08	50,542.98	0.16
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.985870	9,998,586.96	100.319680	10,031,968.00	33,381.04	0.40
Original Face:		Base	10,000,000.000	99.985870	9,998,586.96	100.319680	10,031,968.00	33,381.04	0.40
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.985466	7,998,837.29	102.793100	8,223,448.00	224,610.71	0.33
Original Face:		Base	8,000,000.000	99.985466	7,998,837.29	102.793100	8,223,448.00	224,610.71	0.33
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.565347	5,228,267.37	101.392534	5,069,626.70	-158,640.67	0.20
		Base		104.565347	5,228,267.37	101.392534	5,069,626.70	-158,640.67	0.20
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	6,128,955.800	106.508866	6,527,881.32	103.719510	6,356,922.92	-170,958.40	0.26
Original Face:		Base	9,250,000.000	106.508866	6,527,881.32	103.719510	6,356,922.92	-170,958.40	0.26
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.945372	4,997,268.62	126.295022	6,314,751.10	1,317,482.48	0.25
		Base		99.945372	4,997,268.62	126.295022	6,314,751.10	1,317,482.48	0.25
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.973334	4,998,666.71	103.674598	5,183,729.90	185,063.19	0.21
		Base		99.973334	4,998,666.71	103.674598	5,183,729.90	185,063.19	0.21
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	102.768000	5,138,400.00	138,400.00	0.21
		Base		100.000000	5,000,000.00	102.768000	5,138,400.00	138,400.00	0.21
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.200750	26 Jul 2021		
		Local	5,000,000.000	100.099864	5,004,993.22	100.149223	5,007,461.15	2,467.93	0.20
		Base		100.099864	5,004,993.22	100.149223	5,007,461.15	2,467.93	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
			7,000,000.000	Local 99.808019	6,986,561.30	108.100437	7,567,030.59	580,469.29	0.31
				Base 99.808019	6,986,561.30	108.100437	7,567,030.59	580,469.29	0.31
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
			1,721,961.600	Local 100.000000	1,721,961.60	99.998820	1,721,941.28	-20.32	0.07
	Original Face:		6,000,000.000	Base 100.000000	1,721,961.60	99.998820	1,721,941.28	-20.32	0.07
US DOLLAR Total									
			1,947,760,096.540	Local	2,006,582,192.77		2,088,825,198.29	82,243,005.52	84.21
	Original Face:		1,924,833,987.000	Base	2,006,582,192.77		2,088,825,198.29	82,243,005.52	84.21
FIXED INCOME Total									
			1,947,760,096.540	Base	2,006,582,192.77		2,088,825,198.29	82,243,005.52	84.21
	Original Face:		1,924,833,987.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,306,516,647.790	Base		2,397,498,751.02		2,479,757,801.62	82,259,050.60	100.00
	Original Face:	1,924,833,987.000							

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STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			64,861.080	Local	1.000000	64,861.08	1.000000	64,861.08	0.00	0.01
				Base	1.000000	64,861.08	1.000000	64,861.08	0.00	0.01
US DOLLAR Total										
			64,861.080	Local		64,861.08		64,861.08	0.00	0.01
				Base		64,861.08		64,861.08	0.00	0.01
CASH Total										
			64,861.080	Base		64,861.08		64,861.08	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2VS8	AT&T INC						0.310000	26 Aug 2021		
			3,000,000.000	Local	99.925944	2,997,778.33	99.962017	2,998,860.51	1,082.18	0.48
				Base	99.925944	2,997,778.33	99.962017	2,998,860.51	1,082.18	0.48
0020A2WM0	AT&T INC						0.350000	21 Sep 2021		
			3,000,000.000	Local	99.891111	2,996,733.33	99.948044	2,998,441.32	1,707.99	0.48
				Base	99.891111	2,996,733.33	99.948044	2,998,441.32	1,707.99	0.48
0020A2YJ5	AT&T INC						0.380000	18 Nov 2021		
			3,000,000.000	Local	99.820556	2,994,616.67	99.904139	2,997,124.17	2,507.50	0.48
				Base	99.820556	2,994,616.67	99.904139	2,997,124.17	2,507.50	0.48
0020A2ZE5	AT&T INC						0.400000	14 Dec 2021		
			3,000,000.000	Local	99.782222	2,993,466.66	99.885667	2,996,570.01	3,103.35	0.48
				Base	99.782222	2,993,466.66	99.885667	2,996,570.01	3,103.35	0.48
06367BVK2	BANK OF MONTREAL-						0.190000	22 Sep 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.022000	5,001,100.00	1,100.00	0.80
				Base	100.000000	5,000,000.00	100.022000	5,001,100.00	1,100.00	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417MPH2	BANK OF NOVA SCOTIA				0.190000	11 May 2022		
	4,000,000.000	Local	100.009568	4,000,382.71	100.016000	4,000,640.00	257.29	0.64
		Base	100.009568	4,000,382.71	100.016000	4,000,640.00	257.29	0.64
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022		
	5,000,000.000	Local	99.874000	4,993,700.00	99.905200	4,995,260.00	1,560.00	0.80
		Base	99.874000	4,993,700.00	99.905200	4,995,260.00	1,560.00	0.80
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.980646	2,999,419.37	99.907000	2,997,210.00	-2,209.37	0.48
		Base	99.980646	2,999,419.37	99.907000	2,997,210.00	-2,209.37	0.48
138994009	CANTOR FITZGERALD REPO REPO				0.230000	01 Jun 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO				0.350000	01 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO				0.300000	19 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO				0.300000	02 Aug 2021		
	10,000,000.000	Local	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
15060XT10	CEDAR SPRING CPTL CO				0.150000	01 Jun 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	3,000,000.000	Local	99.969444	2,999,083.33	99.986708	2,999,601.24	517.91	0.48
		Base	99.969444	2,999,083.33	99.986708	2,999,601.24	517.91	0.48
15963TU15	CHARIOT FNDG LLC				0.150000	01 Jul 2021		
	1,675,000.000	Local	99.987500	1,674,790.63	99.995833	1,674,930.20	139.57	0.27
		Base	99.987500	1,674,790.63	99.995833	1,674,930.20	139.57	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677JXV3	CHEVRON CORP					0.160000	29 Oct 2021		
		Local	5,000,000.000	99.933333	4,996,666.67	99.962500	4,998,125.00	1,458.33	0.80
		Base		99.933333	4,996,666.67	99.962500	4,998,125.00	1,458.33	0.80
17327AW11	CITIGROUP GLOBAL MKTS INC S					0.270000	01 Sep 2021		
		Local	3,000,000.000	99.931000	2,997,930.00	99.979300	2,999,379.00	1,449.00	0.48
		Base		99.931000	2,997,930.00	99.979300	2,999,379.00	1,449.00	0.48
20632KTE9	CONCORD MIN CPTL CO					0.280000	14 Jun 2021		
		Local	2,805,000.000	99.989889	2,804,716.38	99.989889	2,804,716.38	0.00	0.45
		Base		99.989889	2,804,716.38	99.989889	2,804,716.38	0.00	0.45
2546R2WF9	WALT DISNEY CO					0.280000	15 Sep 2021		
		Local	3,000,000.000	99.917555	2,997,526.66	99.955539	2,998,666.17	1,139.51	0.48
		Base		99.917555	2,997,526.66	99.955539	2,998,666.17	1,139.51	0.48
2546R2XV3	WALT DISNEY CO					0.250000	29 Oct 2021		
		Local	5,000,000.000	99.895833	4,994,791.67	99.925000	4,996,250.00	1,458.33	0.80
		Base		99.895833	4,994,791.67	99.925000	4,996,250.00	1,458.33	0.80
2546R2YF7	WALT DISNEY CO					0.260000	15 Nov 2021		
		Local	3,000,000.000	99.879389	2,996,381.67	99.913717	2,997,411.51	1,029.84	0.48
		Base		99.879389	2,996,381.67	99.913717	2,997,411.51	1,029.84	0.48
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	3,000,000.000	99.751000	2,992,530.00	99.776822	2,993,304.66	774.66	0.48
		Base		99.751000	2,992,530.00	99.776822	2,993,304.66	774.66	0.48
26244HTQ6	DUKE ENERGY CORP					0.200000	24 Jun 2021		
		Local	2,000,000.000	99.987222	1,999,744.44	99.987222	1,999,744.44	0.00	0.32
		Base		99.987222	1,999,744.44	99.987222	1,999,744.44	0.00	0.32
26244HU76	DUKE ENERGY CORP					0.190000	07 Jul 2021		
		Local	480,000.000	99.981000	479,908.80	99.983900	479,922.72	13.92	0.08
		Base		99.981000	479,908.80	99.983900	479,922.72	13.92	0.08
36955DZ78	GEN DYNAMICS CORP					0.210000	07 Dec 2021		
		Local	3,000,000.000	99.889750	2,996,692.50	99.909175	2,997,275.25	582.75	0.48
		Base		99.889750	2,996,692.50	99.909175	2,997,275.25	582.75	0.48

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
40588LTU3	HALKIN FINANCE LLC USC				0.270000	28 Jun 2021		
	3,000,000.000	Local	99.979750	2,999,392.50	99.979750	2,999,392.50	0.00	0.48
		Base	99.979750	2,999,392.50	99.979750	2,999,392.50	0.00	0.48
40588LX12	HALKIN FINANCE LLC USC				0.210000	01 Oct 2021		
	5,000,000.000	Local	99.928833	4,996,441.67	99.958994	4,997,949.70	1,508.03	0.80
		Base	99.928833	4,996,441.67	99.958994	4,997,949.70	1,508.03	0.80
45856WTQ2	INTERCONTINENTAL EXCHANGE				0.220000	24 Jun 2021		
	1,750,000.000	Local	99.985945	1,749,754.03	99.985945	1,749,754.03	0.00	0.28
		Base	99.985945	1,749,754.03	99.985945	1,749,754.03	0.00	0.28
56274LYW8	MANHATTAN ASSET FDG.				0.200000	30 Nov 2021		
	5,000,000.000	Local	99.898889	4,994,944.45	99.919111	4,995,955.55	1,011.10	0.80
		Base	99.898889	4,994,944.45	99.919111	4,995,955.55	1,011.10	0.80
59157TT11	METLIFE SHORT TERM FDG				0.220000	01 Jun 2021		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.40
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.40
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	1,992,000.000	Local	99.982500	1,991,651.40	99.997500	1,991,950.20	298.80	0.32
		Base	99.982500	1,991,651.40	99.997500	1,991,950.20	298.80	0.32
8225X2TM6	SHELL INTNL FNC B.V				0.500000	21 Jun 2021		
	3,000,000.000	Local	99.972222	2,999,166.66	99.972222	2,999,166.66	0.00	0.48
		Base	99.972222	2,999,166.66	99.972222	2,999,166.66	0.00	0.48
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	3,000,000.000	Local	99.933556	2,998,006.67	99.974189	2,999,225.67	1,219.00	0.48
		Base	99.933556	2,998,006.67	99.974189	2,999,225.67	1,219.00	0.48
8225X2X17	SHELL INTNL FNC B.V				0.150000	01 Oct 2021		
	3,000,000.000	Local	99.949167	2,998,475.00	99.958994	2,998,769.82	294.82	0.48
		Base	99.949167	2,998,475.00	99.958994	2,998,769.82	294.82	0.48
86564GUY5	SUMITOMO MITSUI TRUST NY				0.170000	30 Jul 2021		
	5,000,000.000	Local	99.999983	4,999,999.17	99.999983	4,999,999.17	0.00	0.80
		Base	99.999983	4,999,999.17	99.999983	4,999,999.17	0.00	0.80

& 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
89114NPM1	TORONTO-DOMINION				0.260000	22 Jul 2021		
	760,000.000	Local	99.994314	759,956.79	100.038643	760,293.69	336.90	0.12
		Base	99.994314	759,956.79	100.038643	760,293.69	336.90	0.12
89116EVC4	TORONTO DOMIN HOLDING				0.280000	12 Aug 2021		
	1,774,000.000	Local	99.944000	1,773,006.56	99.987200	1,773,772.93	766.37	0.28
		Base	99.944000	1,773,006.56	99.987200	1,773,772.93	766.37	0.28
89119AUS5	TORONTO DOMINION BANK				0.260000	26 Jul 2021		
	3,000,000.000	Local	99.960278	2,998,808.33	99.960278	2,998,808.33	0.00	0.48
		Base	99.960278	2,998,808.33	99.960278	2,998,808.33	0.00	0.48
89120DS34	TORONTO DOMINION BANK				0.292500	10 Jun 2021		
	550,000.000	Local	99.994715	549,970.93	99.994715	549,970.93	0.00	0.09
		Base	99.994715	549,970.93	99.994715	549,970.93	0.00	0.09
91842JT33	VW CR INC				0.200000	03 Jun 2021		
	3,000,000.000	Local	99.998889	2,999,966.67	99.998889	2,999,966.67	0.00	0.48
		Base	99.998889	2,999,966.67	99.998889	2,999,966.67	0.00	0.48
91842KAA4	VW CR INC				0.320000	10 Jan 2022		
	4,830,000.000	Local	99.801778	4,820,425.87	99.830272	4,821,802.14	1,376.27	0.77
		Base	99.801778	4,820,425.87	99.830272	4,821,802.14	1,376.27	0.77
91842KC87	VW CR INC				0.250000	08 Mar 2022		
	3,000,000.000	Local	99.805556	2,994,166.67	99.772889	2,993,186.67	-980.00	0.48
		Base	99.805556	2,994,166.67	99.772889	2,993,186.67	-980.00	0.48
92646KU18	VICTORY RECEIVABLES				0.150000	01 Jul 2021		
	5,000,000.000	Local	99.987500	4,999,375.00	99.987500	4,999,375.00	0.00	0.80
		Base	99.987500	4,999,375.00	99.987500	4,999,375.00	0.00	0.80
93142WTA1	WALGREENS BOOTS				0.280000	10 Jun 2021		
	5,000,000.000	Local	99.993000	4,999,650.00	99.993000	4,999,650.00	0.00	0.80
		Base	99.993000	4,999,650.00	99.993000	4,999,650.00	0.00	0.80
93142WUE1	WALGREENS BOOTS				0.270000	14 Jul 2021		
	5,000,000.000	Local	99.967750	4,998,387.50	99.976350	4,998,817.50	430.00	0.80
		Base	99.967750	4,998,387.50	99.976350	4,998,817.50	430.00	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93142WUP6	WALGREENS BOOTS				0.280000	23 Jul 2021		
	5,750,000.000	Local	99.959556	5,747,674.45	99.969811	5,748,264.13	589.68	0.92
		Base	99.959556	5,747,674.45	99.969811	5,748,264.13	589.68	0.92
94107MWA0	WASTE MANAGEMENT INC				0.240000	10 Sep 2021		
	4,050,000.000	Local	99.932667	4,047,273.00	99.946975	4,047,852.49	579.49	0.65
		Base	99.932667	4,047,273.00	99.946975	4,047,852.49	579.49	0.65
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.687389	4,984,369.45	99.650555	4,982,527.75	-1,841.70	0.80
		Base	99.687389	4,984,369.45	99.650555	4,982,527.75	-1,841.70	0.80
9612C0Z10	WESTPAC BANKING CORP.				0.180000	01 Dec 2021		
	5,000,000.000	Local	99.908500	4,995,425.00	99.923242	4,996,162.10	737.10	0.80
		Base	99.908500	4,995,425.00	99.923242	4,996,162.10	737.10	0.80
96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022		
	2,050,000.000	Local	99.999999	2,049,999.97	100.029234	2,050,599.30	599.33	0.33
		Base	99.999999	2,049,999.97	100.029234	2,050,599.30	599.33	0.33
979QHR003	SOUTH STREET REPO				0.010000	01 Jun 2021		
	10,000,000.000	Local	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
US DOLLAR Total								
	190,966,000.000	Local		190,853,147.56		190,877,745.51	24,597.95	30.58
		Base		190,853,147.56		190,877,745.51	24,597.95	30.58
CASH EQUIVALENT Total								
	190,966,000.000	Base		190,853,147.56		190,877,745.51	24,597.95	30.58
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.907498	2,497,687.45	100.086428	2,502,160.70	4,473.25	0.40
		Base	99.907498	2,497,687.45	100.086428	2,502,160.70	4,473.25	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
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		Local	3,000,000.000	99.923120	2,997,693.60	100.278452	3,008,353.56	10,659.96	0.48
		Base		99.923120	2,997,693.60	100.278452	3,008,353.56	10,659.96	0.48
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	3,000,000.000	99.848970	2,995,469.10	100.939319	3,028,179.57	32,710.47	0.49
		Base		99.848970	2,995,469.10	100.939319	3,028,179.57	32,710.47	0.49
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	3,000,000.000	99.917454	2,997,523.63	99.239537	2,977,186.11	-20,337.52	0.48
		Base		99.917454	2,997,523.63	99.239537	2,977,186.11	-20,337.52	0.48
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	4,000,000.000	99.856664	3,994,266.57	100.235796	4,009,431.84	15,165.27	0.64
		Base		99.856664	3,994,266.57	100.235796	4,009,431.84	15,165.27	0.64
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	4,000,000.000	99.961350	3,998,454.01	102.258650	4,090,346.00	91,891.99	0.66
		Base		99.961350	3,998,454.01	102.258650	4,090,346.00	91,891.99	0.66
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.796437	4,989,821.84	106.187548	5,309,377.40	319,555.56	0.85
		Base		99.796437	4,989,821.84	106.187548	5,309,377.40	319,555.56	0.85
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.420880	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.486980	4,019,479.20	19,479.20	0.64
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.486980	4,019,479.20	19,479.20	0.64
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.595500	08 Sep 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.527023	5,026,351.15	26,351.15	0.81
		Base		100.000000	5,000,000.00	100.527023	5,026,351.15	26,351.15	0.81
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.509880	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.307386	7,021,517.02	21,517.02	1.12
		Base		100.000000	7,000,000.00	100.307386	7,021,517.02	21,517.02	1.12
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
		Local	2,000,000.000	99.851851	1,997,037.01	104.320923	2,086,418.46	89,381.45	0.33
		Base		99.851851	1,997,037.01	104.320923	2,086,418.46	89,381.45	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
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.859471	4,992,973.55	101.539573	5,076,978.65	84,005.10	0.81
		Base	99.859471	4,992,973.55	101.539573	5,076,978.65	84,005.10	0.81
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.789164	4,989,458.22	99.035516	4,951,775.80	-37,682.42	0.79
		Base	99.789164	4,989,458.22	99.035516	4,951,775.80	-37,682.42	0.79
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	102.508665	3,075,259.94	102.690229	3,080,706.87	5,446.93	0.49
		Base	102.508665	3,075,259.94	102.690229	3,080,706.87	5,446.93	0.49
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.702500	2,991,075.00	99.056914	2,971,707.42	-19,367.58	0.48
		Base	99.702500	2,991,075.00	99.056914	2,971,707.42	-19,367.58	0.48
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	96.600482	2,898,014.46	97.003993	2,910,119.79	12,105.33	0.47
		Base	96.600482	2,898,014.46	97.003993	2,910,119.79	12,105.33	0.47
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.305709	2,006,114.18	6,114.18	0.32
		Base	100.000000	2,000,000.00	100.305709	2,006,114.18	6,114.18	0.32
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.103704	3,638,976.00	105.482279	3,759,388.42	120,412.42	0.60
		Base	102.103704	3,638,976.00	105.482279	3,759,388.42	120,412.42	0.60
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.602716	4,024,108.64	24,108.64	0.64
		Base	100.000000	4,000,000.00	100.602716	4,024,108.64	24,108.64	0.64
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.400000	3,042,000.00	42,000.00	0.49
		Base	100.000000	3,000,000.00	101.400000	3,042,000.00	42,000.00	0.49
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.095609	4,190,753.30	-38,246.70	0.67
		Base	100.000000	4,229,000.00	99.095609	4,190,753.30	-38,246.70	0.67

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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
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.881130	2,996,433.91	105.232045	3,156,961.35	160,527.44	0.51
		Base	99.881130	2,996,433.91	105.232045	3,156,961.35	160,527.44	0.51
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.910683	1,998,213.65	100.065425	2,001,308.50	3,094.85	0.32
		Base	99.910683	1,998,213.65	100.065425	2,001,308.50	3,094.85	0.32
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.896617	2,996,898.51	100.129233	3,003,876.99	6,978.48	0.48
		Base	99.896617	2,996,898.51	100.129233	3,003,876.99	6,978.48	0.48
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	98.685460	2,388,188.12	97.591858	2,361,722.96	-26,465.16	0.38
		Base	98.685460	2,388,188.12	97.591858	2,361,722.96	-26,465.16	0.38
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.985366	2,999,560.99	102.602055	3,078,061.65	78,500.66	0.49
		Base	99.985366	2,999,560.99	102.602055	3,078,061.65	78,500.66	0.49
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.881397	4,994,069.87	104.921595	5,246,079.75	252,009.88	0.84
		Base	99.881397	4,994,069.87	104.921595	5,246,079.75	252,009.88	0.84
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.888196	2,996,645.87	102.773937	3,083,218.11	86,572.24	0.49
		Base	99.888196	2,996,645.87	102.773937	3,083,218.11	86,572.24	0.49
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.454396	2,009,087.92	9,087.92	0.32
		Base	100.000000	2,000,000.00	100.454396	2,009,087.92	9,087.92	0.32
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	2,250,000.000	Local	99.996433	2,249,919.75	100.049750	2,251,119.38	1,199.63	0.36
Original Face:	2,250,000.000	Base	99.996433	2,249,919.75	100.049750	2,251,119.38	1,199.63	0.36
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.999999	1,999,999.98	100.000000	2,000,000.00	0.02	0.32
		Base	99.999999	1,999,999.98	100.000000	2,000,000.00	0.02	0.32

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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
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	101.030000	3,030,900.00	30,900.00	0.49
		Base		100.000000	3,000,000.00	101.030000	3,030,900.00	30,900.00	0.49
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.909500	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.736365	3,022,090.95	22,090.95	0.48
		Base		100.000000	3,000,000.00	100.736365	3,022,090.95	22,090.95	0.48
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.904967	1,998,099.34	99.839187	1,996,783.74	-1,315.60	0.32
		Base		99.904967	1,998,099.34	99.839187	1,996,783.74	-1,315.60	0.32
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	0.040	100.000000	0.04	100.000000	0.04	0.00	0.00
Original Face:		Base	2,500,000.000	100.000000	0.04	100.000000	0.04	0.00	0.00
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.630021	4,981,501.05	-18,498.95	0.80
		Base		100.000000	5,000,000.00	99.630021	4,981,501.05	-18,498.95	0.80
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.937075	2,998,112.25	-1,887.75	0.48
		Base		100.000000	3,000,000.00	99.937075	2,998,112.25	-1,887.75	0.48
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.790338	4,889,516.90	-110,483.10	0.78
		Base		100.000000	5,000,000.00	97.790338	4,889,516.90	-110,483.10	0.78
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	3,000,000.000	99.935024	2,998,050.71	100.111304	3,003,339.12	5,288.41	0.48
		Base		99.935024	2,998,050.71	100.111304	3,003,339.12	5,288.41	0.48
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.736590	4,986,829.51	103.580610	5,179,030.50	192,200.99	0.83
		Base		99.736590	4,986,829.51	103.580610	5,179,030.50	192,200.99	0.83

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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
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.827250	11 Mar 2022		
	3,000,000.000	Local	100.371903	3,011,157.09	100.404337	3,012,130.11	973.02	0.48
		Base	100.371903	3,011,157.09	100.404337	3,012,130.11	973.02	0.48
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.871593	1,997,431.85	100.396352	2,007,927.04	10,495.19	0.32
		Base	99.871593	1,997,431.85	100.396352	2,007,927.04	10,495.19	0.32
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	104.676240	5,233,812.00	233,812.00	0.84
		Base	100.000000	5,000,000.00	104.676240	5,233,812.00	233,812.00	0.84
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,552,973.170	Local	100.000000	2,552,973.17	101.625370	2,594,468.43	41,495.26	0.42
Original Face:	5,126,000.000	Base	100.000000	2,552,973.17	101.625370	2,594,468.43	41,495.26	0.42
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	441,281.720	Local	103.133599	455,109.72	110.360500	487,000.71	31,890.99	0.08
Original Face:	2,090,000.000	Base	103.133599	455,109.72	110.360500	487,000.71	31,890.99	0.08
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	858.360	Local	100.389114	861.70	104.738105	899.03	37.33	0.00
Original Face:	250,000.000	Base	100.389114	861.70	104.738105	899.03	37.33	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	14,156.400	Local	100.056935	14,164.46	104.880917	14,847.36	682.90	0.00
Original Face:	1,000,000.000	Base	100.056935	14,164.46	104.880917	14,847.36	682.90	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	14,616.540	Local	100.320117	14,663.33	104.878762	15,329.65	666.32	0.00
Original Face:	2,206,300.000	Base	100.320117	14,663.33	104.878762	15,329.65	666.32	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	355,323.500	Local	100.974841	358,787.34	105.514609	374,918.20	16,130.86	0.06
Original Face:	5,000,000.000	Base	100.974841	358,787.34	105.514609	374,918.20	16,130.86	0.06
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,066,495.700	Local	101.518586	1,082,691.35	104.911602	1,118,877.72	36,186.37	0.18
Original Face:	5,000,000.000	Base	101.518586	1,082,691.35	104.911602	1,118,877.72	36,186.37	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
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	14,173.400	Local	100.577984	14,255.32	104.929111	14,872.02	616.70	0.00
Original Face:	1,000,000.000	Base	100.577984	14,255.32	104.929111	14,872.02	616.70	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	168,213.780	Local	100.804381	169,566.86	106.409887	178,996.09	9,429.23	0.03
Original Face:	6,000,000.000	Base	100.804381	169,566.86	106.409887	178,996.09	9,429.23	0.03
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	164,160.800	Local	101.071303	165,919.46	106.863116	175,427.35	9,507.89	0.03
Original Face:	5,000,000.000	Base	101.071303	165,919.46	106.863116	175,427.35	9,507.89	0.03
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	891,213.050	Local	103.473367	922,168.15	108.111848	963,506.90	41,338.75	0.15
Original Face:	5,000,000.000	Base	103.473367	922,168.15	108.111848	963,506.90	41,338.75	0.15
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	742,399.810	Local	103.341753	767,208.98	110.357330	819,292.61	52,083.63	0.13
Original Face:	5,700,000.000	Base	103.341753	767,208.98	110.357330	819,292.61	52,083.63	0.13
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	331,950.180	Local	103.119730	342,306.13	110.362023	366,346.93	24,040.80	0.06
Original Face:	2,000,000.000	Base	103.119730	342,306.13	110.362023	366,346.93	24,040.80	0.06
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.035062	2,971,051.86	-28,948.14	0.48
		Base	100.000000	3,000,000.00	99.035062	2,971,051.86	-28,948.14	0.48
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.003491	3,000,104.73	104.73	0.48
		Base	100.000000	3,000,000.00	100.003491	3,000,104.73	104.73	0.48
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.80
		Base	100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.80
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.498158	2,954,944.74	-45,055.26	0.47
		Base	100.000000	3,000,000.00	98.498158	2,954,944.74	-45,055.26	0.47

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3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.002621	5,000,131.05	131.05	0.80
		Base	100.000000	5,000,000.00	100.002621	5,000,131.05	131.05	0.80
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.992994	2,999,789.83	100.001485	3,000,044.55	254.72	0.48
		Base	99.992994	2,999,789.83	100.001485	3,000,044.55	254.72	0.48
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,953,022.800	Local	102.326126	1,998,452.57	101.477999	1,981,888.46	-16,564.11	0.32
Original Face:	2,000,000.000	Base	102.326126	1,998,452.57	101.477999	1,981,888.46	-16,564.11	0.32
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.957138	2,998,714.14	-1,285.86	0.48
		Base	100.000000	3,000,000.00	99.957138	2,998,714.14	-1,285.86	0.48
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.004022	5,000,201.10	201.10	0.80
		Base	100.000000	5,000,000.00	100.004022	5,000,201.10	201.10	0.80
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.633263	2,988,997.89	-11,002.11	0.48
		Base	100.000000	3,000,000.00	99.633263	2,988,997.89	-11,002.11	0.48
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.985285	1,999,705.69	101.583053	2,031,661.06	31,955.37	0.33
		Base	99.985285	1,999,705.69	101.583053	2,031,661.06	31,955.37	0.33
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	572,623.990	Local	101.814664	583,015.19	101.335700	580,272.53	-2,742.66	0.09
Original Face:	5,300,000.000	Base	101.814664	583,015.19	101.335700	580,272.53	-2,742.66	0.09
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,677,065.240	Local	102.635575	2,747,621.31	101.811530	2,725,561.08	-22,060.23	0.44
Original Face:	3,000,000.000	Base	102.635575	2,747,621.31	101.811530	2,725,561.08	-22,060.23	0.44
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	2,411,047.640	Local	102.593607	2,473,580.75	103.192960	2,488,031.43	14,450.68	0.40
Original Face:	3,000,000.000	Base	102.593607	2,473,580.75	103.192960	2,488,031.43	14,450.68	0.40

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3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.739280	2,962,178.40	-37,821.60	0.47
		Base	100.000000	3,000,000.00	98.739280	2,962,178.40	-37,821.60	0.47
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,881,618.430	Local	99.830272	1,878,424.80	102.943200	1,936,998.22	58,573.42	0.31
Original Face:	8,190,000.000	Base	99.830272	1,878,424.80	102.943200	1,936,998.22	58,573.42	0.31
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	590,991.210	Local	103.837785	613,672.18	102.153410	603,717.67	-9,954.51	0.10
Original Face:	1,212,000.000	Base	103.837785	613,672.18	102.153410	603,717.67	-9,954.51	0.10
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.979969	1,999,599.38	100.214836	2,004,296.72	4,697.34	0.32
		Base	99.979969	1,999,599.38	100.214836	2,004,296.72	4,697.34	0.32
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	1,785,075.240	Local	102.563008	1,830,826.87	102.269760	1,825,592.16	-5,234.71	0.29
Original Face:	2,000,000.000	Base	102.563008	1,830,826.87	102.269760	1,825,592.16	-5,234.71	0.29
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	2,210,107.590	Local	102.641580	2,268,489.34	103.075650	2,278,082.76	9,593.42	0.36
Original Face:	3,000,000.000	Base	102.641580	2,268,489.34	103.075650	2,278,082.76	9,593.42	0.36
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	292,832.010	Local	100.978599	295,697.66	104.970591	307,387.49	11,689.83	0.05
Original Face:	1,500,000.000	Base	100.978599	295,697.66	104.970591	307,387.49	11,689.83	0.05
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
	0.880	Local	101.136364	0.89	100.000000	0.88	-0.01	0.00
Original Face:	2,500,000.000	Base	101.136364	0.89	100.000000	0.88	-0.01	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	38,772.130	Local	101.359095	39,299.08	111.823784	43,356.46	4,057.38	0.01
Original Face:	983,845.000	Base	101.359095	39,299.08	111.823784	43,356.46	4,057.38	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	8,434.040	Local	100.163267	8,447.81	102.019054	8,604.33	156.52	0.00
Original Face:	1,800,000.000	Base	100.163267	8,447.81	102.019054	8,604.33	156.52	0.00

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31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	876,022.990	103.443437	906,188.29	110.297296	966,229.67	60,041.38	0.15
	Original Face:	Base	5,200,000.000	103.443437	906,188.29	110.297296	966,229.67	60,041.38	0.15
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	328,663.080	101.065985	332,166.58	105.004694	345,111.66	12,945.08	0.06
	Original Face:	Base	2,680,283.000	101.065985	332,166.58	105.004694	345,111.66	12,945.08	0.06
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	2,598,950.100	101.628694	2,641,279.04	104.891993	2,726,090.56	84,811.52	0.44
	Original Face:	Base	15,000,000.000	101.628694	2,641,279.04	104.891993	2,726,090.56	84,811.52	0.44
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	950,131.270	100.924815	958,918.23	104.885813	996,552.91	37,634.68	0.16
	Original Face:	Base	4,200,000.000	100.924815	958,918.23	104.885813	996,552.91	37,634.68	0.16
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	57,616.170	101.223042	58,320.84	104.253825	60,067.06	1,746.22	0.01
	Original Face:	Base	1,500,000.000	101.223042	58,320.84	104.253825	60,067.06	1,746.22	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	76,958.910	100.762290	77,545.56	106.330558	81,830.84	4,285.28	0.01
	Original Face:	Base	3,200,000.000	100.762290	77,545.56	106.330558	81,830.84	4,285.28	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	74,559.300	102.080478	76,110.49	106.897754	79,702.22	3,591.73	0.01
	Original Face:	Base	765,534.000	102.080478	76,110.49	106.897754	79,702.22	3,591.73	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	690,713.980	101.625721	701,943.06	104.888523	724,479.69	22,536.63	0.12
	Original Face:	Base	5,157,070.000	101.625721	701,943.06	104.888523	724,479.69	22,536.63	0.12
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	84,521.500	100.917009	85,296.57	105.438722	89,118.39	3,821.82	0.01
	Original Face:	Base	5,000,000.000	100.917009	85,296.57	105.438722	89,118.39	3,821.82	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	163,512.800	101.316668	165,665.72	106.447961	174,056.04	8,390.32	0.03
	Original Face:	Base	5,000,000.000	101.316668	165,665.72	106.447961	174,056.04	8,390.32	0.03

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	218,235.000	Local	103.247431	225,322.03	109.637880	239,268.23	13,946.20	0.04
Original Face:	2,000,000.000	Base	103.247431	225,322.03	109.637880	239,268.23	13,946.20	0.04
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	124,899.800	Local	103.085393	128,753.45	111.820393	139,663.45	10,910.00	0.02
Original Face:	5,000,000.000	Base	103.085393	128,753.45	111.820393	139,663.45	10,910.00	0.02
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,386,948.250	Local	106.110962	1,471,704.13	111.872103	1,551,608.17	79,904.04	0.25
Original Face:	14,750,000.000	Base	106.110962	1,471,704.13	111.872103	1,551,608.17	79,904.04	0.25
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	101,124.180	Local	100.759353	101,892.07	105.393752	106,578.57	4,686.50	0.02
Original Face:	2,000,000.000	Base	100.759353	101,892.07	105.393752	106,578.57	4,686.50	0.02
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.260000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.053900	3,001,617.00	1,617.00	0.48
		Base	100.000000	3,000,000.00	100.053900	3,001,617.00	1,617.00	0.48
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.332000	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.023714	5,001,185.70	1,185.70	0.80
		Base	100.000000	5,000,000.00	100.023714	5,001,185.70	1,185.70	0.80
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.284716	3,008,541.48	8,541.48	0.48
		Base	100.000000	3,000,000.00	100.284716	3,008,541.48	8,541.48	0.48
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.612807	2,958,384.21	-41,615.79	0.47
		Base	100.000000	3,000,000.00	98.612807	2,958,384.21	-41,615.79	0.47
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.816509	2,994,495.27	-5,504.73	0.48
		Base	100.000000	3,000,000.00	99.816509	2,994,495.27	-5,504.73	0.48
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,061,217.040	Local	98.942308	1,049,992.63	100.675270	1,068,383.12	18,390.49	0.17
Original Face:	4,000,000.000	Base	98.942308	1,049,992.63	100.675270	1,068,383.12	18,390.49	0.17

& 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
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	199,176.340	99.199950	197,582.83	100.731810	200,633.93	3,051.10	0.03
	Original Face:	Base	1,900,000.000	99.199950	197,582.83	100.731810	200,633.93	3,051.10	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	870,714.270	99.592147	867,163.04	101.467470	883,491.74	16,328.70	0.14
	Original Face:	Base	3,050,000.000	99.592147	867,163.04	101.467470	883,491.74	16,328.70	0.14
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	1,566,111.450	99.351023	1,555,947.75	101.732730	1,593,247.93	37,300.18	0.26
	Original Face:	Base	3,000,000.000	99.351023	1,555,947.75	101.732730	1,593,247.93	37,300.18	0.26
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	1,326,466.070	102.857012	1,364,363.37	103.805228	1,376,941.13	12,577.76	0.22
	Original Face:	Base	3,000,000.000	102.857012	1,364,363.37	103.805228	1,376,941.13	12,577.76	0.22
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	630,712.220	100.409231	633,293.29	103.103923	650,289.04	16,995.75	0.10
	Original Face:	Base	1,000,000.000	100.409231	633,293.29	103.103923	650,289.04	16,995.75	0.10
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	2,750,000.000	99.990985	2,749,752.10	100.037780	2,751,038.95	1,286.85	0.44
	Original Face:	Base	2,750,000.000	99.990985	2,749,752.10	100.037780	2,751,038.95	1,286.85	0.44
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.379630	19 Aug 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.059932	3,001,797.96	1,797.96	0.48
		Base		100.000000	3,000,000.00	100.059932	3,001,797.96	1,797.96	0.48
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.232881	2,004,657.62	4,657.62	0.32
		Base		100.000000	2,000,000.00	100.232881	2,004,657.62	4,657.62	0.32
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.310000	06 Aug 2024		
		Local	3,000,000.000	100.061831	3,001,854.94	100.516000	3,015,480.00	13,625.06	0.48
		Base		100.061831	3,001,854.94	100.516000	3,015,480.00	13,625.06	0.48
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7					1.700000	31 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.499419	5,024,970.95	24,970.95	0.81
		Base		100.000000	5,000,000.00	100.499419	5,024,970.95	24,970.95	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.239693	2,977,190.79	104.351107	3,130,533.21	153,342.42	0.50
		Base	99.239693	2,977,190.79	104.351107	3,130,533.21	153,342.42	0.50
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.907937	1,998,158.73	99.494018	1,989,880.36	-8,278.37	0.32
		Base	99.907937	1,998,158.73	99.494018	1,989,880.36	-8,278.37	0.32
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.249216	5,012,460.80	12,460.80	0.80
		Base	100.000000	5,000,000.00	100.249216	5,012,460.80	12,460.80	0.80
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	99.973607	2,999,208.21	-791.79	0.48
		Base	100.000000	3,000,000.00	99.973607	2,999,208.21	-791.79	0.48
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.461341	1,949,226.82	-50,773.18	0.31
		Base	100.000000	2,000,000.00	97.461341	1,949,226.82	-50,773.18	0.31
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.973608	2,999,208.23	101.683190	3,050,495.70	51,287.47	0.49
		Base	99.973608	2,999,208.23	101.683190	3,050,495.70	51,287.47	0.49
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.976813	2,999,304.39	102.695574	3,080,867.22	81,562.83	0.49
		Base	99.976813	2,999,304.39	102.695574	3,080,867.22	81,562.83	0.49
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.989040	2,334,744.08	100.014526	2,335,339.18	595.10	0.37
		Base	99.989040	2,334,744.08	100.014526	2,335,339.18	595.10	0.37
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.938121	4,996,906.03	99.818734	4,990,936.70	-5,969.33	0.80
		Base	99.938121	4,996,906.03	99.818734	4,990,936.70	-5,969.33	0.80
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.847339	2,995,420.16	102.226227	3,066,786.81	71,366.65	0.49
		Base	99.847339	2,995,420.16	102.226227	3,066,786.81	71,366.65	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
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	2,000,000.000	99.895657	1,997,913.14	100.200410	2,004,008.20	6,095.06	0.32
		Base		99.895657	1,997,913.14	100.200410	2,004,008.20	6,095.06	0.32
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	5,000,000.000	99.810289	4,990,514.46	99.712196	4,985,609.80	-4,904.66	0.80
		Base		99.810289	4,990,514.46	99.712196	4,985,609.80	-4,904.66	0.80
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
		Local	5,000,000.000	99.738462	4,986,923.12	103.672292	5,183,614.60	196,691.48	0.83
		Base		99.738462	4,986,923.12	103.672292	5,183,614.60	196,691.48	0.83
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403					2.403000	01 Sep 2021		
		Local	5,000,000.000	100.527284	5,026,364.18	100.570524	5,028,526.20	2,162.02	0.81
		Base		100.527284	5,026,364.18	100.570524	5,028,526.20	2,162.02	0.81
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	4,000,000.000	99.991065	3,999,642.58	100.496920	4,019,876.80	20,234.22	0.64
		Base		99.991065	3,999,642.58	100.496920	4,019,876.80	20,234.22	0.64
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	2,000,000.000	99.953841	1,999,076.82	101.300610	2,026,012.20	26,935.38	0.32
		Base		99.953841	1,999,076.82	101.300610	2,026,012.20	26,935.38	0.32
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	2,000,000.000	99.955337	1,999,106.74	100.281679	2,005,633.58	6,526.84	0.32
		Base		99.955337	1,999,106.74	100.281679	2,005,633.58	6,526.84	0.32
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.991946	2,999,758.39	100.997740	3,029,932.20	30,173.81	0.49
		Base		99.991946	2,999,758.39	100.997740	3,029,932.20	30,173.81	0.49
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.460000	12 Apr 2024		
		Local	2,500,000.000	100.000000	2,500,000.00	100.206185	2,505,154.63	5,154.63	0.40
		Base		100.000000	2,500,000.00	100.206185	2,505,154.63	5,154.63	0.40
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.961833	1,999,236.66	100.828532	2,016,570.64	17,333.98	0.32
		Base		99.961833	1,999,236.66	100.828532	2,016,570.64	17,333.98	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
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.250000	05 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.338022	3,010,140.66	10,140.66	0.48
		Base		100.000000	3,000,000.00	100.338022	3,010,140.66	10,140.66	0.48
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.575500	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.093339	5,004,666.95	4,666.95	0.80
		Base		100.000000	5,000,000.00	100.093339	5,004,666.95	4,666.95	0.80
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.996454	2,019,929.08	19,929.08	0.32
		Base		100.000000	2,000,000.00	100.996454	2,019,929.08	19,929.08	0.32
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
		Local	3,460,000.000	100.000000	3,460,000.00	100.359206	3,472,428.53	12,428.53	0.56
		Base		100.000000	3,460,000.00	100.359206	3,472,428.53	12,428.53	0.56
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	101.903000	3,057,090.00	57,090.00	0.49
		Base		100.000000	3,000,000.00	101.903000	3,057,090.00	57,090.00	0.49
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.735100	2,932,053.00	-67,947.00	0.47
		Base		100.000000	3,000,000.00	97.735100	2,932,053.00	-67,947.00	0.47
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.560250	13 Nov 2023		
		Local	1,950,000.000	100.205693	1,954,011.02	100.746109	1,964,549.13	10,538.11	0.31
		Base		100.205693	1,954,011.02	100.746109	1,964,549.13	10,538.11	0.31
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.989149	2,999,674.47	104.630096	3,138,902.88	139,228.41	0.50
		Base		99.989149	2,999,674.47	104.630096	3,138,902.88	139,228.41	0.50
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.968794	2,999,063.83	101.019244	3,030,577.32	31,513.49	0.49
		Base		99.968794	2,999,063.83	101.019244	3,030,577.32	31,513.49	0.49
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.533750	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.134050	3,004,021.50	4,021.50	0.48
		Base		100.000000	3,000,000.00	100.134050	3,004,021.50	4,021.50	0.48

& 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
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	102.330781	3,069,923.43	69,923.43	0.49
		Base	100.000000	3,000,000.00	102.330781	3,069,923.43	69,923.43	0.49
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.365000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.301470	3,009,044.10	9,044.10	0.48
		Base	100.000000	3,000,000.00	100.301470	3,009,044.10	9,044.10	0.48
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.425487	2,952,764.61	-47,235.39	0.47
		Base	100.000000	3,000,000.00	98.425487	2,952,764.61	-47,235.39	0.47
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.988979	2,999,669.37	-330.63	0.48
		Base	100.000000	3,000,000.00	99.988979	2,999,669.37	-330.63	0.48
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	458,603.500	Local	99.995685	458,583.71	100.168710	459,377.21	793.50	0.07
Original Face:	3,000,000.000	Base	99.995685	458,583.71	100.168710	459,377.21	793.50	0.07
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.981893	1,999,637.86	102.120175	2,042,403.50	42,765.64	0.33
		Base	99.981893	1,999,637.86	102.120175	2,042,403.50	42,765.64	0.33
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.285250	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.018923	1,000,189.23	189.23	0.16
		Base	100.000000	1,000,000.00	100.018923	1,000,189.23	189.23	0.16
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.950383	4,997,519.13	103.907124	5,195,356.20	197,837.07	0.83
		Base	99.950383	4,997,519.13	103.907124	5,195,356.20	197,837.07	0.83
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.310000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.165861	3,004,975.83	4,975.83	0.48
		Base	100.000000	3,000,000.00	100.165861	3,004,975.83	4,975.83	0.48
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	5,000,000.000	Local	99.924905	4,996,245.25	100.245553	5,012,277.65	16,032.40	0.80
		Base	99.924905	4,996,245.25	100.245553	5,012,277.65	16,032.40	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
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.845414	2,995,362.42	102.530725	3,075,921.75	80,559.33	0.49
		Base		99.845414	2,995,362.42	102.530725	3,075,921.75	80,559.33	0.49
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.921560	999,215.60	102.148625	1,021,486.25	22,270.65	0.16
		Base		99.921560	999,215.60	102.148625	1,021,486.25	22,270.65	0.16
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.151465	2,003,029.29	104.206547	2,084,130.94	81,101.65	0.33
		Base		100.151465	2,003,029.29	104.206547	2,084,130.94	81,101.65	0.33
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.585380	09 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.521239	5,026,061.95	26,061.95	0.81
		Base		100.000000	5,000,000.00	100.521239	5,026,061.95	26,061.95	0.81
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.938080	4,996,903.99	105.714371	5,285,718.55	288,814.56	0.85
		Base		99.938080	4,996,903.99	105.714371	5,285,718.55	288,814.56	0.85
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.909652	2,997,289.56	102.540199	3,076,205.97	78,916.41	0.49
		Base		99.909652	2,997,289.56	102.540199	3,076,205.97	78,916.41	0.49
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.499681	1,989,993.61	98.851562	1,977,031.24	-12,962.37	0.32
		Base		99.499681	1,989,993.61	98.851562	1,977,031.24	-12,962.37	0.32
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	2,000,000.000	99.999308	1,999,986.15	100.106474	2,002,129.48	2,143.33	0.32
		Base		99.999308	1,999,986.15	100.106474	2,002,129.48	2,143.33	0.32
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.984158	2,999,524.75	105.807759	3,174,232.77	174,708.02	0.51
		Base		99.984158	2,999,524.75	105.807759	3,174,232.77	174,708.02	0.51
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
		Local	3,250,000.000	99.982722	3,249,438.47	100.397250	3,262,910.63	13,472.16	0.52
Original Face:		Base	3,250,000.000	99.982722	3,249,438.47	100.397250	3,262,910.63	13,472.16	0.52

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.800000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	101.881979	3,056,459.37	56,459.37	0.49
		Base		100.000000	3,000,000.00	101.881979	3,056,459.37	56,459.37	0.49
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	2,000,000.000	99.994389	1,999,887.77	100.779000	2,015,580.00	15,692.23	0.32
		Base		99.994389	1,999,887.77	100.779000	2,015,580.00	15,692.23	0.32
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	2,000,000.000	99.810788	1,996,215.76	101.011873	2,020,237.46	24,021.70	0.32
		Base		99.810788	1,996,215.76	101.011873	2,020,237.46	24,021.70	0.32
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	1,534,521.480	99.989818	1,534,365.24	101.307310	1,554,582.43	20,217.19	0.25
Original Face:		Base	2,000,000.000	99.989818	1,534,365.24	101.307310	1,554,582.43	20,217.19	0.25
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	2,000,000.000	99.991790	1,999,835.80	101.897850	2,037,957.00	38,121.20	0.33
Original Face:		Base	2,000,000.000	99.991790	1,999,835.80	101.897850	2,037,957.00	38,121.20	0.33
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	357,340.980	99.999348	357,338.65	100.964780	360,788.53	3,449.88	0.06
Original Face:		Base	1,000,000.000	99.999348	357,338.65	100.964780	360,788.53	3,449.88	0.06
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.875938	2,996,278.13	100.497221	3,014,916.63	18,638.50	0.48
		Base		99.875938	2,996,278.13	100.497221	3,014,916.63	18,638.50	0.48
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.927364	1,998,547.28	107.257458	2,145,149.16	146,601.88	0.34
		Base		99.927364	1,998,547.28	107.257458	2,145,149.16	146,601.88	0.34
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
		Local	1,000,000.000	99.925394	999,253.94	100.288021	1,002,880.21	3,626.27	0.16
		Base		99.925394	999,253.94	100.288021	1,002,880.21	3,626.27	0.16
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.929363	2,997,880.89	-2,119.11	0.48
		Base		100.000000	3,000,000.00	99.929363	2,997,880.89	-2,119.11	0.48

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
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
			2,000,000.000						
		Local		99.965008	1,999,300.15	102.498447	2,049,968.94	50,668.79	0.33
		Base		99.965008	1,999,300.15	102.498447	2,049,968.94	50,668.79	0.33
US DOLLAR Total									
			428,125,128.330						
		Local			428,618,535.23		433,274,434.93	4,655,899.70	69.41
	Original Face:		190,011,032.000						
		Base			428,618,535.23		433,274,434.93	4,655,899.70	69.41
FIXED INCOME Total									
			428,125,128.330						
		Base			428,618,535.23		433,274,434.93	4,655,899.70	69.41
	Original Face:		190,011,032.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		619,155,989.410	Base		619,536,543.87		624,217,041.52	4,680,497.65	100.00
	Original Face:	190,011,032.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			505,052.100	1.000000	505,052.10	1.000000	505,052.10	0.00	0.18
		Base		1.000000	505,052.10	1.000000	505,052.10	0.00	0.18
US DOLLAR Total									
			505,052.100		505,052.10		505,052.10	0.00	0.18
		Base			505,052.10		505,052.10	0.00	0.18
CASH Total									
			505,052.100	Base	505,052.10		505,052.10	0.00	0.18
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
091995001	BLACKROCK INVT QUALITY					0.000001	01 Jun 2021		
			8,000,379.520	100.000000	8,000,379.52	100.000000	8,000,379.52	0.00	2.78
		Base		100.000000	8,000,379.52	100.000000	8,000,379.52	0.00	2.78
942PVK008	WAM AZ 1 WAM AZR 1					0.250000	14 Apr 2022		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.69
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.69
942PVK909	WAM AZ 3 WAM AZR 3					0.250000	21 Oct 2021		
			3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
942PVL006	WAM AZ 4 WAM AZR 4					0.000001	01 Jun 2021		
			12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	4.17
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	4.17
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001					0.250000	16 Dec 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95763A914	WESTERN ALLIANCE BANCORP PP					0.200000	24 Jun 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.74
979QHR003	SOUTH STREET REPO					0.100000	01 Jun 2021		
		Local	9,861,022.980	100.000000	9,861,022.98	100.000000	9,861,022.98	0.00	3.43
		Base		100.000000	9,861,022.98	100.000000	9,861,022.98	0.00	3.43
US DOLLAR Total									
		Local	44,861,402.500		44,861,402.50		44,861,402.50	0.00	15.59
		Base			44,861,402.50		44,861,402.50	0.00	15.59
CASH EQUIVALENT Total									
		Base	44,861,402.500		44,861,402.50		44,861,402.50	0.00	15.59

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	17,996.360	100.042286	18,003.97	100.367403	18,062.48	58.51	0.01
Original Face:		Base	965,094.000	100.042286	18,003.97	100.367403	18,062.48	58.51	0.01
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	685,518.800	102.877977	705,247.87	105.393168	722,489.98	17,242.11	0.25
Original Face:		Base	5,000,000.000	102.877977	705,247.87	105.393168	722,489.98	17,242.11	0.25
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	582,208.250	102.203761	595,038.73	103.431741	602,188.13	7,149.40	0.21
Original Face:		Base	4,372,786.000	102.203761	595,038.73	103.431741	602,188.13	7,149.40	0.21
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	691,029.250	101.942271	704,450.91	103.432415	714,748.24	10,297.33	0.25
Original Face:		Base	5,000,000.000	101.942271	704,450.91	103.432415	714,748.24	10,297.33	0.25
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	394,025.820	103.174196	406,532.97	106.937408	421,361.00	14,828.03	0.15
Original Face:		Base	4,169,641.000	103.174196	406,532.97	106.937408	421,361.00	14,828.03	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
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	292,967.120	101.112930	296,227.64	103.186646	302,302.95	6,075.31	0.11
Original Face:		Base	2,000,000.000	101.112930	296,227.64	103.186646	302,302.95	6,075.31	0.11
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	261,426.470	102.090301	266,891.07	105.888115	276,819.56	9,928.49	0.10
Original Face:		Base	2,910,888.000	102.090301	266,891.07	105.888115	276,819.56	9,928.49	0.10
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	522,586.040	102.963110	538,070.84	104.560437	546,418.25	8,347.41	0.19
Original Face:		Base	9,450,000.000	102.963110	538,070.84	104.560437	546,418.25	8,347.41	0.19
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	377,983.410	100.985803	381,709.58	104.484463	394,933.94	13,224.36	0.14
Original Face:		Base	2,500,000.000	100.985803	381,709.58	104.484463	394,933.94	13,224.36	0.14
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	274,048.400	100.951204	276,655.16	102.467242	280,809.84	4,154.68	0.10
Original Face:		Base	1,500,000.000	100.951204	276,655.16	102.467242	280,809.84	4,154.68	0.10
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	525,996.470	105.191031	553,301.11	109.991109	578,549.35	25,248.24	0.20
Original Face:		Base	5,872,458.000	105.191031	553,301.11	109.991109	578,549.35	25,248.24	0.20
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	11,511.650	101.443668	11,677.84	104.806293	12,064.93	387.09	0.00
Original Face:		Base	1,000,000.000	101.443668	11,677.84	104.806293	12,064.93	387.09	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	24,911.090	104.395753	26,006.12	112.849661	28,112.08	2,105.96	0.01
Original Face:		Base	1,000,000.000	104.395753	26,006.12	112.849661	28,112.08	2,105.96	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	172.120	100.569370	173.10	103.821238	178.70	5.60	0.00
Original Face:		Base	25,000.000	100.569370	173.10	103.821238	178.70	5.60	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	55,195.600	103.082202	56,896.84	114.694697	63,306.43	6,409.59	0.02
Original Face:		Base	2,000,000.000	103.082202	56,896.84	114.694697	63,306.43	6,409.59	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
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.810380	20 Sep 2063		
		Local	795,276.890	100.421504	798,629.01	100.744160	801,195.02	2,566.01	0.28
Original Face:		Base	1,500,000.000	100.421504	798,629.01	100.744160	801,195.02	2,566.01	0.28
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB					0.760380	20 Feb 2064		
		Local	809,544.920	100.371759	812,554.48	100.781130	815,868.52	3,314.04	0.28
Original Face:		Base	1,530,000.000	100.371759	812,554.48	100.781130	815,868.52	3,314.04	0.28
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB					1.585500	20 Jun 2067		
		Local	868,948.770	101.997290	886,304.20	101.338010	880,575.39	-5,728.81	0.31
Original Face:		Base	1,200,000.000	101.997290	886,304.20	101.338010	880,575.39	-5,728.81	0.31
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	204,296.560	100.991549	206,322.26	101.237610	206,824.95	502.69	0.07
Original Face:		Base	2,720,000.000	100.991549	206,322.26	101.237610	206,824.95	502.69	0.07
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	213,504.680	101.469813	216,642.80	101.576570	216,870.73	227.93	0.08
Original Face:		Base	4,000,000.000	101.469813	216,642.80	101.576570	216,870.73	227.93	0.08
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,234,463.650	101.994557	1,259,085.73	103.641750	1,279,419.73	20,334.00	0.44
Original Face:		Base	4,400,000.000	101.994557	1,259,085.73	103.641750	1,279,419.73	20,334.00	0.44
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	795,912.780	99.380158	790,979.38	100.675270	801,287.34	10,307.96	0.28
Original Face:		Base	3,000,000.000	99.380158	790,979.38	100.675270	801,287.34	10,307.96	0.28
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	280,271.900	100.586641	281,916.09	103.048180	288,815.09	6,899.00	0.10
Original Face:		Base	1,000,000.000	100.586641	281,916.09	103.048180	288,815.09	6,899.00	0.10
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	234,156.980	101.256781	237,099.82	103.510880	242,377.95	5,278.13	0.08
Original Face:		Base	1,000,000.000	101.256781	237,099.82	103.510880	242,377.95	5,278.13	0.08
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	101.817270	0.01	0.00	0.00
		Base		100.000000	0.01	101.817270	0.01	0.00	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	448,216.390	Local	100.704619	451,374.61	105.265850	471,818.79	20,444.18	0.16
Original Face:	1,000,000.000	Base	100.704619	451,374.61	105.265850	471,818.79	20,444.18	0.16
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	253,832.210	Local	100.791610	255,841.57	103.771000	263,404.22	7,562.65	0.09
Original Face:	1,000,000.000	Base	100.791610	255,841.57	103.771000	263,404.22	7,562.65	0.09
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	83,713.730	Local	99.893064	83,624.21	100.510380	84,140.99	516.78	0.03
Original Face:	1,000,000.000	Base	99.893064	83,624.21	100.510380	84,140.99	516.78	0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	168,545.860	Local	100.295925	169,044.63	100.772060	169,847.14	802.51	0.06
Original Face:	1,000,000.000	Base	100.295925	169,044.63	100.772060	169,847.14	802.51	0.06
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	142,269.350	Local	100.867643	143,503.74	101.223630	144,010.20	506.46	0.05
Original Face:	1,000,000.000	Base	100.867643	143,503.74	101.223630	144,010.20	506.46	0.05
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.505940	0.03	-0.06	0.00
		Base	300.000000	0.09	102.505940	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,326,466.070	Local	102.857012	1,364,363.37	103.805228	1,376,941.13	12,577.76	0.48
Original Face:	3,000,000.000	Base	102.857012	1,364,363.37	103.805228	1,376,941.13	12,577.76	0.48
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,261,424.440	Local	100.344758	1,265,773.30	103.103923	1,300,578.08	34,804.78	0.45
Original Face:	2,000,000.000	Base	100.344758	1,265,773.30	103.103923	1,300,578.08	34,804.78	0.45
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	586,516.230	Local	100.067250	586,910.66	102.443600	600,848.34	13,937.68	0.21
Original Face:	2,000,000.000	Base	100.067250	586,910.66	102.443600	600,848.34	13,937.68	0.21
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				1.000000	20 Apr 2071		
	1,978,780.000	Local	107.810785	2,133,338.26	107.812500	2,133,372.19	33.93	0.74
Original Face:	1,978,780.000	Base	107.810785	2,133,338.26	107.812500	2,133,372.19	33.93	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,592,929.000	Local	102.219458	1,628,283.39	101.670100	1,619,532.51	-8,750.88	0.56
Original Face:	2,000,000.000	Base	102.219458	1,628,283.39	101.670100	1,619,532.51	-8,750.88	0.56
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	3,158,945.810	Local	101.421739	3,203,857.78	101.760460	3,214,557.79	10,700.01	1.12
Original Face:	3,185,000.000	Base	101.421739	3,203,857.78	101.760460	3,214,557.79	10,700.01	1.12
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,969,850.720	Local	102.353105	2,016,203.38	101.953120	2,008,324.27	-7,879.11	0.70
Original Face:	2,000,000.000	Base	102.353105	2,016,203.38	101.953120	2,008,324.27	-7,879.11	0.70
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.94
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.94
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
	5,041,666.680	Local	100.000000	5,041,666.68	100.000000	5,041,666.68	0.00	1.75
Original Face:	5,500,000.000	Base	100.000000	5,041,666.68	100.000000	5,041,666.68	0.00	1.75
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.908459	1,998,169.17	104.002998	2,080,059.96	81,890.79	0.72
		Base	99.908459	1,998,169.17	104.002998	2,080,059.96	81,890.79	0.72
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	81,325.010	Local	100.342355	81,603.43	101.090780	82,212.09	608.66	0.03
Original Face:	1,000,000.000	Base	100.342355	81,603.43	101.090780	82,212.09	608.66	0.03
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.886007	2,996,580.20	100.357545	3,010,726.35	14,146.15	1.05
		Base	99.886007	2,996,580.20	100.357545	3,010,726.35	14,146.15	1.05
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,000,000.000	Local	100.257453	5,012,872.66	100.253160	5,012,658.00	-214.66	1.74
		Base	100.257453	5,012,872.66	100.253160	5,012,658.00	-214.66	1.74
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.452228	3,013,566.83	99.965930	2,998,977.90	-14,588.93	1.04
		Base	100.452228	3,013,566.83	99.965930	2,998,977.90	-14,588.93	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
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
		Local	3,900,000.000	100.441197	3,917,206.70	100.218340	3,908,515.26	-8,691.44	1.36
		Base		100.441197	3,917,206.70	100.218340	3,908,515.26	-8,691.44	1.36
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000					0.010000	17 Jan 2024		
		Local	2,000,000.000	100.183328	2,003,666.56	99.907760	1,998,155.20	-5,511.36	0.69
		Base		100.183328	2,003,666.56	99.907760	1,998,155.20	-5,511.36	0.69
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
		Local	2,900,000.000	100.024699	2,900,716.28	100.053443	2,901,549.85	833.57	1.01
		Base		100.024699	2,900,716.28	100.053443	2,901,549.85	833.57	1.01
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000						09 Apr 2026		
		Local	5,000,000.000	100.055338	5,002,766.89	99.635000	4,981,750.00	-21,016.89	1.73
		Base		100.055338	5,002,766.89	99.635000	4,981,750.00	-21,016.89	1.73
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.39
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.39
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57					2.570000	01 Aug 2021		
		Local	500,000.000	100.000000	500,000.00	100.423483	502,117.42	2,117.42	0.17
		Base		100.000000	500,000.00	100.423483	502,117.42	2,117.42	0.17
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	3,000,000.000	99.939638	2,998,189.14	99.987222	2,999,616.66	1,427.52	1.04
		Base		99.939638	2,998,189.14	99.987222	2,999,616.66	1,427.52	1.04
912796A90	TREASURY BILL 12/21 0.00000					0.010000	30 Dec 2021		
		Local	3,000,000.000	99.936400	2,998,092.00	99.983806	2,999,514.18	1,422.18	1.04
		Base		99.936400	2,998,092.00	99.983806	2,999,514.18	1,422.18	1.04
912796B40	TREASURY BILL 07/21 0.00000					0.010000	01 Jul 2021		
		Local	3,000,000.000	99.991908	2,999,757.25	99.999167	2,999,975.01	217.76	1.04
		Base		99.991908	2,999,757.25	99.999167	2,999,975.01	217.76	1.04
912796C31	TREASURY BILL 01/22 0.00000					0.010000	27 Jan 2022		
		Local	3,000,000.000	99.935000	2,998,050.01	99.983333	2,999,499.99	1,449.98	1.04
		Base		99.935000	2,998,050.01	99.983333	2,999,499.99	1,449.98	1.04

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912796G37	TREASURY BILL 06/21 0.00000					01 Jun 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.246170	3,007,385.09	100.272474	3,008,174.22	789.13	1.05
		Base	100.246170	3,007,385.09	100.272474	3,008,174.22	789.13	1.05
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	104.900590	2,098,011.80	104.976562	2,099,531.24	1,519.44	0.73
		Base	104.900590	2,098,011.80	104.976562	2,099,531.24	1,519.44	0.73
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	104.037926	2,080,758.52	104.371094	2,087,421.88	6,663.36	0.73
		Base	104.037926	2,080,758.52	104.371094	2,087,421.88	6,663.36	0.73
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	4,000,000.000	Local	100.058984	4,002,359.37	100.128322	4,005,132.88	2,773.51	1.39
		Base	100.058984	4,002,359.37	100.128322	4,005,132.88	2,773.51	1.39
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	5,000,000.000	Local	100.278125	5,013,906.25	100.286210	5,014,310.50	404.25	1.74
		Base	100.278125	5,013,906.25	100.286210	5,014,310.50	404.25	1.74
9128287G9	US TREASURY FRN 07/21 VAR				0.235000	31 Jul 2021		
	2,000,000.000	Local	99.995873	1,999,917.46	100.035613	2,000,712.26	794.80	0.70
		Base	99.995873	1,999,917.46	100.035613	2,000,712.26	794.80	0.70
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	100.465977	2,009,319.54	100.488821	2,009,776.42	456.88	0.70
		Base	100.465977	2,009,319.54	100.488821	2,009,776.42	456.88	0.70
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	0.000	Local	0.000000	10,808.43	0.000000	0.00	-10,808.43	0.00
		Base	0.000000	10,808.43	0.000000	0.00	-10,808.43	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	102.454056	2,049,081.11	102.488281	2,049,765.62	684.51	0.71
		Base	102.454056	2,049,081.11	102.488281	2,049,765.62	684.51	0.71
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	102.858471	2,057,169.41	102.933594	2,058,671.88	1,502.47	0.72
		Base	102.858471	2,057,169.41	102.933594	2,058,671.88	1,502.47	0.72
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	102.542777	3,076,283.32	102.515625	3,075,468.75	-814.57	1.07
		Base	102.542777	3,076,283.32	102.515625	3,075,468.75	-814.57	1.07
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	102.221875	2,044,437.50	102.335938	2,046,718.76	2,281.26	0.71
		Base	102.221875	2,044,437.50	102.335938	2,046,718.76	2,281.26	0.71
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.326387	3,009,791.60	100.360956	3,010,828.68	1,037.08	1.05
		Base	100.326387	3,009,791.60	100.360956	3,010,828.68	1,037.08	1.05
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	5,000,000.000	Local	100.810339	5,040,516.97	100.843750	5,042,187.50	1,670.53	1.75
		Base	100.810339	5,040,516.97	100.843750	5,042,187.50	1,670.53	1.75
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.69
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.69
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.158745	5,007,937.27	100.168373	5,008,418.65	481.38	1.74
		Base	100.158745	5,007,937.27	100.168373	5,008,418.65	481.38	1.74
912828YN4	US TREASURY FRN 10/21 VAR				0.315000	31 Oct 2021		
	3,000,000.000	Local	100.008125	3,000,243.75	100.125158	3,003,754.74	3,510.99	1.04
		Base	100.008125	3,000,243.75	100.125158	3,003,754.74	3,510.99	1.04
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	100.565610	3,016,968.31	100.593750	3,017,812.50	844.19	1.05
		Base	100.565610	3,016,968.31	100.593750	3,017,812.50	844.19	1.05

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912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	100.682039	5,034,101.96	100.722656	5,036,132.80	2,030.84	1.75
		Base	100.682039	5,034,101.96	100.722656	5,036,132.80	2,030.84	1.75
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	100.858188	5,042,909.41	100.906250	5,045,312.50	2,403.09	1.75
		Base	100.858188	5,042,909.41	100.906250	5,045,312.50	2,403.09	1.75
912828Z45	US TREASURY FRN 01/22 VAR				0.169000	31 Jan 2022		
	2,000,000.000	Local	99.994681	1,999,893.62	100.097630	2,001,952.60	2,058.98	0.70
		Base	99.994681	1,999,893.62	100.097630	2,001,952.60	2,058.98	0.70
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	100.733028	2,014,660.55	100.804688	2,016,093.76	1,433.21	0.70
		Base	100.733028	2,014,660.55	100.804688	2,016,093.76	1,433.21	0.70
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	4,000,000.000	Local	100.198538	4,007,941.53	100.253906	4,010,156.24	2,214.71	1.39
		Base	100.198538	4,007,941.53	100.253906	4,010,156.24	2,214.71	1.39
912828ZK9	US TREASURY FRN 04/22 VAR				0.129000	30 Apr 2022		
	3,000,000.000	Local	100.022161	3,000,664.83	100.092761	3,002,782.83	2,118.00	1.04
		Base	100.022161	3,000,664.83	100.092761	3,002,782.83	2,118.00	1.04
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.868915	1,997,378.30	99.363281	1,987,265.62	-10,112.68	0.69
		Base	99.868915	1,997,378.30	99.363281	1,987,265.62	-10,112.68	0.69
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.977431	1,999,548.61	100.046875	2,000,937.50	1,388.89	0.70
		Base	99.977431	1,999,548.61	100.046875	2,000,937.50	1,388.89	0.70
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.364733	1,987,294.66	98.757812	1,975,156.24	-12,138.42	0.69
		Base	99.364733	1,987,294.66	98.757812	1,975,156.24	-12,138.42	0.69
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.076723	2,001,534.46	100.179688	2,003,593.76	2,059.30	0.70
		Base	100.076723	2,001,534.46	100.179688	2,003,593.76	2,059.30	0.70

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912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.785897	1,995,717.94	98.667969	1,973,359.38	-22,358.56	0.69
		Base	99.785897	1,995,717.94	98.667969	1,973,359.38	-22,358.56	0.69
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.972483	4,998,624.17	100.035156	5,001,757.80	3,133.63	1.74
		Base	99.972483	4,998,624.17	100.035156	5,001,757.80	3,133.63	1.74
91282CAA9	US TREASURY FRN 07/22 VAR				0.070000	31 Jul 2022		
	5,000,000.000	Local	99.991750	4,999,587.51	100.044825	5,002,241.25	2,653.74	1.74
		Base	99.991750	4,999,587.51	100.044825	5,002,241.25	2,653.74	1.74
91282CAF8	US TREASURY N/B 08/23 0.125				0.125000	15 Aug 2023		
	2,000,000.000	Local	99.793267	1,995,865.33	99.894531	1,997,890.62	2,025.29	0.69
		Base	99.793267	1,995,865.33	99.894531	1,997,890.62	2,025.29	0.69
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	5,000,000.000	Local	99.962425	4,998,121.23	100.035156	5,001,757.80	3,636.57	1.74
		Base	99.962425	4,998,121.23	100.035156	5,001,757.80	3,636.57	1.74
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.364388	1,987,287.75	98.402344	1,968,046.88	-19,240.87	0.68
		Base	99.364388	1,987,287.75	98.402344	1,968,046.88	-19,240.87	0.68
91282CAK7	US TREASURY N/B 09/23 0.125				0.125000	15 Sep 2023		
	2,000,000.000	Local	99.737616	1,994,752.31	99.863281	1,997,265.62	2,513.31	0.69
		Base	99.737616	1,994,752.31	99.863281	1,997,265.62	2,513.31	0.69
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.786088	1,995,721.76	98.320312	1,966,406.24	-29,315.52	0.68
		Base	99.786088	1,995,721.76	98.320312	1,966,406.24	-29,315.52	0.68
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	5,000,000.000	Local	99.975297	4,998,764.87	100.027344	5,001,367.20	2,602.33	1.74
		Base	99.975297	4,998,764.87	100.027344	5,001,367.20	2,602.33	1.74
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.777845	1,995,556.90	99.847656	1,996,953.12	1,396.22	0.69
		Base	99.777845	1,995,556.90	99.847656	1,996,953.12	1,396.22	0.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	2,000,000.000	Local	99.996560	1,999,931.20	100.027344	2,000,546.88	615.68	0.70
		Base	99.996560	1,999,931.20	100.027344	2,000,546.88	615.68	0.70
91282CAS0	US TREASURY FRN 10/22 VAR				0.070000	31 Oct 2022		
	3,000,000.000	Local	99.991399	2,999,741.97	100.054721	3,001,641.63	1,899.66	1.04
		Base	99.991399	2,999,741.97	100.054721	3,001,641.63	1,899.66	1.04
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.115254	1,982,305.08	98.175781	1,963,515.62	-18,789.46	0.68
		Base	99.115254	1,982,305.08	98.175781	1,963,515.62	-18,789.46	0.68
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.008564	2,000,171.27	100.125000	2,002,500.00	2,328.73	0.70
		Base	100.008564	2,000,171.27	100.125000	2,002,500.00	2,328.73	0.70
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	5,000,000.000	Local	99.948325	4,997,416.23	100.027344	5,001,367.20	3,950.97	1.74
		Base	99.948325	4,997,416.23	100.027344	5,001,367.20	3,950.97	1.74
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.778327	1,995,566.54	98.605469	1,972,109.38	-23,457.16	0.69
		Base	99.778327	1,995,566.54	98.605469	1,972,109.38	-23,457.16	0.69
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.787441	1,995,748.82	99.769531	1,995,390.62	-358.20	0.69
		Base	99.787441	1,995,748.82	99.769531	1,995,390.62	-358.20	0.69
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.571269	1,991,425.37	98.500000	1,970,000.00	-21,425.37	0.68
		Base	99.571269	1,991,425.37	98.500000	1,970,000.00	-21,425.37	0.68
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	7,000,000.000	Local	99.987842	6,999,148.95	100.015625	7,001,093.75	1,944.80	2.43
		Base	99.987842	6,999,148.95	100.015625	7,001,093.75	1,944.80	2.43
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.722908	1,994,458.16	99.714844	1,994,296.88	-161.28	0.69
		Base	99.722908	1,994,458.16	99.714844	1,994,296.88	-161.28	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
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	3,000,000.000	99.998334	2,999,950.03	100.000000	3,000,000.00	49.97	1.04
		Base		99.998334	2,999,950.03	100.000000	3,000,000.00	49.97	1.04
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.626534	1,992,530.68	98.355469	1,967,109.38	-25,421.30	0.68
		Base		99.626534	1,992,530.68	98.355469	1,967,109.38	-25,421.30	0.68
91282CBK6	US TREASURY FRN 01/23 VAR					0.064000	31 Jan 2023		
		Local	2,000,000.000	99.991554	1,999,831.08	100.032630	2,000,652.60	821.52	0.70
		Base		99.991554	1,999,831.08	100.032630	2,000,652.60	821.52	0.70
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	2,000,000.000	99.756115	1,995,122.30	99.691406	1,993,828.12	-1,294.18	0.69
		Base		99.756115	1,995,122.30	99.691406	1,993,828.12	-1,294.18	0.69
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	3,000,000.000	100.017078	3,000,512.35	99.996094	2,999,882.82	-629.53	1.04
		Base		100.017078	3,000,512.35	99.996094	2,999,882.82	-629.53	1.04
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.619359	1,992,387.18	98.851562	1,977,031.24	-15,355.94	0.69
		Base		99.619359	1,992,387.18	98.851562	1,977,031.24	-15,355.94	0.69
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.727667	1,994,553.33	99.992188	1,999,843.76	5,290.43	0.69
		Base		99.727667	1,994,553.33	99.992188	1,999,843.76	5,290.43	0.69
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.176901	1,983,538.01	99.929688	1,998,593.76	15,055.75	0.69
		Base		99.176901	1,983,538.01	99.929688	1,998,593.76	15,055.75	0.69
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.930597	2,997,917.90	99.984375	2,999,531.25	1,613.35	1.04
		Base		99.930597	2,997,917.90	99.984375	2,999,531.25	1,613.35	1.04
US DOLLAR Total									
		Local	241,248,435.520		242,274,520.17		242,464,001.95	189,481.78	84.24
Original Face:		Base	102,479,647.000		242,274,520.17		242,464,001.95	189,481.78	84.24

& 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
FIXED INCOME Total									
		241,248,435.520	Base		242,274,520.17		242,464,001.95	189,481.78	84.24
	Original Face:	102,479,647.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		286,614,890.120	Base		287,640,974.77		287,830,456.55	189,481.78	100.00
	Original Face:	102,479,647.000							

& 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									
			216,395.660	Local	1.000000	216,395.66	1.000000	216,395.66	0.00	0.01
				Base	1.000000	216,395.66	1.000000	216,395.66	0.00	0.01
US DOLLAR Total										
			216,395.660	Local		216,395.66		216,395.66	0.00	0.01
				Base		216,395.66		216,395.66	0.00	0.01
CASH Total										
			216,395.660	Base		216,395.66		216,395.66	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			4,802,297.410	Local	100.053571	4,804,870.05	100.050000	4,804,698.56	-171.49	0.17
				Base	100.053571	4,804,870.05	100.050000	4,804,698.56	-171.49	0.17
US DOLLAR Total										
			4,802,297.410	Local		4,804,870.05		4,804,698.56	-171.49	0.17
				Base		4,804,870.05		4,804,698.56	-171.49	0.17
CASH EQUIVALENT Total										
			4,802,297.410	Base		4,804,870.05		4,804,698.56	-171.49	0.17
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			48,482.000	Local	20.857952	1,011,235.25	56.680000	2,747,959.76	1,736,724.51	0.10
				Base	20.857952	1,011,235.25	56.680000	2,747,959.76	1,736,724.51	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	51,390.000	Local	19.601132	1,007,302.17	25.410000	1,305,819.90	298,517.73	0.05
		Base	19.601132	1,007,302.17	25.410000	1,305,819.90	298,517.73	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
	540,535.000	Local	34.161032	18,465,233.24	29.430000	15,907,945.05	-2,557,288.19	0.58
		Base	34.161032	18,465,233.24	29.430000	15,907,945.05	-2,557,288.19	0.58
002824100	ABBOTT LABORATORIES COMMON STOCK							
	136,378.000	Local	33.606283	4,583,157.64	116.650000	15,908,493.70	11,325,336.06	0.58
		Base	33.606283	4,583,157.64	116.650000	15,908,493.70	11,325,336.06	0.58
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	136,698.000	Local	44.070307	6,024,322.79	113.200000	15,474,213.60	9,449,890.81	0.56
		Base	44.070307	6,024,322.79	113.200000	15,474,213.60	9,449,890.81	0.56
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,773.000	Local	364.820620	1,376,468.20	284.580000	1,073,720.34	-302,747.86	0.04
		Base	364.820620	1,376,468.20	284.580000	1,073,720.34	-302,747.86	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	58,893.000	Local	39.116880	2,303,710.39	97.250000	5,727,344.25	3,423,633.86	0.21
		Base	39.116880	2,303,710.39	97.250000	5,727,344.25	3,423,633.86	0.21
00724F101	ADOBE INC COMMON STOCK USD.0001							
	36,733.000	Local	62.538557	2,297,228.82	504.580000	18,534,737.14	16,237,508.32	0.67
		Base	62.538557	2,297,228.82	504.580000	18,534,737.14	16,237,508.32	0.67
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	4,949.000	Local	156.936157	776,677.04	189.730000	938,973.77	162,296.73	0.03
		Base	156.936157	776,677.04	189.730000	938,973.77	162,296.73	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	93,065.000	Local	24.552026	2,284,934.31	80.080000	7,452,645.20	5,167,710.89	0.27
		Base	24.552026	2,284,934.31	80.080000	7,452,645.20	5,167,710.89	0.27
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	23,497.000	Local	35.266214	828,650.23	138.130000	3,245,640.61	2,416,990.38	0.12
		Base	35.266214	828,650.23	138.130000	3,245,640.61	2,416,990.38	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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
	16,815.000	Local	85.839849	1,443,397.06	299.660000	5,038,782.90	3,595,385.84	0.18
		Base	85.839849	1,443,397.06	299.660000	5,038,782.90	3,595,385.84	0.18
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
	12,406.000	Local	48.157504	597,441.99	114.210000	1,416,889.26	819,447.27	0.05
		Base	48.157504	597,441.99	114.210000	1,416,889.26	819,447.27	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	9,539.000	Local	63.834938	608,921.47	69.200000	660,098.80	51,177.33	0.02
		Base	63.834938	608,921.47	69.200000	660,098.80	51,177.33	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
	9,040.000	Local	91.801315	829,883.89	167.080000	1,510,403.20	680,519.31	0.05
		Base	91.801315	829,883.89	167.080000	1,510,403.20	680,519.31	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
	9,686.000	Local	127.454768	1,234,526.88	178.260000	1,726,626.36	492,099.48	0.06
		Base	127.454768	1,234,526.88	178.260000	1,726,626.36	492,099.48	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
	16,987.000	Local	110.285080	1,873,412.66	176.550000	2,999,054.85	1,125,642.19	0.11
		Base	110.285080	1,873,412.66	176.550000	2,999,054.85	1,125,642.19	0.11
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
	5,606.000	Local	169.747385	951,603.84	590.150000	3,308,380.90	2,356,777.06	0.12
		Base	169.747385	951,603.84	590.150000	3,308,380.90	2,356,777.06	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
	19,138.000	Local	41.534312	794,883.67	57.150000	1,093,736.70	298,853.03	0.04
		Base	41.534312	794,883.67	57.150000	1,093,736.70	298,853.03	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01							
	22,779.000	Local	43.088654	981,516.44	136.610000	3,111,839.19	2,130,322.75	0.11
		Base	43.088654	981,516.44	136.610000	3,111,839.19	2,130,322.75	0.11
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	21,654.000	Local	401.088794	8,685,176.74	2,411.560000	52,219,920.24	43,534,743.50	1.89
		Base	401.088794	8,685,176.74	2,411.560000	52,219,920.24	43,534,743.50	1.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	22,755.000	Local	393.719351	8,959,083.84	2,356.850000	53,630,121.75	44,671,037.91	1.94
		Base	393.719351	8,959,083.84	2,356.850000	53,630,121.75	44,671,037.91	1.94
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	144,364.000	Local	20.718592	2,991,018.76	49.220000	7,105,596.08	4,114,577.32	0.26
		Base	20.718592	2,991,018.76	49.220000	7,105,596.08	4,114,577.32	0.26
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	32,708.000	Local	435.211281	14,234,890.57	3,223.070000	105,420,173.56	91,185,282.99	3.82
		Base	435.211281	14,234,890.57	3,223.070000	105,420,173.56	91,185,282.99	3.82
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	19,316.000	Local	44.282390	855,358.65	84.200000	1,626,407.20	771,048.55	0.06
		Base	44.282390	855,358.65	84.200000	1,626,407.20	771,048.55	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	49,983.000	Local	20.600348	1,029,667.19	24.240000	1,211,587.92	181,920.73	0.04
		Base	20.600348	1,029,667.19	24.240000	1,211,587.92	181,920.73	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	37,501.000	Local	42.286700	1,585,793.55	86.000000	3,225,086.00	1,639,292.45	0.12
		Base	42.286700	1,585,793.55	86.000000	3,225,086.00	1,639,292.45	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	49,371.000	Local	47.722284	2,356,096.86	160.130000	7,905,778.23	5,549,681.37	0.29
		Base	47.722284	2,356,096.86	160.130000	7,905,778.23	5,549,681.37	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	65,339.000	Local	102.172122	6,675,824.30	52.840000	3,452,512.76	-3,223,311.54	0.12
		Base	102.172122	6,675,824.30	52.840000	3,452,512.76	-3,223,311.54	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
	34,301.000	Local	74.942168	2,570,591.29	255.460000	8,762,533.46	6,191,942.17	0.32
		Base	74.942168	2,570,591.29	255.460000	8,762,533.46	6,191,942.17	0.32
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	13,908.000	Local	73.989422	1,029,044.88	155.020000	2,156,018.16	1,126,973.28	0.08
		Base	73.989422	1,029,044.88	155.020000	2,156,018.16	1,126,973.28	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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	11,130.000	Local	31.577499	351,457.56	114.740000	1,277,056.20	925,598.64	0.05
		Base	31.577499	351,457.56	114.740000	1,277,056.20	925,598.64	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	8,810.000	Local	43.508607	383,310.83	259.840000	2,289,190.40	1,905,879.57	0.08
		Base	43.508607	383,310.83	259.840000	2,289,190.40	1,905,879.57	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
	17,430.000	Local	50.053181	872,426.95	135.100000	2,354,793.00	1,482,366.05	0.09
		Base	50.053181	872,426.95	135.100000	2,354,793.00	1,482,366.05	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
	44,678.000	Local	75.399369	3,368,693.01	237.940000	10,630,683.32	7,261,990.31	0.38
		Base	75.399369	3,368,693.01	237.940000	10,630,683.32	7,261,990.31	0.38
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	45,224.000	Local	13.987153	632,555.02	67.260000	3,041,766.24	2,409,211.22	0.11
		Base	13.987153	632,555.02	67.260000	3,041,766.24	2,409,211.22	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	27,943.000	Local	52.244255	1,459,861.23	164.600000	4,599,417.80	3,139,556.57	0.17
		Base	52.244255	1,459,861.23	164.600000	4,599,417.80	3,139,556.57	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,718.000	Local	141.520101	950,732.04	337.940000	2,270,280.92	1,319,548.88	0.08
		Base	141.520101	950,732.04	337.940000	2,270,280.92	1,319,548.88	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	18,401.000	Local	72.711512	1,337,964.53	398.220000	7,327,646.22	5,989,681.69	0.27
		Base	72.711512	1,337,964.53	398.220000	7,327,646.22	5,989,681.69	0.27
03743Q108	APA CORP COMMON STOCK USD.625							
	28,715.000	Local	62.863750	1,805,132.59	20.800000	597,272.00	-1,207,860.59	0.02
		Base	62.863750	1,805,132.59	20.800000	597,272.00	-1,207,860.59	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
	1,211,269.000	Local	10.393515	12,589,342.82	124.610000	150,936,230.09	138,346,887.27	5.46
		Base	10.393515	12,589,342.82	124.610000	150,936,230.09	138,346,887.27	5.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	70,544.000	24.240128	1,709,995.62	138.130000	9,744,242.72	8,034,247.10	0.35
		Base		24.240128	1,709,995.62	138.130000	9,744,242.72	8,034,247.10	0.35
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	42,519.000	25.798679	1,096,934.03	66.530000	2,828,789.07	1,731,855.04	0.10
		Base		25.798679	1,096,934.03	66.530000	2,828,789.07	1,731,855.04	0.10
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,191.000	288.281477	1,208,187.67	339.380000	1,422,341.58	214,153.91	0.05
		Base		288.281477	1,208,187.67	339.380000	1,422,341.58	214,153.91	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,387.000	64.135418	281,362.08	161.150000	706,965.05	425,602.97	0.03
		Base		64.135418	281,362.08	161.150000	706,965.05	425,602.97	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,650.000	97.703109	942,835.00	99.170000	956,990.50	14,155.50	0.03
		Base		97.703109	942,835.00	99.170000	956,990.50	14,155.50	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	17,043.000	56.130131	956,625.82	285.860000	4,871,911.98	3,915,286.16	0.18
		Base		56.130131	956,625.82	285.860000	4,871,911.98	3,915,286.16	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	32,516.000	47.538999	1,545,778.09	196.020000	6,373,786.32	4,828,008.23	0.23
		Base		47.538999	1,545,778.09	196.020000	6,373,786.32	4,828,008.23	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,685.000	256.557151	432,298.80	1,406.600000	2,370,121.00	1,937,822.20	0.09
		Base		256.557151	432,298.80	1,406.600000	2,370,121.00	1,937,822.20	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	10,693.000	137.613728	1,471,503.59	206.940000	2,212,809.42	741,305.83	0.08
		Base		137.613728	1,471,503.59	206.940000	2,212,809.42	741,305.83	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	6,271.000	54.178356	339,752.47	220.530000	1,382,943.63	1,043,191.16	0.05
		Base		54.178356	339,752.47	220.530000	1,382,943.63	1,043,191.16	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
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	55,121.000	Local	39.898725	2,199,257.61	24.400000	1,344,952.40	-854,305.21	0.05
		Base	39.898725	2,199,257.61	24.400000	1,344,952.40	-854,305.21	0.05
058498106	BALL CORP COMMON STOCK							
	24,607.000	Local	19.184668	472,077.12	82.160000	2,021,711.12	1,549,634.00	0.07
		Base	19.184668	472,077.12	82.160000	2,021,711.12	1,549,634.00	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	567,385.000	Local	23.777720	13,491,121.92	42.390000	24,051,450.15	10,560,328.23	0.87
		Base	23.777720	13,491,121.92	42.390000	24,051,450.15	10,560,328.23	0.87
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	60,780.000	Local	35.617640	2,164,840.16	52.080000	3,165,422.40	1,000,582.24	0.11
		Base	35.617640	2,164,840.16	52.080000	3,165,422.40	1,000,582.24	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	39,490.000	Local	36.137678	1,427,076.92	82.120000	3,242,918.80	1,815,841.88	0.12
		Base	36.137678	1,427,076.92	82.120000	3,242,918.80	1,815,841.88	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	22,836.000	Local	142.943514	3,264,258.08	241.890000	5,523,800.04	2,259,541.96	0.20
		Base	142.943514	3,264,258.08	241.890000	5,523,800.04	2,259,541.96	0.20
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	10,651.000	Local	68.859455	733,422.06	77.990000	830,671.49	97,249.43	0.03
		Base	68.859455	733,422.06	77.990000	830,671.49	97,249.43	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	143,744.000	Local	95.657359	13,750,171.35	289.440000	41,605,263.36	27,855,092.01	1.51
		Base	95.657359	13,750,171.35	289.440000	41,605,263.36	27,855,092.01	1.51
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	17,516.000	Local	35.274872	617,874.65	116.240000	2,036,059.84	1,418,185.19	0.07
		Base	35.274872	617,874.65	116.240000	2,036,059.84	1,418,185.19	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,676.000	Local	458.600209	768,613.95	602.370000	1,009,572.12	240,958.17	0.04
		Base	458.600209	768,613.95	602.370000	1,009,572.12	240,958.17	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	11,790.000	Local	106.848236	1,259,740.70	267.480000	3,153,589.20	1,893,848.50	0.11
		Base	106.848236	1,259,740.70	267.480000	3,153,589.20	1,893,848.50	0.11
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	10,742.000	Local	300.659460	3,229,683.92	877.040000	9,421,163.68	6,191,479.76	0.34
		Base	300.659460	3,229,683.92	877.040000	9,421,163.68	6,191,479.76	0.34
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	41,993.000	Local	88.663939	3,723,264.80	247.020000	10,373,110.86	6,649,846.06	0.38
		Base	88.663939	3,723,264.80	247.020000	10,373,110.86	6,649,846.06	0.38
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	3,147.000	Local	443.946536	1,397,099.75	2,361.550000	7,431,797.85	6,034,698.10	0.27
		Base	443.946536	1,397,099.75	2,361.550000	7,431,797.85	6,034,698.10	0.27
099724106	BORGWARNER INC COMMON STOCK USD.01							
	18,749.000	Local	34.849794	653,398.79	51.290000	961,636.21	308,237.42	0.03
		Base	34.849794	653,398.79	51.290000	961,636.21	308,237.42	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
	10,688.000	Local	93.609665	1,000,500.10	117.560000	1,256,481.28	255,981.18	0.05
		Base	93.609665	1,000,500.10	117.560000	1,256,481.28	255,981.18	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
	109,039.000	Local	19.727547	2,151,071.99	42.550000	4,639,609.45	2,488,537.46	0.17
		Base	19.727547	2,151,071.99	42.550000	4,639,609.45	2,488,537.46	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
	180,478.000	Local	47.104849	8,501,389.01	65.720000	11,861,014.16	3,359,625.15	0.43
		Base	47.104849	8,501,389.01	65.720000	11,861,014.16	3,359,625.15	0.43
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
	8,860.000	Local	116.270391	1,030,155.66	159.480000	1,412,992.80	382,837.14	0.05
		Base	116.270391	1,030,155.66	159.480000	1,412,992.80	382,837.14	0.05
11135F101	BROADCOM INC COMMON STOCK							
	30,834.000	Local	191.886876	5,916,639.94	472.330000	14,563,823.22	8,647,183.28	0.53
		Base	191.886876	5,916,639.94	472.330000	14,563,823.22	8,647,183.28	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,674.000	26.896973	367,789.21	80.360000	1,098,842.64	731,053.43	0.04
		Base		26.896973	367,789.21	80.360000	1,098,842.64	731,053.43	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,186.000	85.373907	698,870.80	111.300000	911,101.80	212,231.00	0.03
		Base		85.373907	698,870.80	111.300000	911,101.80	212,231.00	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	24,996.000	26.412974	660,218.71	87.780000	2,194,148.88	1,533,930.17	0.08
		Base		26.412974	660,218.71	87.780000	2,194,148.88	1,533,930.17	0.08
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,786.000	121.309218	1,308,441.22	165.420000	1,784,220.12	475,778.90	0.06
		Base		121.309218	1,308,441.22	165.420000	1,784,220.12	475,778.90	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	16,387.000	27.817915	455,852.17	53.170000	871,296.79	415,444.62	0.03
		Base		27.817915	455,852.17	53.170000	871,296.79	415,444.62	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	9,865.000	54.591649	538,546.62	97.020000	957,102.30	418,555.68	0.03
		Base		54.591649	538,546.62	97.020000	957,102.30	418,555.68	0.03
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	26,652.000	74.230970	1,978,403.82	258.850000	6,898,870.20	4,920,466.38	0.25
		Base		74.230970	1,978,403.82	258.850000	6,898,870.20	4,920,466.38	0.25
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	27,179.000	100.546561	2,732,754.97	218.760000	5,945,678.04	3,212,923.07	0.22
		Base		100.546561	2,732,754.97	218.760000	5,945,678.04	3,212,923.07	0.22
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,850.000	24.536198	536,115.93	62.740000	1,370,869.00	834,753.07	0.05
		Base		24.536198	536,115.93	62.740000	1,370,869.00	834,753.07	0.05
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	58,674.000	17.819852	1,045,562.00	100.120000	5,874,440.88	4,828,878.88	0.21
		Base		17.819852	1,045,562.00	100.120000	5,874,440.88	4,828,878.88	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	99,301.000	Local	47.109174	4,677,988.10	86.440000	8,583,578.44	3,905,590.34	0.31
		Base	47.109174	4,677,988.10	86.440000	8,583,578.44	3,905,590.34	0.31
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
	30,473.000	Local	17.209019	524,410.43	16.400000	499,757.20	-24,653.23	0.02
		Base	17.209019	524,410.43	16.400000	499,757.20	-24,653.23	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	21,366.000	Local	41.509718	886,896.64	126.990000	2,713,268.34	1,826,371.70	0.10
		Base	41.509718	886,896.64	126.990000	2,713,268.34	1,826,371.70	0.10
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	16,490.000	Local	87.894786	1,449,385.02	107.450000	1,771,850.50	322,465.48	0.06
		Base	87.894786	1,449,385.02	107.450000	1,771,850.50	322,465.48	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,428.000	Local	39.391615	607,733.84	48.670000	750,880.76	143,146.92	0.03
		Base	39.391615	607,733.84	48.670000	750,880.76	143,146.92	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	34,076.000	Local	57.301208	1,952,595.97	160.780000	5,478,739.28	3,526,143.31	0.20
		Base	57.301208	1,952,595.97	160.780000	5,478,739.28	3,526,143.31	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	22,312.000	Local	43.326372	966,698.02	56.070000	1,251,033.84	284,335.82	0.05
		Base	43.326372	966,698.02	56.070000	1,251,033.84	284,335.82	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
	12,552.000	Local	28.814509	361,679.72	115.190000	1,445,864.88	1,084,185.16	0.05
		Base	28.814509	361,679.72	115.190000	1,445,864.88	1,084,185.16	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	62,540.000	Local	29.500174	1,844,940.86	29.560000	1,848,682.40	3,741.54	0.07
		Base	29.500174	1,844,940.86	29.560000	1,848,682.40	3,741.54	0.07
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	63,155.000	Local	11.619255	733,814.03	45.930000	2,900,709.15	2,166,895.12	0.11
		Base	11.619255	733,814.03	45.930000	2,900,709.15	2,166,895.12	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
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	12,976.000	85.400164	1,108,152.53	104.830000	1,360,274.08	252,121.55	0.05
		Base		85.400164	1,108,152.53	104.830000	1,360,274.08	252,121.55	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	42,733.000	66.644558	2,847,921.91	241.080000	10,302,071.64	7,454,149.73	0.37
		Base		66.644558	2,847,921.91	241.080000	10,302,071.64	7,454,149.73	0.37
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	8,671.000	85.418061	740,660.01	165.450000	1,434,616.95	693,956.94	0.05
		Base		85.418061	740,660.01	165.450000	1,434,616.95	693,956.94	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	43,806.000	50.834981	2,226,877.19	73.600000	3,224,121.60	997,244.41	0.12
		Base		50.834981	2,226,877.19	73.600000	3,224,121.60	997,244.41	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,338.000	20.005035	826,968.15	25.300000	1,045,851.40	218,883.25	0.04
		Base		20.005035	826,968.15	25.300000	1,045,851.40	218,883.25	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	23,383.000	35.467176	829,328.97	78.250000	1,829,719.75	1,000,390.78	0.07
		Base		35.467176	829,328.97	78.250000	1,829,719.75	1,000,390.78	0.07
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	10,582.000	285.394143	3,020,040.82	694.530000	7,349,516.46	4,329,475.64	0.27
		Base		285.394143	3,020,040.82	694.530000	7,349,516.46	4,329,475.64	0.27
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	145,428.000	74.869754	10,888,158.64	103.790000	15,093,972.12	4,205,813.48	0.55
		Base		74.869754	10,888,158.64	103.790000	15,093,972.12	4,205,813.48	0.55
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,146.000	427.857144	918,181.43	1,371.980000	2,944,269.08	2,026,087.65	0.11
		Base		427.857144	918,181.43	1,371.980000	2,944,269.08	2,026,087.65	0.11
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,457.000	45.806334	845,447.50	85.730000	1,582,318.61	736,871.11	0.06
		Base		45.806334	845,447.50	85.730000	1,582,318.61	736,871.11	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	11,013.000	42.691989	470,166.88	121.710000	1,340,392.23	870,225.35	0.05
		Base		42.691989	470,166.88	121.710000	1,340,392.23	870,225.35	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	321,664.000	29.211130	9,396,168.97	52.900000	17,016,025.60	7,619,856.63	0.62
		Base		29.211130	9,396,168.97	52.900000	17,016,025.60	7,619,856.63	0.62
172908105	CINTAS CORP COMMON STOCK								
		Local	6,654.000	64.128793	426,712.99	353.540000	2,352,455.16	1,925,742.17	0.09
		Base		64.128793	426,712.99	353.540000	2,352,455.16	1,925,742.17	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	158,077.000	80.211600	12,679,609.04	78.710000	12,442,240.67	-237,368.37	0.45
		Base		80.211600	12,679,609.04	78.710000	12,442,240.67	-237,368.37	0.45
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,022.000	20.295026	649,887.32	49.900000	1,597,897.80	948,010.48	0.06
		Base		20.295026	649,887.32	49.900000	1,597,897.80	948,010.48	0.06
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	10,220.000	51.432921	525,644.45	114.960000	1,174,891.20	649,246.75	0.04
		Base		51.432921	525,644.45	114.960000	1,174,891.20	649,246.75	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	9,611.000	69.981811	672,595.19	176.730000	1,698,552.03	1,025,956.84	0.06
		Base		69.981811	672,595.19	176.730000	1,698,552.03	1,025,956.84	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	293,846.000	30.641693	9,003,938.89	55.290000	16,246,745.34	7,242,806.45	0.59
		Base		30.641693	9,003,938.89	55.290000	16,246,745.34	7,242,806.45	0.59
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	40,107.000	26.834478	1,076,250.42	71.560000	2,870,056.92	1,793,806.50	0.10
		Base		26.834478	1,076,250.42	71.560000	2,870,056.92	1,793,806.50	0.10
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	64,203.000	37.732082	2,422,512.85	83.780000	5,378,927.34	2,956,414.49	0.19
		Base		37.732082	2,422,512.85	83.780000	5,378,927.34	2,956,414.49	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
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	336,247.000	Local	15.505327	5,213,619.67	57.340000	19,280,402.98	14,066,783.31	0.70
		Base	15.505327	5,213,619.67	57.340000	19,280,402.98	14,066,783.31	0.70
200340107	COMERICA INC COMMON STOCK USD5.0							
	10,382.000	Local	44.990746	467,093.93	78.490000	814,883.18	347,789.25	0.03
		Base	44.990746	467,093.93	78.490000	814,883.18	347,789.25	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	37,504.000	Local	22.893743	858,606.94	38.100000	1,428,902.40	570,295.46	0.05
		Base	22.893743	858,606.94	38.100000	1,428,902.40	570,295.46	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	103,749.000	Local	47.060242	4,882,453.09	55.740000	5,782,969.26	900,516.17	0.21
		Base	47.060242	4,882,453.09	55.740000	5,782,969.26	900,516.17	0.21
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	26,099.000	Local	54.899574	1,432,823.99	77.240000	2,015,886.76	583,062.77	0.07
		Base	54.899574	1,432,823.99	77.240000	2,015,886.76	583,062.77	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,841.000	Local	54.338020	697,754.52	239.720000	3,078,244.52	2,380,490.00	0.11
		Base	54.338020	697,754.52	239.720000	3,078,244.52	2,380,490.00	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,765.000	Local	198.248393	746,405.20	393.450000	1,481,339.25	734,934.05	0.05
		Base	198.248393	746,405.20	393.450000	1,481,339.25	734,934.05	0.05
217204106	COPART INC COMMON STOCK							
	15,647.000	Local	58.993729	923,074.88	129.010000	2,018,619.47	1,095,544.59	0.07
		Base	58.993729	923,074.88	129.010000	2,018,619.47	1,095,544.59	0.07
219350105	CORNING INC COMMON STOCK USD.5							
	57,914.000	Local	22.434748	1,299,286.01	43.630000	2,526,787.82	1,227,501.81	0.09
		Base	22.434748	1,299,286.01	43.630000	2,526,787.82	1,227,501.81	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01							
	56,654.000	Local	22.009356	1,246,918.08	45.500000	2,577,757.00	1,330,838.92	0.09
		Base	22.009356	1,246,918.08	45.500000	2,577,757.00	1,330,838.92	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	33,589.000	83.672531	2,810,476.66	378.270000	12,705,711.03	9,895,234.37	0.46
		Base		83.672531	2,810,476.66	378.270000	12,705,711.03	9,895,234.37	0.46
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	32,593.000	76.711492	2,500,257.66	189.500000	6,176,373.50	3,676,115.84	0.22
		Base		76.711492	2,500,257.66	189.500000	6,176,373.50	3,676,115.84	0.22
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	11,290.000	62.230711	702,584.73	257.280000	2,904,691.20	2,202,106.47	0.11
		Base		62.230711	702,584.73	257.280000	2,904,691.20	2,202,106.47	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	24,969.000	28.981833	723,647.39	95.290000	2,379,296.01	1,655,648.62	0.09
		Base		28.981833	723,647.39	95.290000	2,379,296.01	1,655,648.62	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	14,545.000	58.262435	847,427.12	137.990000	2,007,064.55	1,159,637.43	0.07
		Base		58.262435	847,427.12	137.990000	2,007,064.55	1,159,637.43	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	18,627.000	52.954088	986,375.80	37.920000	706,335.84	-280,039.96	0.03
		Base		52.954088	986,375.80	37.920000	706,335.84	-280,039.96	0.03
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	48,984.000	48.926918	2,396,636.16	256.140000	12,546,761.76	10,150,125.60	0.45
		Base		48.926918	2,396,636.16	256.140000	12,546,761.76	10,150,125.60	0.45
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	9,830.000	38.238435	375,883.82	143.230000	1,407,950.90	1,032,067.08	0.05
		Base		38.238435	375,883.82	143.230000	1,407,950.90	1,032,067.08	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	5,488.000	38.621224	211,953.28	120.070000	658,944.16	446,990.88	0.02
		Base		38.621224	211,953.28	120.070000	658,944.16	446,990.88	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	24,268.000	65.955176	1,600,600.20	361.100000	8,763,174.80	7,162,574.60	0.32
		Base		65.955176	1,600,600.20	361.100000	8,763,174.80	7,162,574.60	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
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	49,008.000	24.877115	1,219,177.63	47.680000	2,336,701.44	1,117,523.81	0.08
		Base		24.877115	1,219,177.63	47.680000	2,336,701.44	1,117,523.81	0.08
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	16,679.000	45.870218	765,069.36	66.920000	1,116,158.68	351,089.32	0.04
		Base		45.870218	765,069.36	66.920000	1,116,158.68	351,089.32	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	45,373.000	34.080508	1,546,334.90	26.560000	1,205,106.88	-341,228.02	0.04
		Base		34.080508	1,546,334.90	26.560000	1,205,106.88	-341,228.02	0.04
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	7,444.000	404.909851	3,014,148.93	369.390000	2,749,739.16	-264,409.77	0.10
		Base		404.909851	3,014,148.93	369.390000	2,749,739.16	-264,409.77	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	13,759.000	101.845794	1,401,296.28	80.070000	1,101,683.13	-299,613.15	0.04
		Base		101.845794	1,401,296.28	80.070000	1,101,683.13	-299,613.15	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,311.000	106.687917	2,273,626.19	151.560000	3,229,895.16	956,268.97	0.12
		Base		106.687917	2,273,626.19	151.560000	3,229,895.16	956,268.97	0.12
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	184,404.000	54.873132	10,118,825.12	178.650000	32,943,774.60	22,824,949.48	1.19
		Base		54.873132	10,118,825.12	178.650000	32,943,774.60	22,824,949.48	1.19
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	22,943.000	22.797363	523,039.91	117.260000	2,690,296.18	2,167,256.27	0.10
		Base		22.797363	523,039.91	117.260000	2,690,296.18	2,167,256.27	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	12,312.000	19.942016	245,526.10	32.110000	395,338.32	149,812.22	0.01
		Base		19.942016	245,526.10	32.110000	395,338.32	149,812.22	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	21,964.000	22.397546	491,939.69	30.050000	660,018.20	168,078.51	0.02
		Base		22.397546	491,939.69	30.050000	660,018.20	168,078.51	0.02

& 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
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	17,521.000	Local	56.385773	987,935.13	43.520000	762,513.92	-225,421.21	0.03
		Base	56.385773	987,935.13	43.520000	762,513.92	-225,421.21	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,556.000	Local	61.576304	1,142,609.89	202.960000	3,766,125.76	2,623,515.87	0.14
		Base	61.576304	1,142,609.89	202.960000	3,766,125.76	2,623,515.87	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,826.000	Local	51.897656	925,127.62	97.500000	1,738,035.00	812,907.38	0.06
		Base	51.897656	925,127.62	97.500000	1,738,035.00	812,907.38	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK							
	60,758.000	Local	52.326206	3,179,235.61	76.140000	4,626,114.12	1,446,878.51	0.17
		Base	52.326206	3,179,235.61	76.140000	4,626,114.12	1,446,878.51	0.17
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,887.000	Local	376.733634	1,087,630.00	426.870000	1,232,373.69	144,743.69	0.04
		Base	376.733634	1,087,630.00	426.870000	1,232,373.69	144,743.69	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,783.000	Local	35.940232	387,543.52	150.500000	1,622,841.50	1,235,297.98	0.06
		Base	35.940232	387,543.52	150.500000	1,622,841.50	1,235,297.98	0.06
260557103	DOW INC COMMON STOCK USD.01							
	56,488.000	Local	36.077962	2,037,971.90	68.420000	3,864,908.96	1,826,937.06	0.14
		Base	36.077962	2,037,971.90	68.420000	3,864,908.96	1,826,937.06	0.14
264411505	DUKE REALTY CORP REIT USD.01							
	28,311.000	Local	29.028868	821,836.27	46.460000	1,315,329.06	493,492.79	0.05
		Base	29.028868	821,836.27	46.460000	1,315,329.06	493,492.79	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	58,375.000	Local	59.737176	3,487,157.67	100.220000	5,850,342.50	2,363,184.83	0.21
		Base	59.737176	3,487,157.67	100.220000	5,850,342.50	2,363,184.83	0.21
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	40,832.000	Local	52.707744	2,152,162.61	84.590000	3,453,978.88	1,301,816.27	0.13
		Base	52.707744	2,152,162.61	84.590000	3,453,978.88	1,301,816.27	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
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,210.000	Local	43.273513	1,913,122.02	80.340000	3,551,831.40	1,638,709.38	0.13
		Base	43.273513	1,913,122.02	80.340000	3,551,831.40	1,638,709.38	0.13
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,312.000	Local	36.688775	378,334.65	125.400000	1,293,124.80	914,790.15	0.05
		Base	36.688775	378,334.65	125.400000	1,293,124.80	914,790.15	0.05
278642103	EBAY INC COMMON STOCK USD.001							
	55,116.000	Local	17.561054	967,895.03	60.880000	3,355,462.08	2,387,567.05	0.12
		Base	17.561054	967,895.03	60.880000	3,355,462.08	2,387,567.05	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,847.000	Local	59.778294	1,126,641.50	215.080000	4,053,612.76	2,926,971.26	0.15
		Base	59.778294	1,126,641.50	215.080000	4,053,612.76	2,926,971.26	0.15
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,883.000	Local	42.078877	1,215,364.19	55.870000	1,613,693.21	398,329.02	0.06
		Base	42.078877	1,215,364.19	55.870000	1,613,693.21	398,329.02	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	48,183.000	Local	21.609688	1,041,219.58	95.900000	4,620,749.70	3,579,530.12	0.17
		Base	21.609688	1,041,219.58	95.900000	4,620,749.70	3,579,530.12	0.17
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,711.000	Local	41.972784	911,271.12	142.930000	3,103,153.23	2,191,882.11	0.11
		Base	41.972784	911,271.12	142.930000	3,103,153.23	2,191,882.11	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,704.000	Local	40.677617	1,859,129.79	95.690000	4,373,415.76	2,514,285.97	0.16
		Base	40.677617	1,859,129.79	95.690000	4,373,415.76	2,514,285.97	0.16
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	10,141.000	Local	197.017017	1,997,949.57	143.050000	1,450,670.05	-547,279.52	0.05
		Base	197.017017	1,997,949.57	143.050000	1,450,670.05	-547,279.52	0.05
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,099.000	Local	68.538163	1,034,857.72	105.260000	1,589,320.74	554,463.02	0.06
		Base	68.538163	1,034,857.72	105.260000	1,589,320.74	554,463.02	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,322.000	Local	112.122981	1,045,210.43	235.040000	2,191,042.88	1,145,832.45	0.08
		Base	112.122981	1,045,210.43	235.040000	2,191,042.88	1,145,832.45	0.08
29444U700	EQUINIX INC REIT USD.001							
	6,861.000	Local	319.396543	2,191,379.68	736.720000	5,054,635.92	2,863,256.24	0.18
		Base	319.396543	2,191,379.68	736.720000	5,054,635.92	2,863,256.24	0.18
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	26,353.000	Local	47.321678	1,247,068.18	77.450000	2,041,039.85	793,971.67	0.07
		Base	47.321678	1,247,068.18	77.450000	2,041,039.85	793,971.67	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	5,006.000	Local	187.991047	941,083.18	295.290000	1,478,221.74	537,138.56	0.05
		Base	187.991047	941,083.18	295.290000	1,478,221.74	537,138.56	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	9,786.000	Local	123.563464	1,209,192.06	164.730000	1,612,047.78	402,855.72	0.06
		Base	123.563464	1,209,192.06	164.730000	1,612,047.78	402,855.72	0.06
30034W106	EVERGY INC COMMON STOCK							
	17,379.000	Local	54.415983	945,695.37	61.990000	1,077,324.21	131,628.84	0.04
		Base	54.415983	945,695.37	61.990000	1,077,324.21	131,628.84	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	26,428.000	Local	39.132948	1,034,205.56	81.190000	2,145,689.32	1,111,483.76	0.08
		Base	39.132948	1,034,205.56	81.190000	2,145,689.32	1,111,483.76	0.08
30161N101	EXELON CORP COMMON STOCK							
	74,416.000	Local	41.280349	3,071,918.46	45.120000	3,357,649.92	285,731.46	0.12
		Base	41.280349	3,071,918.46	45.120000	3,357,649.92	285,731.46	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,595.000	Local	73.427704	777,966.52	176.950000	1,874,785.25	1,096,818.73	0.07
		Base	73.427704	777,966.52	176.950000	1,874,785.25	1,096,818.73	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,795.000	Local	44.168407	565,134.77	125.690000	1,608,203.55	1,043,068.78	0.06
		Base	44.168407	565,134.77	125.690000	1,608,203.55	1,043,068.78	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
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	10,132.000	Local	89.678217	908,619.69	149.810000	1,517,874.92	609,255.23	0.05
		Base	89.678217	908,619.69	149.810000	1,517,874.92	609,255.23	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
	320,129.000	Local	58.763094	18,811,770.51	58.370000	18,685,929.73	-125,840.78	0.68
		Base	58.763094	18,811,770.51	58.370000	18,685,929.73	-125,840.78	0.68
302491303	FMC CORP COMMON STOCK USD.1							
	9,841.000	Local	31.381767	308,827.97	116.690000	1,148,346.29	839,518.32	0.04
		Base	31.381767	308,827.97	116.690000	1,148,346.29	839,518.32	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	171,946.000	Local	77.419349	13,311,947.40	328.730000	56,523,808.58	43,211,861.18	2.05
		Base	77.419349	13,311,947.40	328.730000	56,523,808.58	43,211,861.18	2.05
311900104	FASTENAL CO COMMON STOCK USD.01							
	43,064.000	Local	16.694232	718,920.39	53.040000	2,284,114.56	1,565,194.17	0.08
		Base	16.694232	718,920.39	53.040000	2,284,114.56	1,565,194.17	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,300.000	Local	144.985602	768,423.69	114.340000	606,002.00	-162,421.69	0.02
		Base	144.985602	768,423.69	114.340000	606,002.00	-162,421.69	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	18,169.000	Local	86.021472	1,562,924.13	314.810000	5,719,782.89	4,156,858.76	0.21
		Base	86.021472	1,562,924.13	314.810000	5,719,782.89	4,156,858.76	0.21
315616102	F5 NETWORKS INC COMMON STOCK							
	4,635.000	Local	128.663681	596,356.16	185.430000	859,468.05	263,111.89	0.03
		Base	128.663681	596,356.16	185.430000	859,468.05	263,111.89	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	47,290.000	Local	86.153953	4,074,220.44	148.980000	7,045,264.20	2,971,043.76	0.26
		Base	86.153953	4,074,220.44	148.980000	7,045,264.20	2,971,043.76	0.26
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	53,291.000	Local	24.220316	1,290,724.85	42.140000	2,245,682.74	954,957.89	0.08
		Base	24.220316	1,290,724.85	42.140000	2,245,682.74	954,957.89	0.08

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	13,285.000	89.498481	1,188,987.32	191.440000	2,543,280.40	1,354,293.08	0.09
		Base		89.498481	1,188,987.32	191.440000	2,543,280.40	1,354,293.08	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	44,588.000	48.229869	2,150,473.42	115.200000	5,136,537.60	2,986,064.18	0.19
		Base		48.229869	2,150,473.42	115.200000	5,136,537.60	2,986,064.18	0.19
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,354.000	43.684872	1,806,544.19	37.910000	1,567,730.14	-238,814.05	0.06
		Base		43.684872	1,806,544.19	37.910000	1,567,730.14	-238,814.05	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	6,514.000	213.806492	1,392,735.49	274.440000	1,787,702.16	394,966.67	0.06
		Base		213.806492	1,392,735.49	274.440000	1,787,702.16	394,966.67	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	331,163.000	11.950646	3,957,611.94	14.530000	4,811,798.39	854,186.45	0.17
		Base		11.950646	3,957,611.94	14.530000	4,811,798.39	854,186.45	0.17
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	10,527.000	85.829007	903,521.96	218.540000	2,300,570.58	1,397,048.62	0.08
		Base		85.829007	903,521.96	218.540000	2,300,570.58	1,397,048.62	0.08
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,715.000	25.263046	649,639.23	72.520000	1,864,851.80	1,215,212.57	0.07
		Base		25.263046	649,639.23	72.520000	1,864,851.80	1,215,212.57	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	10,524.000	56.744677	597,180.98	103.160000	1,085,655.84	488,474.86	0.04
		Base		56.744677	597,180.98	103.160000	1,085,655.84	488,474.86	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	25,678.000	40.591451	1,042,307.28	37.350000	959,073.30	-83,233.98	0.03
		Base		40.591451	1,042,307.28	37.350000	959,073.30	-83,233.98	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	11,806.000	40.440346	477,438.72	36.280000	428,321.68	-49,117.04	0.02
		Base		40.440346	477,438.72	36.280000	428,321.68	-49,117.04	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
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	20,624.000	Local	25.365190	523,131.67	34.210000	705,547.04	182,415.37	0.03
		Base	25.365190	523,131.67	34.210000	705,547.04	182,415.37	0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	114,660.000	Local	23.348216	2,677,106.47	42.720000	4,898,275.20	2,221,168.73	0.18
		Base	23.348216	2,677,106.47	42.720000	4,898,275.20	2,221,168.73	0.18
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,806.000	Local	54.919286	813,134.95	146.610000	2,170,707.66	1,357,572.71	0.08
		Base	54.919286	813,134.95	146.610000	2,170,707.66	1,357,572.71	0.08
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,969.000	Local	26.389616	421,415.77	33.450000	534,163.05	112,747.28	0.02
		Base	26.389616	421,415.77	33.450000	534,163.05	112,747.28	0.02
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,787.000	Local	110.620284	750,779.87	231.840000	1,573,498.08	822,718.21	0.06
		Base	110.620284	750,779.87	231.840000	1,573,498.08	822,718.21	0.06
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,522.000	Local	297.403200	1,344,857.27	328.720000	1,486,471.84	141,614.57	0.05
		Base	297.403200	1,344,857.27	328.720000	1,486,471.84	141,614.57	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,292.000	Local	67.604413	1,169,015.51	189.910000	3,283,923.72	2,114,908.21	0.12
		Base	67.604413	1,169,015.51	189.910000	3,283,923.72	2,114,908.21	0.12
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	672,487.000	Local	29.154176	19,605,804.17	14.060000	9,455,167.22	-10,150,636.95	0.34
		Base	29.154176	19,605,804.17	14.060000	9,455,167.22	-10,150,636.95	0.34
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,430.000	Local	31.999225	1,485,724.01	62.860000	2,918,589.80	1,432,865.79	0.11
		Base	31.999225	1,485,724.01	62.860000	2,918,589.80	1,432,865.79	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	100,658.000	Local	36.046407	3,628,359.22	59.310000	5,970,025.98	2,341,666.76	0.22
		Base	36.046407	3,628,359.22	59.310000	5,970,025.98	2,341,666.76	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	10,988.000	45.627575	501,355.79	131.120000	1,440,746.56	939,390.77	0.05
		Base		45.627575	501,355.79	131.120000	1,440,746.56	939,390.77	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	97,284.000	26.083038	2,537,462.28	66.110000	6,431,445.24	3,893,982.96	0.23
		Base		26.083038	2,537,462.28	66.110000	6,431,445.24	3,893,982.96	0.23
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	22,502.000	109.252466	2,458,399.00	193.710000	4,358,862.42	1,900,463.42	0.16
		Base		109.252466	2,458,399.00	193.710000	4,358,862.42	1,900,463.42	0.16
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	7,212.000	24.473026	176,499.46	105.420000	760,289.04	583,789.58	0.03
		Base		24.473026	176,499.46	105.420000	760,289.04	583,789.58	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	26,026.000	129.912224	3,381,095.55	372.020000	9,682,192.52	6,301,096.97	0.35
		Base		129.912224	3,381,095.55	372.020000	9,682,192.52	6,301,096.97	0.35
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,317.000	113.864441	377,688.35	462.160000	1,532,984.72	1,155,296.37	0.06
		Base		113.864441	377,688.35	462.160000	1,532,984.72	1,155,296.37	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	19,993.000	75.508600	1,509,643.44	214.790000	4,294,296.47	2,784,653.03	0.16
		Base		75.508600	1,509,643.44	214.790000	4,294,296.47	2,784,653.03	0.16
40434L105	HP INC COMMON STOCK USD.01								
		Local	95,015.000	15.588651	1,481,155.70	29.230000	2,777,288.45	1,296,132.75	0.10
		Base		15.588651	1,481,155.70	29.230000	2,777,288.45	1,296,132.75	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	67,453.000	30.753465	2,074,413.45	22.450000	1,514,319.85	-560,093.60	0.05
		Base		30.753465	2,074,413.45	22.450000	1,514,319.85	-560,093.60	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	26,740.000	31.694088	847,499.92	19.540000	522,499.60	-325,000.32	0.02
		Base		31.694088	847,499.92	19.540000	522,499.60	-325,000.32	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,824.000	Local	44.555959	1,239,725.01	65.350000	1,818,298.40	578,573.39	0.07
		Base	44.555959	1,239,725.01	65.350000	1,818,298.40	578,573.39	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,690.000	Local	43.361682	420,174.70	95.970000	929,949.30	509,774.60	0.03
		Base	43.361682	420,174.70	95.970000	929,949.30	509,774.60	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,963.000	Local	34.442090	1,410,851.33	33.380000	1,367,344.94	-43,506.39	0.05
		Base	34.442090	1,410,851.33	33.380000	1,367,344.94	-43,506.39	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,815.000	Local	127.015649	738,596.00	154.150000	896,382.25	157,786.25	0.03
		Base	127.015649	738,596.00	154.150000	896,382.25	157,786.25	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	10,873.000	Local	59.464020	646,552.29	173.050000	1,881,572.65	1,235,020.36	0.07
		Base	59.464020	646,552.29	173.050000	1,881,572.65	1,235,020.36	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,737.000	Local	51.382127	1,065,511.17	83.820000	1,738,175.34	672,664.17	0.06
		Base	51.382127	1,065,511.17	83.820000	1,738,175.34	672,664.17	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	98,515.000	Local	10.846080	1,068,501.57	15.960000	1,572,299.40	503,797.83	0.06
		Base	10.846080	1,068,501.57	15.960000	1,572,299.40	503,797.83	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	21,093.000	Local	71.094812	1,499,602.87	125.270000	2,642,320.11	1,142,717.24	0.10
		Base	71.094812	1,499,602.87	125.270000	2,642,320.11	1,142,717.24	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	11,483.000	Local	67.553487	775,716.69	32.470000	372,853.01	-402,863.68	0.01
		Base	67.553487	775,716.69	32.470000	372,853.01	-402,863.68	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01							
	21,607.000	Local	38.843631	839,294.33	63.060000	1,362,537.42	523,243.09	0.05
		Base	38.843631	839,294.33	63.060000	1,362,537.42	523,243.09	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
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,130.000	Local	55.603732	4,511,130.76	318.910000	25,873,168.30	21,362,037.54	0.94
		Base	55.603732	4,511,130.76	318.910000	25,873,168.30	21,362,037.54	0.94
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	53,113.000	Local	53.339431	2,833,017.20	230.910000	12,264,322.83	9,431,305.63	0.44
		Base	53.339431	2,833,017.20	230.910000	12,264,322.83	9,431,305.63	0.44
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,256.000	Local	14.826998	315,162.68	48.540000	1,031,766.24	716,603.56	0.04
		Base	14.826998	315,162.68	48.540000	1,031,766.24	716,603.56	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,689.000	Local	18.403721	988,077.37	17.170000	921,840.13	-66,237.24	0.03
		Base	18.403721	988,077.37	17.170000	921,840.13	-66,237.24	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,913.000	Local	33.430219	999,998.13	35.480000	1,061,313.24	61,315.11	0.04
		Base	33.430219	999,998.13	35.480000	1,061,313.24	61,315.11	0.04
444859102	HUMANA INC COMMON STOCK USD.166							
	9,684.000	Local	66.935615	648,204.50	437.700000	4,238,686.80	3,590,482.30	0.15
		Base	66.935615	648,204.50	437.700000	4,238,686.80	3,590,482.30	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,294.000	Local	84.503545	531,865.31	171.540000	1,079,672.76	547,807.45	0.04
		Base	84.503545	531,865.31	171.540000	1,079,672.76	547,807.45	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	77,064.000	Local	10.304937	794,139.69	15.860000	1,222,235.04	428,095.35	0.04
		Base	10.304937	794,139.69	15.860000	1,222,235.04	428,095.35	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,046.000	Local	225.860095	687,969.85	216.210000	658,575.66	-29,394.19	0.02
		Base	225.860095	687,969.85	216.210000	658,575.66	-29,394.19	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,732.000	Local	232.098675	634,093.58	209.260000	571,698.32	-62,395.26	0.02
		Base	232.098675	634,093.58	209.260000	571,698.32	-62,395.26	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,744.000	Local	159.886616	918,388.72	222.660000	1,278,959.04	360,570.32	0.05
		Base	159.886616	918,388.72	222.660000	1,278,959.04	360,570.32	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,615.000	Local	137.748048	911,203.34	558.110000	3,691,897.65	2,780,694.31	0.13
		Base	137.748048	911,203.34	558.110000	3,691,897.65	2,780,694.31	0.13
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	22,028.000	Local	54.623486	1,203,246.15	231.760000	5,105,209.28	3,901,963.13	0.18
		Base	54.623486	1,203,246.15	231.760000	5,105,209.28	3,901,963.13	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,355.000	Local	194.939264	2,213,535.34	405.640000	4,606,042.20	2,392,506.86	0.17
		Base	194.939264	2,213,535.34	405.640000	4,606,042.20	2,392,506.86	0.17
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,341.000	Local	125.649072	1,801,933.34	83.780000	1,201,488.98	-600,444.36	0.04
		Base	125.649072	1,801,933.34	83.780000	1,201,488.98	-600,444.36	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,976.000	Local	18.835214	545,769.17	49.640000	1,438,368.64	892,599.47	0.05
		Base	18.835214	545,769.17	49.640000	1,438,368.64	892,599.47	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	308,096.000	Local	30.441591	9,378,932.52	57.120000	17,598,443.52	8,219,511.00	0.64
		Base	30.441591	9,378,932.52	57.120000	17,598,443.52	8,219,511.00	0.64
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	43,595.000	Local	35.685846	1,555,724.44	112.880000	4,921,003.60	3,365,279.16	0.18
		Base	35.685846	1,555,724.44	112.880000	4,921,003.60	3,365,279.16	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,948.000	Local	119.717888	8,134,591.02	143.740000	9,766,845.52	1,632,254.50	0.35
		Base	119.717888	8,134,591.02	143.740000	9,766,845.52	1,632,254.50	0.35
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	19,038.000	Local	106.032361	2,018,644.09	141.670000	2,697,113.46	678,469.37	0.10
		Base	106.032361	2,018,644.09	141.670000	2,697,113.46	678,469.37	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	29,911.000	Local	34.947648	1,045,319.11	63.100000	1,887,384.10	842,064.99	0.07
		Base	34.947648	1,045,319.11	63.100000	1,887,384.10	842,064.99	0.07
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,113.000	Local	17.805439	518,369.75	33.690000	980,816.97	462,447.22	0.04
		Base	17.805439	518,369.75	33.690000	980,816.97	462,447.22	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
	20,985.000	Local	86.849156	1,822,529.53	439.090000	9,214,303.65	7,391,774.12	0.33
		Base	86.849156	1,822,529.53	439.090000	9,214,303.65	7,391,774.12	0.33
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	9,089.000	Local	187.110337	1,700,645.85	842.180000	7,654,574.02	5,953,928.17	0.28
		Base	187.110337	1,700,645.85	842.180000	7,654,574.02	5,953,928.17	0.28
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	14,712.000	Local	110.592937	1,627,043.29	240.160000	3,533,233.92	1,906,190.63	0.13
		Base	110.592937	1,627,043.29	240.160000	3,533,233.92	1,906,190.63	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,699.000	Local	30.792479	668,166.01	43.540000	944,774.46	276,608.45	0.03
		Base	30.792479	668,166.01	43.540000	944,774.46	276,608.45	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
	61,700.000	Local	321.970353	19,865,570.77	421.650000	26,015,805.00	6,150,234.23	0.94
		Base	321.970353	19,865,570.77	421.650000	26,015,805.00	6,150,234.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	229,567.000	Local	45.812086	10,516,943.20	164.240000	37,704,084.08	27,187,140.88	1.36
		Base	45.812086	10,516,943.20	164.240000	37,704,084.08	27,187,140.88	1.36
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	10,025.000	Local	78.556913	787,533.05	142.080000	1,424,352.00	636,818.95	0.05
		Base	78.556913	787,533.05	142.080000	1,424,352.00	636,818.95	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	198,902.000	Local	67.077320	13,341,813.19	169.250000	33,664,163.50	20,322,350.31	1.22
		Base	67.077320	13,341,813.19	169.250000	33,664,163.50	20,322,350.31	1.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,129.000	Local	20.381321	491,780.90	26.330000	635,316.57	143,535.67	0.02
		Base	20.381321	491,780.90	26.330000	635,316.57	143,535.67	0.02
482480100	KLA CORP COMMON STOCK USD.001							
	11,772.000	Local	57.409822	675,828.43	316.890000	3,730,429.08	3,054,600.65	0.14
		Base	57.409822	675,828.43	316.890000	3,730,429.08	3,054,600.65	0.14
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	6,977.000	Local	113.101944	789,112.26	297.680000	2,076,913.36	1,287,801.10	0.08
		Base	113.101944	789,112.26	297.680000	2,076,913.36	1,287,801.10	0.08
487836108	KELLOGG CO COMMON STOCK USD.25							
	19,319.000	Local	47.113920	910,193.82	65.490000	1,265,201.31	355,007.49	0.05
		Base	47.113920	910,193.82	65.490000	1,265,201.31	355,007.49	0.05
493267108	KEYCORP COMMON STOCK USD1.0							
	72,654.000	Local	13.376130	971,829.34	23.040000	1,673,948.16	702,118.82	0.06
		Base	13.376130	971,829.34	23.040000	1,673,948.16	702,118.82	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	14,111.000	Local	61.351086	865,725.18	142.380000	2,009,124.18	1,143,399.00	0.07
		Base	61.351086	865,725.18	142.380000	2,009,124.18	1,143,399.00	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,338.000	Local	66.239956	1,678,388.01	130.630000	3,309,902.94	1,631,514.93	0.12
		Base	66.239956	1,678,388.01	130.630000	3,309,902.94	1,631,514.93	0.12
49446R109	KIMCO REALTY CORP REIT USD.01							
	32,652.000	Local	22.823155	745,221.66	21.310000	695,814.12	-49,407.54	0.03
		Base	22.823155	745,221.66	21.310000	695,814.12	-49,407.54	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	150,617.000	Local	33.403562	5,031,144.35	18.340000	2,762,315.78	-2,268,828.57	0.10
		Base	33.403562	5,031,144.35	18.340000	2,762,315.78	-2,268,828.57	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	47,861.000	Local	31.855248	1,524,624.02	43.590000	2,086,260.99	561,636.97	0.08
		Base	31.855248	1,524,624.02	43.590000	2,086,260.99	561,636.97	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
501044101	KROGER CO COMMON STOCK USD1.0							
	57,764.000	Local	15.110103	872,820.00	36.980000	2,136,112.72	1,263,292.72	0.08
		Base	15.110103	872,820.00	36.980000	2,136,112.72	1,263,292.72	0.08
501797104	L BRANDS INC COMMON STOCK USD.5							
	18,127.000	Local	30.976043	561,502.73	69.870000	1,266,533.49	705,030.76	0.05
		Base	30.976043	561,502.73	69.870000	1,266,533.49	705,030.76	0.05
501889208	LKQ CORP COMMON STOCK USD.01							
	20,822.000	Local	31.029811	646,102.72	50.960000	1,061,089.12	414,986.40	0.04
		Base	31.029811	646,102.72	50.960000	1,061,089.12	414,986.40	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	15,489.000	Local	68.369185	1,058,970.30	218.060000	3,377,531.34	2,318,561.04	0.12
		Base	68.369185	1,058,970.30	218.060000	3,377,531.34	2,318,561.04	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,367.000	Local	78.930532	581,481.23	274.480000	2,022,094.16	1,440,612.93	0.07
		Base	78.930532	581,481.23	274.480000	2,022,094.16	1,440,612.93	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,913.000	Local	58.218229	635,335.53	649.850000	7,091,813.05	6,456,477.52	0.26
		Base	58.218229	635,335.53	649.850000	7,091,813.05	6,456,477.52	0.26
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	11,098.000	Local	76.029373	843,773.98	82.490000	915,474.02	71,700.04	0.03
		Base	76.029373	843,773.98	82.490000	915,474.02	71,700.04	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	25,418.000	Local	55.358600	1,407,104.90	57.750000	1,467,889.50	60,784.60	0.05
		Base	55.358600	1,407,104.90	57.750000	1,467,889.50	60,784.60	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,551.000	Local	56.048411	983,705.66	306.520000	5,379,732.52	4,396,026.86	0.19
		Base	56.048411	983,705.66	306.520000	5,379,732.52	4,396,026.86	0.19
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	10,279.000	Local	25.083055	257,828.72	55.030000	565,653.37	307,824.65	0.02
		Base	25.083055	257,828.72	55.030000	565,653.37	307,824.65	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,062.000	Local	84.669630	851,945.82	102.750000	1,033,870.50	181,924.68	0.04
		Base	84.669630	851,945.82	102.750000	1,033,870.50	181,924.68	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	20,685.000	Local	52.051214	1,076,679.36	99.010000	2,048,021.85	971,342.49	0.07
		Base	52.051214	1,076,679.36	99.010000	2,048,021.85	971,342.49	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	60,461.000	Local	64.889943	3,923,310.87	199.740000	12,076,480.14	8,153,169.27	0.44
		Base	64.889943	3,923,310.87	199.740000	12,076,480.14	8,153,169.27	0.44
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,717.000	Local	39.689340	544,418.68	69.790000	957,309.43	412,890.75	0.03
		Base	39.689340	544,418.68	69.790000	957,309.43	412,890.75	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,982.000	Local	70.233222	771,301.24	90.110000	989,588.02	218,286.78	0.04
		Base	70.233222	771,301.24	90.110000	989,588.02	218,286.78	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	18,539.000	Local	94.939963	1,760,091.97	382.200000	7,085,605.80	5,325,513.83	0.26
		Base	94.939963	1,760,091.97	382.200000	7,085,605.80	5,325,513.83	0.26
540424108	LOEWS CORP COMMON STOCK USD.01							
	17,180.000	Local	30.481047	523,664.38	58.380000	1,002,968.40	479,304.02	0.04
		Base	30.481047	523,664.38	58.380000	1,002,968.40	479,304.02	0.04
548661107	LOWE S COS INC COMMON STOCK USD.5							
	55,394.000	Local	29.456430	1,631,709.47	194.830000	10,792,413.02	9,160,703.55	0.39
		Base	29.456430	1,631,709.47	194.830000	10,792,413.02	9,160,703.55	0.39
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	74,390.000	Local	39.375737	2,929,161.08	13.840000	1,029,557.60	-1,899,603.48	0.04
		Base	39.375737	2,929,161.08	13.840000	1,029,557.60	-1,899,603.48	0.04
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,634.000	Local	100.906755	972,135.68	160.690000	1,548,087.46	575,951.78	0.06
		Base	100.906755	972,135.68	160.690000	1,548,087.46	575,951.78	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	32,757.000	Local	32.116135	1,052,028.22	42.870000	1,404,292.59	352,264.37	0.05
		Base	32.116135	1,052,028.22	42.870000	1,404,292.59	352,264.37	0.05
55354G100	MSCI INC COMMON STOCK USD.01							
	6,202.000	Local	159.019984	986,241.94	468.130000	2,903,342.26	1,917,100.32	0.11
		Base	159.019984	986,241.94	468.130000	2,903,342.26	1,917,100.32	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	60,700.000	Local	16.916124	1,026,808.75	12.110000	735,077.00	-291,731.75	0.03
		Base	16.916124	1,026,808.75	12.110000	735,077.00	-291,731.75	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	69,944.000	Local	32.469139	2,271,021.49	61.800000	4,322,539.20	2,051,517.71	0.16
		Base	32.469139	2,271,021.49	61.800000	4,322,539.20	2,051,517.71	0.16
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,879.000	Local	328.391848	945,440.13	466.540000	1,343,168.66	397,728.53	0.05
		Base	328.391848	945,440.13	466.540000	1,343,168.66	397,728.53	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	38,424.000	Local	43.142706	1,657,715.35	138.350000	5,315,960.40	3,658,245.05	0.19
		Base	43.142706	1,657,715.35	138.350000	5,315,960.40	3,658,245.05	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	20,196.000	Local	41.782949	843,848.43	143.580000	2,899,741.68	2,055,893.25	0.10
		Base	41.782949	843,848.43	143.580000	2,899,741.68	2,055,893.25	0.10
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,726.000	Local	141.145523	667,053.74	363.650000	1,718,609.90	1,051,556.16	0.06
		Base	141.145523	667,053.74	363.650000	1,718,609.90	1,051,556.16	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	19,434.000	Local	20.968193	407,495.87	60.310000	1,172,064.54	764,568.67	0.04
		Base	20.968193	407,495.87	60.310000	1,172,064.54	764,568.67	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	68,471.000	Local	52.996937	3,628,753.28	360.580000	24,689,273.18	21,060,519.90	0.89
		Base	52.996937	3,628,753.28	360.580000	24,689,273.18	21,060,519.90	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
	20,031.000	Local	55.822437	1,118,179.24	102.010000	2,043,362.31	925,183.07	0.07
		Base	55.822437	1,118,179.24	102.010000	2,043,362.31	925,183.07	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,824.000	Local	26.065710	490,660.92	89.060000	1,676,465.44	1,185,804.52	0.06
		Base	26.065710	490,660.92	89.060000	1,676,465.44	1,185,804.52	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	56,501.000	Local	59.012972	3,334,291.91	233.890000	13,215,018.89	9,880,726.98	0.48
		Base	59.012972	3,334,291.91	233.890000	13,215,018.89	9,880,726.98	0.48
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	12,046.000	Local	65.725846	791,733.54	192.390000	2,317,529.94	1,525,796.40	0.08
		Base	65.725846	791,733.54	192.390000	2,317,529.94	1,525,796.40	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	202,998.000	Local	49.575434	10,063,713.93	75.890000	15,405,518.22	5,341,804.29	0.56
		Base	49.575434	10,063,713.93	75.890000	15,405,518.22	5,341,804.29	0.56
59156R108	METLIFE INC COMMON STOCK USD.01							
	57,031.000	Local	36.093317	2,058,437.97	65.360000	3,727,546.16	1,669,108.19	0.13
		Base	36.093317	2,058,437.97	65.360000	3,727,546.16	1,669,108.19	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,790.000	Local	427.411832	765,067.18	1,300.950000	2,328,700.50	1,563,633.32	0.08
		Base	427.411832	765,067.18	1,300.950000	2,328,700.50	1,563,633.32	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	583,310.000	Local	47.071718	27,457,403.81	249.680000	145,640,840.80	118,183,436.99	5.27
		Base	47.071718	27,457,403.81	249.680000	145,640,840.80	118,183,436.99	5.27
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	20,481.000	Local	51.003176	1,044,596.05	156.950000	3,214,492.95	2,169,896.90	0.12
		Base	51.003176	1,044,596.05	156.950000	3,214,492.95	2,169,896.90	0.12
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	83,832.000	Local	21.587709	1,809,740.82	84.140000	7,053,624.48	5,243,883.66	0.26
		Base	21.587709	1,809,740.82	84.140000	7,053,624.48	5,243,883.66	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
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,699.000	Local	91.654198	797,299.87	160.700000	1,397,929.30	600,629.43	0.05
		Base	91.654198	797,299.87	160.700000	1,397,929.30	600,629.43	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,420.000	Local	83.135226	367,457.70	210.680000	931,205.60	563,747.90	0.03
		Base	83.135226	367,457.70	210.680000	931,205.60	563,747.90	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	13,491.000	Local	51.620303	696,409.51	58.320000	786,795.12	90,385.61	0.03
		Base	51.620303	696,409.51	58.320000	786,795.12	90,385.61	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	108,254.000	Local	19.894083	2,153,614.06	63.530000	6,877,376.62	4,723,762.56	0.25
		Base	19.894083	2,153,614.06	63.530000	6,877,376.62	4,723,762.56	0.25
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,349.000	Local	364.690944	1,221,349.97	343.120000	1,149,108.88	-72,241.09	0.04
		Base	364.690944	1,221,349.97	343.120000	1,149,108.88	-72,241.09	0.04
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	27,932.000	Local	30.065454	839,788.26	94.270000	2,633,149.64	1,793,361.38	0.10
		Base	30.065454	839,788.26	94.270000	2,633,149.64	1,793,361.38	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
	11,983.000	Local	46.409141	556,120.74	335.350000	4,018,499.05	3,462,378.31	0.15
		Base	46.409141	556,120.74	335.350000	4,018,499.05	3,462,378.31	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	113,845.000	Local	37.546299	4,274,458.40	90.950000	10,354,202.75	6,079,744.35	0.37
		Base	37.546299	4,274,458.40	90.950000	10,354,202.75	6,079,744.35	0.37
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,342.000	Local	46.616261	1,227,965.54	36.140000	951,999.88	-275,965.66	0.03
		Base	46.616261	1,227,965.54	36.140000	951,999.88	-275,965.66	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,924.000	Local	82.839950	1,070,623.51	205.310000	2,653,426.44	1,582,802.93	0.10
		Base	82.839950	1,070,623.51	205.310000	2,653,426.44	1,582,802.93	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	18,710.000	Local	24.858737	465,106.96	32.150000	601,526.50	136,419.54	0.02
		Base	24.858737	465,106.96	32.150000	601,526.50	136,419.54	0.02
62944T105	NVR INC COMMON STOCK USD.01							
	265.000	Local	3,619.243057	959,099.41	4,887.230000	1,295,115.95	336,016.54	0.05
		Base	3,619.243057	959,099.41	4,887.230000	1,295,115.95	336,016.54	0.05
62955J103	NOV INC COMMON STOCK USD.01							
	29,072.000	Local	44.037652	1,280,262.63	16.120000	468,640.64	-811,621.99	0.02
		Base	44.037652	1,280,262.63	16.120000	468,640.64	-811,621.99	0.02
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,730.000	Local	37.917919	331,023.43	167.460000	1,461,925.80	1,130,902.37	0.05
		Base	37.917919	331,023.43	167.460000	1,461,925.80	1,130,902.37	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	17,018.000	Local	36.376810	619,060.56	77.370000	1,316,682.66	697,622.10	0.05
		Base	36.376810	619,060.56	77.370000	1,316,682.66	697,622.10	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,804.000	Local	71.020418	2,400,774.21	502.810000	16,996,989.24	14,596,215.03	0.62
		Base	71.020418	2,400,774.21	502.810000	16,996,989.24	14,596,215.03	0.62
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,661.000	Local	32.906681	943,138.38	28.690000	822,284.09	-120,854.29	0.03
		Base	32.906681	943,138.38	28.690000	822,284.09	-120,854.29	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	63,255.000	Local	37.602831	2,378,567.10	73.480000	4,647,977.40	2,269,410.30	0.17
		Base	37.602831	2,378,567.10	73.480000	4,647,977.40	2,269,410.30	0.17
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	29,611.000	Local	12.044851	356,660.09	26.990000	799,200.89	442,540.80	0.03
		Base	12.044851	356,660.09	26.990000	799,200.89	442,540.80	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,286.000	Local	12.945767	120,214.39	25.690000	238,557.34	118,342.95	0.01
		Base	12.945767	120,214.39	25.690000	238,557.34	118,342.95	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	150,066.000	Local	19.559597	2,935,230.51	73.220000	10,987,832.52	8,052,602.01	0.40
		Base	19.559597	2,935,230.51	73.220000	10,987,832.52	8,052,602.01	0.40
654106103	NIKE INC CL B COMMON STOCK							
	95,654.000	Local	21.816479	2,086,833.53	136.460000	13,052,944.84	10,966,111.31	0.47
		Base	21.816479	2,086,833.53	136.460000	13,052,944.84	10,966,111.31	0.47
65473P105	NISOURCE INC COMMON STOCK USD.01							
	29,892.000	Local	12.941822	386,856.93	25.500000	762,246.00	375,389.07	0.03
		Base	12.941822	386,856.93	25.500000	762,246.00	375,389.07	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	19,555.000	Local	52.916691	1,034,785.90	280.900000	5,492,999.50	4,458,213.60	0.20
		Base	52.916691	1,034,785.90	280.900000	5,492,999.50	4,458,213.60	0.20
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	15,623.000	Local	61.407159	959,364.04	121.190000	1,893,351.37	933,987.33	0.07
		Base	61.407159	959,364.04	121.190000	1,893,351.37	933,987.33	0.07
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	11,429.000	Local	72.456216	828,102.09	365.870000	4,181,528.23	3,353,426.14	0.15
		Base	72.456216	828,102.09	365.870000	4,181,528.23	3,353,426.14	0.15
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,935.000	Local	27.455811	1,233,726.88	27.660000	1,242,902.10	9,175.22	0.04
		Base	27.455811	1,233,726.88	27.660000	1,242,902.10	9,175.22	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	22,629.000	Local	35.606920	805,748.99	102.540000	2,320,377.66	1,514,628.67	0.08
		Base	35.606920	805,748.99	102.540000	2,320,377.66	1,514,628.67	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	47,406.000	Local	61.995568	2,938,961.89	649.780000	30,803,470.68	27,864,508.79	1.12
		Base	61.995568	2,938,961.89	649.780000	30,803,470.68	27,864,508.79	1.12
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	5,205.000	Local	66.617549	346,744.34	535.120000	2,785,299.60	2,438,555.26	0.10
		Base	66.617549	346,744.34	535.120000	2,785,299.60	2,438,555.26	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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	64,725.000	Local	43.498039	2,815,410.59	25.960000	1,680,261.00	-1,135,149.59	0.06
		Base	43.498039	2,815,410.59	25.960000	1,680,261.00	-1,135,149.59	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	10.950000	100,477.20	55,056.00	0.00
		Base	4.950000	45,421.20	10.950000	100,477.20	55,056.00	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	7,300.000	Local	125.083553	913,109.94	265.450000	1,937,785.00	1,024,675.06	0.07
		Base	125.083553	913,109.94	265.450000	1,937,785.00	1,024,675.06	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	16,189.000	Local	44.188912	715,374.29	82.240000	1,331,383.36	616,009.07	0.05
		Base	44.188912	715,374.29	82.240000	1,331,383.36	616,009.07	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
	33,831.000	Local	38.917170	1,316,606.79	52.740000	1,784,246.94	467,640.15	0.06
		Base	38.917170	1,316,606.79	52.740000	1,784,246.94	467,640.15	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01							
	140,212.000	Local	23.692895	3,322,028.26	78.740000	11,040,292.88	7,718,264.62	0.40
		Base	23.692895	3,322,028.26	78.740000	11,040,292.88	7,718,264.62	0.40
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,996.000	Local	34.503319	1,069,464.89	78.330000	2,427,916.68	1,358,451.79	0.09
		Base	34.503319	1,069,464.89	78.330000	2,427,916.68	1,358,451.79	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	31,846.000	Local	82.156748	2,616,363.79	194.680000	6,199,779.28	3,583,415.49	0.22
		Base	82.156748	2,616,363.79	194.680000	6,199,779.28	3,583,415.49	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	18,105.000	Local	42.658024	772,323.52	179.720000	3,253,830.60	2,481,507.08	0.12
		Base	42.658024	772,323.52	179.720000	3,253,830.60	2,481,507.08	0.12
69351T106	PPL CORP COMMON STOCK USD.01							
	58,456.000	Local	26.732739	1,562,688.98	29.110000	1,701,654.16	138,965.18	0.06
		Base	26.732739	1,562,688.98	29.110000	1,701,654.16	138,965.18	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
693656100	PVH CORP COMMON STOCK USD1.0							
	5,427.000	Local	115.750208	628,176.38	114.820000	623,128.14	-5,048.24	0.02
		Base	115.750208	628,176.38	114.820000	623,128.14	-5,048.24	0.02
69370C100	PTC INC COMMON STOCK USD.01							
	8,972.000	Local	130.824300	1,173,755.62	134.140000	1,203,504.08	29,748.46	0.04
		Base	130.824300	1,173,755.62	134.140000	1,203,504.08	29,748.46	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
	26,256.000	Local	33.558664	881,116.29	91.560000	2,403,999.36	1,522,883.07	0.09
		Base	33.558664	881,116.29	91.560000	2,403,999.36	1,522,883.07	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,050.000	Local	108.925677	767,926.02	148.650000	1,047,982.50	280,056.48	0.04
		Base	108.925677	767,926.02	148.650000	1,047,982.50	280,056.48	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	10,057.000	Local	66.856502	672,375.84	308.150000	3,099,064.55	2,426,688.71	0.11
		Base	66.856502	672,375.84	308.150000	3,099,064.55	2,426,688.71	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,248.000	Local	36.515356	885,424.36	101.140000	2,452,442.72	1,567,018.36	0.09
		Base	36.515356	885,424.36	101.140000	2,452,442.72	1,567,018.36	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,833.000	Local	316.056348	1,211,443.98	329.600000	1,263,356.80	51,912.82	0.05
		Base	316.056348	1,211,443.98	329.600000	1,263,356.80	51,912.82	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	90,917.000	Local	34.471778	3,134,070.64	260.020000	23,640,238.34	20,506,167.70	0.86
		Base	34.471778	3,134,070.64	260.020000	23,640,238.34	20,506,167.70	0.86
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	11,605.000	Local	102.263872	1,186,772.23	81.970000	951,261.85	-235,510.38	0.03
		Base	102.263872	1,186,772.23	81.970000	951,261.85	-235,510.38	0.03
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	31,904.000	Local	16.287505	519,636.56	18.910000	603,304.64	83,668.08	0.02
		Base	16.287505	519,636.56	18.910000	603,304.64	83,668.08	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
713448108	PEPSICO INC COMMON STOCK USD.017							
	104,263.000	Local	59.555079	6,209,391.23	147.940000	15,424,668.22	9,215,276.99	0.56
		Base	59.555079	6,209,391.23	147.940000	15,424,668.22	9,215,276.99	0.56
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,818.000	Local	36.393623	320,918.97	145.070000	1,279,227.26	958,308.29	0.05
		Base	36.393623	320,918.97	145.070000	1,279,227.26	958,308.29	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
	430,122.000	Local	27.542433	11,846,606.22	38.730000	16,658,625.06	4,812,018.84	0.60
		Base	27.542433	11,846,606.22	38.730000	16,658,625.06	4,812,018.84	0.60
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	118,263.000	Local	43.914580	5,193,469.99	96.430000	11,404,101.09	6,210,631.10	0.41
		Base	43.914580	5,193,469.99	96.430000	11,404,101.09	6,210,631.10	0.41
718546104	PHILLIPS 66 COMMON STOCK							
	33,077.000	Local	37.056411	1,225,714.92	84.220000	2,785,744.94	1,560,030.02	0.10
		Base	37.056411	1,225,714.92	84.220000	2,785,744.94	1,560,030.02	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,443.000	Local	46.799156	395,125.27	84.580000	714,108.94	318,983.67	0.03
		Base	46.799156	395,125.27	84.580000	714,108.94	318,983.67	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	15,554.000	Local	101.360410	1,576,559.81	152.190000	2,367,163.26	790,603.45	0.09
		Base	101.360410	1,576,559.81	152.190000	2,367,163.26	790,603.45	0.09
73278L105	POOL CORP COMMON STOCK USD.001							
	3,040.000	Local	340.948451	1,036,483.29	436.550000	1,327,112.00	290,628.71	0.05
		Base	340.948451	1,036,483.29	436.550000	1,327,112.00	290,628.71	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	17,301.000	Local	47.554175	822,734.79	191.350000	3,310,546.35	2,487,811.56	0.12
		Base	47.554175	822,734.79	191.350000	3,310,546.35	2,487,811.56	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	19,291.000	Local	33.382196	643,975.94	65.390000	1,261,438.49	617,462.55	0.05
		Base	33.382196	643,975.94	65.390000	1,261,438.49	617,462.55	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	187,314.000	60.898413	11,407,125.24	134.850000	25,259,292.90	13,852,167.66	0.91
		Base		60.898413	11,407,125.24	134.850000	25,259,292.90	13,852,167.66	0.91
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	44,225.000	23.346144	1,032,483.23	99.080000	4,381,813.00	3,349,329.77	0.16
		Base		23.346144	1,032,483.23	99.080000	4,381,813.00	3,349,329.77	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,157.000	55.449433	3,113,873.79	117.840000	6,617,540.88	3,503,667.09	0.24
		Base		55.449433	3,113,873.79	117.840000	6,617,540.88	3,503,667.09	0.24
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	30,031.000	51.000366	1,531,592.00	106.970000	3,212,416.07	1,680,824.07	0.12
		Base		51.000366	1,531,592.00	106.970000	3,212,416.07	1,680,824.07	0.12
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	38,310.000	31.722714	1,215,297.17	62.120000	2,379,817.20	1,164,520.03	0.09
		Base		31.722714	1,215,297.17	62.120000	2,379,817.20	1,164,520.03	0.09
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,400.000	111.016781	1,265,591.30	282.480000	3,220,272.00	1,954,680.70	0.12
		Base		111.016781	1,265,591.30	282.480000	3,220,272.00	1,954,680.70	0.12
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,005.000	20.176731	403,635.50	57.790000	1,156,088.95	752,453.45	0.04
		Base		20.176731	403,635.50	57.790000	1,156,088.95	752,453.45	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	8,583.000	81.666477	700,943.37	182.720000	1,568,285.76	867,342.39	0.06
		Base		81.666477	700,943.37	182.720000	1,568,285.76	867,342.39	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	83,398.000	46.816460	3,904,399.11	134.540000	11,220,366.92	7,315,967.81	0.41
		Base		46.816460	3,904,399.11	134.540000	11,220,366.92	7,315,967.81	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	10,518.000	25.144295	264,467.70	95.350000	1,002,891.30	738,423.60	0.04
		Base		25.144295	264,467.70	95.350000	1,002,891.30	738,423.60	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
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	10,257.000	Local	51.004849	523,156.74	131.670000	1,350,539.19	827,382.45	0.05
		Base	51.004849	523,156.74	131.670000	1,350,539.19	827,382.45	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,669.000	Local	95.789460	351,451.53	124.080000	455,249.52	103,797.99	0.02
		Base	95.789460	351,451.53	124.080000	455,249.52	103,797.99	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,337.000	Local	78.329866	731,365.96	132.590000	1,237,992.83	506,626.87	0.04
		Base	78.329866	731,365.96	132.590000	1,237,992.83	506,626.87	0.04
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	116,837.000	Local	34.014991	3,974,209.47	88.710000	10,364,610.27	6,390,400.80	0.38
		Base	34.014991	3,974,209.47	88.710000	10,364,610.27	6,390,400.80	0.38
756109104	REALTY INCOME CORP REIT USD1.0							
	28,366.000	Local	55.540776	1,575,469.66	68.400000	1,940,234.40	364,764.74	0.07
		Base	55.540776	1,575,469.66	68.400000	1,940,234.40	364,764.74	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,929.000	Local	66.458730	792,786.19	64.600000	770,613.40	-22,172.79	0.03
		Base	66.458730	792,786.19	64.600000	770,613.40	-22,172.79	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	8,123.000	Local	351.596091	2,856,015.05	502.430000	4,081,238.89	1,225,223.84	0.15
		Base	351.596091	2,856,015.05	502.430000	4,081,238.89	1,225,223.84	0.15
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	71,869.000	Local	12.685705	911,708.93	23.410000	1,682,453.29	770,744.36	0.06
		Base	12.685705	911,708.93	23.410000	1,682,453.29	770,744.36	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	15,928.000	Local	27.694166	441,112.68	109.180000	1,739,019.04	1,297,906.36	0.06
		Base	27.694166	441,112.68	109.180000	1,739,019.04	1,297,906.36	0.06
761152107	RESMED INC COMMON STOCK USD.004							
	11,277.000	Local	86.785007	978,674.52	205.850000	2,321,370.45	1,342,695.93	0.08
		Base	86.785007	978,674.52	205.850000	2,321,370.45	1,342,695.93	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
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,567.000	Local	30.866918	264,436.89	88.790000	760,663.93	496,227.04	0.03
		Base	30.866918	264,436.89	88.790000	760,663.93	496,227.04	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,859.000	Local	55.780318	494,157.84	263.720000	2,336,295.48	1,842,137.64	0.08
		Base	55.780318	494,157.84	263.720000	2,336,295.48	1,842,137.64	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,562.000	Local	26.770407	443,371.48	34.090000	564,598.58	121,227.10	0.02
		Base	26.770407	443,371.48	34.090000	564,598.58	121,227.10	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,984.000	Local	102.016822	814,502.31	450.010000	3,592,879.84	2,778,377.53	0.13
		Base	102.016822	814,502.31	450.010000	3,592,879.84	2,778,377.53	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
	26,762.000	Local	18.903818	505,903.98	126.390000	3,382,449.18	2,876,545.20	0.12
		Base	18.903818	505,903.98	126.390000	3,382,449.18	2,876,545.20	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	17,878.000	Local	55.605590	994,116.73	379.470000	6,784,164.66	5,790,047.93	0.25
		Base	55.605590	994,116.73	379.470000	6,784,164.66	5,790,047.93	0.25
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	8,377.000	Local	161.130663	1,349,791.56	298.120000	2,497,351.24	1,147,559.68	0.09
		Base	161.130663	1,349,791.56	298.120000	2,497,351.24	1,147,559.68	0.09
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	26,749.000	Local	280.289045	7,497,451.66	420.040000	11,235,649.96	3,738,198.30	0.41
		Base	280.289045	7,497,451.66	420.040000	11,235,649.96	3,738,198.30	0.41
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,082.000	Local	272.287981	1,111,479.54	582.890000	2,379,356.98	1,267,877.44	0.09
		Base	272.287981	1,111,479.54	582.890000	2,379,356.98	1,267,877.44	0.09
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	71,167.000	Local	75.200038	5,351,761.10	238.100000	16,944,862.70	11,593,101.60	0.61
		Base	75.200038	5,351,761.10	238.100000	16,944,862.70	11,593,101.60	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,874.000	Local	54.643876	594,197.51	76.040000	826,858.96	232,661.45	0.03
		Base	54.643876	594,197.51	76.040000	826,858.96	232,661.45	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	105,548.000	Local	80.272730	8,472,626.06	31.330000	3,306,818.84	-5,165,807.22	0.12
		Base	80.272730	8,472,626.06	31.330000	3,306,818.84	-5,165,807.22	0.12
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	111,836.000	Local	26.337589	2,945,490.65	73.850000	8,259,088.60	5,313,597.95	0.30
		Base	26.337589	2,945,490.65	73.850000	8,259,088.60	5,313,597.95	0.30
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	11,653.000	Local	24.523044	285,767.03	56.860000	662,589.58	376,822.55	0.02
		Base	24.523044	285,767.03	56.860000	662,589.58	376,822.55	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	23,007.000	Local	71.215159	1,638,447.16	135.490000	3,117,218.43	1,478,771.27	0.11
		Base	71.215159	1,638,447.16	135.490000	3,117,218.43	1,478,771.27	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	16,597.000	Local	310.482094	5,153,071.32	473.880000	7,864,986.36	2,711,915.04	0.28
		Base	310.482094	5,153,071.32	473.880000	7,864,986.36	2,711,915.04	0.28
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	18,250.000	Local	37.329408	681,261.70	283.530000	5,174,422.50	4,493,160.80	0.19
		Base	37.329408	681,261.70	283.530000	5,174,422.50	4,493,160.80	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	25,148.000	Local	86.133281	2,166,079.76	128.490000	3,231,266.52	1,065,186.76	0.12
		Base	86.133281	2,166,079.76	128.490000	3,231,266.52	1,065,186.76	0.12
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	12,555.000	Local	92.889733	1,166,230.60	170.000000	2,134,350.00	968,119.40	0.08
		Base	92.889733	1,166,230.60	170.000000	2,134,350.00	968,119.40	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	10,111.000	Local	53.085827	536,750.80	71.070000	718,588.77	181,837.97	0.03
		Base	53.085827	536,750.80	71.070000	718,588.77	181,837.97	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
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	8,314.000	67.031382	557,298.91	133.290000	1,108,173.06	550,874.15	0.04
		Base		67.031382	557,298.91	133.290000	1,108,173.06	550,874.15	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,109.000	54.147328	222,491.37	254.620000	1,046,233.58	823,742.21	0.04
		Base		54.147328	222,491.37	254.620000	1,046,233.58	823,742.21	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	79,984.000	36.631479	2,929,932.23	63.920000	5,112,577.28	2,182,645.05	0.19
		Base		36.631479	2,929,932.23	63.920000	5,112,577.28	2,182,645.05	0.19
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,947.000	19.043829	855,962.96	61.460000	2,762,442.62	1,906,479.66	0.10
		Base		19.043829	855,962.96	61.460000	2,762,442.62	1,906,479.66	0.10
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	88.890000	88.89	38.89	0.00
		Base		50.000000	50.00	88.890000	88.89	38.89	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	12,168.000	64.457350	784,317.04	216.800000	2,638,022.40	1,853,705.36	0.10
		Base		64.457350	784,317.04	216.800000	2,638,022.40	1,853,705.36	0.10
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	88,556.000	18.584049	1,645,729.08	113.880000	10,084,757.28	8,439,028.20	0.37
		Base		18.584049	1,645,729.08	113.880000	10,084,757.28	8,439,028.20	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,907.000	55.713029	1,499,070.46	86.980000	2,340,370.86	841,300.40	0.08
		Base		55.713029	1,499,070.46	86.980000	2,340,370.86	841,300.40	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	24,736.000	71.152994	1,760,040.45	255.270000	6,314,358.72	4,554,318.27	0.23
		Base		71.152994	1,760,040.45	255.270000	6,314,358.72	4,554,318.27	0.23
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,634.000	78.300369	910,946.49	254.340000	2,958,991.56	2,048,045.07	0.11
		Base		78.300369	910,946.49	254.340000	2,958,991.56	2,048,045.07	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
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	40,344.000	Local	31.210089	1,259,139.83	47.410000	1,912,709.04	653,569.21	0.07
		Base	31.210089	1,259,139.83	47.410000	1,912,709.04	653,569.21	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0							
	38,711.000	Local	34.379000	1,330,845.45	81.000000	3,135,591.00	1,804,745.55	0.11
		Base	34.379000	1,330,845.45	81.000000	3,135,591.00	1,804,745.55	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	90,204.000	Local	11.917161	1,074,975.55	67.540000	6,092,378.16	5,017,402.61	0.22
		Base	11.917161	1,074,975.55	67.540000	6,092,378.16	5,017,402.61	0.22
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,172.000	Local	89.006380	3,931,589.80	141.450000	6,248,129.40	2,316,539.60	0.23
		Base	89.006380	3,931,589.80	141.450000	6,248,129.40	2,316,539.60	0.23
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	8,735.000	Local	109.501186	956,492.86	185.560000	1,620,866.60	664,373.74	0.06
		Base	109.501186	956,492.86	185.560000	1,620,866.60	664,373.74	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
	21,127.000	Local	32.170151	679,658.77	44.890000	948,391.03	268,732.26	0.03
		Base	32.170151	679,658.77	44.890000	948,391.03	268,732.26	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
	37,874.000	Local	50.032292	1,894,923.02	226.920000	8,594,368.08	6,699,445.06	0.31
		Base	50.032292	1,894,923.02	226.920000	8,594,368.08	6,699,445.06	0.31
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	3,552.000	Local	340.181565	1,208,324.92	419.470000	1,489,957.44	281,632.52	0.05
		Base	340.181565	1,208,324.92	419.470000	1,489,957.44	281,632.52	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,814.000	Local	275.932103	1,052,405.04	402.190000	1,533,952.66	481,547.62	0.06
		Base	275.932103	1,052,405.04	402.190000	1,533,952.66	481,547.62	0.06
880770102	TERADYNE INC COMMON STOCK USD.125							
	12,954.000	Local	80.668448	1,044,979.07	132.350000	1,714,461.90	669,482.83	0.06
		Base	80.668448	1,044,979.07	132.350000	1,714,461.90	669,482.83	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88160R101	TESLA INC COMMON STOCK USD.001							
	60,409.000	Local	674.024155	40,717,125.19	625.220000	37,768,914.98	-2,948,210.21	1.37
		Base	674.024155	40,717,125.19	625.220000	37,768,914.98	-2,948,210.21	1.37
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	69,061.000	Local	41.107290	2,838,910.53	189.820000	13,109,159.02	10,270,248.49	0.47
		Base	41.107290	2,838,910.53	189.820000	13,109,159.02	10,270,248.49	0.47
883203101	TEXTRON INC COMMON STOCK USD.125							
	17,024.000	Local	32.148386	547,294.12	68.470000	1,165,633.28	618,339.16	0.04
		Base	32.148386	547,294.12	68.470000	1,165,633.28	618,339.16	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	31,581.000	Local	99.855139	3,153,525.13	469.500000	14,827,279.50	11,673,754.37	0.54
		Base	99.855139	3,153,525.13	469.500000	14,827,279.50	11,673,754.37	0.54
88579Y101	3M CO COMMON STOCK USD.01							
	43,729.000	Local	79.999349	3,498,291.52	203.040000	8,878,736.16	5,380,444.64	0.32
		Base	79.999349	3,498,291.52	203.040000	8,878,736.16	5,380,444.64	0.32
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,832.000	Local	73.519627	649,325.35	181.700000	1,604,774.40	955,449.05	0.06
		Base	73.519627	649,325.35	181.700000	1,604,774.40	955,449.05	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,162.000	Local	302.086677	1,257,284.75	648.840000	2,700,472.08	1,443,187.33	0.10
		Base	302.086677	1,257,284.75	648.840000	2,700,472.08	1,443,187.33	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	19,108.000	Local	49.027175	936,811.26	159.700000	3,051,547.60	2,114,736.34	0.11
		Base	49.027175	936,811.26	159.700000	3,051,547.60	2,114,736.34	0.11
896239100	TRIMBLE INC COMMON STOCK							
	19,206.000	Local	68.499985	1,315,610.71	77.790000	1,494,034.74	178,424.03	0.05
		Base	68.499985	1,315,610.71	77.790000	1,494,034.74	178,424.03	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	101,621.000	Local	33.384039	3,392,519.45	61.780000	6,278,145.38	2,885,625.93	0.23
		Base	33.384039	3,392,519.45	61.780000	6,278,145.38	2,885,625.93	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	61,791.000	38.258412	2,364,025.52	58.000000	3,583,878.00	1,219,852.48	0.13
		Base		38.258412	2,364,025.52	58.000000	3,583,878.00	1,219,852.48	0.13
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,216.000	339.504126	1,091,845.27	403.160000	1,296,562.56	204,717.29	0.05
		Base		339.504126	1,091,845.27	403.160000	1,296,562.56	204,717.29	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	22,616.000	26.879764	607,912.75	79.500000	1,797,972.00	1,190,059.25	0.07
		Base		26.879764	607,912.75	79.500000	1,797,972.00	1,190,059.25	0.07
902653104	UDR INC REIT USD.01								
		Local	22,667.000	37.212924	843,505.34	47.630000	1,079,629.21	236,123.87	0.04
		Base		37.212924	843,505.34	47.630000	1,079,629.21	236,123.87	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	103,008.000	27.243412	2,806,289.36	60.780000	6,260,826.24	3,454,536.88	0.23
		Base		27.243412	2,806,289.36	60.780000	6,260,826.24	3,454,536.88	0.23
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	4,298.000	211.564141	909,302.68	345.360000	1,484,357.28	575,054.60	0.05
		Base		211.564141	909,302.68	345.360000	1,484,357.28	575,054.60	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	14,247.000	27.094358	386,013.32	22.580000	321,697.26	-64,316.06	0.01
		Base		27.094358	386,013.32	22.580000	321,697.26	-64,316.06	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	14,708.000	24.418619	359,149.05	19.060000	280,334.48	-78,814.57	0.01
		Base		24.418619	359,149.05	19.060000	280,334.48	-78,814.57	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	51,768.000	37.071603	1,919,122.76	224.730000	11,633,822.64	9,714,699.88	0.42
		Base		37.071603	1,919,122.76	224.730000	11,633,822.64	9,714,699.88	0.42
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	24,367.000	52.009356	1,267,311.97	58.350000	1,421,814.45	154,502.48	0.05
		Base		52.009356	1,267,311.97	58.350000	1,421,814.45	154,502.48	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
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	53,733.000	74.788319	4,018,600.77	214.600000	11,531,101.80	7,512,501.03	0.42
		Base		74.788319	4,018,600.77	214.600000	11,531,101.80	7,512,501.03	0.42
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,494.000	115.673548	635,510.47	333.960000	1,834,776.24	1,199,265.77	0.07
		Base		115.673548	635,510.47	333.960000	1,834,776.24	1,199,265.77	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	71,248.000	59.888114	4,266,908.37	411.920000	29,348,476.16	25,081,567.79	1.06
		Base		59.888114	4,266,908.37	411.920000	29,348,476.16	25,081,567.79	1.06
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	5,939.000	114.103093	677,658.27	159.630000	948,042.57	270,384.30	0.03
		Base		114.103093	677,658.27	159.630000	948,042.57	270,384.30	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	15,647.000	23.710782	371,002.60	30.970000	484,587.59	113,584.99	0.02
		Base		23.710782	371,002.60	30.970000	484,587.59	113,584.99	0.02
918204108	VF CORP COMMON STOCK								
		Local	24,783.000	29.405400	728,754.03	79.720000	1,975,700.76	1,246,946.73	0.07
		Base		29.405400	728,754.03	79.720000	1,975,700.76	1,246,946.73	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	31,026.000	32.443086	1,006,579.20	80.400000	2,494,490.40	1,487,911.20	0.09
		Base		32.443086	1,006,579.20	80.400000	2,494,490.40	1,487,911.20	0.09
92276F100	VENTAS INC REIT USD.25								
		Local	28,458.000	44.507596	1,266,597.16	55.450000	1,577,996.10	311,398.94	0.06
		Base		44.507596	1,266,597.16	55.450000	1,577,996.10	311,398.94	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	7,582.000	61.754319	468,221.25	219.920000	1,667,433.44	1,199,212.19	0.06
		Base		61.754319	468,221.25	219.920000	1,667,433.44	1,199,212.19	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	312,516.000	43.701444	13,657,400.33	56.490000	17,654,028.84	3,996,628.51	0.64
		Base		43.701444	13,657,400.33	56.490000	17,654,028.84	3,996,628.51	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
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	12,398.000	Local	89.297254	1,107,107.36	172.830000	2,142,746.34	1,035,638.98	0.08
		Base	89.297254	1,107,107.36	172.830000	2,142,746.34	1,035,638.98	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	20,090.000	Local	97.840318	1,965,611.98	208.630000	4,191,376.70	2,225,764.72	0.15
		Base	97.840318	1,965,611.98	208.630000	4,191,376.70	2,225,764.72	0.15
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	44,998.000	Local	49.493457	2,227,106.58	42.420000	1,908,815.16	-318,291.42	0.07
		Base	49.493457	2,227,106.58	42.420000	1,908,815.16	-318,291.42	0.07
92556V106	VIATRIS INC COMMON STOCK							
	132,395.000	Local	15.070440	1,995,250.84	15.240000	2,017,699.80	22,448.96	0.07
		Base	15.070440	1,995,250.84	15.240000	2,017,699.80	22,448.96	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	128,216.000	Local	36.474429	4,676,605.35	227.300000	29,143,496.80	24,466,891.45	1.06
		Base	36.474429	4,676,605.35	227.300000	29,143,496.80	24,466,891.45	1.06
929042109	VORNADO REALTY TRUST REIT USD.04							
	11,928.000	Local	58.649300	699,568.85	47.280000	563,955.84	-135,613.01	0.02
		Base	58.649300	699,568.85	47.280000	563,955.84	-135,613.01	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	10,018.000	Local	63.327794	634,417.84	183.320000	1,836,499.76	1,202,081.92	0.07
		Base	63.327794	634,417.84	183.320000	1,836,499.76	1,202,081.92	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	23,918.000	Local	40.464172	967,822.06	93.910000	2,246,139.38	1,278,317.32	0.08
		Base	40.464172	967,822.06	93.910000	2,246,139.38	1,278,317.32	0.08
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,918.000	Local	72.108618	1,003,607.75	82.760000	1,151,853.68	148,245.93	0.04
		Base	72.108618	1,003,607.75	82.760000	1,151,853.68	148,245.93	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	105,013.000	Local	60.015111	6,302,366.87	142.030000	14,914,996.39	8,612,629.52	0.54
		Base	60.015111	6,302,366.87	142.030000	14,914,996.39	8,612,629.52	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
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	54,660.000	Local	41.506322	2,268,735.58	52.660000	2,878,395.60	609,660.02	0.10
		Base	41.506322	2,268,735.58	52.660000	2,878,395.60	609,660.02	0.10
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	29,656.000	Local	36.789858	1,091,040.03	140.680000	4,172,006.08	3,080,966.05	0.15
		Base	36.789858	1,091,040.03	140.680000	4,172,006.08	3,080,966.05	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	4,743.000	Local	63.781463	302,515.48	322.250000	1,528,431.75	1,225,916.27	0.06
		Base	63.781463	302,515.48	322.250000	1,528,431.75	1,225,916.27	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	309,125.000	Local	36.991702	11,435,059.97	46.720000	14,442,320.00	3,007,260.03	0.52
		Base	36.991702	11,435,059.97	46.720000	14,442,320.00	3,007,260.03	0.52
95040Q104	WELLTOWER INC REIT USD1.0							
	31,798.000	Local	57.715604	1,835,240.79	74.770000	2,377,536.46	542,295.67	0.09
		Base	57.715604	1,835,240.79	74.770000	2,377,536.46	542,295.67	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,649.000	Local	206.524096	1,166,654.62	347.510000	1,963,083.99	796,429.37	0.07
		Base	206.524096	1,166,654.62	347.510000	1,963,083.99	796,429.37	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,302.000	Local	41.595061	969,248.11	75.230000	1,753,009.46	783,761.35	0.06
		Base	41.595061	969,248.11	75.230000	1,753,009.46	783,761.35	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	31,314.000	Local	17.569862	550,182.65	24.470000	766,253.58	216,070.93	0.03
		Base	17.569862	550,182.65	24.470000	766,253.58	216,070.93	0.03
96145D105	WESTROCK CO COMMON STOCK							
	19,796.000	Local	43.326834	857,698.00	58.320000	1,154,502.72	296,804.72	0.04
		Base	43.326834	857,698.00	58.320000	1,154,502.72	296,804.72	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	57,555.000	Local	27.747188	1,596,989.39	37.960000	2,184,787.80	587,798.41	0.08
		Base	27.747188	1,596,989.39	37.960000	2,184,787.80	587,798.41	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,757.000	Local	94.610002	450,059.78	237.090000	1,127,837.13	677,777.35	0.04
		Base	94.610002	450,059.78	237.090000	1,127,837.13	677,777.35	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	92,528.000	Local	27.934250	2,584,700.30	26.340000	2,437,187.52	-147,512.78	0.09
		Base	27.934250	2,584,700.30	26.340000	2,437,187.52	-147,512.78	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	75.060000	670,210.74	500,240.53	0.02
		Base	19.035750	169,970.21	75.060000	670,210.74	500,240.53	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	8,148.000	Local	91.609887	746,437.36	131.870000	1,074,476.76	328,039.40	0.04
		Base	91.609887	746,437.36	131.870000	1,074,476.76	328,039.40	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	40,804.000	Local	28.729462	1,172,276.98	70.880000	2,892,187.52	1,719,910.54	0.10
		Base	28.729462	1,172,276.98	70.880000	2,892,187.52	1,719,910.54	0.10
983919101	XILINX INC COMMON STOCK USD.01							
	18,715.000	Local	43.059985	805,867.62	127.000000	2,376,805.00	1,570,937.38	0.09
		Base	43.059985	805,867.62	127.000000	2,376,805.00	1,570,937.38	0.09
98419M100	XYLEM INC COMMON STOCK							
	13,709.000	Local	32.280740	442,536.66	118.120000	1,619,307.08	1,176,770.42	0.06
		Base	32.280740	442,536.66	118.120000	1,619,307.08	1,176,770.42	0.06
988498101	YUM BRANDS INC COMMON STOCK							
	22,752.000	Local	26.380491	600,208.94	119.970000	2,729,557.44	2,129,348.50	0.10
		Base	26.380491	600,208.94	119.970000	2,729,557.44	2,129,348.50	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	4,101.000	Local	253.634972	1,040,157.02	497.050000	2,038,402.05	998,245.03	0.07
		Base	253.634972	1,040,157.02	497.050000	2,038,402.05	998,245.03	0.07
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	15,942.000	Local	76.361587	1,217,356.42	168.330000	2,683,516.86	1,466,160.44	0.10
		Base	76.361587	1,217,356.42	168.330000	2,683,516.86	1,466,160.44	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
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	12,349.000	Local	36.858167	455,161.51	57.880000	714,760.12	259,598.61	0.03
		Base	36.858167	455,161.51	57.880000	714,760.12	259,598.61	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
	35,864.000	Local	39.475533	1,415,750.51	176.680000	6,336,451.52	4,920,701.01	0.23
		Base	39.475533	1,415,750.51	176.680000	6,336,451.52	4,920,701.01	0.23
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,928.000	Local	35.035870	242,728.51	140.480000	973,245.44	730,516.93	0.04
		Base	35.035870	242,728.51	140.480000	973,245.44	730,516.93	0.04
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	117,786.000	Local	11.030151	1,299,197.41	11.800000	1,389,874.80	90,677.39	0.05
		Base	11.030151	1,299,197.41	11.800000	1,389,874.80	90,677.39	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	17,262.000	Local	50.747908	876,010.38	253.370000	4,373,672.94	3,497,662.56	0.16
		Base	50.747908	876,010.38	253.370000	4,373,672.94	3,497,662.56	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	48,268.000	Local	78.206259	3,774,859.72	282.160000	13,619,298.88	9,844,439.16	0.49
		Base	78.206259	3,774,859.72	282.160000	13,619,298.88	9,844,439.16	0.49
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	30,445.000	Local	40.521453	1,233,675.63	145.250000	4,422,136.25	3,188,460.62	0.16
		Base	40.521453	1,233,675.63	145.250000	4,422,136.25	3,188,460.62	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,995.000	Local	251.063629	751,935.57	259.960000	778,580.20	26,644.63	0.03
		Base	251.063629	751,935.57	259.960000	778,580.20	26,644.63	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
	27,764.000	Local	49.140290	1,364,331.00	105.310000	2,923,826.84	1,559,495.84	0.11
		Base	49.140290	1,364,331.00	105.310000	2,923,826.84	1,559,495.84	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,454.000	Local	22.897166	651,515.96	28.530000	811,792.62	160,276.66	0.03
		Base	22.897166	651,515.96	28.530000	811,792.62	160,276.66	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
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	41,684.000	Local	36.835034	1,535,431.55	66.540000	2,773,653.36	1,238,221.81	0.10
		Base	36.835034	1,535,431.55	66.540000	2,773,653.36	1,238,221.81	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,807.000	Local	161.886492	6,444,215.57	300.600000	11,965,984.20	5,521,768.63	0.43
		Base	161.886492	6,444,215.57	300.600000	11,965,984.20	5,521,768.63	0.43
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	103,159.000	Local	77.151807	7,958,903.24	126.590000	13,058,897.81	5,099,994.57	0.47
		Base	77.151807	7,958,903.24	126.590000	13,058,897.81	5,099,994.57	0.47
G6095L109	APTIV PLC COMMON STOCK USD.01							
	21,051.000	Local	40.767237	858,191.11	150.420000	3,166,491.42	2,308,300.31	0.11
		Base	40.767237	858,191.11	150.420000	3,166,491.42	2,308,300.31	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	26,824.000	Local	36.778885	986,556.81	27.210000	729,881.04	-256,675.77	0.03
		Base	36.778885	986,556.81	27.210000	729,881.04	-256,675.77	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	27,794.000	Local	41.936261	1,165,576.45	31.900000	886,628.60	-278,947.85	0.03
		Base	41.936261	1,165,576.45	31.900000	886,628.60	-278,947.85	0.03
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	15,148.000	Local	30.007265	454,550.05	95.750000	1,450,421.00	995,870.95	0.05
		Base	30.007265	454,550.05	95.750000	1,450,421.00	995,870.95	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,573.000	Local	27.784764	349,337.84	68.970000	867,159.81	517,821.97	0.03
		Base	27.784764	349,337.84	68.970000	867,159.81	517,821.97	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,484.000	Local	149.786940	971,218.52	190.860000	1,237,536.24	266,317.72	0.04
		Base	149.786940	971,218.52	190.860000	1,237,536.24	266,317.72	0.04
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	18,169.000	Local	33.316578	605,328.91	186.400000	3,386,701.60	2,781,372.69	0.12
		Base	33.316578	605,328.91	186.400000	3,386,701.60	2,781,372.69	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
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
			9,824.000	131.539047	1,292,239.60	261.360000	2,567,600.64	1,275,361.04	0.09
		Base		131.539047	1,292,239.60	261.360000	2,567,600.64	1,275,361.04	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
			10,080.000	112.457093	1,133,567.50	46.140000	465,091.20	-668,476.30	0.02
		Base		112.457093	1,133,567.50	46.140000	465,091.20	-668,476.30	0.02
H1467J104	CHUBB LTD COMMON STOCK								
			33,425.000	80.283587	2,683,478.90	169.990000	5,681,915.75	2,998,436.85	0.21
		Base		80.283587	2,683,478.90	169.990000	5,681,915.75	2,998,436.85	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
			11,353.000	55.027631	624,728.70	142.240000	1,614,850.72	990,122.02	0.06
		Base		55.027631	624,728.70	142.240000	1,614,850.72	990,122.02	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
			24,962.000	39.314291	981,363.34	135.680000	3,386,844.16	2,405,480.82	0.12
		Base		39.314291	981,363.34	135.680000	3,386,844.16	2,405,480.82	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
			19,529.000	55.971573	1,093,068.85	112.620000	2,199,355.98	1,106,287.13	0.08
		Base		55.971573	1,093,068.85	112.620000	2,199,355.98	1,106,287.13	0.08
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
			21,023.000	195.261040	4,104,972.84	211.420000	4,444,682.66	339,709.82	0.16
		Base		195.261040	4,104,972.84	211.420000	4,444,682.66	339,709.82	0.16
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
			17,313.000	80.454264	1,392,904.67	93.270000	1,614,783.51	221,878.84	0.06
		Base		80.454264	1,392,904.67	93.270000	1,614,783.51	221,878.84	0.06
US DOLLAR Total									
			23,014,933.000		1,084,969,886.35		2,757,276,723.74	1,672,306,837.39	99.82
		Base			1,084,969,886.35		2,757,276,723.74	1,672,306,837.39	99.82
EQUITY Total									
			23,014,933.000	Base	1,084,969,886.35		2,757,276,723.74	1,672,306,837.39	99.82

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Base Currency: USD - US DOLLAR

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

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Base Currency: 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								
		28,033,626.070	Base	1,089,991,152.06		2,762,297,817.96	1,672,306,665.90	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								
			388,542.730	1.000000	388,542.73	1.000000	388,542.73	0.00	0.03
		Base		1.000000	388,542.73	1.000000	388,542.73	0.00	0.03
US DOLLAR Total									
			388,542.730		388,542.73		388,542.73	0.00	0.03
		Base			388,542.73		388,542.73	0.00	0.03
CASH Total									
			388,542.730	Base	388,542.73		388,542.73	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03799W009	GOLDMAN SACHS GROUP INC					0.000000	01 Jun 2021		
			20,000,310.320	100.000000	20,000,310.32	100.000000	20,000,310.32	0.00	1.52
		Base		100.000000	20,000,310.32	100.000000	20,000,310.32	0.00	1.52
03799W009	GOLDMAN SACHS GROUP INC					0.000001	01 Jun 2021		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.28
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.28
091995001	BLACKROCK INVT QUALITY					0.000001	01 Jun 2021		
			60,011,577.740	100.000000	60,011,577.74	100.000000	60,011,577.74	0.00	4.56
		Base		100.000000	60,011,577.74	100.000000	60,011,577.74	0.00	4.56
9127963H0	TREASURY BILL 06/21 0.00000					0.095000	17 Jun 2021		
			25,000,000.000	99.995778	24,998,944.44	99.995778	24,998,944.44	0.00	1.90
		Base		99.995778	24,998,944.44	99.995778	24,998,944.44	0.00	1.90
9127963S6	TREASURY BILL 07/21 0.00000					0.100000	15 Jul 2021		
			85,000,000.000	99.987313	84,989,216.33	99.987313	84,989,216.33	0.00	6.45
		Base		99.987313	84,989,216.33	99.987313	84,989,216.33	0.00	6.45

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
9127964L0	TREASURY BILL 09/21 0.00000				0.113000	09 Sep 2021		
	20,000,000.000	Local	99.968611	19,993,722.22	99.968611	19,993,722.22	0.00	1.52
		Base	99.968611	19,993,722.22	99.968611	19,993,722.22	0.00	1.52
9127964W6	TREASURY BILL 11/21 0.00000				0.032500	04 Nov 2021		
	50,000,000.000	Local	99.971292	49,985,645.84	99.971292	49,985,645.84	0.00	3.79
		Base	99.971292	49,985,645.84	99.971292	49,985,645.84	0.00	3.79
9127965G0	TREASURY BILL 12/21 0.00000				0.088000	02 Dec 2021		
	65,000,000.000	Local	99.950933	64,968,106.67	99.950933	64,968,106.67	0.00	4.93
		Base	99.950933	64,968,106.67	99.950933	64,968,106.67	0.00	4.93
912796A41	TREASURY BILL 06/21 0.00000				0.072000	03 Jun 2021		
	30,000,000.000	Local	99.999600	29,999,880.00	99.999600	29,999,880.00	0.00	2.28
		Base	99.999600	29,999,880.00	99.999600	29,999,880.00	0.00	2.28
912796B40	TREASURY BILL 07/21 0.00000				0.080000	01 Jul 2021		
	100,000,000.000	Local	99.993258	99,993,258.33	99.993258	99,993,258.33	0.00	7.59
		Base	99.993258	99,993,258.33	99.993258	99,993,258.33	0.00	7.59
912796C31	TREASURY BILL 01/22 0.00000				0.076000	27 Jan 2022		
	25,000,000.000	Local	99.949333	24,987,333.33	99.949333	24,987,333.33	0.00	1.90
		Base	99.949333	24,987,333.33	99.949333	24,987,333.33	0.00	1.90
912796D30	TREASURY BILL 02/22 0.00000				0.076000	24 Feb 2022		
	20,000,000.000	Local	99.943422	19,988,684.44	99.943422	19,988,684.44	0.00	1.52
		Base	99.943422	19,988,684.44	99.943422	19,988,684.44	0.00	1.52
912796G78	WI TREASURY SEC 10/21 0				0.032500	28 Oct 2021		
	20,000,000.000	Local	99.986549	19,997,309.72	99.986549	19,997,309.72	0.00	1.52
		Base	99.986549	19,997,309.72	99.986549	19,997,309.72	0.00	1.52
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.005000	01 Jun 2021		
	32,217,034.970	Local	100.000000	32,217,034.97	100.000000	32,217,034.97	0.00	2.45
		Base	100.000000	32,217,034.97	100.000000	32,217,034.97	0.00	2.45
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	5.69
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	5.69

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
979QRC005	BANK OF AMERICA REPO				0.005000	01 Jun 2021		
	170,468,842.710	Local	100.000000	170,468,842.71	100.000000	170,468,842.71	0.00	12.94
		Base	100.000000	170,468,842.71	100.000000	170,468,842.71	0.00	12.94
985FHY004	MITSUBISHI UFJ REPO				0.030000	01 Jun 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.90
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.90
985FHY004	MITSUBISHI UFJ REPO				0.200000	02 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.90
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.90
US DOLLAR Total								
	877,697,765.740	Local		877,599,867.06		877,599,867.06	0.00	66.63
		Base		877,599,867.06		877,599,867.06	0.00	66.63
CASH EQUIVALENT Total								
	877,697,765.740	Base		877,599,867.06		877,599,867.06	0.00	66.63
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		
	197,959.430	Local	100.042256	198,043.08	100.367403	198,686.74	643.66	0.02
Original Face:	11,000,000.000	Base	100.042256	198,043.08	100.367403	198,686.74	643.66	0.02
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	843,468.150	Local	102.584088	865,264.11	104.465889	881,136.50	15,872.39	0.07
Original Face:	15,000,000.000	Base	102.584088	865,264.11	104.465889	881,136.50	15,872.39	0.07
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,120,764.250	Local	100.355880	1,124,752.83	103.889904	1,164,360.90	39,608.07	0.09
Original Face:	5,000,000.000	Base	100.355880	1,124,752.83	103.889904	1,164,360.90	39,608.07	0.09
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	882.620	Local	100.101969	883.52	100.305972	885.32	1.80	0.00
Original Face:	754,224.000	Base	100.101969	883.52	100.305972	885.32	1.80	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	1,934.660	Local	100.503448	1,944.40	104.988659	2,031.17	86.77	0.00
Original Face:	300,000.000	Base	100.503448	1,944.40	104.988659	2,031.17	86.77	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	4,117,950.800	Local	99.844547	4,111,549.33	104.459182	4,301,577.72	190,028.39	0.33
Original Face:	10,000,000.000	Base	99.844547	4,111,549.33	104.459182	4,301,577.72	190,028.39	0.33
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	468,685.540	Local	104.980036	492,026.25	107.672360	504,644.78	12,618.53	0.04
Original Face:	17,600,000.000	Base	104.980036	492,026.25	107.672360	504,644.78	12,618.53	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,461,605.500	Local	104.934674	1,533,730.97	108.552890	1,586,615.01	52,884.04	0.12
Original Face:	50,000,000.000	Base	104.934674	1,533,730.97	108.552890	1,586,615.01	52,884.04	0.12
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.499250	20 Jun 2042		
	705,924.020	Local	100.083359	706,512.47	100.854670	711,957.34	5,444.87	0.05
Original Face:	10,000,000.000	Base	100.083359	706,512.47	100.854670	711,957.34	5,444.87	0.05
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	9,032,093.070	Local	102.177849	9,228,798.45	103.799700	9,375,285.51	146,487.06	0.71
Original Face:	41,570,000.000	Base	102.177849	9,228,798.45	103.799700	9,375,285.51	146,487.06	0.71
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.400880	16 Jun 2037		
	1,174,775.460	Local	100.164616	1,176,709.33	100.317980	1,178,511.01	1,801.68	0.09
Original Face:	32,313,742.000	Base	100.164616	1,176,709.33	100.317980	1,178,511.01	1,801.68	0.09
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	144,220.530	Local	99.807663	143,943.14	101.853820	146,894.12	2,950.98	0.01
Original Face:	8,021,011.000	Base	99.807663	143,943.14	101.853820	146,894.12	2,950.98	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	103,826.480	Local	99.695713	103,510.55	101.327220	105,204.49	1,693.94	0.01
Original Face:	2,750,000.000	Base	99.695713	103,510.55	101.327220	105,204.49	1,693.94	0.01
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	604,199.850	Local	105.805041	639,273.90	110.735700	669,064.93	29,791.03	0.05
Original Face:	10,300,000.000	Base	105.805041	639,273.90	110.735700	669,064.93	29,791.03	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	1,425,462.300	Local	102.510048	1,461,242.09	100.765070	1,436,368.08	-24,874.01	0.11
Original Face:	10,000,000.000	Base	102.510048	1,461,242.09	100.765070	1,436,368.08	-24,874.01	0.11
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.330380	20 Apr 2067		
	57,095.300	Local	100.000000	57,095.30	99.975290	57,081.19	-14.11	0.00
Original Face:	2,754,386.000	Base	100.000000	57,095.30	99.975290	57,081.19	-14.11	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	278,757.400	Local	100.121647	279,096.50	101.025200	281,615.22	2,518.72	0.02
Original Face:	5,000,000.000	Base	100.121647	279,096.50	101.025200	281,615.22	2,518.72	0.02
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	330,170.900	Local	105.009666	346,711.36	108.536360	358,355.48	11,644.12	0.03
Original Face:	7,350,000.000	Base	105.009666	346,711.36	108.536360	358,355.48	11,644.12	0.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	212,754.150	Local	99.969838	212,689.98	101.447510	215,833.79	3,143.81	0.02
Original Face:	5,000,000.000	Base	99.969838	212,689.98	101.447510	215,833.79	3,143.81	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	226,984.300	Local	99.818723	226,572.83	100.753180	228,693.90	2,121.07	0.02
Original Face:	10,000,000.000	Base	99.818723	226,572.83	100.753180	228,693.90	2,121.07	0.02
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	226,984.300	Local	100.940232	229,118.48	101.116990	229,519.69	401.21	0.02
Original Face:	10,000,000.000	Base	100.940232	229,118.48	101.116990	229,519.69	401.21	0.02
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	127,014.850	Local	101.512193	128,935.56	106.442980	135,198.39	6,262.83	0.01
Original Face:	5,000,000.000	Base	101.512193	128,935.56	106.442980	135,198.39	6,262.83	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	79,626.300	Local	99.918557	79,561.45	100.925720	80,363.42	801.97	0.01
Original Face:	5,000,000.000	Base	99.918557	79,561.45	100.925720	80,363.42	801.97	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	766,632.310	Local	99.835980	765,374.88	105.386650	807,928.11	42,553.23	0.06
Original Face:	10,815,142.000	Base	99.835980	765,374.88	105.386650	807,928.11	42,553.23	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	334,316.930	Local	102.150086	341,505.03	108.011600	361,101.07	19,596.04	0.03
Original Face:	5,648,629.000	Base	102.150086	341,505.03	108.011600	361,101.07	19,596.04	0.03
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.399250	20 Nov 2042		
	7,425,744.610	Local	100.000000	7,425,744.61	100.200040	7,440,599.07	14,854.46	0.56
Original Face:	25,333,333.000	Base	100.000000	7,425,744.61	100.200040	7,440,599.07	14,854.46	0.56
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.450880	16 Nov 2041		
	1,926,879.400	Local	100.131050	1,929,404.58	100.373720	1,934,080.53	4,675.95	0.15
Original Face:	10,000,000.000	Base	100.131050	1,929,404.58	100.373720	1,934,080.53	4,675.95	0.15
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	782,710.570	Local	104.106172	814,850.01	106.245880	831,597.73	16,747.72	0.06
Original Face:	10,359,452.000	Base	104.106172	814,850.01	106.245880	831,597.73	16,747.72	0.06
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.450880	16 Dec 2041		
	3,699,431.900	Local	100.131209	3,704,285.90	100.480780	3,717,218.03	12,932.13	0.28
Original Face:	12,911,372.000	Base	100.131209	3,704,285.90	100.480780	3,717,218.03	12,932.13	0.28
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,522,320.300	Local	95.612507	2,411,653.68	101.246880	2,553,770.61	142,116.93	0.19
Original Face:	10,000,000.000	Base	95.612507	2,411,653.68	101.246880	2,553,770.61	142,116.93	0.19
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	2,648,461.040	Local	100.895180	2,672,169.54	101.169810	2,679,443.00	7,273.46	0.20
Original Face:	25,000,000.000	Base	100.895180	2,672,169.54	101.169810	2,679,443.00	7,273.46	0.20
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	2,094,835.300	Local	100.161724	2,098,223.15	102.497540	2,147,154.65	48,931.50	0.16
Original Face:	10,000,000.000	Base	100.161724	2,098,223.15	102.497540	2,147,154.65	48,931.50	0.16
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,094,835.300	Local	100.774578	2,111,061.43	103.400670	2,166,073.74	55,012.31	0.16
Original Face:	10,000,000.000	Base	100.774578	2,111,061.43	103.400670	2,166,073.74	55,012.31	0.16
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,186,237.280	Local	101.660315	2,222,535.70	103.158720	2,255,294.39	32,758.69	0.17
Original Face:	18,249,312.000	Base	101.660315	2,222,535.70	103.158720	2,255,294.39	32,758.69	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
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	2,144,706.700	Local	99.999999	2,144,706.68	101.805580	2,183,431.10	38,724.42	0.17
Original Face:	10,000,000.000	Base	99.999999	2,144,706.68	101.805580	2,183,431.10	38,724.42	0.17
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	2,144,706.700	Local	101.495563	2,176,782.13	103.636280	2,222,694.24	45,912.11	0.17
Original Face:	10,000,000.000	Base	101.495563	2,176,782.13	103.636280	2,222,694.24	45,912.11	0.17
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,325,324.200	Local	101.631293	2,363,257.05	103.460070	2,405,782.05	42,525.00	0.18
Original Face:	10,000,000.000	Base	101.631293	2,363,257.05	103.460070	2,405,782.05	42,525.00	0.18
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	4,775,476.680	Local	99.235651	4,738,975.35	100.675270	4,807,724.04	68,748.69	0.36
Original Face:	18,000,000.000	Base	99.235651	4,738,975.35	100.675270	4,807,724.04	68,748.69	0.36
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,704,895.600	Local	94.643274	4,452,867.23	101.591610	4,779,779.19	326,911.96	0.36
Original Face:	10,000,000.000	Base	94.643274	4,452,867.23	101.591610	4,779,779.19	326,911.96	0.36
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	718,819.950	Local	99.115799	712,464.14	100.205350	720,296.05	7,831.91	0.05
Original Face:	5,000,000.000	Base	99.115799	712,464.14	100.205350	720,296.05	7,831.91	0.05
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,852,274.300	Local	99.381851	5,816,098.54	101.932130	5,965,347.85	149,249.31	0.45
Original Face:	15,000,000.000	Base	99.381851	5,816,098.54	101.932130	5,965,347.85	149,249.31	0.45
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	234,156.980	Local	101.256781	237,099.82	103.510880	242,377.95	5,278.13	0.02
Original Face:	1,000,000.000	Base	101.256781	237,099.82	103.510880	242,377.95	5,278.13	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	896,432.780	Local	100.704617	902,749.20	105.265850	943,637.59	40,888.39	0.07
Original Face:	2,000,000.000	Base	100.704617	902,749.20	105.265850	943,637.59	40,888.39	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	253,832.210	Local	100.791610	255,841.57	103.771000	263,404.22	7,562.65	0.02
Original Face:	1,000,000.000	Base	100.791610	255,841.57	103.771000	263,404.22	7,562.65	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	473,593.100	Local	101.026117	478,452.72	103.840560	491,781.73	13,329.01	0.04
Original Face:	5,000,000.000	Base	101.026117	478,452.72	103.840560	491,781.73	13,329.01	0.04
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	851,482.060	Local	100.753409	857,897.20	101.223630	861,901.05	4,003.85	0.07
Original Face:	5,985,000.000	Base	100.753409	857,897.20	101.223630	861,901.05	4,003.85	0.07
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,202,569.150	Local	97.801229	3,132,151.98	103.815500	3,324,763.18	192,611.20	0.25
Original Face:	5,000,000.000	Base	97.801229	3,132,151.98	103.815500	3,324,763.18	192,611.20	0.25
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	2,408,558.400	Local	100.787067	2,427,515.38	105.321400	2,536,727.43	109,212.05	0.19
Original Face:	20,000,000.000	Base	100.787067	2,427,515.38	105.321400	2,536,727.43	109,212.05	0.19
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,246,455.790	Local	100.217124	1,249,162.14	104.302100	1,300,079.56	50,917.42	0.10
Original Face:	10,000,000.000	Base	100.217124	1,249,162.14	104.302100	1,300,079.56	50,917.42	0.10
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,230,963.840	Local	95.980394	2,141,287.89	101.875380	2,272,802.89	131,515.00	0.17
Original Face:	4,000,000.000	Base	95.980394	2,141,287.89	101.875380	2,272,802.89	131,515.00	0.17
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,109,546.150	Local	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.24
Original Face:	5,000,000.000	Base	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.24
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,444,266.510	Local	99.904588	1,442,888.51	101.980180	1,472,865.59	29,977.08	0.11
Original Face:	10,000,000.000	Base	99.904588	1,442,888.51	101.980180	1,472,865.59	29,977.08	0.11
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,466,290.570	Local	100.082194	1,467,495.77	102.443600	1,502,120.85	34,625.08	0.11
Original Face:	5,000,000.000	Base	100.082194	1,467,495.77	102.443600	1,502,120.85	34,625.08	0.11
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	221,935.060	Local	101.394097	225,029.05	100.578800	223,219.62	-1,809.43	0.02
Original Face:	3,000,000.000	Base	101.394097	225,029.05	100.578800	223,219.62	-1,809.43	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
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	1,203,234.100	Local	100.000000	1,203,234.10	103.936200	1,250,595.80	47,361.70	0.09
Original Face:	10,000,000.000	Base	100.000000	1,203,234.10	103.936200	1,250,595.80	47,361.70	0.09
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.090000	15 Mar 2030		
	22,500,000.000	Local	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	1.71
Original Face:	25,000,000.000	Base	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	1.71
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	103.769417	7,263,859.19	263,859.19	0.55
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	103.769417	7,263,859.19	263,859.19	0.55
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.61
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.61
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
	1,833,333.340	Local	100.000000	1,833,333.34	100.000000	1,833,333.34	0.00	0.14
Original Face:	2,000,000.000	Base	100.000000	1,833,333.34	100.000000	1,833,333.34	0.00	0.14
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.908458	2,997,253.75	104.002998	3,120,089.94	122,836.19	0.24
		Base	99.908458	2,997,253.75	104.002998	3,120,089.94	122,836.19	0.24
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,525,497.740	Local	105.898923	1,615,485.67	107.095440	1,633,738.52	18,252.85	0.12
Original Face:	28,600,000.000	Base	105.898923	1,615,485.67	107.095440	1,633,738.52	18,252.85	0.12
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	419,216.290	Local	102.219799	428,522.05	100.183713	419,986.44	-8,535.61	0.03
Original Face:	4,240,960.000	Base	102.219799	428,522.05	100.183713	419,986.44	-8,535.61	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	456,621.930	Local	102.170662	466,533.65	100.252967	457,777.03	-8,756.62	0.03
Original Face:	6,113,646.000	Base	102.170662	466,533.65	100.252967	457,777.03	-8,756.62	0.03
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	506,464.860	Local	103.823693	525,830.52	101.707443	515,112.46	-10,718.06	0.04
Original Face:	4,650,545.000	Base	103.823693	525,830.52	101.707443	515,112.46	-10,718.06	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
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.286000	25 Nov 2024		
	633,491.750	Local	104.371872	661,187.20	102.963147	652,263.04	-8,924.16	0.05
Original Face:	12,180,140.000	Base	104.371872	661,187.20	102.963147	652,263.04	-8,924.16	0.05
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.981000	25 Jan 2025		
	1,815,435.080	Local	104.324707	1,893,947.33	101.779195	1,847,735.21	-46,212.12	0.14
Original Face:	10,243,765.000	Base	104.324707	1,893,947.33	101.779195	1,847,735.21	-46,212.12	0.14
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.599000	25 Jan 2029		
	1,660,534.710	Local	108.683408	1,804,725.72	105.843978	1,757,575.99	-47,149.73	0.13
Original Face:	5,000,000.000	Base	108.683408	1,804,725.72	105.843978	1,757,575.99	-47,149.73	0.13
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	100.416000	5,020,800.00	100.357545	5,017,877.25	-2,922.75	0.38
		Base	100.416000	5,020,800.00	100.357545	5,017,877.25	-2,922.75	0.38
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,485,000.000	Local	100.257453	5,499,121.31	100.253160	5,498,885.83	-235.48	0.42
		Base	100.257453	5,499,121.31	100.253160	5,498,885.83	-235.48	0.42
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.452228	2,712,210.15	99.965930	2,699,080.11	-13,130.04	0.20
		Base	100.452228	2,712,210.15	99.965930	2,699,080.11	-13,130.04	0.20
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.441211	3,013,236.32	100.218340	3,006,550.20	-6,686.12	0.23
		Base	100.441211	3,013,236.32	100.218340	3,006,550.20	-6,686.12	0.23
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.095904	2,502,397.60	100.266088	2,506,652.20	4,254.60	0.19
		Base	100.095904	2,502,397.60	100.266088	2,506,652.20	4,254.60	0.19
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.055338	6,003,320.27	99.635000	5,978,100.00	-25,220.27	0.45
		Base	100.055338	6,003,320.27	99.635000	5,978,100.00	-25,220.27	0.45
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	35,000,000.000	Local	99.946078	34,981,127.26	99.987222	34,995,527.70	14,400.44	2.66
		Base	99.946078	34,981,127.26	99.987222	34,995,527.70	14,400.44	2.66
912796B65	TREASURY BILL 02/21 0.00000					02 Feb 2021		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912796B73	TREASURY BILL 02/21 0.00000					09 Feb 2021		
	0.000	Local	0.000000	-0.11	0.000000	0.00	0.11	0.00
		Base	0.000000	-0.11	0.000000	0.00	0.11	0.00
912796C64	TREASURY BILL 08/21 0.00000				0.010000	05 Aug 2021		
	25,000,000.000	Local	99.987090	24,996,772.59	99.997743	24,999,435.75	2,663.16	1.90
		Base	99.987090	24,996,772.59	99.997743	24,999,435.75	2,663.16	1.90
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2049		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.52
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.52
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	30,000,000.000	Local	100.004834	30,001,450.08	100.286210	30,085,863.00	84,412.92	2.28
		Base	100.004834	30,001,450.08	100.286210	30,085,863.00	84,412.92	2.28
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	100.791667	20,158,333.33	100.804688	20,160,937.60	2,604.27	1.53
		Base	100.791667	20,158,333.33	100.804688	20,160,937.60	2,604.27	1.53
912828S27	US TREASURY N/B 06/21 1.125				1.125000	30 Jun 2021		
	20,000,000.000	Local	99.965677	19,993,135.49	100.088271	20,017,654.20	24,518.71	1.52
		Base	99.965677	19,993,135.49	100.088271	20,017,654.20	24,518.71	1.52

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
912828W89	US TREASURY N/B 03/22 1.875					1.875000	31 Mar 2022		
		Local	25,000,000.000	101.452238	25,363,059.60	101.500000	25,375,000.00	11,940.40	1.93
		Base		101.452238	25,363,059.60	101.500000	25,375,000.00	11,940.40	1.93
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
		Local	5,000,000.000	100.158745	5,007,937.27	100.168373	5,008,418.65	481.38	0.38
		Base		100.158745	5,007,937.27	100.168373	5,008,418.65	481.38	0.38
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		Local	5,000,000.000	100.219485	5,010,974.27	102.195312	5,109,765.60	98,791.33	0.39
		Base		100.219485	5,010,974.27	102.195312	5,109,765.60	98,791.33	0.39
912828Y20	US TREASURY N/B 07/21 2.625					2.625000	15 Jul 2021		
		Local	35,000,000.000	100.305705	35,106,996.88	100.316229	35,110,680.15	3,683.27	2.67
		Base		100.305705	35,106,996.88	100.316229	35,110,680.15	3,683.27	2.67
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
		Local	20,000,000.000	99.956818	19,991,363.64	100.593750	20,118,750.00	127,386.36	1.53
		Base		99.956818	19,991,363.64	100.593750	20,118,750.00	127,386.36	1.53
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
		Local	10,000,000.000	100.022283	10,002,228.32	100.722656	10,072,265.60	70,037.28	0.76
		Base		100.022283	10,002,228.32	100.722656	10,072,265.60	70,037.28	0.76
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.435221	19,687,044.24	98.851562	19,770,312.40	83,268.16	1.50
		Base		98.435221	19,687,044.24	98.851562	19,770,312.40	83,268.16	1.50
US DOLLAR Total									
		Local	435,370,661.630		436,050,088.08		439,222,109.11	3,172,021.03	33.34
Original Face:		Base	701,044,659.000		436,050,088.08		439,222,109.11	3,172,021.03	33.34
FIXED INCOME Total									
		Base	435,370,661.630		436,050,088.08		439,222,109.11	3,172,021.03	33.34
Original Face:			701,044,659.000						

Base Currency: USD - US DOLLAR

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

Base Currency: 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									
		1,313,456,970.100	Base		1,314,038,497.87		1,317,210,518.90	3,172,021.03	100.00
	Original Face:	701,044,659.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			2,284,750.970	1.000000	2,284,750.97	1.000000	2,284,750.97	0.00	0.03
		Base		1.000000	2,284,750.97	1.000000	2,284,750.97	0.00	0.03
US DOLLAR Total									
			2,284,750.970		2,284,750.97		2,284,750.97	0.00	0.03
		Base			2,284,750.97		2,284,750.97	0.00	0.03
CASH Total									
			2,284,750.970	Base	2,284,750.97		2,284,750.97	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2TF9	AT&T INC					0.270000	15 Jun 2021		
			20,000,000.000	99.989500	19,997,900.00	99.989500	19,997,900.00	0.00	0.26
		Base		99.989500	19,997,900.00	99.989500	19,997,900.00	0.00	0.26
0020A2TH5	AT&T INC					0.270000	17 Jun 2021		
			20,000,000.000	99.988000	19,997,600.00	99.988000	19,997,600.00	0.00	0.26
		Base		99.988000	19,997,600.00	99.988000	19,997,600.00	0.00	0.26
0020A2WM0	AT&T INC					0.250000	21 Sep 2021		
			5,200,000.000	99.922222	5,195,955.56	99.922222	5,195,955.56	0.00	0.07
		Base		99.922222	5,195,955.56	99.922222	5,195,955.56	0.00	0.07
0020A2WM0	AT&T INC					0.260000	21 Sep 2021		
			10,000,000.000	99.919111	9,991,911.11	99.919111	9,991,911.11	0.00	0.13
		Base		99.919111	9,991,911.11	99.919111	9,991,911.11	0.00	0.13
0020A2ZE5	AT&T INC					0.250000	14 Dec 2021		
			10,000,000.000	99.863889	9,986,388.89	99.863889	9,986,388.89	0.00	0.13
		Base		99.863889	9,986,388.89	99.863889	9,986,388.89	0.00	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
0020A2ZF2	AT&T INC				0.290000	15 Dec 2021		
	10,000,000.000	Local	99.841306	9,984,130.55	99.841306	9,984,130.55	0.00	0.13
		Base	99.841306	9,984,130.55	99.841306	9,984,130.55	0.00	0.13
0020A2ZF2	AT&T INC				0.420000	15 Dec 2021		
	10,000,000.000	Local	99.770167	9,977,016.66	99.770167	9,977,016.66	0.00	0.13
		Base	99.770167	9,977,016.66	99.770167	9,977,016.66	0.00	0.13
02314PU25	AMAZON COM INC DISC COML				0.090000	02 Jul 2021		
	25,000,000.000	Local	99.992250	24,998,062.50	99.992250	24,998,062.50	0.00	0.33
		Base	99.992250	24,998,062.50	99.992250	24,998,062.50	0.00	0.33
02314PUS8	AMAZON COM INC DISC COML				0.080000	26 Jul 2021		
	10,000,000.000	Local	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.13
		Base	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.13
02665JT42	AMERICAN HONDA FINAN				0.250000	04 Jun 2021		
	25,000,000.000	Local	99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	0.33
		Base	99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	0.33
02665JTG5	AMERICAN HONDA FINAN				0.230000	16 Jun 2021		
	10,000,000.000	Local	99.990417	9,999,041.67	99.990417	9,999,041.67	0.00	0.13
		Base	99.990417	9,999,041.67	99.990417	9,999,041.67	0.00	0.13
02665JVG2	AMERICAN HONDA FINAN				0.200000	16 Aug 2021		
	25,000,000.000	Local	99.957778	24,989,444.44	99.957778	24,989,444.44	0.00	0.33
		Base	99.957778	24,989,444.44	99.957778	24,989,444.44	0.00	0.33
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05				2.050000	10 Jan 2023		
	5,000,000.000	Local	99.982138	4,999,106.89	99.982138	4,999,106.89	0.00	0.07
		Base	99.982138	4,999,106.89	99.982138	4,999,106.89	0.00	0.07
03785DT14	APPLE INC				0.050000	01 Jun 2021		
	55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	0.72
		Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	0.72
03799W009	GOLDMAN SACHS GROUP INC				0.000000	01 Jun 2021		
	25,002,827.880	Local	100.000000	25,002,827.88	100.000000	25,002,827.88	0.00	0.33
		Base	100.000000	25,002,827.88	100.000000	25,002,827.88	0.00	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
03799W009	GOLDMAN SACHS GROUP INC					0.000001	01 Jun 2021		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.79
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.79
06054NTW1	BANK AMER SECS INC					0.150000	30 Jun 2021		
		Local	25,000,000.000	99.987917	24,996,979.17	99.991944	24,997,986.00	1,006.83	0.33
		Base		99.987917	24,996,979.17	99.991944	24,997,986.00	1,006.83	0.33
06367CD20	BANK OF MONTREAL-					0.130000	02 Jul 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.005940	30,001,782.00	1,782.00	0.39
		Base		100.000000	30,000,000.00	100.005940	30,001,782.00	1,782.00	0.39
06367CD61	BANK OF MONTREAL-					0.140000	21 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
06367CFF9	BANK OF MONTREAL-					0.110000	17 Aug 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.005132	15,000,769.80	769.80	0.20
		Base		100.000000	15,000,000.00	100.005132	15,000,769.80	769.80	0.20
06367CFG7	BANK OF MONTREAL-					0.220000	18 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.013605	10,001,360.50	1,360.50	0.13
		Base		100.000000	10,000,000.00	100.013605	10,001,360.50	1,360.50	0.13
06417KEA3	BANK OF NOVA SCOTIA/THE					0.200000	10 May 2022		
		Local	14,000,000.000	99.809444	13,973,322.22	99.806586	13,972,922.04	-400.18	0.18
		Base		99.809444	13,973,322.22	99.806586	13,972,922.04	-400.18	0.18
06417MMH5	BANK OF NOVA SCOTIA					0.230000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.012046	25,003,011.50	3,011.50	0.33
		Base		100.000000	25,000,000.00	100.012046	25,003,011.50	3,011.50	0.33
06742XDM6	BARCLAYS BK PLC					0.010000	13 Sep 2021		
		Local	4,700,000.000	99.948000	4,697,556.00	99.953778	4,697,827.57	271.57	0.06
		Base		99.948000	4,697,556.00	99.953778	4,697,827.57	271.57	0.06
07010JT43	BASIN ELEC PWR COOP					0.140000	04 Jun 2021		
		Local	8,500,000.000	99.998833	8,499,900.83	99.998833	8,499,900.83	0.00	0.11
		Base		99.998833	8,499,900.83	99.998833	8,499,900.83	0.00	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07010JU17	BASIN ELEC PWR COOP					0.100000	01 Jul 2021		
		Local	10,000,000.000	99.991667	9,999,166.67	99.995000	9,999,500.00	333.33	0.13
		Base		99.991667	9,999,166.67	99.995000	9,999,500.00	333.33	0.13
07644AZ72	BEDFORD ROW FDG CORP					0.140000	07 Dec 2021		
		Local	15,000,000.000	99.926500	14,988,975.00	99.909175	14,986,376.25	-2,598.75	0.20
		Base		99.926500	14,988,975.00	99.909175	14,986,376.25	-2,598.75	0.20
091995001	BLACKROCK INVT QUALITY					0.000001	01 Jun 2021		
		Local	100,016,301.220	100.000000	100,016,301.22	100.000000	100,016,301.22	0.00	1.31
		Base		100.000000	100,016,301.22	100.000000	100,016,301.22	0.00	1.31
13608AU20	CANADIAN IMPERIAL BK					0.110000	02 Jul 2021		
		Local	40,000,000.000	99.990528	39,996,211.11	99.995694	39,998,277.60	2,066.49	0.53
		Base		99.990528	39,996,211.11	99.995694	39,998,277.60	2,066.49	0.53
13608AZ17	CANADIAN IMPERIAL BK					0.140000	01 Dec 2021		
		Local	51,450,000.000	99.928833	51,413,384.76	99.943067	51,420,707.97	7,323.21	0.68
		Base		99.928833	51,413,384.76	99.943067	51,420,707.97	7,323.21	0.68
138994009	CANTOR FITZGERALD REPO REPO					0.005000	01 Jun 2021		
		Local	550,000,000.000	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	7.22
		Base		100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	7.22
138994009	CANTOR FITZGERALD REPO REPO					0.230000	01 Jun 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
138994009	CANTOR FITZGERALD REPO REPO					0.230000	09 Jun 2021		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.79
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	0.79
138994009	CANTOR FITZGERALD REPO REPO					0.300000	19 Jul 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
138994009	CANTOR FITZGERALD REPO REPO					0.300000	02 Aug 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	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
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Aug 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
15060XUS9	CEDAR SPRING CPTL CO					0.200000	26 Jul 2021		
		Local	25,000,000.000	99.969444	24,992,361.11	99.986708	24,996,677.00	4,315.89	0.33
		Base		99.969444	24,992,361.11	99.986708	24,996,677.00	4,315.89	0.33
15963TU64	CHARIOT FNDG LLC					0.160000	06 Jul 2021		
		Local	25,000,000.000	99.984444	24,996,111.11	99.994847	24,998,711.75	2,600.64	0.33
		Base		99.984444	24,996,111.11	99.994847	24,998,711.75	2,600.64	0.33
16677JTB2	CHEVRON CORP					0.110000	11 Jun 2021		
		Local	15,000,000.000	99.996944	14,999,541.67	99.996944	14,999,541.67	0.00	0.20
		Base		99.996944	14,999,541.67	99.996944	14,999,541.67	0.00	0.20
16677JUU8	CHEVRON CORP					0.030000	28 Jul 2021		
		Local	20,000,000.000	99.995250	19,999,050.00	99.993508	19,998,701.60	-348.40	0.26
		Base		99.995250	19,999,050.00	99.993508	19,998,701.60	-348.40	0.26
16677JV37	CHEVRON CORP					0.050000	03 Aug 2021		
		Local	45,000,000.000	99.991250	44,996,062.50	99.992825	44,996,771.25	708.75	0.59
		Base		99.991250	44,996,062.50	99.992825	44,996,771.25	708.75	0.59
17327AU62	CITIGROUP GLOBAL MKTS INC S					0.150000	06 Jul 2021		
		Local	12,000,000.000	99.985417	11,998,250.00	99.993972	11,999,276.64	1,026.64	0.16
		Base		99.985417	11,998,250.00	99.993972	11,999,276.64	1,026.64	0.16
19121AU25	COCA-COLA COMPANY					0.050000	02 Jul 2021		
		Local	25,000,000.000	99.995694	24,998,923.61	99.997417	24,999,354.25	430.64	0.33
		Base		99.995694	24,998,923.61	99.997417	24,999,354.25	430.64	0.33
19121AV24	COCA-COLA COMPANY					0.060000	02 Aug 2021		
		Local	25,000,000.000	99.989667	24,997,416.67	99.994833	24,998,708.25	1,291.58	0.33
		Base		99.989667	24,997,416.67	99.994833	24,998,708.25	1,291.58	0.33
19416ET15	COLGATE PALMOLIVE CO					0.060000	01 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	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
2063C0VG4	CONCORD MIN CPTL CO				0.120000	16 Aug 2021		
	15,000,000.000	Local	99.974667	14,996,200.00	99.975300	14,996,295.00	95.00	0.20
		Base	99.974667	14,996,200.00	99.975300	14,996,295.00	95.00	0.20
22535CA84	CREDIT AGRICOLE				0.080000	19 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	99.999733	24,999,933.25	-66.75	0.33
		Base	100.000000	25,000,000.00	99.999733	24,999,933.25	-66.75	0.33
22599G006	CREDIT AGRICOLE REPO REPO				0.005000	01 Jun 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.31
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.31
24023GUU9	DCAT, LLC				0.120000	28 Jul 2021		
	12,500,000.000	Local	99.981000	12,497,625.00	99.984325	12,498,040.63	415.63	0.16
		Base	99.981000	12,497,625.00	99.984325	12,498,040.63	415.63	0.16
2546R2TF3	WALT DISNEY CO				0.500000	15 Jun 2021		
	10,000,000.000	Local	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.13
		Base	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.13
2546R2UP9	WALT DISNEY CO				0.320000	23 Jul 2021		
	1,774,000.000	Local	99.953778	1,773,180.02	99.979344	1,773,633.56	453.54	0.02
		Base	99.953778	1,773,180.02	99.979344	1,773,633.56	453.54	0.02
2546R2UP9	WALT DISNEY CO				0.350000	23 Jul 2021		
	540,000.000	Local	99.949444	539,727.00	99.979344	539,888.46	161.46	0.01
		Base	99.949444	539,727.00	99.979344	539,888.46	161.46	0.01
2546R2XF8	WALT DISNEY CO				0.250000	15 Oct 2021		
	5,000,000.000	Local	99.905556	4,995,277.78	99.935400	4,996,770.00	1,492.22	0.07
		Base	99.905556	4,995,277.78	99.935400	4,996,770.00	1,492.22	0.07
2546R3AJ3	DISNEY (WALT) CO THE				0.200000	18 Jan 2022		
	25,000,000.000	Local	99.871667	24,967,916.67	99.860758	24,965,189.50	-2,727.17	0.33
		Base	99.871667	24,967,916.67	99.860758	24,965,189.50	-2,727.17	0.33
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	10,000,000.000	Local	99.751000	9,975,100.00	99.776822	9,977,682.20	2,582.20	0.13
		Base	99.751000	9,975,100.00	99.776822	9,977,682.20	2,582.20	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
26055ATW6	DOW CHEMICAL COMPANY					0.250000	30 Jun 2021		
		Local	25,000,000.000	99.979861	24,994,965.28	99.987594	24,996,898.50	1,933.22	0.33
		Base		99.979861	24,994,965.28	99.987594	24,996,898.50	1,933.22	0.33
26244HTP8	DUKE ENERGY CORP					0.130000	23 Jun 2021		
		Local	30,000,000.000	99.992056	29,997,616.67	99.992056	29,997,616.67	0.00	0.39
		Base		99.992056	29,997,616.67	99.992056	29,997,616.67	0.00	0.39
26244HTQ6	DUKE ENERGY CORP					0.200000	24 Jun 2021		
		Local	8,200,000.000	99.987222	8,198,952.22	99.987222	8,198,952.22	0.00	0.11
		Base		99.987222	8,198,952.22	99.987222	8,198,952.22	0.00	0.11
26244HUC5	DUKE ENERGY CORP					0.130000	12 Jul 2021		
		Local	17,000,000.000	99.985194	16,997,483.05	99.981094	16,996,785.98	-697.07	0.22
		Base		99.985194	16,997,483.05	99.981094	16,996,785.98	-697.07	0.22
30229ATG4	EXXON MOBIL CORP					0.200000	16 Jun 2021		
		Local	25,000,000.000	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.33
		Base		99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	0.33
30229ATW9	EXXON MOBIL CORP					0.090000	30 Jun 2021		
		Local	20,000,000.000	99.992750	19,998,550.00	99.997583	19,999,516.60	966.60	0.26
		Base		99.992750	19,998,550.00	99.997583	19,999,516.60	966.60	0.26
30229AWD7	EXXON MOBIL CORP					0.050000	13 Sep 2021		
		Local	25,000,000.000	99.985556	24,996,388.88	99.982956	24,995,739.00	-649.88	0.33
		Base		99.985556	24,996,388.88	99.982956	24,995,739.00	-649.88	0.33
30229AYG8	EXXON MOBIL CORP					0.070000	16 Nov 2021		
		Local	25,000,000.000	99.967333	24,991,833.33	99.952400	24,988,100.00	-3,733.33	0.33
		Base		99.967333	24,991,833.33	99.952400	24,988,100.00	-3,733.33	0.33
30229AYG8	EXXON MOBIL CORP					0.100000	16 Nov 2021		
		Local	20,000,000.000	99.953333	19,990,666.67	99.952400	19,990,480.00	-186.67	0.26
		Base		99.953333	19,990,666.67	99.952400	19,990,480.00	-186.67	0.26
30601VVR9	FAIRWAY FINANCE CORP					0.140000	25 Aug 2021		
		Local	20,000,000.000	99.966944	19,993,388.89	99.972375	19,994,475.00	1,086.11	0.26
		Base		99.966944	19,993,388.89	99.972375	19,994,475.00	1,086.11	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
36955DTP5	GEN DYNAMICS CORP				0.080000	23 Jun 2021		
	25,000,000.000	Local	99.995111	24,998,777.78	99.995111	24,998,777.78	0.00	0.33
		Base	99.995111	24,998,777.78	99.995111	24,998,777.78	0.00	0.33
36955DX70	GEN DYNAMICS CORP				0.170000	07 Oct 2021		
	25,000,000.000	Local	99.939556	24,984,888.89	99.952000	24,988,000.00	3,111.11	0.33
		Base	99.939556	24,984,888.89	99.952000	24,988,000.00	3,111.11	0.33
36955DYJ3	GEN DYNAMICS CORP				0.170000	18 Nov 2021		
	24,600,000.000	Local	99.919722	24,580,251.66	99.923028	24,581,064.89	813.23	0.32
		Base	99.919722	24,580,251.66	99.923028	24,581,064.89	813.23	0.32
38346LTW6	GOTHAM FDG CORP				0.110000	30 Jun 2021		
	7,000,000.000	Local	99.991139	6,999,379.72	99.994522	6,999,616.54	236.82	0.09
		Base	99.991139	6,999,379.72	99.994522	6,999,616.54	236.82	0.09
38346LUD6	GOTHAM FDG CORP				0.120000	13 Jul 2021		
	25,000,000.000	Local	99.986000	24,996,500.00	99.989967	24,997,491.75	991.75	0.33
		Base	99.986000	24,996,500.00	99.989967	24,997,491.75	991.75	0.33
40588LTU3	HALKIN FINANCE LLC USC				0.130000	28 Jun 2021		
	20,000,000.000	Local	99.990250	19,998,050.00	99.990250	19,998,050.00	0.00	0.26
		Base	99.990250	19,998,050.00	99.990250	19,998,050.00	0.00	0.26
43851TT89	HONEYWELL INTERNATN'				0.180000	08 Jun 2021		
	1,850,000.000	Local	99.996500	1,849,935.25	99.996500	1,849,935.25	0.00	0.02
		Base	99.996500	1,849,935.25	99.996500	1,849,935.25	0.00	0.02
43851TW28	HONEYWELL INTERNATN'				0.200000	02 Sep 2021		
	10,000,000.000	Local	99.948333	9,994,833.33	99.981400	9,998,140.00	3,306.67	0.13
		Base	99.948333	9,994,833.33	99.981400	9,998,140.00	3,306.67	0.13
43851TWF9	HONEYWELL INTERNATN'				0.190000	15 Sep 2021		
	15,000,000.000	Local	99.944056	14,991,608.33	99.976150	14,996,422.50	4,814.17	0.20
		Base	99.944056	14,991,608.33	99.976150	14,996,422.50	4,814.17	0.20
43851TXE1	HONEYWELL INTERNATN'				0.200000	14 Oct 2021		
	30,000,000.000	Local	99.925000	29,977,500.00	99.962500	29,988,750.00	11,250.00	0.39
		Base	99.925000	29,977,500.00	99.962500	29,988,750.00	11,250.00	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851UEG4	HONEYWELL INTERNATN'				0.160000	16 May 2022		
	25,000,000.000	Local	99.844889	24,961,222.23	99.829378	24,957,344.50	-3,877.73	0.33
		Base	99.844889	24,961,222.23	99.829378	24,957,344.50	-3,877.73	0.33
45685QW13	ING US FUNDING LLC				0.170000	01 Sep 2021		
	15,000,000.000	Local	99.956556	14,993,483.33	99.979300	14,996,895.00	3,411.67	0.20
		Base	99.956556	14,993,483.33	99.979300	14,996,895.00	3,411.67	0.20
45779PU63	INSTITUTIONAL SECURED				0.140000	06 Jul 2021		
	25,000,000.000	Local	99.986389	24,996,597.23	99.988333	24,997,083.25	486.02	0.33
		Base	99.986389	24,996,597.23	99.988333	24,997,083.25	486.02	0.33
46514TZN1	ISRAEL ST 05/26 0				1.830000	01 May 2026		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
48783CTB1	KELLOGG COMPANY				0.100000	11 Jun 2021		
	25,000,000.000	Local	99.997222	24,999,305.55	99.997222	24,999,305.55	0.00	0.33
		Base	99.997222	24,999,305.55	99.997222	24,999,305.55	0.00	0.33
48783CTF2	KELLOGG COMPANY				0.100000	15 Jun 2021		
	31,000,000.000	Local	99.996111	30,998,794.44	99.996111	30,998,794.44	0.00	0.41
		Base	99.996111	30,998,794.44	99.996111	30,998,794.44	0.00	0.41
57576JX56	MASSACHUSETTS MUT LIFE INS CO				0.100000	05 Oct 2021		
	25,000,000.000	Local	99.965000	24,991,250.00	99.970600	24,992,650.00	1,400.00	0.33
		Base	99.965000	24,991,250.00	99.970600	24,992,650.00	1,400.00	0.33
59157TTB9	METLIFE SHORT TERM FDG				0.220000	11 Jun 2021		
	5,500,000.000	Local	99.993889	5,499,663.89	99.993889	5,499,663.89	0.00	0.07
		Base	99.993889	5,499,663.89	99.993889	5,499,663.89	0.00	0.07
59157TU27	METLIFE SHORT TERM FDG				0.210000	02 Jul 2021		
	25,000,000.000	Local	99.981917	24,995,479.16	99.997417	24,999,354.25	3,875.09	0.33
		Base	99.981917	24,995,479.16	99.997417	24,999,354.25	3,875.09	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
59157TU27	METLIFE SHORT TERM FDG				0.220000	02 Jul 2021		
	6,500,000.000	Local	99.981056	6,498,768.61	99.997417	6,499,832.11	1,063.50	0.09
		Base	99.981056	6,498,768.61	99.997417	6,499,832.11	1,063.50	0.09
59157TVG5	METLIFE SHORT TERM FDG				0.060000	16 Aug 2021		
	20,000,000.000	Local	99.987333	19,997,466.66	99.990289	19,998,057.80	591.14	0.26
		Base	99.987333	19,997,466.66	99.990289	19,998,057.80	591.14	0.26
59157TX40	METLIFE SHORT TERM FDG				0.070000	04 Oct 2021		
	20,000,000.000	Local	99.975694	19,995,138.89	99.973958	19,994,791.60	-347.29	0.26
		Base	99.975694	19,995,138.89	99.973958	19,994,791.60	-347.29	0.26
63307LUN9	NATIONAL BK OF CANAD				0.130000	22 Jul 2021		
	25,000,000.000	Local	99.981583	24,995,395.83	99.990508	24,997,627.00	2,231.17	0.33
		Base	99.981583	24,995,395.83	99.990508	24,997,627.00	2,231.17	0.33
63307LVG3	NATIONAL BK OF CANAD				0.100000	16 Aug 2021		
	50,000,000.000	Local	99.978889	49,989,444.45	99.984167	49,992,083.50	2,639.05	0.66
		Base	99.978889	49,989,444.45	99.984167	49,992,083.50	2,639.05	0.66
64105GT46	NESTLE CAP CORP				0.060000	04 Jun 2021		
	10,000,000.000	Local	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.13
		Base	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.13
64105GU28	NESTLE CAP CORP				0.040000	02 Jul 2021		
	25,000,000.000	Local	99.996556	24,999,138.89	99.998192	24,999,548.00	409.11	0.33
		Base	99.996556	24,999,138.89	99.998192	24,999,548.00	409.11	0.33
64105GU28	NESTLE CAP CORP				0.120000	02 Jul 2021		
	70,000,000.000	Local	99.989667	69,992,766.66	99.998192	69,998,734.40	5,967.74	0.92
		Base	99.989667	69,992,766.66	99.998192	69,998,734.40	5,967.74	0.92
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	10,000,000.000	Local	99.929167	9,992,916.66	99.966667	9,996,666.70	3,750.04	0.13
		Base	99.929167	9,992,916.66	99.966667	9,996,666.70	3,750.04	0.13
66844CUS1	NORTHWESTERN UNIVERS				0.060000	26 Jul 2021		
	25,000,000.000	Local	99.990833	24,997,708.33	99.990000	24,997,500.00	-208.33	0.33
		Base	99.990833	24,997,708.33	99.990000	24,997,500.00	-208.33	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
67983TT97	OLD LINE FUNDING LLC					0.130000	09 Jun 2021		
		Local	25,000,000.000	99.997111	24,999,277.78	99.997111	24,999,277.78	0.00	0.33
		Base		99.997111	24,999,277.78	99.997111	24,999,277.78	0.00	0.33
74271TU19	PROCTOR GAMBLE AND CO					0.050000	01 Jul 2021		
		Local	25,000,000.000	99.995833	24,998,958.33	99.999167	24,999,791.75	833.42	0.33
		Base		99.995833	24,998,958.33	99.999167	24,999,791.75	833.42	0.33
74271TUS0	PROCTOR GAMBLE AND CO					0.050000	26 Jul 2021		
		Local	22,500,000.000	99.992361	22,498,281.25	99.994194	22,498,693.65	412.40	0.30
		Base		99.992361	22,498,281.25	99.994194	22,498,693.65	412.40	0.30
8225X2TN4	SHELL INTNL FNC B.V					0.100000	22 Jun 2021		
		Local	5,000,000.000	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	0.07
		Base		99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	0.07
8225X2U77	SHELL INTNL FNC B.V					0.400000	07 Jul 2021		
		Local	15,000,000.000	99.960000	14,994,000.00	99.991800	14,998,770.00	4,770.00	0.20
		Base		99.960000	14,994,000.00	99.991800	14,998,770.00	4,770.00	0.20
8225X2U85	SHELL INTNL FNC B.V					0.400000	08 Jul 2021		
		Local	6,000,000.000	99.958889	5,997,533.33	99.991572	5,999,494.32	1,960.99	0.08
		Base		99.958889	5,997,533.33	99.991572	5,999,494.32	1,960.99	0.08
8225X2UC6	SHELL INTNL FNC B.V					0.400000	12 Jul 2021		
		Local	25,000,000.000	99.954444	24,988,611.11	99.990433	24,997,608.25	8,997.14	0.33
		Base		99.954444	24,988,611.11	99.990433	24,997,608.25	8,997.14	0.33
8225X2X17	SHELL INTNL FNC B.V					0.120000	01 Oct 2021		
		Local	25,000,000.000	99.959333	24,989,833.34	99.958994	24,989,748.50	-84.84	0.33
		Base		99.959333	24,989,833.34	99.958994	24,989,748.50	-84.84	0.33
86564GQK0	SUMITOMO MITSUI TRUST NY					0.195000	02 Jul 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.010673	50,005,336.50	5,336.50	0.66
		Base		100.000000	50,000,000.00	100.010673	50,005,336.50	5,336.50	0.66
88602TT94	THUNDER BAY FNDNG LLC					0.130000	09 Jun 2021		
		Local	25,000,000.000	99.997111	24,999,277.78	99.997111	24,999,277.78	0.00	0.33
		Base		99.997111	24,999,277.78	99.997111	24,999,277.78	0.00	0.33

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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
89114NZL2	TORONTO-DOMINION					0.210000	04 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.035903	25,008,975.75	8,975.75	0.33
		Base		100.000000	25,000,000.00	100.035903	25,008,975.75	8,975.75	0.33
89119AU22	TORONTO DOMINION BANK					0.070000	02 Jul 2021		
		Local	30,000,000.000	99.993972	29,998,191.67	99.995694	29,998,708.20	516.53	0.39
		Base		99.993972	29,998,191.67	99.995694	29,998,708.20	516.53	0.39
89119AYA0	TORONTO DOMINION BANK					0.180000	10 Nov 2021		
		Local	20,000,000.000	99.919000	19,983,800.00	99.953200	19,990,640.00	6,840.00	0.26
		Base		99.919000	19,983,800.00	99.953200	19,990,640.00	6,840.00	0.26
89119AZ68	TORONTO DOMINION BANK					0.170000	06 Dec 2021		
		Local	25,000,000.000	99.911222	24,977,805.56	99.940989	24,985,247.25	7,441.69	0.33
		Base		99.911222	24,977,805.56	99.940989	24,985,247.25	7,441.69	0.33
89233GU20	TOYOTA MOTOR CREDIT					0.110000	02 Jul 2021		
		Local	25,000,000.000	99.990528	24,997,631.94	99.994747	24,998,686.75	1,054.81	0.33
		Base		99.990528	24,997,631.94	99.994747	24,998,686.75	1,054.81	0.33
90328AT94	USAA CAPITAL CORP					0.050000	09 Jun 2021		
		Local	50,000,000.000	99.998889	49,999,444.44	99.998889	49,999,444.44	0.00	0.66
		Base		99.998889	49,999,444.44	99.998889	49,999,444.44	0.00	0.66
90477DT14	UNILEVER CAPITAL CRP					0.100000	01 Jun 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
90477DU20	UNILEVER CAPITAL CRP					0.050000	02 Jul 2021		
		Local	25,000,000.000	99.995694	24,998,923.61	99.997331	24,999,332.75	409.14	0.33
		Base		99.995694	24,998,923.61	99.997331	24,999,332.75	409.14	0.33
90477DUS3	UNILEVER CAPITAL CRP					0.030000	26 Jul 2021		
		Local	25,000,000.000	99.995417	24,998,854.16	99.993583	24,998,395.75	-458.41	0.33
		Base		99.995417	24,998,854.16	99.993583	24,998,395.75	-458.41	0.33
90477DV29	UNILEVER CAPITAL CRP					0.040000	02 Aug 2021		
		Local	25,000,000.000	99.993111	24,998,277.77	99.992939	24,998,234.75	-43.02	0.33
		Base		99.993111	24,998,277.77	99.992939	24,998,234.75	-43.02	0.33

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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
91058TTW6	UNITED HEALTHCARE CO				0.140000	30 Jun 2021		
	30,000,000.000	Local	99.988722	29,996,616.67	99.991944	29,997,583.20	966.53	0.39
		Base	99.988722	29,996,616.67	99.991944	29,997,583.20	966.53	0.39
9127963H0	TREASURY BILL 06/21 0.00000				0.103500	17 Jun 2021		
	100,000,000.000	Local	99.995520	99,995,520.00	99.995520	99,995,520.00	0.00	1.31
		Base	99.995520	99,995,520.00	99.995520	99,995,520.00	0.00	1.31
9127963S6	TREASURY BILL 07/21 0.00000				0.101000	15 Jul 2021		
	40,000,000.000	Local	99.987656	39,995,062.22	99.998806	39,999,522.40	4,460.18	0.53
		Base	99.987656	39,995,062.22	99.998806	39,999,522.40	4,460.18	0.53
912796A41	TREASURY BILL 06/21 0.00000				0.080000	03 Jun 2021		
	40,000,000.000	Local	99.999556	39,999,822.22	99.999556	39,999,822.22	0.00	0.53
		Base	99.999556	39,999,822.22	99.999556	39,999,822.22	0.00	0.53
912796B40	TREASURY BILL 07/21 0.00000				0.096700	01 Jul 2021		
	25,000,000.000	Local	99.991942	24,997,985.42	99.999698	24,999,924.50	1,939.08	0.33
		Base	99.991942	24,997,985.42	99.999698	24,999,924.50	1,939.08	0.33
91842JT25	VW CR INC				0.210000	02 Jun 2021		
	25,000,000.000	Local	99.999417	24,999,854.17	99.999417	24,999,854.17	0.00	0.33
		Base	99.999417	24,999,854.17	99.999417	24,999,854.17	0.00	0.33
91842JTE9	VW CR INC				0.130000	14 Jun 2021		
	25,000,000.000	Local	99.995306	24,998,826.39	99.995306	24,998,826.39	0.00	0.33
		Base	99.995306	24,998,826.39	99.995306	24,998,826.39	0.00	0.33
91842JTP4	VW CR INC				0.160000	23 Jun 2021		
	25,000,000.000	Local	99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	0.33
		Base	99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	0.33
91842JTQ2	VW CR INC				0.160000	24 Jun 2021		
	25,000,000.000	Local	99.989778	24,997,444.44	99.989778	24,997,444.44	0.00	0.33
		Base	99.989778	24,997,444.44	99.989778	24,997,444.44	0.00	0.33
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.005000	01 Jun 2021		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	2.63
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	2.63

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
92646KT10	VICTORY RECEIVABLES					0.150000	01 Jun 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.20
92646KTJ1	VICTORY RECEIVABLES					0.130000	18 Jun 2021		
		Local	15,000,000.000	99.993861	14,999,079.17	99.993861	14,999,079.17	0.00	0.20
		Base		99.993861	14,999,079.17	99.993861	14,999,079.17	0.00	0.20
92646KV58	VICTORY RECEIVABLES					0.150000	05 Aug 2021		
		Local	10,000,000.000	99.972917	9,997,291.67	99.985194	9,998,519.40	1,227.73	0.13
		Base		99.972917	9,997,291.67	99.985194	9,998,519.40	1,227.73	0.13
926NKW009	AMHERST PIERPONT 04/15 VAR					0.005000	01 Jun 2021		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.94
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.94
926NKW009	AMHERST PIERPONT 04/15 VAR					0.020000	08 Jun 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
926NKW009	AMHERST PIERPONT 04/15 VAR					0.030000	01 Jul 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
926NKW009	AMHERST PIERPONT 04/15 VAR					0.020000	02 Jul 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.53
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 Jun 2021		
		Local	170,056,155.070	100.000000	170,056,155.07	100.000000	170,056,155.07	0.00	2.23
		Base		100.000000	170,056,155.07	100.000000	170,056,155.07	0.00	2.23
93142WT37	WALGREENS BOOTS					0.150000	03 Jun 2021		
		Local	40,000,000.000	99.999167	39,999,666.67	99.999167	39,999,666.67	0.00	0.53
		Base		99.999167	39,999,666.67	99.999167	39,999,666.67	0.00	0.53
93142WUE1	WALGREENS BOOTS					0.270000	14 Jul 2021		
		Local	10,000,000.000	99.967750	9,996,775.00	99.976350	9,997,635.00	860.00	0.13
		Base		99.967750	9,996,775.00	99.976350	9,997,635.00	860.00	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
94107MUS3	WASTE MANAGEMENT INC					0.350000	26 Jul 2021		
		Local	30,000,000.000	99.946528	29,983,958.33	99.974028	29,992,208.40	8,250.07	0.39
		Base		99.946528	29,983,958.33	99.974028	29,992,208.40	8,250.07	0.39
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	25,000,000.000	99.687389	24,921,847.22	99.650555	24,912,638.75	-9,208.47	0.33
		Base		99.687389	24,921,847.22	99.650555	24,912,638.75	-9,208.47	0.33
9612C1ED5	WESTPAC BANKING CORP.					0.190000	13 May 2022		
		Local	15,000,000.000	99.817389	14,972,608.33	99.794322	14,969,148.30	-3,460.03	0.20
		Base		99.817389	14,972,608.33	99.794322	14,969,148.30	-3,460.03	0.20
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Jun 2021		
		Local	120,053,037.000	100.000000	120,053,037.00	100.000000	120,053,037.00	0.00	1.58
		Base		100.000000	120,053,037.00	100.000000	120,053,037.00	0.00	1.58
966VMM002	JP MORGAN MONEY MARKET					0.000001	01 Jun 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.66
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.66
978UHK000	DAIWA CAPITAL MARKETS REPO					0.005000	01 Jun 2021		
		Local	128,819,647.300	100.000000	128,819,647.30	100.000000	128,819,647.30	0.00	1.69
		Base		100.000000	128,819,647.30	100.000000	128,819,647.30	0.00	1.69
978UHK000	DAIWA CAPITAL MARKETS REPO					0.010000	11 Jun 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
978UHK000	DAIWA CAPITAL MARKETS REPO					0.010000	23 Jun 2021		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.39
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.39
979QHR003	SOUTH STREET REPO					0.010000	01 Jun 2021		
		Local	243,903,387.060	100.000000	243,903,387.06	100.000000	243,903,387.06	0.00	3.20
		Base		100.000000	243,903,387.06	100.000000	243,903,387.06	0.00	3.20
979QRC005	BANK OF AMERICA REPO					0.005000	01 Jun 2021		
		Local	79,531,157.280	100.000000	79,531,157.28	100.000000	79,531,157.28	0.00	1.04
		Base		100.000000	79,531,157.28	100.000000	79,531,157.28	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
985FHY004	MITSUBISHI UFJ REPO					0.005000	01 Jun 2021		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.28
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	3.28
985FHY004	MITSUBISHI UFJ REPO					0.200000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.33
US DOLLAR Total									
		Local	5,359,696,512.810		5,358,975,923.79		5,359,099,913.06	123,989.27	70.38
		Base			5,358,975,923.79		5,359,099,913.06	123,989.27	70.38
CASH EQUIVALENT Total									
		Base	5,359,696,512.810		5,358,975,923.79		5,359,099,913.06	123,989.27	70.38
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		Local	7,000,000.000	99.923120	6,994,618.39	100.278452	7,019,491.64	24,873.25	0.09
		Base		99.923120	6,994,618.39	100.278452	7,019,491.64	24,873.25	0.09
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	7,000,000.000	99.848970	6,989,427.90	100.939319	7,065,752.33	76,324.43	0.09
		Base		99.848970	6,989,427.90	100.939319	7,065,752.33	76,324.43	0.09
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15					2.150000	19 Nov 2021		
		Local	7,000,000.000	99.996520	6,999,756.40	100.931630	7,065,214.10	65,457.70	0.09
		Base		99.996520	6,999,756.40	100.931630	7,065,214.10	65,457.70	0.09
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.430035	4,971,501.77	103.469795	5,173,489.75	201,987.98	0.07
		Base		99.430035	4,971,501.77	103.469795	5,173,489.75	201,987.98	0.07
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.856664	9,985,666.42	100.235796	10,023,579.60	37,913.18	0.13
		Base		99.856664	9,985,666.42	100.235796	10,023,579.60	37,913.18	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
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.794103	2,993,823.09	99.407481	2,982,224.43	-11,598.66	0.04
		Base		99.794103	2,993,823.09	99.407481	2,982,224.43	-11,598.66	0.04
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.655630	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109273	5,005,463.65	5,463.65	0.07
		Base		100.000000	5,000,000.00	100.109273	5,005,463.65	5,463.65	0.07
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.996846	4,999,842.28	101.214007	5,060,700.35	60,858.07	0.07
		Base		99.996846	4,999,842.28	101.214007	5,060,700.35	60,858.07	0.07
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.776380	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.202000	2,004,040.00	4,040.00	0.03
		Base		100.000000	2,000,000.00	100.202000	2,004,040.00	4,040.00	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.961350	7,996,908.03	102.258650	8,180,692.00	183,783.97	0.11
		Base		99.961350	7,996,908.03	102.258650	8,180,692.00	183,783.97	0.11
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.796437	9,979,643.68	106.187548	10,618,754.80	639,111.12	0.14
		Base		99.796437	9,979,643.68	106.187548	10,618,754.80	639,111.12	0.14
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.996349	4,499,835.69	102.262410	4,601,808.45	101,972.76	0.06
Original Face:		Base	4,500,000.000	99.996349	4,499,835.69	102.262410	4,601,808.45	101,972.76	0.06
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.989959	2,999,698.78	102.161050	3,064,831.50	65,132.72	0.04
Original Face:		Base	3,000,000.000	99.989959	2,999,698.78	102.161050	3,064,831.50	65,132.72	0.04
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	111.912635	1,577,968.16	111.983658	1,578,969.58	1,001.42	0.02
		Base		111.912635	1,577,968.16	111.983658	1,578,969.58	1,001.42	0.02
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.306000	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.060873	15,009,130.95	9,130.95	0.20
		Base		100.000000	15,000,000.00	100.060873	15,009,130.95	9,130.95	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35				0.350000	20 Apr 2023		
	30,000,000.000	Local	99.998034	29,999,410.29	100.040996	30,012,298.80	12,888.51	0.39
		Base	99.998034	29,999,410.29	100.040996	30,012,298.80	12,888.51	0.39
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625				3.625000	15 May 2022		
	898,000.000	Local	102.309566	918,739.90	102.321070	918,843.21	103.31	0.01
		Base	102.309566	918,739.90	102.321070	918,843.21	103.31	0.01
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45				0.450000	15 Mar 2023		
	5,000,000.000	Local	99.976714	4,998,835.71	100.293351	5,014,667.55	15,831.84	0.07
		Base	99.976714	4,998,835.71	100.293351	5,014,667.55	15,831.84	0.07
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
	10,000,000.000	Local	99.976910	9,997,690.96	100.116778	10,011,677.80	13,986.84	0.13
		Base	99.976910	9,997,690.96	100.116778	10,011,677.80	13,986.84	0.13
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
	10,000,000.000	Local	100.397273	10,039,727.27	102.249696	10,224,969.60	185,242.33	0.13
		Base	100.397273	10,039,727.27	102.249696	10,224,969.60	185,242.33	0.13
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
	15,500,000.000	Local	99.823883	15,472,701.88	101.039000	15,661,045.00	188,343.12	0.21
		Base	99.823883	15,472,701.88	101.039000	15,661,045.00	188,343.12	0.21
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
	10,000,000.000	Local	99.801471	9,980,147.07	99.144491	9,914,449.10	-65,697.97	0.13
		Base	99.801471	9,980,147.07	99.144491	9,914,449.10	-65,697.97	0.13
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.789164	4,989,458.22	99.035516	4,951,775.80	-37,682.42	0.07
		Base	99.789164	4,989,458.22	99.035516	4,951,775.80	-37,682.42	0.07
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025		
	5,000,000.000	Local	108.663510	5,433,175.52	107.672554	5,383,627.70	-49,547.82	0.07
		Base	108.663510	5,433,175.52	107.672554	5,383,627.70	-49,547.82	0.07
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023		
	10,000,000.000	Local	99.963059	9,996,305.94	103.297537	10,329,753.70	333,447.76	0.14
		Base	99.963059	9,996,305.94	103.297537	10,329,753.70	333,447.76	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
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.723102	4,986,155.12	99.056914	4,952,845.70	-33,309.42	0.07
		Base		99.723102	4,986,155.12	99.056914	4,952,845.70	-33,309.42	0.07
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.263316	4,963,165.80	-36,834.20	0.07
		Base		100.000000	5,000,000.00	99.263316	4,963,165.80	-36,834.20	0.07
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
		Local	25,000,000.000	99.864384	24,966,095.89	99.431483	24,857,870.75	-108,225.14	0.33
		Base		99.864384	24,966,095.89	99.431483	24,857,870.75	-108,225.14	0.33
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	97.272566	5,224,509.54	96.493171	5,182,648.21	-41,861.33	0.07
		Base		97.272566	5,224,509.54	96.493171	5,182,648.21	-41,861.33	0.07
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.795890	14,969,383.56	96.223629	14,433,544.35	-535,839.21	0.19
		Base		99.795890	14,969,383.56	96.223629	14,433,544.35	-535,839.21	0.19
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.018093	10,001,809.30	1,809.30	0.13
		Base		100.000000	10,000,000.00	100.018093	10,001,809.30	1,809.30	0.13
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.305709	10,030,570.90	30,570.90	0.13
		Base		100.000000	10,000,000.00	100.305709	10,030,570.90	30,570.90	0.13
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.400000	10,140,000.00	140,000.00	0.13
		Base		100.000000	10,000,000.00	101.400000	10,140,000.00	140,000.00	0.13
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.095609	9,909,560.90	-90,439.10	0.13
		Base		100.000000	10,000,000.00	99.095609	9,909,560.90	-90,439.10	0.13
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.360000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.269447	10,026,944.70	26,944.70	0.13
		Base		100.000000	10,000,000.00	100.269447	10,026,944.70	26,944.70	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
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
		Local	20,000,000.000	101.469655	20,293,931.04	101.426328	20,285,265.60	-8,665.44	0.27
		Base		101.469655	20,293,931.04	101.426328	20,285,265.60	-8,665.44	0.27
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.958408	6,997,088.55	106.371881	7,446,031.67	448,943.12	0.10
		Base		99.958408	6,997,088.55	106.371881	7,446,031.67	448,943.12	0.10
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.881130	6,991,679.12	105.232045	7,366,243.15	374,564.03	0.10
		Base		99.881130	6,991,679.12	105.232045	7,366,243.15	374,564.03	0.10
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.962056	4,998,102.80	102.766740	5,138,337.00	140,234.20	0.07
		Base		99.962056	4,998,102.80	102.766740	5,138,337.00	140,234.20	0.07
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.910683	9,991,068.26	100.065425	10,006,542.50	15,474.24	0.13
		Base		99.910683	9,991,068.26	100.065425	10,006,542.50	15,474.24	0.13
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.799852	6,985,989.67	99.336656	6,953,565.92	-32,423.75	0.09
		Base		99.799852	6,985,989.67	99.336656	6,953,565.92	-32,423.75	0.09
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.896617	9,989,661.69	100.129233	10,012,923.30	23,261.61	0.13
		Base		99.896617	9,989,661.69	100.129233	10,012,923.30	23,261.61	0.13
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.270000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	100.085374	8,006,829.92	6,829.92	0.11
		Base		100.000000	8,000,000.00	100.085374	8,006,829.92	6,829.92	0.11
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.831691	17,141,387.55	102.905458	17,493,927.86	352,540.31	0.23
		Base		100.831691	17,141,387.55	102.905458	17,493,927.86	352,540.31	0.23
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.985366	14,997,804.96	102.602055	15,390,308.25	392,503.29	0.20
		Base		99.985366	14,997,804.96	102.602055	15,390,308.25	392,503.29	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
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.881398	1,997,627.95	104.921595	2,098,431.90	100,803.95	0.03
		Base		99.881398	1,997,627.95	104.921595	2,098,431.90	100,803.95	0.03
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
		Local	3,667,000.000	102.748000	3,767,769.16	102.711123	3,766,416.88	-1,352.28	0.05
		Base		102.748000	3,767,769.16	102.711123	3,766,416.88	-1,352.28	0.05
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.946011	4,997,300.55	102.111823	5,105,591.15	108,290.60	0.07
		Base		99.946011	4,997,300.55	102.111823	5,105,591.15	108,290.60	0.07
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.888196	16,980,993.25	102.773937	17,471,569.29	490,576.04	0.23
		Base		99.888196	16,980,993.25	102.773937	17,471,569.29	490,576.04	0.23
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.454396	5,022,719.80	22,719.80	0.07
		Base		100.000000	5,000,000.00	100.454396	5,022,719.80	22,719.80	0.07
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.914342	4,995,717.11	102.336290	5,116,814.50	121,097.39	0.07
		Base		99.914342	4,995,717.11	102.336290	5,116,814.50	121,097.39	0.07
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	103.990598	4,939,553.42	104.024237	4,941,151.26	1,597.84	0.06
		Base		103.990598	4,939,553.42	104.024237	4,941,151.26	1,597.84	0.06
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1					0.134470	15 Mar 2022		
		Local	3,808,564.070	100.000000	3,808,564.07	99.996600	3,808,434.58	-129.49	0.05
Original Face:		Base	8,250,000.000	100.000000	3,808,564.07	99.996600	3,808,434.58	-129.49	0.05
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	4,000,000.000	99.996433	3,999,857.33	100.049750	4,001,990.00	2,132.67	0.05
Original Face:		Base	4,000,000.000	99.996433	3,999,857.33	100.049750	4,001,990.00	2,132.67	0.05
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	10,964,000.000	105.674845	11,586,189.99	105.717433	11,590,859.35	4,669.36	0.15
		Base		105.674845	11,586,189.99	105.717433	11,590,859.35	4,669.36	0.15

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.673107	1,993,462.13	106.236307	2,124,726.14	131,264.01	0.03
		Base		99.673107	1,993,462.13	106.236307	2,124,726.14	131,264.01	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	101.030000	5,051,500.00	51,500.00	0.07
		Base		100.000000	5,000,000.00	101.030000	5,051,500.00	51,500.00	0.07
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.595126	14,639,268.90	-360,731.10	0.19
		Base		100.000000	15,000,000.00	97.595126	14,639,268.90	-360,731.10	0.19
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	95.427064	14,314,059.60	-685,940.40	0.19
		Base		100.000000	15,000,000.00	95.427064	14,314,059.60	-685,940.40	0.19
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.885848	9,788,584.80	-211,415.20	0.13
		Base		100.000000	10,000,000.00	97.885848	9,788,584.80	-211,415.20	0.13
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.763190	9,876,319.00	-123,681.00	0.13
		Base		100.000000	10,000,000.00	98.763190	9,876,319.00	-123,681.00	0.13
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.982000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.794905	10,079,490.50	79,490.50	0.13
		Base		100.000000	10,000,000.00	100.794905	10,079,490.50	79,490.50	0.13
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.904967	7,992,397.37	99.839187	7,987,134.96	-5,262.41	0.10
		Base		99.904967	7,992,397.37	99.839187	7,987,134.96	-5,262.41	0.10
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
		Local	7,387,114.210	100.000000	7,387,114.21	100.001520	7,387,226.49	112.28	0.10
Original Face:		Base	9,000,000.000	100.000000	7,387,114.21	100.001520	7,387,226.49	112.28	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
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	0.210	Local	100.000000	0.21	100.000000	0.21	0.00	0.00
Original Face:	15,000,000.000	Base	100.000000	0.21	100.000000	0.21	0.00	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	2,738,224.950	Local	100.000000	2,738,224.95	100.000340	2,738,234.26	9.31	0.04
Original Face:	10,500,000.000	Base	100.000000	2,738,224.95	100.000340	2,738,234.26	9.31	0.04
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95				1.950000	18 Nov 2022		
	5,000,000.000	Local	102.384048	5,119,202.40	102.553429	5,127,671.45	8,469.05	0.07
		Base	102.384048	5,119,202.40	102.553429	5,127,671.45	8,469.05	0.07
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95				0.950000	13 May 2022		
	5,000,000.000	Local	100.635735	5,031,786.73	100.748275	5,037,413.75	5,627.02	0.07
		Base	100.635735	5,031,786.73	100.748275	5,037,413.75	5,627.02	0.07
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR				0.414250	06 Jan 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.117990	10,011,799.00	11,799.00	0.13
		Base	100.000000	10,000,000.00	100.117990	10,011,799.00	11,799.00	0.13
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.117521	5,005,876.06	100.579752	5,028,987.60	23,111.54	0.07
		Base	100.117521	5,005,876.06	100.579752	5,028,987.60	23,111.54	0.07
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5				4.500000	14 Jan 2022		
	4,585,000.000	Local	102.659344	4,706,930.91	102.634931	4,705,811.59	-1,119.32	0.06
		Base	102.659344	4,706,930.91	102.634931	4,705,811.59	-1,119.32	0.06
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	101.052264	10,105,226.40	105,226.40	0.13
		Base	100.000000	10,000,000.00	101.052264	10,105,226.40	105,226.40	0.13
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	101.873314	10,187,331.40	187,331.40	0.13
		Base	100.000000	10,000,000.00	101.873314	10,187,331.40	187,331.40	0.13
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.978592	4,898,929.60	-101,070.40	0.06
		Base	100.000000	5,000,000.00	97.978592	4,898,929.60	-101,070.40	0.06

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17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.191966	10,019,196.60	19,196.60	0.13
		Base		100.000000	10,000,000.00	100.191966	10,019,196.60	19,196.60	0.13
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.136430	14,720,464.50	-279,535.50	0.19
		Base		100.000000	15,000,000.00	98.136430	14,720,464.50	-279,535.50	0.19
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.937075	4,996,853.75	-3,146.25	0.07
		Base		100.000000	5,000,000.00	99.937075	4,996,853.75	-3,146.25	0.07
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.790338	14,668,550.70	-331,449.30	0.19
		Base		100.000000	15,000,000.00	97.790338	14,668,550.70	-331,449.30	0.19
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.998518	10,199,851.83	104.164980	10,416,498.00	216,646.17	0.14
		Base		101.998518	10,199,851.83	104.164980	10,416,498.00	216,646.17	0.14
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	109.444713	7,661,129.92	110.574813	7,740,236.91	79,106.99	0.10
		Base		109.444713	7,661,129.92	110.574813	7,740,236.91	79,106.99	0.10
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
		Local	9,415,000.000	100.862565	9,496,210.48	100.835947	9,493,704.41	-2,506.07	0.12
		Base		100.862565	9,496,210.48	100.835947	9,493,704.41	-2,506.07	0.12
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	102.361650	2,047,232.99	102.488678	2,049,773.56	2,540.57	0.03
		Base		102.361650	2,047,232.99	102.488678	2,049,773.56	2,540.57	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	101.715772	3,051,473.15	101.881750	3,056,452.50	4,979.35	0.04
		Base		101.715772	3,051,473.15	101.881750	3,056,452.50	4,979.35	0.04
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.919938	5,045,996.92	100.956491	5,047,824.55	1,827.63	0.07
		Base		100.919938	5,045,996.92	100.956491	5,047,824.55	1,827.63	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
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.935024	8,994,152.14	100.111304	9,010,017.36	15,865.22	0.12
		Base		99.935024	8,994,152.14	100.111304	9,010,017.36	15,865.22	0.12
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.986944	17,997,649.94	100.360170	18,064,830.60	67,180.66	0.24
Original Face:		Base	18,000,000.000	99.986944	17,997,649.94	100.360170	18,064,830.60	67,180.66	0.24
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998786	3,999,951.44	101.859040	4,074,361.60	74,410.16	0.05
Original Face:		Base	4,000,000.000	99.998786	3,999,951.44	101.859040	4,074,361.60	74,410.16	0.05
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	101.606231	1,701,904.37	101.728020	1,703,944.34	2,039.97	0.02
		Base		101.606231	1,701,904.37	101.728020	1,703,944.34	2,039.97	0.02
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	108.979613	7,628,572.88	109.079332	7,635,553.24	6,980.36	0.10
		Base		108.979613	7,628,572.88	109.079332	7,635,553.24	6,980.36	0.10
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
		Local	2,200,000.000	101.629480	2,235,848.56	101.633180	2,235,929.96	81.40	0.03
		Base		101.629480	2,235,848.56	101.633180	2,235,929.96	81.40	0.03
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.724226	2,054,484.51	103.705085	2,074,101.70	19,617.19	0.03
		Base		102.724226	2,054,484.51	103.705085	2,074,101.70	19,617.19	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.871592	4,993,579.62	100.396352	5,019,817.60	26,237.98	0.07
		Base		99.871592	4,993,579.62	100.396352	5,019,817.60	26,237.98	0.07
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	102.264250	18,241,896.98	102.585511	18,299,203.45	57,306.47	0.24
		Base		102.264250	18,241,896.98	102.585511	18,299,203.45	57,306.47	0.24
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR					0.110000	09 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.009499	25,002,374.75	2,374.75	0.33
		Base		100.000000	25,000,000.00	100.009499	25,002,374.75	2,374.75	0.33

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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
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.07
		Base		100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.07
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.166500	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.053197	10,005,319.70	5,319.70	0.13
		Base		100.000000	10,000,000.00	100.053197	10,005,319.70	5,319.70	0.13
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.322489	14,898,373.35	-101,626.65	0.20
		Base		100.000000	15,000,000.00	99.322489	14,898,373.35	-101,626.65	0.20
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.159903	4,957,995.15	-42,004.85	0.07
		Base		100.000000	5,000,000.00	99.159903	4,957,995.15	-42,004.85	0.07
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.953052	19,990,610.41	99.971386	19,994,277.20	3,666.79	0.26
		Base		99.953052	19,990,610.41	99.971386	19,994,277.20	3,666.79	0.26
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.955372	4,997,768.59	99.966523	4,998,326.15	557.56	0.07
		Base		99.955372	4,997,768.59	99.966523	4,998,326.15	557.56	0.07
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	9,765,114.000	102.326126	9,992,262.87	101.477999	9,909,442.29	-82,820.58	0.13
Original Face:		Base	10,000,000.000	102.326126	9,992,262.87	101.477999	9,909,442.29	-82,820.58	0.13
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.248791	5,012,439.55	12,439.55	0.07
		Base		100.000000	5,000,000.00	100.248791	5,012,439.55	12,439.55	0.07
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.957138	9,995,713.80	-4,286.20	0.13
		Base		100.000000	10,000,000.00	99.957138	9,995,713.80	-4,286.20	0.13
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.560363	4,978,018.15	-21,981.85	0.07
		Base		100.000000	5,000,000.00	99.560363	4,978,018.15	-21,981.85	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
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.002256	5,000,112.80	112.80	0.07
		Base		100.000000	5,000,000.00	100.002256	5,000,112.80	112.80	0.07
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.611387	4,930,569.35	-69,430.65	0.06
		Base		100.000000	5,000,000.00	98.611387	4,930,569.35	-69,430.65	0.06
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.225310	15,277,344.06	101.541000	15,477,894.63	200,550.57	0.20
		Base		100.225310	15,277,344.06	101.541000	15,477,894.63	200,550.57	0.20
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	78,792.660	102.645208	80,876.89	101.666940	80,106.09	-770.80	0.00
Original Face:		Base	2,838,688.000	102.645208	80,876.89	101.666940	80,106.09	-770.80	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	768,322.520	101.416112	779,202.83	103.862430	797,998.44	18,795.61	0.01
Original Face:		Base	5,677,376.000	101.416112	779,202.83	103.862430	797,998.44	18,795.61	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	738,635.470	101.332971	748,481.27	103.789070	766,622.89	18,141.62	0.01
Original Face:		Base	5,677,376.000	101.332971	748,481.27	103.789070	766,622.89	18,141.62	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,327,342.290	100.758238	1,337,406.71	101.999440	1,353,881.70	16,474.99	0.02
Original Face:		Base	6,713,909.000	100.758238	1,337,406.71	101.999440	1,353,881.70	16,474.99	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,114,096.020	99.783979	1,111,689.34	101.707860	1,133,123.22	21,433.88	0.01
Original Face:		Base	5,677,376.000	99.783979	1,111,689.34	101.707860	1,133,123.22	21,433.88	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,643,109.150	101.440455	1,666,777.40	102.864390	1,690,174.20	23,396.80	0.02
Original Face:		Base	6,995,663.000	101.440455	1,666,777.40	102.864390	1,690,174.20	23,396.80	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,114,096.020	100.209052	1,116,425.06	102.405000	1,140,890.03	24,464.97	0.01
Original Face:		Base	5,677,376.000	100.209052	1,116,425.06	102.405000	1,140,890.03	24,464.97	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
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,512,228.170	100.654011	1,522,118.31	102.864970	1,555,553.05	33,434.74	0.02
Original Face:		Base	11,354,753.000	100.654011	1,522,118.31	102.864970	1,555,553.05	33,434.74	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	547,099.440	98.671726	539,832.46	102.239300	559,350.64	19,518.18	0.01
Original Face:		Base	2,000,000.000	98.671726	539,832.46	102.239300	559,350.64	19,518.18	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,352,592.720	101.512168	1,373,046.20	103.789070	1,403,843.40	30,797.20	0.02
Original Face:		Base	8,516,065.000	101.512168	1,373,046.20	103.789070	1,403,843.40	30,797.20	0.02
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	934,562.180	99.897475	933,604.02	101.492020	948,506.03	14,902.01	0.01
Original Face:		Base	5,677,376.000	99.897475	933,604.02	101.492020	948,506.03	14,902.01	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,675,263.700	98.640955	1,652,496.11	102.441880	1,716,171.63	63,675.52	0.02
Original Face:		Base	6,060,416.000	98.640955	1,652,496.11	102.441880	1,716,171.63	63,675.52	0.02
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	6,689,785.200	99.744489	6,672,692.06	100.429810	6,718,538.57	45,846.51	0.09
Original Face:		Base	7,000,000.000	99.744489	6,672,692.06	100.429810	6,718,538.57	45,846.51	0.09
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.836649	9,983,664.90	-16,335.10	0.13
		Base		100.000000	10,000,000.00	99.836649	9,983,664.90	-16,335.10	0.13
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.992753	9,999,275.28	99.453913	9,945,391.30	-53,883.98	0.13
		Base		99.992753	9,999,275.28	99.453913	9,945,391.30	-53,883.98	0.13
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	221,139.530	98.353442	217,498.34	102.955840	227,676.06	10,177.72	0.00
Original Face:		Base	2,838,688.000	98.353442	217,498.34	102.955840	227,676.06	10,177.72	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	378,964.400	100.124236	379,435.21	101.302440	383,900.18	4,464.97	0.01
Original Face:		Base	5,946,910.000	100.124236	379,435.21	101.302440	383,900.18	4,464.97	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
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	69,891.770	102.687870	71,770.37	105.285450	73,585.86	1,815.49	0.00
Original Face:		Base	500,000.000	102.687870	71,770.37	105.285450	73,585.86	1,815.49	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	328,657.760	101.298990	332,926.99	101.459550	333,454.68	527.69	0.00
Original Face:		Base	11,354,753.000	101.298990	332,926.99	101.459550	333,454.68	527.69	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	200,959.100	99.436686	199,827.07	102.099070	205,177.37	5,350.30	0.00
Original Face:		Base	2,838,688.000	99.436686	199,827.07	102.099070	205,177.37	5,350.30	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	358,703.890	99.978782	358,627.78	102.892530	369,079.51	10,451.73	0.00
Original Face:		Base	2,838,688.000	99.978782	358,627.78	102.892530	369,079.51	10,451.73	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	254,229.610	99.957680	254,122.02	103.298950	262,616.52	8,494.50	0.00
Original Face:		Base	3,247,459.000	99.957680	254,122.02	103.298950	262,616.52	8,494.50	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	762,705.280	100.169408	763,997.36	105.010720	800,922.31	36,924.95	0.01
Original Face:		Base	5,677,376.000	100.169408	763,997.36	105.010720	800,922.31	36,924.95	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	908,353.730	100.344518	911,483.17	101.939370	925,970.07	14,486.90	0.01
Original Face:		Base	8,516,065.000	100.344518	911,483.17	101.939370	925,970.07	14,486.90	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,383,881.550	100.056300	1,384,660.67	102.085950	1,412,748.63	28,087.96	0.02
Original Face:		Base	7,380,589.000	100.056300	1,384,660.67	102.085950	1,412,748.63	28,087.96	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,908,969.080	101.206802	1,932,006.55	101.947330	1,946,143.01	14,136.46	0.03
Original Face:		Base	5,677,376.000	101.206802	1,932,006.55	101.947330	1,946,143.01	14,136.46	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,132,755.780	100.022721	1,133,013.15	101.274550	1,147,193.32	14,180.17	0.02
Original Face:		Base	5,677,376.000	100.022721	1,133,013.15	101.274550	1,147,193.32	14,180.17	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,831,889.680	100.704424	2,851,838.19	102.422610	2,900,495.32	48,657.13	0.04
Original Face:		Base	14,193,441.000	100.704424	2,851,838.19	102.422610	2,900,495.32	48,657.13	0.04
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,724,991.340	100.448980	1,732,736.21	102.142210	1,761,944.28	29,208.07	0.02
Original Face:		Base	14,193,441.000	100.448980	1,732,736.21	102.142210	1,761,944.28	29,208.07	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	671,563.300	99.899202	670,886.38	103.387710	694,313.92	23,427.54	0.01
Original Face:		Base	3,250,000.000	99.899202	670,886.38	103.387710	694,313.92	23,427.54	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	889,878.840	100.492937	894,265.38	101.050360	899,225.77	4,960.39	0.01
Original Face:		Base	5,677,376.000	100.492937	894,265.38	101.050360	899,225.77	4,960.39	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,913,993.100	99.909374	1,912,258.53	102.699690	1,965,664.98	53,406.45	0.03
Original Face:		Base	8,516,065.000	99.909374	1,912,258.53	102.699690	1,965,664.98	53,406.45	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	469,562.700	98.063243	460,468.41	102.628760	481,906.38	21,437.97	0.01
Original Face:		Base	2,500,000.000	98.063243	460,468.41	102.628760	481,906.38	21,437.97	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,820,723.100	102.357726	2,887,228.02	101.539140	2,864,137.98	-23,090.04	0.04
Original Face:		Base	10,000,000.000	102.357726	2,887,228.02	101.539140	2,864,137.98	-23,090.04	0.04
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	4,462,688.100	102.566805	4,577,236.61	102.269760	4,563,980.41	-13,256.20	0.06
Original Face:		Base	5,000,000.000	102.566805	4,577,236.61	102.269760	4,563,980.41	-13,256.20	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	471,027.110	101.076634	476,098.35	107.369840	505,741.05	29,642.70	0.01
Original Face:		Base	44,567,405.000	101.076634	476,098.35	107.369840	505,741.05	29,642.70	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	18,367.780	106.229169	19,511.94	109.924680	20,190.72	678.78	0.00
Original Face:		Base	1,000,000.000	106.229169	19,511.94	109.924680	20,190.72	678.78	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	721,666.940	105.602924	762,101.39	116.562060	841,189.85	79,088.46	0.01
Original Face:		Base	24,898,134.000	105.602924	762,101.39	116.562060	841,189.85	79,088.46	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	123,635.020	99.269147	122,731.43	101.327920	125,276.79	2,545.36	0.00
Original Face:		Base	5,677,376.000	99.269147	122,731.43	101.327920	125,276.79	2,545.36	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	253,463.300	104.745117	265,490.43	108.579290	275,208.65	9,718.22	0.00
Original Face:		Base	8,516,065.000	104.745117	265,490.43	108.579290	275,208.65	9,718.22	0.00
31422B3T5	FARMER MAC NOTES 09/21 VAR					0.040000	01 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	99.998978	19,999,795.60	-204.40	0.26
		Base		100.000000	20,000,000.00	99.998978	19,999,795.60	-204.40	0.26
31422B4M9	FARMER MAC NOTES 07/21 VAR					0.030000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	99.998794	24,999,698.50	-301.50	0.33
		Base		100.000000	25,000,000.00	99.998794	24,999,698.50	-301.50	0.33
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					0.615750	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.029940	2,000,598.80	598.80	0.03
		Base		100.000000	2,000,000.00	100.029940	2,000,598.80	598.80	0.03
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.260000	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.053900	15,008,085.00	8,085.00	0.20
		Base		100.000000	15,000,000.00	100.053900	15,008,085.00	8,085.00	0.20
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1					2.230000	15 Sep 2024		
		Local	20,000,000.000	102.589583	20,517,916.58	102.567960	20,513,592.00	-4,324.58	0.27
Original Face:		Base	20,000,000.000	102.589583	20,517,916.58	102.567960	20,513,592.00	-4,324.58	0.27
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1					0.119410	15 Mar 2022		
		Local	3,874,934.490	100.000000	3,874,934.49	99.998720	3,874,884.89	-49.60	0.05
Original Face:		Base	11,250,000.000	100.000000	3,874,934.49	99.998720	3,874,884.89	-49.60	0.05
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	12,500,000.000	99.999212	12,499,901.47	100.024550	12,503,068.75	3,167.28	0.16
Original Face:		Base	12,500,000.000	99.999212	12,499,901.47	100.024550	12,503,068.75	3,167.28	0.16

Base Currency: USD - US DOLLAR

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345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.255630	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.600000	19,920,000.00	-80,000.00	0.26
		Base		100.000000	20,000,000.00	99.600000	19,920,000.00	-80,000.00	0.26
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	102.991340	1,287,391.75	103.261915	1,290,773.94	3,382.19	0.02
		Base		102.991340	1,287,391.75	103.261915	1,290,773.94	3,382.19	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	107.272974	2,799,824.63	107.593912	2,808,201.10	8,376.47	0.04
		Base		107.272974	2,799,824.63	107.593912	2,808,201.10	8,376.47	0.04
375558AU7	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4					4.400000	01 Dec 2021		
		Local	5,000,000.000	101.032565	5,051,628.24	101.025414	5,051,270.70	-357.54	0.07
		Base		101.032565	5,051,628.24	101.025414	5,051,270.70	-357.54	0.07
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	99.988397	9,998,839.73	100.146070	10,014,607.00	15,767.27	0.13
		Base		99.988397	9,998,839.73	100.146070	10,014,607.00	15,767.27	0.13
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.292390	5,014,619.50	14,619.50	0.07
		Base		100.000000	5,000,000.00	100.292390	5,014,619.50	14,619.50	0.07
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1					0.109810	20 May 2022		
		Local	18,000,000.000	100.000000	18,000,000.00	100.007620	18,001,371.60	1,371.60	0.24
Original Face:		Base	18,000,000.000	100.000000	18,000,000.00	100.007620	18,001,371.60	1,371.60	0.24
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.284716	7,019,930.12	19,930.12	0.09
		Base		100.000000	7,000,000.00	100.284716	7,019,930.12	19,930.12	0.09
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	97.826821	19,565,364.20	-434,635.80	0.26
		Base		100.000000	20,000,000.00	97.826821	19,565,364.20	-434,635.80	0.26
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.000000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	97.323626	9,732,362.60	-267,637.40	0.13
		Base		100.000000	10,000,000.00	97.323626	9,732,362.60	-267,637.40	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
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8					0.800000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.766068	4,988,303.40	-11,696.60	0.07
		Base		100.000000	5,000,000.00	99.766068	4,988,303.40	-11,696.60	0.07
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.816509	9,981,650.90	-18,349.10	0.13
		Base		100.000000	10,000,000.00	99.816509	9,981,650.90	-18,349.10	0.13
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.959350	9,995,935.00	-4,065.00	0.13
		Base		100.000000	10,000,000.00	99.959350	9,995,935.00	-4,065.00	0.13
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	47,855.490	105.064623	50,279.19	111.075140	53,155.55	2,876.36	0.00
Original Face:		Base	877,500.000	105.064623	50,279.19	111.075140	53,155.55	2,876.36	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,591,096.140	98.919118	1,573,898.27	101.295120	1,611,702.74	37,804.47	0.02
Original Face:		Base	3,000,000.000	98.919118	1,573,898.27	101.295120	1,611,702.74	37,804.47	0.02
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,522,320.300	95.612507	2,411,653.68	101.246880	2,553,770.61	142,116.93	0.03
Original Face:		Base	10,000,000.000	95.612507	2,411,653.68	101.246880	2,553,770.61	142,116.93	0.03
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,198,214.370	101.977929	2,241,693.49	103.400670	2,272,968.39	31,274.90	0.03
Original Face:		Base	10,493,495.000	101.977929	2,241,693.49	103.400670	2,272,968.39	31,274.90	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,109,546.150	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.04
Original Face:		Base	5,000,000.000	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.04
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	722,133.260	99.904587	721,444.25	101.980180	736,432.80	14,988.55	0.01
Original Face:		Base	5,000,000.000	99.904587	721,444.25	101.980180	736,432.80	14,988.55	0.01
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	1,058,021.500	100.665613	1,065,063.83	101.329420	1,072,087.05	7,023.22	0.01
Original Face:		Base	5,000,000.000	100.665613	1,065,063.83	101.329420	1,072,087.05	7,023.22	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
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	4,924,626.800	102.302765	5,038,029.39	101.953120	5,020,810.67	-17,218.72	0.07
Original Face:		Base	5,000,000.000	102.302765	5,038,029.39	101.953120	5,020,810.67	-17,218.72	0.07
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	8,000,000.000	99.990985	7,999,278.81	100.037780	8,003,022.40	3,743.59	0.11
Original Face:		Base	8,000,000.000	99.990985	7,999,278.81	100.037780	8,003,022.40	3,743.59	0.11
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.941495	999,414.95	105.009707	1,050,097.07	50,682.12	0.01
		Base		99.941495	999,414.95	105.009707	1,050,097.07	50,682.12	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.852619	1,997,052.37	100.516561	2,010,331.22	13,278.85	0.03
		Base		99.852619	1,997,052.37	100.516561	2,010,331.22	13,278.85	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.635432	15,779,635.79	102.249637	16,032,743.08	253,107.29	0.21
		Base		100.635432	15,779,635.79	102.249637	16,032,743.08	253,107.29	0.21
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.992095	2,999,762.85	102.327207	3,069,816.21	70,053.36	0.04
		Base		99.992095	2,999,762.85	102.327207	3,069,816.21	70,053.36	0.04
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.379630	19 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.059932	2,001,198.64	1,198.64	0.03
		Base		100.000000	2,000,000.00	100.059932	2,001,198.64	1,198.64	0.03
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	6,757,079.500	100.000000	6,757,079.50	99.997940	6,756,940.30	-139.20	0.09
Original Face:		Base	9,000,000.000	100.000000	6,757,079.50	99.997940	6,756,940.30	-139.20	0.09
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	101.444348	4,057,773.92	101.529110	4,061,164.40	3,390.48	0.05
		Base		101.444348	4,057,773.92	101.529110	4,061,164.40	3,390.48	0.05
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.05
		Base		100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
		Base		100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.999999	4,999,999.95	-0.05	0.07
		Base		100.000000	5,000,000.00	99.999999	4,999,999.95	-0.05	0.07
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	103.988628	10,398,862.80	103.966000	10,396,600.00	-2,262.80	0.14
		Base		103.988628	10,398,862.80	103.966000	10,396,600.00	-2,262.80	0.14
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.907937	4,995,396.83	99.494018	4,974,700.90	-20,695.93	0.07
		Base		99.907937	4,995,396.83	99.494018	4,974,700.90	-20,695.93	0.07
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.249216	5,012,460.80	12,460.80	0.07
		Base		100.000000	5,000,000.00	100.249216	5,012,460.80	12,460.80	0.07
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	98.803943	14,820,591.45	-179,408.55	0.19
		Base		100.000000	15,000,000.00	98.803943	14,820,591.45	-179,408.55	0.19
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	99.973607	4,998,680.35	-1,319.65	0.07
		Base		100.000000	5,000,000.00	99.973607	4,998,680.35	-1,319.65	0.07
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.051620	10,005,162.00	5,162.00	0.13
		Base		100.000000	10,000,000.00	100.051620	10,005,162.00	5,162.00	0.13
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.461341	4,873,067.05	-126,932.95	0.06
		Base		100.000000	5,000,000.00	97.461341	4,873,067.05	-126,932.95	0.06
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.293689	4,964,684.45	-35,315.55	0.07
		Base		100.000000	5,000,000.00	99.293689	4,964,684.45	-35,315.55	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.972229	2,999,166.88	101.683190	3,050,495.70	51,328.82	0.04
		Base		99.972229	2,999,166.88	101.683190	3,050,495.70	51,328.82	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.077107	5,003,855.35	3,855.35	0.07
		Base		100.000000	5,000,000.00	100.077107	5,003,855.35	3,855.35	0.07
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	2,685,922.050	99.914062	2,683,613.83	100.539410	2,700,410.18	16,796.35	0.04
Original Face:		Base	12,640,000.000	99.914062	2,683,613.83	100.539410	2,700,410.18	16,796.35	0.04
539830AY5	LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35					3.350000	15 Sep 2021		
		Local	3,556,000.000	100.904164	3,588,152.08	100.895313	3,587,837.33	-314.75	0.05
		Base		100.904164	3,588,152.08	100.895313	3,587,837.33	-314.75	0.05
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.731346	2,991,940.37	106.860223	3,205,806.69	213,866.32	0.04
		Base		99.731346	2,991,940.37	106.860223	3,205,806.69	213,866.32	0.04
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.133202	3,497,652.75	100.321156	3,504,217.98	6,565.23	0.05
		Base		100.133202	3,497,652.75	100.321156	3,504,217.98	6,565.23	0.05
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.752142	4,987,607.11	98.535246	4,926,762.30	-60,844.81	0.06
		Base		99.752142	4,987,607.11	98.535246	4,926,762.30	-60,844.81	0.06
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	104.871153	3,408,312.48	105.381376	3,424,894.72	16,582.24	0.04
		Base		104.871153	3,408,312.48	105.381376	3,424,894.72	16,582.24	0.04
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	104.913009	10,491,300.94	104.915516	10,491,551.60	250.66	0.14
		Base		104.913009	10,491,300.94	104.915516	10,491,551.60	250.66	0.14
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.989040	3,999,561.60	100.014526	4,000,581.04	1,019.44	0.05
		Base		99.989040	3,999,561.60	100.014526	4,000,581.04	1,019.44	0.05

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594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
		Local	50,000,000.000	99.997876	49,998,938.00	100.140475	50,070,237.50	71,299.50	0.66
		Base		99.997876	49,998,938.00	100.140475	50,070,237.50	71,299.50	0.66
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.362664	10,391,550.23	101.330826	10,491,793.72	100,243.49	0.14
		Base		100.362664	10,391,550.23	101.330826	10,491,793.72	100,243.49	0.14
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	102.224811	1,370,834.71	102.290042	1,371,709.46	874.75	0.02
		Base		102.224811	1,370,834.71	102.290042	1,371,709.46	874.75	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	101.466242	8,997,011.69	101.790230	9,025,739.69	28,728.00	0.12
		Base		101.466242	8,997,011.69	101.790230	9,025,739.69	28,728.00	0.12
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	102.292510	1,022,925.10	102.464312	1,024,643.12	1,718.02	0.01
		Base		102.292510	1,022,925.10	102.464312	1,024,643.12	1,718.02	0.01
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	100.979428	4,577,397.47	101.010120	4,578,788.74	1,391.27	0.06
		Base		100.979428	4,577,397.47	101.010120	4,578,788.74	1,391.27	0.06
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.938121	9,993,812.05	99.818734	9,981,873.40	-11,938.65	0.13
		Base		99.938121	9,993,812.05	99.818734	9,981,873.40	-11,938.65	0.13
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.756079	14,963,411.88	98.935562	14,840,334.30	-123,077.58	0.19
		Base		99.756079	14,963,411.88	98.935562	14,840,334.30	-123,077.58	0.19
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.895657	4,994,782.86	100.200410	5,010,020.50	15,237.64	0.07
		Base		99.895657	4,994,782.86	100.200410	5,010,020.50	15,237.64	0.07
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.810289	14,971,543.39	99.712196	14,956,829.40	-14,713.99	0.20
		Base		99.810289	14,971,543.39	99.712196	14,956,829.40	-14,713.99	0.20

Base Currency: USD - US DOLLAR

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65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.991064	9,999,106.44	100.496920	10,049,692.00	50,585.56	0.13
		Base		99.991064	9,999,106.44	100.496920	10,049,692.00	50,585.56	0.13
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.991690	6,999,418.33	100.187223	7,013,105.61	13,687.28	0.09
		Base		99.991690	6,999,418.33	100.187223	7,013,105.61	13,687.28	0.09
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.676631	3,161,246.21	101.594228	3,190,058.76	28,812.55	0.04
		Base		100.676631	3,161,246.21	101.594228	3,190,058.76	28,812.55	0.04
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	114.090275	5,082,721.77	113.433735	5,053,472.89	-29,248.88	0.07
		Base		114.090275	5,082,721.77	113.433735	5,053,472.89	-29,248.88	0.07
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	16,188,000.000	101.829774	16,484,203.83	101.821057	16,482,792.71	-1,411.12	0.22
		Base		101.829774	16,484,203.83	101.821057	16,482,792.71	-1,411.12	0.22
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	104.207570	6,981,907.20	104.188151	6,980,606.12	-1,301.08	0.09
		Base		104.207570	6,981,907.20	104.188151	6,980,606.12	-1,301.08	0.09
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.953841	7,996,307.28	101.300610	8,104,048.80	107,741.52	0.11
		Base		99.953841	7,996,307.28	101.300610	8,104,048.80	107,741.52	0.11
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.816122	4,927,892.03	101.078934	4,940,738.29	12,846.26	0.06
		Base		100.816122	4,927,892.03	101.078934	4,940,738.29	12,846.26	0.06
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	8,294,000.000	100.141303	8,305,719.64	100.281679	8,317,362.46	11,642.82	0.11
		Base		100.141303	8,305,719.64	100.281679	8,317,362.46	11,642.82	0.11
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	108.441445	5,154,221.86	109.132534	5,187,069.34	32,847.48	0.07
		Base		108.441445	5,154,221.86	109.132534	5,187,069.34	32,847.48	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
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.998451	2,999,953.52	102.066741	3,062,002.23	62,048.71	0.04
		Base		99.998451	2,999,953.52	102.066741	3,062,002.23	62,048.71	0.04
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.775880	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.152097	15,022,814.55	22,814.55	0.20
		Base		100.000000	15,000,000.00	100.152097	15,022,814.55	22,814.55	0.20
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.991946	11,999,033.57	100.997740	12,119,728.80	120,695.23	0.16
		Base		99.991946	11,999,033.57	100.997740	12,119,728.80	120,695.23	0.16
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.399150	3,011,974.49	101.017433	3,030,522.99	18,548.50	0.04
		Base		100.399150	3,011,974.49	101.017433	3,030,522.99	18,548.50	0.04
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.460000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.206185	5,010,309.25	10,309.25	0.07
		Base		100.000000	5,000,000.00	100.206185	5,010,309.25	10,309.25	0.07
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.857074	14,978,561.17	99.352200	14,902,830.00	-75,731.17	0.20
		Base		99.857074	14,978,561.17	99.352200	14,902,830.00	-75,731.17	0.20
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.961833	5,497,900.81	100.828532	5,545,569.26	47,668.45	0.07
		Base		99.961833	5,497,900.81	100.828532	5,545,569.26	47,668.45	0.07
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.250000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.338022	7,023,661.54	23,661.54	0.09
		Base		100.000000	7,000,000.00	100.338022	7,023,661.54	23,661.54	0.09
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.536630	21 Sep 2021		
		Local	10,000,000.000	99.980165	9,998,016.53	100.085482	10,008,548.20	10,531.67	0.13
		Base		99.980165	9,998,016.53	100.085482	10,008,548.20	10,531.67	0.13
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.996454	10,099,645.40	99,645.40	0.13
		Base		100.000000	10,000,000.00	100.996454	10,099,645.40	99,645.40	0.13

Base Currency: USD - US DOLLAR

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78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.869819	9,986,981.90	-13,018.10	0.13
		Base		100.000000	10,000,000.00	99.869819	9,986,981.90	-13,018.10	0.13
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	101.903000	10,190,300.00	190,300.00	0.13
		Base		100.000000	10,000,000.00	101.903000	10,190,300.00	190,300.00	0.13
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.06
		Base		100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.06
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997364	14,999,604.66	100.104509	15,015,676.35	16,071.69	0.20
		Base		99.997364	14,999,604.66	100.104509	15,015,676.35	16,071.69	0.20
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.791630	25 Jan 2029		
		Local	831,304.900	100.000000	831,304.90	97.984480	814,549.78	-16,755.12	0.01
Original Face:		Base	2,838,688.000	100.000000	831,304.90	97.984480	814,549.78	-16,755.12	0.01
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	104.531850	10,453,185.00	104.702103	10,470,210.30	17,025.30	0.14
		Base		104.531850	10,453,185.00	104.702103	10,470,210.30	17,025.30	0.14
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	104.166295	15,624,944.18	104.151933	15,622,789.95	-2,154.23	0.21
		Base		104.166295	15,624,944.18	104.151933	15,622,789.95	-2,154.23	0.21
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.812904	4,990,645.18	100.564518	5,028,225.90	37,580.72	0.07
		Base		99.812904	4,990,645.18	100.564518	5,028,225.90	37,580.72	0.07
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.983714	9,998,371.35	102.314181	10,231,418.10	233,046.75	0.13
		Base		99.983714	9,998,371.35	102.314181	10,231,418.10	233,046.75	0.13
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	109.378181	4,022,929.48	108.973841	4,008,057.87	-14,871.61	0.05
		Base		109.378181	4,022,929.48	108.973841	4,008,057.87	-14,871.61	0.05

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880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	14,515,000.000	107.912012	15,663,428.47	107.865895	15,656,734.66	-6,693.81	0.21
		Base		107.912012	15,663,428.47	107.865895	15,656,734.66	-6,693.81	0.21
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	103.110095	1,546,651.43	103.461892	1,551,928.38	5,276.95	0.02
		Base		103.110095	1,546,651.43	103.461892	1,551,928.38	5,276.95	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.533750	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.134050	5,006,702.50	6,702.50	0.07
		Base		100.000000	5,000,000.00	100.134050	5,006,702.50	6,702.50	0.07
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	102.330781	10,233,078.10	233,078.10	0.13
		Base		100.000000	10,000,000.00	102.330781	10,233,078.10	233,078.10	0.13
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.365000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	100.301470	11,033,161.70	33,161.70	0.14
		Base		100.000000	11,000,000.00	100.301470	11,033,161.70	33,161.70	0.14
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	1,222,942.670	99.995709	1,222,890.19	100.168710	1,225,005.90	2,115.71	0.02
Original Face:		Base	8,000,000.000	99.995709	1,222,890.19	100.168710	1,225,005.90	2,115.71	0.02
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.981893	12,997,646.12	102.120175	13,275,622.75	277,976.63	0.17
		Base		99.981893	12,997,646.12	102.120175	13,275,622.75	277,976.63	0.17
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.285250	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.018923	2,000,378.46	378.46	0.03
		Base		100.000000	2,000,000.00	100.018923	2,000,378.46	378.46	0.03
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.950383	9,995,038.26	103.907124	10,390,712.40	395,674.14	0.14
		Base		99.950383	9,995,038.26	103.907124	10,390,712.40	395,674.14	0.14
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.940468	4,897,023.40	-102,976.60	0.06
		Base		100.000000	5,000,000.00	97.940468	4,897,023.40	-102,976.60	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
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.938874	9,993,887.36	100.209969	10,020,996.90	27,109.54	0.13
		Base		99.938874	9,993,887.36	100.209969	10,020,996.90	27,109.54	0.13
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.797668	4,889,883.40	-110,116.60	0.06
		Base		100.000000	5,000,000.00	97.797668	4,889,883.40	-110,116.60	0.06
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.310000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.165861	10,016,586.10	16,586.10	0.13
		Base		100.000000	10,000,000.00	100.165861	10,016,586.10	16,586.10	0.13
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.924905	11,990,988.61	100.245553	12,029,466.36	38,477.75	0.16
		Base		99.924905	11,990,988.61	100.245553	12,029,466.36	38,477.75	0.16
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.845414	1,996,908.28	102.530725	2,050,614.50	53,706.22	0.03
		Base		99.845414	1,996,908.28	102.530725	2,050,614.50	53,706.22	0.03
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	100.000000	13,810,000.00	100.000000	13,810,000.00	0.00	0.18
		Base		100.000000	13,810,000.00	100.000000	13,810,000.00	0.00	0.18
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	106.016700	2,941,963.43	106.503631	2,955,475.76	13,512.33	0.04
		Base		106.016700	2,941,963.43	106.503631	2,955,475.76	13,512.33	0.04
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	101.021191	10,102,119.11	102.177945	10,217,794.50	115,675.39	0.13
		Base		101.021191	10,102,119.11	102.177945	10,217,794.50	115,675.39	0.13
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375					0.375000	14 Sep 2023		
		Local	3,000,000.000	99.902393	2,997,071.78	100.267674	3,008,030.22	10,958.44	0.04
		Base		99.902393	2,997,071.78	100.267674	3,008,030.22	10,958.44	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.938080	1,998,761.60	105.714371	2,114,287.42	115,525.82	0.03
		Base		99.938080	1,998,761.60	105.714371	2,114,287.42	115,525.82	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
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	40,000,000.000	99.944800	39,977,920.00	99.987222	39,994,888.80	16,968.80	0.53
		Base		99.944800	39,977,920.00	99.987222	39,994,888.80	16,968.80	0.53
912796B24	TREASURY BILL 06/21 0.00000					0.010000	10 Jun 2021		
		Local	40,000,000.000	99.997725	39,999,089.99	100.000000	40,000,000.00	910.01	0.53
		Base		99.997725	39,999,089.99	100.000000	40,000,000.00	910.01	0.53
912796B32	TREASURY BILL 06/21 0.00000					0.010000	24 Jun 2021		
		Local	40,000,000.000	99.994186	39,997,674.42	99.999840	39,999,936.00	2,261.58	0.53
		Base		99.994186	39,997,674.42	99.999840	39,999,936.00	2,261.58	0.53
912796C23	TREASURY BILL 03/21 0.00000						02 Mar 2021		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	40,000,000.000	100.787592	40,315,036.77	100.804688	40,321,875.20	6,838.43	0.53
		Base		100.787592	40,315,036.77	100.804688	40,321,875.20	6,838.43	0.53
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
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.605440	19,721,088.03	98.851562	19,770,312.40	49,224.37	0.26
		Base		98.605440	19,721,088.03	98.851562	19,770,312.40	49,224.37	0.26
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.443880	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.011765	3,000,352.95	352.95	0.04
		Base		100.000000	3,000,000.00	100.011765	3,000,352.95	352.95	0.04
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.999307	2,999,979.22	100.106474	3,003,194.22	3,215.00	0.04
		Base		99.999307	2,999,979.22	100.106474	3,003,194.22	3,215.00	0.04
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	107.752703	10,775,270.31	108.208529	10,820,852.90	45,582.59	0.14
		Base		107.752703	10,775,270.31	108.208529	10,820,852.90	45,582.59	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.800000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	101.881979	12,225,837.48	225,837.48	0.16
		Base		100.000000	12,000,000.00	101.881979	12,225,837.48	225,837.48	0.16
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.994389	2,999,831.66	100.779000	3,023,370.00	23,538.34	0.04
		Base		99.994389	2,999,831.66	100.779000	3,023,370.00	23,538.34	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.513336	8,041,066.84	101.011873	8,080,949.84	39,883.00	0.11
		Base		100.513336	8,041,066.84	101.011873	8,080,949.84	39,883.00	0.11
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	6,138,085.910	99.989818	6,137,460.95	101.307310	6,218,329.72	80,868.77	0.08
Original Face:		Base	8,000,000.000	99.989818	6,137,460.95	101.307310	6,218,329.72	80,868.77	0.08
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.985870	19,997,173.93	100.319680	20,063,936.00	66,762.07	0.26
Original Face:		Base	20,000,000.000	99.985870	19,997,173.93	100.319680	20,063,936.00	66,762.07	0.26
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.991790	5,499,548.45	101.897850	5,604,381.75	104,833.30	0.07
Original Face:		Base	5,500,000.000	99.991790	5,499,548.45	101.897850	5,604,381.75	104,833.30	0.07
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	1,786,704.900	99.999351	1,786,693.30	100.964780	1,803,942.67	17,249.37	0.02
Original Face:		Base	5,000,000.000	99.999351	1,786,693.30	100.964780	1,803,942.67	17,249.37	0.02
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.963704	4,998,185.18	100.481015	5,024,050.75	25,865.57	0.07
		Base		99.963704	4,998,185.18	100.481015	5,024,050.75	25,865.57	0.07
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.875938	4,993,796.89	100.497221	5,024,861.05	31,064.16	0.07
		Base		99.875938	4,993,796.89	100.497221	5,024,861.05	31,064.16	0.07
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	107.489707	1,074,897.07	107.756177	1,077,561.77	2,664.70	0.01
		Base		107.489707	1,074,897.07	107.756177	1,077,561.77	2,664.70	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
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	106.140635	21,228,127.09	106.149986	21,229,997.20	1,870.11	0.28
		Base		106.140635	21,228,127.09	106.149986	21,229,997.20	1,870.11	0.28
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	102.806516	5,023,126.36	107.257458	5,240,599.40	217,473.04	0.07
		Base		102.806516	5,023,126.36	107.257458	5,240,599.40	217,473.04	0.07
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	103.189824	6,895,144.02	103.309729	6,903,156.09	8,012.07	0.09
		Base		103.189824	6,895,144.02	103.309729	6,903,156.09	8,012.07	0.09
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	102.302337	1,662,412.97	102.679177	1,668,536.63	6,123.66	0.02
		Base		102.302337	1,662,412.97	102.679177	1,668,536.63	6,123.66	0.02
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.847693	4,992,384.63	99.295740	4,964,787.00	-27,597.63	0.07
		Base		99.847693	4,992,384.63	99.295740	4,964,787.00	-27,597.63	0.07
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	18,291,000.000	100.746802	18,427,597.54	101.057303	18,484,391.29	56,793.75	0.24
		Base		100.746802	18,427,597.54	101.057303	18,484,391.29	56,793.75	0.24
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
		Local	10,000,000.000	100.414535	10,041,453.49	100.511109	10,051,110.90	9,657.41	0.13
		Base		100.414535	10,041,453.49	100.511109	10,051,110.90	9,657.41	0.13
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.904147	4,995,207.36	108.127268	5,406,363.40	411,156.04	0.07
		Base		99.904147	4,995,207.36	108.127268	5,406,363.40	411,156.04	0.07
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	100.379812	7,026,586.84	26,586.84	0.09
		Base		100.000000	7,000,000.00	100.379812	7,026,586.84	26,586.84	0.09
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.929363	2,997,880.89	-2,119.11	0.04
		Base		100.000000	3,000,000.00	99.929363	2,997,880.89	-2,119.11	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
	8,750,000.000	Local	100.000000	8,750,000.00	100.002290	8,750,200.38	200.38	0.11
Original Face:	8,750,000.000	Base	100.000000	8,750,000.00	100.002290	8,750,200.38	200.38	0.11
98163LAB6	WORLD OMNI AUTO RECEIVABLES 07/24 0.20				0.490000	15 Jul 2024		
	5,250,000.000	Local	99.996809	5,249,832.49	100.047100	5,252,472.75	2,640.26	0.07
Original Face:	5,250,000.000	Base	99.996809	5,249,832.49	100.047100	5,252,472.75	2,640.26	0.07
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	1,721,961.600	Local	100.000000	1,721,961.60	99.998820	1,721,941.28	-20.32	0.02
Original Face:	6,000,000.000	Base	100.000000	1,721,961.60	99.998820	1,721,941.28	-20.32	0.02
US DOLLAR Total								
	2,232,300,354.800	Local		2,246,216,161.12		2,253,069,732.40	6,853,571.28	29.59
Original Face:	581,699,328.000	Base		2,246,216,161.12		2,253,069,732.40	6,853,571.28	29.59
FIXED INCOME Total								
	2,232,300,354.800	Base		2,246,216,161.12		2,253,069,732.40	6,853,571.28	29.59
Original Face:	581,699,328.000							

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									
		7,594,281,618.580	Base		7,607,476,835.88		7,614,454,396.43	6,977,560.55	100.00
	Original Face:	581,699,328.000							

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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								
		3.490	Local	1.000000	3.49	1.000000	3.49	0.00	0.00
			Base	1.000000	3.49	1.000000	3.49	0.00	0.00
US DOLLAR Total									
		3.490	Local		3.49		3.49	0.00	0.00
			Base		3.49		3.49	0.00	0.00
CASH Total									
		3.490	Base		3.49		3.49	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
		1,374,619.220	Local	100.050033	1,375,306.98	100.050000	1,375,306.53	-0.45	1.22
			Base	100.050033	1,375,306.98	100.050000	1,375,306.53	-0.45	1.22
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.755380	06 Nov 2021		
		1,000,000.000	Local	100.026967	1,000,269.67	100.246844	1,002,468.44	2,198.77	0.89
			Base	100.026967	1,000,269.67	100.246844	1,002,468.44	2,198.77	0.89
US DOLLAR Total									
		2,374,619.220	Local		2,375,576.65		2,377,774.97	2,198.32	2.10
			Base		2,375,576.65		2,377,774.97	2,198.32	2.10
CASH EQUIVALENT Total									
		2,374,619.220	Base		2,375,576.65		2,377,774.97	2,198.32	2.10
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.923609	344,736.45	102.470452	353,523.06	8,786.61	0.31
		Base		99.923609	344,736.45	102.470452	353,523.06	8,786.61	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	500,000.000	104.105932	520,529.66	104.040120	520,200.60	-329.06	0.46
		Base		104.105932	520,529.66	104.040120	520,200.60	-329.06	0.46
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	102.459496	952,873.31	102.822724	956,251.33	3,378.02	0.85
		Base		102.459496	952,873.31	102.822724	956,251.33	3,378.02	0.85
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.906411	664,377.63	100.404337	667,688.84	3,311.21	0.59
		Base		99.906411	664,377.63	100.404337	667,688.84	3,311.21	0.59
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.986382	334,954.38	100.139354	335,466.84	512.46	0.30
		Base		99.986382	334,954.38	100.139354	335,466.84	512.46	0.30
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.961350	499,806.75	102.258650	511,293.25	11,486.50	0.45
		Base		99.961350	499,806.75	102.258650	511,293.25	11,486.50	0.45
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.990746	499,953.73	102.374930	511,874.65	11,920.92	0.45
Original Face:		Base	500,000.000	99.990746	499,953.73	102.374930	511,874.65	11,920.92	0.45
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.717052	873,094.94	102.262410	869,230.49	-3,864.45	0.77
Original Face:		Base	850,000.000	102.717052	873,094.94	102.262410	869,230.49	-3,864.45	0.77
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	108.208602	703,355.91	108.886143	707,759.93	4,404.02	0.63
		Base		108.208602	703,355.91	108.886143	707,759.93	4,404.02	0.63
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.662000	09 Feb 2022		
		Local	1,350,000.000	100.114801	1,351,549.81	100.346748	1,354,681.10	3,131.29	1.20
		Base		100.114801	1,351,549.81	100.346748	1,354,681.10	3,131.29	1.20

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.823882	499,119.41	101.039000	505,195.00	6,075.59	0.45
		Base		99.823882	499,119.41	101.039000	505,195.00	6,075.59	0.45
04550KAA9	ASSOCIATED BK GREEN BAY SR UNSECURED 08/21 3.5					3.500000	13 Aug 2021		
		Local	500,000.000	100.367940	501,839.70	100.375002	501,875.01	35.31	0.44
		Base		100.367940	501,839.70	100.375002	501,875.01	35.31	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	108.278704	541,393.52	108.068093	540,340.47	-1,053.05	0.48
		Base		108.278704	541,393.52	108.068093	540,340.47	-1,053.05	0.48
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	317,132.050	99.992908	317,109.56	101.077190	320,548.16	3,438.60	0.28
Original Face:		Base	385,000.000	99.992908	317,109.56	101.077190	320,548.16	3,438.60	0.28
06051GFY0	BANK OF AMERICA CORP SR UNSECURED 10/22 VAR					1.366000	21 Oct 2022		
		Local	629,000.000	100.448275	631,819.65	100.437093	631,749.31	-70.34	0.56
		Base		100.448275	631,819.65	100.437093	631,749.31	-70.34	0.56
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR					1.175750	24 Apr 2023		
		Local	1,000,000.000	100.755793	1,007,557.93	100.822637	1,008,226.37	668.44	0.89
		Base		100.755793	1,007,557.93	100.822637	1,008,226.37	668.44	0.89
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					0.536370	28 May 2024		
		Local	500,000.000	100.000000	500,000.00	100.084000	500,420.00	420.00	0.44
		Base		100.000000	500,000.00	100.084000	500,420.00	420.00	0.44
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	101.356488	760,173.66	104.365665	782,742.49	22,568.83	0.69
		Base		101.356488	760,173.66	104.365665	782,742.49	22,568.83	0.69
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.910683	604,459.63	100.065425	605,395.82	936.19	0.54
		Base		99.910683	604,459.63	100.065425	605,395.82	936.19	0.54
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.270000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.085374	1,000,853.74	853.74	0.89
		Base		100.000000	1,000,000.00	100.085374	1,000,853.74	853.74	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	121,458.700	Local	99.993537	121,450.85	101.422050	123,185.90	1,735.05	0.11
Original Face:	270,000.000	Base	99.993537	121,450.85	101.422050	123,185.90	1,735.05	0.11
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	285,103.760	Local	99.987836	285,069.08	101.707920	289,973.10	4,904.02	0.26
Original Face:	445,000.000	Base	99.987836	285,069.08	101.707920	289,973.10	4,904.02	0.26
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	25,983.460	Local	99.994150	25,981.94	100.157170	26,024.30	42.36	0.02
Original Face:	165,000.000	Base	99.994150	25,981.94	100.157170	26,024.30	42.36	0.02
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	305,000.000	Local	99.977669	304,931.89	100.168470	305,513.83	581.94	0.27
Original Face:	305,000.000	Base	99.977669	304,931.89	100.168470	305,513.83	581.94	0.27
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.765500	06 Jun 2022		
	1,000,000.000	Local	100.227713	1,002,277.13	100.563250	1,005,632.50	3,355.37	0.89
		Base	100.227713	1,002,277.13	100.563250	1,005,632.50	3,355.37	0.89
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023		
	600,000.000	Local	99.924838	599,549.03	100.060113	600,360.68	811.65	0.53
		Base	99.924838	599,549.03	100.060113	600,360.68	811.65	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR				0.255000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	100.284108	1,002,841.08	2,841.08	0.89
		Base	100.000000	1,000,000.00	100.284108	1,002,841.08	2,841.08	0.89
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.714250	03 Mar 2022		
	500,000.000	Local	100.178402	500,892.01	100.361113	501,805.57	913.56	0.44
		Base	100.178402	500,892.01	100.361113	501,805.57	913.56	0.44
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	100.440756	502,203.78	101.562444	507,812.22	5,608.44	0.45
		Base	100.440756	502,203.78	101.562444	507,812.22	5,608.44	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	101.673664	345,690.46	5,690.46	0.31
		Base	100.000000	340,000.00	101.673664	345,690.46	5,690.46	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
		Local	600,000.000	102.013855	612,083.13	102.005396	612,032.38	-50.75	0.54
		Base		102.013855	612,083.13	102.005396	612,032.38	-50.75	0.54
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
		Local	1,546,000.000	100.224497	1,549,470.73	100.363701	1,551,622.82	2,152.09	1.37
		Base		100.224497	1,549,470.73	100.363701	1,551,622.82	2,152.09	1.37
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR					1.245500	08 Dec 2021		
		Local	500,000.000	100.416920	502,084.60	100.439682	502,198.41	113.81	0.44
		Base		100.416920	502,084.60	100.439682	502,198.41	113.81	0.44
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					0.679000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	100.379069	501,895.35	1,895.35	0.44
		Base		100.000000	500,000.00	100.379069	501,895.35	1,895.35	0.44
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.595630	07 Dec 2023		
		Local	1,000,000.000	100.390590	1,003,905.90	100.247330	1,002,473.30	-1,432.60	0.89
Original Face:		Base	1,000,000.000	100.390590	1,003,905.90	100.247330	1,002,473.30	-1,432.60	0.89
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR					2.312000	04 Nov 2022		
		Local	500,000.000	100.819272	504,096.36	100.852535	504,262.68	166.32	0.45
		Base		100.819272	504,096.36	100.852535	504,262.68	166.32	0.45
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.978578	899,807.20	101.857777	916,719.99	16,912.79	0.81
		Base		99.978578	899,807.20	101.857777	916,719.99	16,912.79	0.81
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR					0.874130	14 Feb 2022		
		Local	500,000.000	100.219480	501,097.40	100.393251	501,966.26	868.86	0.44
		Base		100.219480	501,097.40	100.393251	501,966.26	868.86	0.44
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	62,227.150	99.265047	61,769.81	100.333550	62,434.71	664.90	0.06
Original Face:		Base	550,000.000	99.265047	61,769.81	100.333550	62,434.71	664.90	0.06
22160KAK1	COSTCO WHOLESALE CORP SR UNSECURED 05/22 2.3					2.300000	18 May 2022		
		Local	480,000.000	101.880844	489,028.05	101.885345	489,049.66	21.61	0.43
		Base		101.880844	489,028.05	101.885345	489,049.66	21.61	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
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	106.677342	533,386.71	106.666643	533,333.22	-53.49	0.47
		Base		106.677342	533,386.71	106.666643	533,333.22	-53.49	0.47
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.725500	07 Jun 2023		
		Local	850,000.000	100.039208	850,333.27	101.053793	858,957.24	8,623.97	0.76
		Base		100.039208	850,333.27	101.053793	858,957.24	8,623.97	0.76
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	106.278222	531,391.11	106.292794	531,463.97	72.86	0.47
		Base		106.278222	531,391.11	106.292794	531,463.97	72.86	0.47
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.211691	581,227.81	102.585511	594,995.96	13,768.15	0.53
		Base		100.211691	581,227.81	102.585511	594,995.96	13,768.15	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.545500	06 Mar 2022		
		Local	300,000.000	100.054373	300,163.12	100.267227	300,801.68	638.56	0.27
		Base		100.054373	300,163.12	100.267227	300,801.68	638.56	0.27
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	102.423801	932,056.59	22,056.59	0.83
		Base		100.000000	910,000.00	102.423801	932,056.59	22,056.59	0.83
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	64,785.010	100.474724	65,092.56	103.419751	67,000.50	1,907.94	0.06
Original Face:		Base	1,419,000.000	100.474724	65,092.56	103.419751	67,000.50	1,907.94	0.06
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,130,386.500	101.669194	1,149,254.84	104.915098	1,185,946.10	36,691.26	1.05
Original Face:		Base	3,600,000.000	101.669194	1,149,254.84	104.915098	1,185,946.10	36,691.26	1.05
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.960592	744,706.41	100.729370	750,433.81	5,727.40	0.66
		Base		99.960592	744,706.41	100.729370	750,433.81	5,727.40	0.66
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.960756	999,607.56	-392.44	0.88
		Base		100.000000	1,000,000.00	99.960756	999,607.56	-392.44	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	99.955101	499,775.51	-224.49	0.44
		Base	100.000000	500,000.00	99.955101	499,775.51	-224.49	0.44
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.217500	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.058581	1,000,585.81	585.81	0.89
		Base	100.000000	1,000,000.00	100.058581	1,000,585.81	585.81	0.89
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.330000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.496062	462,281.89	2,281.89	0.41
		Base	100.000000	460,000.00	100.496062	462,281.89	2,281.89	0.41
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024		
	1,000,000.000	Local	99.907564	999,075.64	99.919731	999,197.31	121.67	0.88
		Base	99.907564	999,075.64	99.919731	999,197.31	121.67	0.88
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.962674	499,813.37	100.001933	500,009.67	196.30	0.44
		Base	99.962674	499,813.37	100.001933	500,009.67	196.30	0.44
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25				0.250000	18 Nov 2022		
	1,000,000.000	Local	99.996704	999,967.04	100.034744	1,000,347.44	380.40	0.89
		Base	99.996704	999,967.04	100.034744	1,000,347.44	380.40	0.89
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3				0.300000	28 Sep 2023		
	500,000.000	Local	100.000000	500,000.00	100.036735	500,183.68	183.68	0.44
		Base	100.000000	500,000.00	100.036735	500,183.68	183.68	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	100.002256	1,000,022.56	22.56	0.89
		Base	100.000000	1,000,000.00	100.002256	1,000,022.56	22.56	0.89
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	500,000.000	Local	100.000000	500,000.00	100.012710	500,063.55	63.55	0.44
		Base	100.000000	500,000.00	100.012710	500,063.55	63.55	0.44
3134GXGR9	FREDDIE MAC NOTES 12/23 0.35				0.350000	11 Dec 2023		
	600,000.000	Local	100.000000	600,000.00	100.002858	600,017.15	17.15	0.53
		Base	100.000000	600,000.00	100.002858	600,017.15	17.15	0.53

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3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.802083	494,020.31	100.176525	495,873.80	1,853.49	0.44
		Base		99.802083	494,020.31	100.176525	495,873.80	1,853.49	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.230078	992,300.78	-7,699.22	0.88
		Base		100.000000	1,000,000.00	99.230078	992,300.78	-7,699.22	0.88
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.905536	499,527.68	100.109850	500,549.25	1,021.57	0.44
		Base		99.905536	499,527.68	100.109850	500,549.25	1,021.57	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.853306	499,266.53	101.589000	507,945.00	8,678.47	0.45
		Base		99.853306	499,266.53	101.589000	507,945.00	8,678.47	0.45
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		Local	500,000.000	100.000000	500,000.00	100.039507	500,197.54	197.54	0.44
		Base		100.000000	500,000.00	100.039507	500,197.54	197.54	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375					0.375000	24 Aug 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	100.032683	1,000,326.83	326.83	0.89
		Base		100.000000	1,000,000.00	100.032683	1,000,326.83	326.83	0.89
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	99.500009	1,925,325.18	101.844820	1,970,697.27	45,372.09	1.74
Original Face:		Base	1,935,000.000	99.500009	1,925,325.18	101.844820	1,970,697.27	45,372.09	1.74
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	102.263306	1,022,633.06	102.234760	1,022,347.60	-285.46	0.90
Original Face:		Base	1,000,000.000	102.263306	1,022,633.06	102.234760	1,022,347.60	-285.46	0.90
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	659,856.250	99.866941	658,978.25	100.536330	663,395.26	4,417.01	0.59
Original Face:		Base	5,000,000.000	99.866941	658,978.25	100.536330	663,395.26	4,417.01	0.59
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	988,000.000	103.427070	1,021,859.45	103.369130	1,021,287.00	-572.45	0.90
Original Face:		Base	988,000.000	103.427070	1,021,859.45	103.369130	1,021,287.00	-572.45	0.90

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3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023		
	500,000.000	Local	104.686706	523,433.53	104.830810	524,154.05	720.52	0.46
Original Face:	500,000.000	Base	104.686706	523,433.53	104.830810	524,154.05	720.52	0.46
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023		
	126,537.920	Local	101.833103	128,857.49	101.965340	129,024.82	167.33	0.11
Original Face:	500,000.000	Base	101.833103	128,857.49	101.965340	129,024.82	167.33	0.11
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1				2.720000	25 Aug 2024		
	367,708.720	Local	100.903993	371,032.78	103.858700	381,897.50	10,864.72	0.34
Original Face:	700,000.000	Base	100.903993	371,032.78	103.858700	381,897.50	10,864.72	0.34
3137EAER6	FREDDIE MAC NOTES 05/23 0.375				0.375000	05 May 2023		
	500,000.000	Local	100.132666	500,663.33	100.406030	502,030.15	1,366.82	0.44
		Base	100.132666	500,663.33	100.406030	502,030.15	1,366.82	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125				0.125000	25 Jul 2022		
	485,000.000	Local	99.870637	484,372.59	100.039553	485,191.83	819.24	0.43
		Base	99.870637	484,372.59	100.039553	485,191.83	819.24	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25				0.250000	24 Aug 2023		
	1,000,000.000	Local	99.924382	999,243.82	100.050766	1,000,507.66	1,263.84	0.89
		Base	99.924382	999,243.82	100.050766	1,000,507.66	1,263.84	0.89
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023		
	580,000.000	Local	99.975107	579,855.62	100.078108	580,453.03	597.41	0.51
		Base	99.975107	579,855.62	100.078108	580,453.03	597.41	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023		
	1,000,000.000	Local	99.704666	997,046.66	99.827751	998,277.51	1,230.85	0.88
		Base	99.704666	997,046.66	99.827751	998,277.51	1,230.85	0.88
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023		
	500,000.000	Local	99.927080	499,635.40	100.089364	500,446.82	811.42	0.44
		Base	99.927080	499,635.40	100.089364	500,446.82	811.42	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023		
	30,977.140	Local	100.465860	31,121.45	104.364590	32,329.17	1,207.72	0.03
Original Face:	485,000.000	Base	100.465860	31,121.45	104.364590	32,329.17	1,207.72	0.03

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31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	273,659.900	100.436531	274,854.51	103.398737	282,960.88	8,106.37	0.25
	Original Face:	Base	5,000,000.000	100.436531	274,854.51	103.398737	282,960.88	8,106.37	0.25
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.283710	601,702.26	102.225839	613,355.03	11,652.77	0.54
		Base		100.283710	601,702.26	102.225839	613,355.03	11,652.77	0.54
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.815630	01 Feb 2022		
		Local	1,000,000.000	100.370180	1,003,701.80	100.424468	1,004,244.68	542.88	0.89
		Base		100.370180	1,003,701.80	100.424468	1,004,244.68	542.88	0.89
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	343,240.840	99.987772	343,198.87	101.327080	347,795.92	4,597.05	0.31
	Original Face:	Base	515,000.000	99.987772	343,198.87	101.327080	347,795.92	4,597.05	0.31
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	87,853.940	99.994024	87,848.69	100.408070	88,212.45	363.76	0.08
	Original Face:	Base	700,000.000	99.994024	87,848.69	100.408070	88,212.45	363.76	0.08
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	515,000.000	99.996289	514,980.89	101.215990	521,262.35	6,281.46	0.46
	Original Face:	Base	515,000.000	99.996289	514,980.89	101.215990	521,262.35	6,281.46	0.46
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	610,706.380	101.302511	618,660.90	101.118770	617,538.78	-1,122.12	0.55
	Original Face:	Base	840,000.000	101.302511	618,660.90	101.118770	617,538.78	-1,122.12	0.55
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.992182	494,961.30	100.061130	495,302.59	341.29	0.44
	Original Face:	Base	495,000.000	99.992182	494,961.30	100.061130	495,302.59	341.29	0.44
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	266,636.240	99.991363	266,613.21	101.254590	269,981.43	3,368.22	0.24
	Original Face:	Base	400,000.000	99.991363	266,613.21	101.254590	269,981.43	3,368.22	0.24
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	246,675.080	99.998435	246,671.22	100.053770	246,807.72	136.50	0.22
	Original Face:	Base	270,000.000	99.998435	246,671.22	100.053770	246,807.72	136.50	0.22

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36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	595,000.000	99.983393	594,901.19	101.326980	602,895.53	7,994.34	0.53
Original Face:		Base	595,000.000	99.983393	594,901.19	101.326980	602,895.53	7,994.34	0.53
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	279,104.790	99.993877	279,087.70	100.056490	279,262.46	174.76	0.25
Original Face:		Base	340,000.000	99.993877	279,087.70	100.056490	279,262.46	174.76	0.25
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.985622	184,973.40	100.195150	185,361.03	387.63	0.16
Original Face:		Base	185,000.000	99.985622	184,973.40	100.195150	185,361.03	387.63	0.16
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2					0.270000	17 Jun 2024		
		Local	575,000.000	99.994823	574,970.23	100.083060	575,477.60	507.37	0.51
Original Face:		Base	575,000.000	99.994823	574,970.23	100.083060	575,477.60	507.37	0.51
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.900130	23 Feb 2023		
		Local	500,000.000	100.737734	503,688.67	100.913268	504,566.34	877.67	0.45
		Base		100.737734	503,688.67	100.913268	504,566.34	877.67	0.45
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	107.855524	539,277.62	108.020000	540,100.00	822.38	0.48
		Base		107.855524	539,277.62	108.020000	540,100.00	822.38	0.48
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.009330	500,046.65	100.202463	501,012.32	965.67	0.44
		Base		100.009330	500,046.65	100.202463	501,012.32	965.67	0.44
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
		Local	800,000.000	100.000000	800,000.00	100.158706	801,269.65	1,269.65	0.71
		Base		100.000000	800,000.00	100.158706	801,269.65	1,269.65	0.71
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.500500	01 Mar 2022		
		Local	1,000,000.000	99.990610	999,906.10	100.269395	1,002,693.95	2,787.85	0.89
		Base		99.990610	999,906.10	100.269395	1,002,693.95	2,787.85	0.89
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
		Local	445,000.000	99.999070	444,995.86	100.027550	445,122.60	126.74	0.39
Original Face:		Base	445,000.000	99.999070	444,995.86	100.027550	445,122.60	126.74	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3						0.270000	21 Apr 2025		
			300,000.000	Local	99.998320	299,994.96	100.050990	300,152.97	158.01	0.27
	Original Face:		300,000.000	Base	99.998320	299,994.96	100.050990	300,152.97	158.01	0.27
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2						0.270000	21 Feb 2023		
			439,024.440	Local	99.994609	439,000.77	100.054080	439,261.86	261.09	0.39
	Original Face:		500,000.000	Base	99.994609	439,000.77	100.054080	439,261.86	261.09	0.39
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3						1.830000	18 Jan 2024		
			445,000.000	Local	99.988688	444,949.66	101.350710	451,010.66	6,061.00	0.40
	Original Face:		445,000.000	Base	99.988688	444,949.66	101.350710	451,010.66	6,061.00	0.40
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3						3.010000	18 May 2022		
			33,148.180	Local	99.999065	33,147.87	100.324630	33,255.79	107.92	0.03
	Original Face:		325,000.000	Base	99.999065	33,147.87	100.324630	33,255.79	107.92	0.03
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3						2.830000	20 Mar 2023		
			299,490.700	Local	99.998681	299,486.75	101.217900	303,138.20	3,651.45	0.27
	Original Face:		500,000.000	Base	99.998681	299,486.75	101.217900	303,138.20	3,651.45	0.27
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3						2.950000	22 Aug 2022		
			51,854.800	Local	99.994697	51,852.05	100.608560	52,170.37	318.32	0.05
	Original Face:		250,000.000	Base	99.994697	51,852.05	100.608560	52,170.37	318.32	0.05
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15						2.150000	08 Aug 2022		
			245,000.000	Local	99.919559	244,802.92	102.249637	250,511.61	5,708.69	0.22
				Base	99.919559	244,802.92	102.249637	250,511.61	5,708.69	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR						0.532000	08 Aug 2022		
			1,000,000.000	Local	100.427205	1,004,272.05	100.368000	1,003,680.00	-592.05	0.89
				Base	100.427205	1,004,272.05	100.368000	1,003,680.00	-592.05	0.89
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483						0.483000	19 Aug 2022		
			855,000.000	Local	100.000000	855,000.00	100.075980	855,649.63	649.63	0.76
				Base	100.000000	855,000.00	100.075980	855,649.63	649.63	0.76
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65						0.650000	03 Jun 2024		
			125,000.000	Local	99.982000	124,977.50	100.078000	125,097.50	120.00	0.11
				Base	99.982000	124,977.50	100.078000	125,097.50	120.00	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
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125				3.125000	01 Apr 2022		
	1,015,000.000	Local	100.693616	1,022,040.20	102.213737	1,037,469.43	15,429.23	0.92
		Base	100.693616	1,022,040.20	102.213737	1,037,469.43	15,429.23	0.92
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3				1.940000	15 Feb 2024		
	370,000.000	Local	99.997081	369,989.20	101.172210	374,337.18	4,347.98	0.33
Original Face:	370,000.000	Base	99.997081	369,989.20	101.172210	374,337.18	4,347.98	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2				1.510000	17 Apr 2023		
	298,790.780	Local	100.673675	300,803.66	100.507900	300,308.34	-495.32	0.27
Original Face:	545,000.000	Base	100.673675	300,803.66	100.507900	300,308.34	-495.32	0.27
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2				0.260000	15 Sep 2023		
	394,181.880	Local	99.998267	394,175.05	100.056160	394,403.25	228.20	0.35
Original Face:	400,000.000	Base	99.998267	394,175.05	100.056160	394,403.25	228.20	0.35
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2				0.230000	15 Feb 2024		
	360,000.000	Local	99.990231	359,964.83	100.045930	360,165.35	200.52	0.32
Original Face:	360,000.000	Base	99.990231	359,964.83	100.045930	360,165.35	200.52	0.32
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3				3.300000	01 Oct 2021		
	500,000.000	Local	100.948320	504,741.60	101.021434	505,107.17	365.57	0.45
		Base	100.948320	504,741.60	101.021434	505,107.17	365.57	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7				2.700000	15 Dec 2022		
	500,000.000	Local	103.207614	516,038.07	103.802400	519,012.00	2,973.93	0.46
		Base	103.207614	516,038.07	103.802400	519,012.00	2,973.93	0.46
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR				0.509880	11 May 2022		
	1,500,000.000	Local	100.045075	1,500,676.13	100.303091	1,504,546.37	3,870.24	1.33
		Base	100.045075	1,500,676.13	100.303091	1,504,546.37	3,870.24	1.33
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022		
	500,000.000	Local	100.786296	503,931.48	102.542281	512,711.41	8,779.93	0.45
		Base	100.786296	503,931.48	102.542281	512,711.41	8,779.93	0.45
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023		
	440,000.000	Local	100.052107	440,229.27	100.730751	443,215.30	2,986.03	0.39
		Base	100.052107	440,229.27	100.730751	443,215.30	2,986.03	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	104.032408	520,162.04	104.351107	521,755.54	1,593.50	0.46
		Base		104.032408	520,162.04	104.351107	521,755.54	1,593.50	0.46
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
		Local	500,000.000	102.332460	511,662.30	102.425815	512,129.08	466.78	0.45
		Base		102.332460	511,662.30	102.425815	512,129.08	466.78	0.45
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.466676	783,640.07	100.311602	782,430.50	-1,209.57	0.69
		Base		100.466676	783,640.07	100.311602	782,430.50	-1,209.57	0.69
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	99.796509	214,562.49	-437.51	0.19
		Base		100.000000	215,000.00	99.796509	214,562.49	-437.51	0.19
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					0.590000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	100.615363	226,384.57	1,384.57	0.20
		Base		100.000000	225,000.00	100.615363	226,384.57	1,384.57	0.20
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	199,256.070	100.029369	199,314.59	100.068000	199,391.56	76.97	0.18
Original Face:		Base	400,000.000	100.029369	199,314.59	100.068000	199,391.56	76.97	0.18
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	85,000.000	99.981741	84,984.48	100.024530	85,020.85	36.37	0.08
Original Face:		Base	85,000.000	99.981741	84,984.48	100.024530	85,020.85	36.37	0.08
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.263007	441,157.23	101.114667	444,904.53	3,747.30	0.39
		Base		100.263007	441,157.23	101.114667	444,904.53	3,747.30	0.39
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	300,000.000	102.878847	308,636.54	102.946968	308,840.90	204.36	0.27
		Base		102.878847	308,636.54	102.946968	308,840.90	204.36	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	641,000.000	101.146047	648,346.16	101.403997	649,999.62	1,653.46	0.58
		Base		101.146047	648,346.16	101.403997	649,999.62	1,653.46	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5					2.500000	22 Nov 2021		
		Local	350,000.000	101.053766	353,688.18	101.106109	353,871.38	183.20	0.31
		Base		101.053766	353,688.18	101.106109	353,871.38	183.20	0.31
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					0.960130	22 Nov 2021		
		Local	990,000.000	100.170388	991,686.84	100.357369	993,537.95	1,851.11	0.88
		Base		100.170388	991,686.84	100.357369	993,537.95	1,851.11	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.967600	499,838.00	102.582615	512,913.08	13,075.08	0.45
		Base		99.967600	499,838.00	102.582615	512,913.08	13,075.08	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	101.030082	813,292.16	101.683190	818,549.68	5,257.52	0.72
		Base		101.030082	813,292.16	101.683190	818,549.68	5,257.52	0.72
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	101.284265	1,012,842.65	101.653775	1,016,537.75	3,695.10	0.90
		Base		101.284265	1,012,842.65	101.653775	1,016,537.75	3,695.10	0.90
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
		Local	475,000.000	104.275000	495,306.25	104.073693	494,350.04	-956.21	0.44
		Base		104.275000	495,306.25	104.073693	494,350.04	-956.21	0.44
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.765130	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.556901	1,810,024.22	10,024.22	1.60
		Base		100.000000	1,800,000.00	100.556901	1,810,024.22	10,024.22	1.60
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
		Local	500,000.000	102.628948	513,144.74	102.677906	513,389.53	244.79	0.45
		Base		102.628948	513,144.74	102.677906	513,389.53	244.79	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	1,166,590.990	100.032766	1,166,973.24	101.081320	1,179,205.57	12,232.33	1.04
Original Face:		Base	1,175,000.000	100.032766	1,166,973.24	101.081320	1,179,205.57	12,232.33	1.04
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	181,026.860	100.466312	181,871.01	100.674490	182,247.87	376.86	0.16
Original Face:		Base	800,000.000	100.466312	181,871.01	100.674490	182,247.87	376.86	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
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024		
	500,000.000	Local	106.472398	532,361.99	106.802523	534,012.62	1,650.63	0.47
		Base	106.472398	532,361.99	106.802523	534,012.62	1,650.63	0.47
6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR				0.710000	20 Jan 2023		
	500,000.000	Local	100.255994	501,279.97	100.239000	501,195.00	-84.97	0.44
		Base	100.255994	501,279.97	100.239000	501,195.00	-84.97	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023		
	445,000.000	Local	100.010263	445,045.67	100.218064	445,970.38	924.71	0.39
		Base	100.010263	445,045.67	100.218064	445,970.38	924.71	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	100.214640	501,073.20	1,073.20	0.44
		Base	100.000000	500,000.00	100.214640	501,073.20	1,073.20	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR				0.731000	05 Apr 2024		
	500,000.000	Local	100.000000	500,000.00	100.371567	501,857.84	1,857.84	0.44
		Base	100.000000	500,000.00	100.371567	501,857.84	1,857.84	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.700511	483,547.48	103.633254	502,621.28	19,073.80	0.44
		Base	99.700511	483,547.48	103.633254	502,621.28	19,073.80	0.44
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.574000	30 Jun 2021		
	500,000.000	Local	100.014456	500,072.28	100.029743	500,148.72	76.44	0.44
		Base	100.014456	500,072.28	100.029743	500,148.72	76.44	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	455,000.000	Local	99.971240	454,869.14	101.010120	459,596.05	4,726.91	0.41
		Base	99.971240	454,869.14	101.010120	459,596.05	4,726.91	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023		
	1,000,000.000	Local	102.217529	1,022,175.29	103.374768	1,033,747.68	11,572.39	0.92
		Base	102.217529	1,022,175.29	103.374768	1,033,747.68	11,572.39	0.92
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A				0.470000	17 Oct 2022		
	366,750.180	Local	100.081243	367,048.14	100.068340	367,000.82	-47.32	0.32
Original Face:	845,000.000	Base	100.081243	367,048.14	100.068340	367,000.82	-47.32	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
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
	608,000.000	Local	100.369053	610,243.84	100.411280	610,500.58	256.74	0.54
Original Face:	608,000.000	Base	100.369053	610,243.84	100.411280	610,500.58	256.74	0.54
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A				1.970000	15 Sep 2022		
	42,428.930	Local	99.999269	42,428.62	100.142400	42,489.35	60.73	0.04
Original Face:	335,000.000	Base	99.999269	42,428.62	100.142400	42,489.35	60.73	0.04
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	700,000.000	Local	99.779511	698,456.58	101.821057	712,747.40	14,290.82	0.63
		Base	99.779511	698,456.58	101.821057	712,747.40	14,290.82	0.63
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9				1.900000	15 Sep 2021		
	500,000.000	Local	100.005374	500,026.87	100.356264	501,781.32	1,754.45	0.44
		Base	100.005374	500,026.87	100.356264	501,781.32	1,754.45	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625				2.625000	15 Feb 2023		
	700,000.000	Local	101.027199	707,190.39	103.801214	726,608.50	19,418.11	0.64
		Base	101.027199	707,190.39	103.801214	726,608.50	19,418.11	0.64
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55				2.550000	09 Dec 2021		
	422,000.000	Local	100.915649	425,864.04	101.037303	426,377.42	513.38	0.38
		Base	100.915649	425,864.04	101.037303	426,377.42	513.38	0.38
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625				2.625000	17 Feb 2022		
	560,000.000	Local	101.524348	568,536.35	101.574019	568,814.51	278.16	0.50
		Base	101.524348	568,536.35	101.574019	568,814.51	278.16	0.50
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45				2.450000	28 Jul 2022		
	500,000.000	Local	102.158502	510,792.51	102.429060	512,145.30	1,352.79	0.45
		Base	102.158502	510,792.51	102.429060	512,145.30	1,352.79	0.45
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR				0.475130	24 Feb 2023		
	500,000.000	Local	99.835980	499,179.90	100.213465	501,067.33	1,887.43	0.44
		Base	99.835980	499,179.90	100.213465	501,067.33	1,887.43	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3				2.300000	10 Aug 2022		
	250,000.000	Local	100.101452	250,253.63	102.478591	256,196.48	5,942.85	0.23
		Base	100.101452	250,253.63	102.478591	256,196.48	5,942.85	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.612500	10 May 2021		
			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
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
			280,000.000	99.896607	279,710.50	99.880541	279,665.51	-44.99	0.25
		Base		99.896607	279,710.50	99.880541	279,665.51	-44.99	0.25
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
			470,000.000	100.386579	471,816.92	100.392167	471,843.18	26.26	0.42
		Base		100.386579	471,816.92	100.392167	471,843.18	26.26	0.42
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.540630	02 May 2022		
			525,000.000	100.174651	525,916.92	100.285327	526,497.97	581.05	0.47
		Base		100.174651	525,916.92	100.285327	526,497.97	581.05	0.47
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
			490,000.000	99.873604	489,380.66	101.078934	495,286.78	5,906.12	0.44
		Base		99.873604	489,380.66	101.078934	495,286.78	5,906.12	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
			280,000.000	99.955336	279,874.94	100.281679	280,788.70	913.76	0.25
		Base		99.955336	279,874.94	100.281679	280,788.70	913.76	0.25
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.480000	23 Apr 2024		
			1,231,000.000	100.095950	1,232,181.15	100.081677	1,232,005.44	-175.71	1.09
		Base		100.095950	1,232,181.15	100.081677	1,232,005.44	-175.71	1.09
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
			0.000	0.000000	15,834.52	0.000000	0.00	-15,834.52	0.00
		Base		0.000000	15,834.52	0.000000	0.00	-15,834.52	0.00
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
			600,000.000	99.957317	599,743.90	100.107196	600,643.18	899.28	0.53
		Base		99.957317	599,743.90	100.107196	600,643.18	899.28	0.53
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
			450,000.000	100.237649	451,069.42	100.533171	452,399.27	1,329.85	0.40
		Base		100.237649	451,069.42	100.533171	452,399.27	1,329.85	0.40

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.983713	599,902.28	102.314181	613,885.09	13,982.81	0.54
		Base		99.983713	599,902.28	102.314181	613,885.09	13,982.81	0.54
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.817662	753,623.35	102.431676	773,359.15	19,735.80	0.68
		Base		99.817662	753,623.35	102.431676	773,359.15	19,735.80	0.68
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	202,866.450	99.999349	202,865.13	100.284340	203,443.28	578.15	0.18
Original Face:		Base	600,000.000	99.999349	202,865.13	100.284340	203,443.28	578.15	0.18
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.995829	344,985.61	101.440350	349,969.21	4,983.60	0.31
Original Face:		Base	345,000.000	99.995829	344,985.61	101.440350	349,969.21	4,983.60	0.31
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	784,444.980	99.997023	784,421.63	100.031880	784,695.06	273.43	0.69
Original Face:		Base	1,000,000.000	99.997023	784,421.63	100.031880	784,695.06	273.43	0.69
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	341,175.670	99.991142	341,145.45	101.435800	346,074.27	4,928.82	0.31
Original Face:		Base	550,000.000	99.991142	341,145.45	101.435800	346,074.27	4,928.82	0.31
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.982964	414,929.30	100.015490	415,064.28	134.98	0.37
Original Face:		Base	415,000.000	99.982964	414,929.30	100.015490	415,064.28	134.98	0.37
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.959456	999,594.56	101.715543	1,017,155.43	17,560.87	0.90
		Base		99.959456	999,594.56	101.715543	1,017,155.43	17,560.87	0.90
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.552031	796,416.25	99.691406	797,531.25	1,115.00	0.71
		Base		99.552031	796,416.25	99.691406	797,531.25	1,115.00	0.71
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		Local	1,015,000.000	101.446245	1,029,679.39	101.438983	1,029,605.68	-73.71	0.91
		Base		101.446245	1,029,679.39	101.438983	1,029,605.68	-73.71	0.91

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
	500,000.000	Local	100.447722	502,238.61	102.987414	514,937.07	12,698.46	0.46
		Base	100.447722	502,238.61	102.987414	514,937.07	12,698.46	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				0.443880	15 Jun 2021		
	500,000.000	Local	100.002684	500,013.42	100.011765	500,058.83	45.41	0.44
		Base	100.002684	500,013.42	100.011765	500,058.83	45.41	0.44
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024		
	295,000.000	Local	99.899746	294,704.25	100.104529	295,308.36	604.11	0.26
		Base	99.899746	294,704.25	100.104529	295,308.36	604.11	0.26
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR				1.189500	16 Mar 2022		
	1,000,000.000	Local	100.800640	1,008,006.40	100.745034	1,007,450.34	-556.06	0.89
		Base	100.800640	1,008,006.40	100.745034	1,007,450.34	-556.06	0.89
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				0.510000	22 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	100.617500	1,006,175.00	6,175.00	0.89
		Base	100.000000	1,000,000.00	100.617500	1,006,175.00	6,175.00	0.89
931142EH2	WALMART INC SR UNSECURED 06/21 VAR				0.426880	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.020789	625,129.93	129.93	0.55
		Base	100.000000	625,000.00	100.020789	625,129.93	129.93	0.55
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	1,000,000.000	Local	105.440772	1,054,407.72	106.149986	1,061,499.86	7,092.14	0.94
		Base	105.440772	1,054,407.72	106.149986	1,061,499.86	7,092.14	0.94
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55				3.550000	14 Aug 2023		
	500,000.000	Local	106.133944	530,669.72	106.931969	534,659.85	3,990.13	0.47
		Base	106.133944	530,669.72	106.931969	534,659.85	3,990.13	0.47
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR				0.693750	22 Oct 2021		
	500,000.000	Local	100.130272	500,651.36	100.183120	500,915.60	264.24	0.44
		Base	100.130272	500,651.36	100.183120	500,915.60	264.24	0.44
US DOLLAR Total								
	109,181,064.740	Local		109,975,507.14		110,597,599.49	622,092.35	97.90
Original Face:	42,625,000.000	Base		109,975,507.14		110,597,599.49	622,092.35	97.90

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Base Currency: 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									
		109,181,064.740	Base		109,975,507.14		110,597,599.49	622,092.35	97.90
	Original Face:	42,625,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		111,555,687.450	Base		112,351,087.28		112,975,377.95	624,290.67	100.00
	Original Face:	42,625,000.000							

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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 EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
03799W009	GOLDMAN SACHS GROUP INC					0.000000	01 Jun 2021		
	25,000,728.050	Local		100.000000	25,000,728.05	100.000000	25,000,728.05	0.00	2.20
		Base		100.000000	25,000,728.05	100.000000	25,000,728.05	0.00	2.20
091995001	BLACKROCK INVT QUALITY					0.000001	01 Jun 2021		
	25,007,075.680	Local		100.000000	25,007,075.68	100.000000	25,007,075.68	0.00	2.20
		Base		100.000000	25,007,075.68	100.000000	25,007,075.68	0.00	2.20
138994009	CANTOR FITZGERALD REPO REPO					0.230000	01 Jun 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
138994009	CANTOR FITZGERALD REPO REPO					0.230000	09 Jun 2021		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.20
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.20
138994009	CANTOR FITZGERALD REPO REPO					0.300000	19 Jul 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
9127963H0	TREASURY BILL 06/21 0.00000					0.093700	17 Jun 2021		
	25,000,000.000	Local		99.995836	24,998,958.89	99.995836	24,998,958.89	0.00	2.20
		Base		99.995836	24,998,958.89	99.995836	24,998,958.89	0.00	2.20
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
	40,000,000.000	Local		99.968750	39,987,500.00	99.968750	39,987,500.00	0.00	3.51
		Base		99.968750	39,987,500.00	99.968750	39,987,500.00	0.00	3.51
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
	25,000,000.000	Local		99.948531	24,987,132.78	99.948531	24,987,132.78	0.00	2.19
		Base		99.948531	24,987,132.78	99.948531	24,987,132.78	0.00	2.19
912796A41	TREASURY BILL 06/21 0.00000					0.072400	03 Jun 2021		
	60,000,000.000	Local		99.999580	59,999,748.11	99.999580	59,999,748.11	0.00	5.27
		Base		99.999580	59,999,748.11	99.999580	59,999,748.11	0.00	5.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.944644	24,986,161.11	99.944644	24,986,161.11	0.00	2.19
		Base		99.944644	24,986,161.11	99.944644	24,986,161.11	0.00	2.19
912796B24	TREASURY BILL 06/21 0.00000					0.087500	10 Jun 2021		
		Local	25,000,000.000	99.997812	24,999,453.12	99.997812	24,999,453.12	0.00	2.20
		Base		99.997812	24,999,453.12	99.997812	24,999,453.12	0.00	2.20
912796B40	TREASURY BILL 07/21 0.00000					0.076500	01 Jul 2021		
		Local	95,000,000.000	99.993386	94,993,716.67	99.993386	94,993,716.67	0.00	8.34
		Base		99.993386	94,993,716.67	99.993386	94,993,716.67	0.00	8.34
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
		Local	25,000,000.000	99.952667	24,988,166.66	99.952667	24,988,166.66	0.00	2.19
		Base		99.952667	24,988,166.66	99.952667	24,988,166.66	0.00	2.19
926NKW009	AMHERST PIERPONT 04/15 VAR					0.020000	08 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
926NKW009	AMHERST PIERPONT 04/15 VAR					0.030000	01 Jul 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
926NKW009	AMHERST PIERPONT 04/15 VAR					0.020000	02 Jul 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Jun 2021		
		Local	25,043,652.800	100.000000	25,043,652.80	100.000000	25,043,652.80	0.00	2.20
		Base		100.000000	25,043,652.80	100.000000	25,043,652.80	0.00	2.20
978UHK000	DAIWA CAPITAL MARKETS REPO					0.010000	23 Jun 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.76
979QHR003	SOUTH STREET REPO					0.010000	01 Jun 2021		
		Local	183,940,465.260	100.000000	183,940,465.26	100.000000	183,940,465.26	0.00	16.16
		Base		100.000000	183,940,465.26	100.000000	183,940,465.26	0.00	16.16

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
985FHY004	MITSUBISHI UFJ REPO				0.200000	02 Jul 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
US DOLLAR Total								
	683,991,921.790	Local		683,932,759.13		683,932,759.13	0.00	60.07
		Base		683,932,759.13		683,932,759.13	0.00	60.07
CASH EQUIVALENT Total								
	683,991,921.790	Base		683,932,759.13		683,932,759.13	0.00	60.07
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	4,624,592.500	Local	100.976120	4,669,734.07	105.131861	4,861,920.16	192,186.09	0.43
Original Face:	20,540,000.000	Base	100.976120	4,669,734.07	105.131861	4,861,920.16	192,186.09	0.43
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.992112	19,998,422.44	101.072936	20,214,587.20	216,164.76	1.78
		Base	99.992112	19,998,422.44	101.072936	20,214,587.20	216,164.76	1.78
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.578506	5,028,925.30	28,925.30	0.44
		Base	100.000000	5,000,000.00	100.578506	5,028,925.30	28,925.30	0.44
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.100000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.087938	10,008,793.80	8,793.80	0.88
		Base	100.000000	10,000,000.00	100.087938	10,008,793.80	8,793.80	0.88
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR				0.075000	21 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.025021	5,001,251.05	1,251.05	0.44
		Base	100.000000	5,000,000.00	100.025021	5,001,251.05	1,251.05	0.44
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.44
		Base	100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ALN42	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	30 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.006605	10,000,660.50	660.50	0.88
		Base		100.000000	10,000,000.00	100.006605	10,000,660.50	660.50	0.88
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.018820	15,002,823.00	2,823.00	1.32
		Base		100.000000	15,000,000.00	100.018820	15,002,823.00	2,823.00	1.32
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	100.017491	20,003,498.20	3,498.20	1.76
		Base		100.000000	20,000,000.00	100.017491	20,003,498.20	3,498.20	1.76
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.002857	7,500,214.28	214.28	0.66
		Base		100.000000	7,500,000.00	100.002857	7,500,214.28	214.28	0.66
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	6,870,423.310	104.451034	7,176,228.19	109.096000	7,495,357.01	319,128.82	0.66
Original Face:		Base	24,487,993.000	104.451034	7,176,228.19	109.096000	7,495,357.01	319,128.82	0.66
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,928,158.600	104.368332	2,012,386.96	108.084197	2,084,034.74	71,647.78	0.18
Original Face:		Base	10,000,000.000	104.368332	2,012,386.96	108.084197	2,084,034.74	71,647.78	0.18
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.274250	03 Jan 2022		
		Local	5,000,000.000	100.046990	5,002,349.48	100.101049	5,005,052.45	2,702.97	0.44
		Base		100.046990	5,002,349.48	100.101049	5,005,052.45	2,702.97	0.44
313313HD3	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/21 0.00000						21 Jun 2021		
		Local	7,000,000.000	99.995000	6,999,650.00	100.000000	7,000,000.00	350.00	0.61
		Base		99.995000	6,999,650.00	100.000000	7,000,000.00	350.00	0.61
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	10,000,000.000	99.975500	9,997,550.00	99.991833	9,999,183.30	1,633.30	0.88
		Base		99.975500	9,997,550.00	99.991833	9,999,183.30	1,633.30	0.88
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.985220	4,999,260.99	101.359552	5,067,977.60	68,716.61	0.45
		Base		99.985220	4,999,260.99	101.359552	5,067,977.60	68,716.61	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
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.155000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.150465	5,007,523.25	7,523.25	0.44
		Base		100.000000	5,000,000.00	100.150465	5,007,523.25	7,523.25	0.44
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.027189	10,002,718.90	2,718.90	0.88
		Base		100.000000	10,000,000.00	100.027189	10,002,718.90	2,718.90	0.88
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.991413	9,999,141.27	100.038412	10,003,841.20	4,699.93	0.88
		Base		99.991413	9,999,141.27	100.038412	10,003,841.20	4,699.93	0.88
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.504920	4,925,246.00	-74,754.00	0.43
		Base		100.000000	5,000,000.00	98.504920	4,925,246.00	-74,754.00	0.43
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.065000	09 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.047425	5,002,371.25	2,371.25	0.44
		Base		100.000000	5,000,000.00	100.047425	5,002,371.25	2,371.25	0.44
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96					0.960000	13 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.004989	5,000,249.45	249.45	0.44
		Base		100.000000	5,000,000.00	100.004989	5,000,249.45	249.45	0.44
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09					0.090000	18 Nov 2022		
		Local	40,000,000.000	99.944565	39,977,826.09	99.984836	39,993,934.40	16,108.31	3.51
		Base		99.944565	39,977,826.09	99.984836	39,993,934.40	16,108.31	3.51
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.141937	5,007,096.85	7,096.85	0.44
		Base		100.000000	5,000,000.00	100.141937	5,007,096.85	7,096.85	0.44
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.034744	10,003,474.40	3,474.40	0.88
		Base		100.000000	10,000,000.00	100.034744	10,003,474.40	3,474.40	0.88
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.955351	9,995,535.10	-4,464.90	0.88
		Base		100.000000	10,000,000.00	99.955351	9,995,535.10	-4,464.90	0.88

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Base Currency: USD - US DOLLAR

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3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.999558	9,999,955.81	100.159250	10,015,925.00	15,969.19	0.88
		Base		99.999558	9,999,955.81	100.159250	10,015,925.00	15,969.19	0.88
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.985285	15,997,645.54	101.583053	16,253,288.48	255,642.94	1.43
		Base		99.985285	15,997,645.54	101.583053	16,253,288.48	255,642.94	1.43
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,312,358.480	99.779769	2,307,265.96	102.783860	2,376,731.30	69,465.34	0.21
Original Face:		Base	11,452,445.000	99.779769	2,307,265.96	102.783860	2,376,731.30	69,465.34	0.21
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	2,933,649.960	100.271711	2,941,621.01	102.632730	3,010,885.04	69,264.03	0.26
Original Face:		Base	11,058,708.000	100.271711	2,941,621.01	102.632730	3,010,885.04	69,264.03	0.26
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.003933	5,000,196.65	196.65	0.44
		Base		100.000000	5,000,000.00	100.003933	5,000,196.65	196.65	0.44
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,263,625.600	99.978783	1,263,357.50	102.892530	1,300,176.35	36,818.85	0.11
Original Face:		Base	10,000,000.000	99.978783	1,263,357.50	102.892530	1,300,176.35	36,818.85	0.11
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	1,325,386.570	100.695217	1,334,600.88	102.764800	1,362,030.86	27,429.98	0.12
Original Face:		Base	12,022,600.000	100.695217	1,334,600.88	102.764800	1,362,030.86	27,429.98	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,638,745.940	100.344516	1,644,391.68	101.939370	1,670,527.29	26,135.61	0.15
Original Face:		Base	15,363,692.000	100.344516	1,644,391.68	101.939370	1,670,527.29	26,135.61	0.15
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	3,688,194.000	101.132147	3,729,949.79	103.522810	3,818,122.07	88,172.28	0.34
Original Face:		Base	24,000,000.000	101.132147	3,729,949.79	103.522810	3,818,122.07	88,172.28	0.34
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	826,638.540	101.558909	839,525.08	103.965990	859,422.94	19,897.86	0.08
Original Face:		Base	9,815,000.000	101.558909	839,525.08	103.965990	859,422.94	19,897.86	0.08

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3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		0.000	Local	0.000000	0.17	0.000000	0.00	-0.17	0.00
			Base	0.000000	0.17	0.000000	0.00	-0.17	0.00
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		626,264.700	Local	101.510131	635,722.12	104.450010	654,133.54	18,411.42	0.06
Original Face:		10,000,000.000	Base	101.510131	635,722.12	104.450010	654,133.54	18,411.42	0.06
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		734,902.890	Local	108.090836	794,362.68	114.083880	838,405.73	44,043.05	0.07
Original Face:		12,777,000.000	Base	108.090836	794,362.68	114.083880	838,405.73	44,043.05	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		289,847.800	Local	105.602930	306,087.77	116.562060	337,852.57	31,764.80	0.03
Original Face:		10,000,000.000	Base	105.602930	306,087.77	116.562060	337,852.57	31,764.80	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		233,578.750	Local	103.951528	242,808.68	111.099300	259,504.36	16,695.68	0.02
Original Face:		5,000,000.000	Base	103.951528	242,808.68	111.099300	259,504.36	16,695.68	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		148,700.480	Local	102.267821	152,072.74	102.695030	152,708.00	635.26	0.01
Original Face:		16,000,000.000	Base	102.267821	152,072.74	102.695030	152,708.00	635.26	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		148,814.800	Local	104.745113	155,876.23	108.579290	161,582.05	5,705.82	0.01
Original Face:		5,000,000.000	Base	104.745113	155,876.23	108.579290	161,582.05	5,705.82	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.080000	25 Aug 2022		
		20,000,000.000	Local	100.000000	20,000,000.00	100.036128	20,007,225.60	7,225.60	1.76
			Base	100.000000	20,000,000.00	100.036128	20,007,225.60	7,225.60	1.76
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		555,329.590	Local	102.584049	569,679.58	104.465889	580,129.99	10,450.41	0.05
Original Face:		9,875,825.000	Base	102.584049	569,679.58	104.465889	580,129.99	10,450.41	0.05
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		385,572.600	Local	99.948088	385,372.44	106.212714	409,527.12	24,154.68	0.04
Original Face:		5,000,000.000	Base	99.948088	385,372.44	106.212714	409,527.12	24,154.68	0.04

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38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,851,000.700	100.936365	1,868,332.82	103.141600	1,909,151.74	40,818.92	0.17
Original Face:		Base	10,000,000.000	100.936365	1,868,332.82	103.141600	1,909,151.74	40,818.92	0.17
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	75,510.170	99.695710	75,280.40	101.327220	76,512.36	1,231.96	0.01
Original Face:		Base	2,000,000.000	99.695710	75,280.40	101.327220	76,512.36	1,231.96	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	278,757.400	100.121647	279,096.50	101.025200	281,615.22	2,518.72	0.02
Original Face:		Base	5,000,000.000	100.121647	279,096.50	101.025200	281,615.22	2,518.72	0.02
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,522,320.300	95.612507	2,411,653.68	101.246880	2,553,770.61	142,116.93	0.22
Original Face:		Base	10,000,000.000	95.612507	2,411,653.68	101.246880	2,553,770.61	142,116.93	0.22
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	4,704,895.600	94.643274	4,452,867.23	101.591610	4,779,779.19	326,911.96	0.42
Original Face:		Base	10,000,000.000	94.643274	4,452,867.23	101.591610	4,779,779.19	326,911.96	0.42
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,202,569.150	97.801229	3,132,151.98	103.815500	3,324,763.18	192,611.20	0.29
Original Face:		Base	5,000,000.000	97.801229	3,132,151.98	103.815500	3,324,763.18	192,611.20	0.29
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,204,279.200	100.787067	1,213,757.68	105.321400	1,268,363.71	54,606.03	0.11
Original Face:		Base	10,000,000.000	100.787067	1,213,757.68	105.321400	1,268,363.71	54,606.03	0.11
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	1,246,455.790	100.217124	1,249,162.14	104.302100	1,300,079.56	50,917.42	0.11
Original Face:		Base	10,000,000.000	100.217124	1,249,162.14	104.302100	1,300,079.56	50,917.42	0.11
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	2,230,963.840	95.980394	2,141,287.89	101.875380	2,272,802.89	131,515.00	0.20
Original Face:		Base	4,000,000.000	95.980394	2,141,287.89	101.875380	2,272,802.89	131,515.00	0.20
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,109,546.150	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.28
Original Face:		Base	5,000,000.000	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.28

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38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	1,444,266.510	99.904588	1,442,888.51	101.980180	1,472,865.59	29,977.08	0.13
Original Face:		Base	10,000,000.000	99.904588	1,442,888.51	101.980180	1,472,865.59	29,977.08	0.13
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,466,290.570	100.067251	1,467,276.66	102.443600	1,502,120.85	34,844.19	0.13
Original Face:		Base	5,000,000.000	100.067251	1,467,276.66	102.443600	1,502,120.85	34,844.19	0.13
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	3,343,717.600	99.629821	3,331,339.86	105.169410	3,516,568.07	185,228.21	0.31
Original Face:		Base	5,000,000.000	99.629821	3,331,339.86	105.169410	3,516,568.07	185,228.21	0.31
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	1,303,197.580	99.872679	1,301,538.33	104.566670	1,362,710.31	61,171.98	0.12
Original Face:		Base	10,000,000.000	99.872679	1,301,538.33	104.566670	1,362,710.31	61,171.98	0.12
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
		Local	5,000,000.000	111.350793	5,567,539.64	110.895270	5,544,763.50	-22,776.14	0.49
		Base		111.350793	5,567,539.64	110.895270	5,544,763.50	-22,776.14	0.49
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.247688	1,734,285.00	102.095873	1,766,258.60	31,973.60	0.16
		Base		100.247688	1,734,285.00	102.095873	1,766,258.60	31,973.60	0.16
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	5,000,000.000	99.768013	4,988,400.65	100.745032	5,037,251.60	48,850.95	0.44
		Base		99.768013	4,988,400.65	100.745032	5,037,251.60	48,850.95	0.44
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965D7	TREASURY BILL 12/20 0.00000						22 Dec 2020		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	30,000,000.000	99.945311	29,983,593.32	99.987222	29,996,166.60	12,573.28	2.63
		Base		99.945311	29,983,593.32	99.987222	29,996,166.60	12,573.28	2.63

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912796B65	TREASURY BILL 02/21 0.00000						02 Feb 2021		
		0.000 Local		0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		0.000 Local		0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		0.000 Local		0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		0.000 Local		0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		0.000 Local		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828WY2	US TREASURY N/B 07/21 2.25					2.250000	31 Jul 2021		
		20,000,000.000 Local		100.350098	20,070,019.53	100.369073	20,073,814.60	3,795.07	1.76
		Base		100.350098	20,070,019.53	100.369073	20,073,814.60	3,795.07	1.76
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		0.000 Local		0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828Z60	US TREASURY N/B 01/22 1.375					1.375000	31 Jan 2022		
		20,000,000.000 Local		99.946542	19,989,308.31	100.875000	20,175,000.00	185,691.69	1.77
		Base		99.946542	19,989,308.31	100.875000	20,175,000.00	185,691.69	1.77
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		20,000,000.000 Local		99.979013	19,995,802.55	100.035156	20,007,031.20	11,228.65	1.76
		Base		99.979013	19,995,802.55	100.035156	20,007,031.20	11,228.65	1.76
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		10,000,000.000 Local		98.644604	9,864,460.43	98.851562	9,885,156.20	20,695.77	0.87
		Base		98.644604	9,864,460.43	98.851562	9,885,156.20	20,695.77	0.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		450,748,555.670	Local		451,136,373.37		454,565,494.16	3,429,120.79	39.93
	Original Face:	323,393,263.000	Base		451,136,373.37		454,565,494.16	3,429,120.79	39.93
FIXED INCOME Total									
		450,748,555.670	Base		451,136,373.37		454,565,494.16	3,429,120.79	39.93
	Original Face:	323,393,263.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
			1,134,740,477.460	Base	1,135,069,132.50		1,138,498,253.29	3,429,120.79	100.00
	Original Face:		323,393,263.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314PU90	AMAZON COM INC DISC COML					0.090000	09 Jul 2021		
		Local	25,000,000.000	99.990500	24,997,625.00	99.990500	24,997,625.00	0.00	1.21
		Base		99.990500	24,997,625.00	99.990500	24,997,625.00	0.00	1.21
02314PWQ0	AMAZON COM INC DISC COML					0.060000	24 Sep 2021		
		Local	10,000,000.000	99.980833	9,998,083.33	99.980833	9,998,083.33	0.00	0.48
		Base		99.980833	9,998,083.33	99.980833	9,998,083.33	0.00	0.48
03040LT25	AMERICAN WATER CAPIT					0.120000	02 Jun 2021		
		Local	10,193,000.000	99.999667	10,192,966.02	99.999667	10,192,966.02	0.00	0.49
		Base		99.999667	10,192,966.02	99.999667	10,192,966.02	0.00	0.49
03040LT74	AMERICAN WATER CAPIT					0.130000	07 Jun 2021		
		Local	15,000,000.000	99.997833	14,999,675.00	99.997833	14,999,675.00	0.00	0.73
		Base		99.997833	14,999,675.00	99.997833	14,999,675.00	0.00	0.73
03799W009	GOLDMAN SACHS GROUP INC					0.000000	01 Jun 2021		
		Local	75,000,480.850	100.000000	75,000,480.85	100.000000	75,000,480.85	0.00	3.64
		Base		100.000000	75,000,480.85	100.000000	75,000,480.85	0.00	3.64
04821TT88	ATLANTIC ASSET SECUR					0.140000	08 Jun 2021		
		Local	20,000,000.000	99.997278	19,999,455.56	99.997278	19,999,455.56	0.00	0.97
		Base		99.997278	19,999,455.56	99.997278	19,999,455.56	0.00	0.97
04821TUP8	ATLANTIC ASSET SECUR					0.120000	23 Jul 2021		
		Local	10,000,000.000	99.982667	9,998,266.67	99.982667	9,998,266.67	0.00	0.48
		Base		99.982667	9,998,266.67	99.982667	9,998,266.67	0.00	0.48
05253ATA8	AUST & NEW ZEA					0.060000	10 Jun 2021		
		Local	15,000,000.000	99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	0.73
		Base		99.998500	14,999,775.00	99.998500	14,999,775.00	0.00	0.73
05253ATF7	AUST & NEW ZEA					0.120000	15 Jun 2021		
		Local	2,500,000.000	99.995333	2,499,883.33	99.995333	2,499,883.33	0.00	0.12
		Base		99.995333	2,499,883.33	99.995333	2,499,883.33	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
05253AW14	AUST & NEW ZEA					0.130000	01 Sep 2021		
		Local	25,000,000.000	99.966778	24,991,694.44	99.966778	24,991,694.44	0.00	1.21
		Base		99.966778	24,991,694.44	99.966778	24,991,694.44	0.00	1.21
05253CC12	AUST & NEW ZEA					0.200000	01 Mar 2022		
		Local	10,000,000.000	99.848333	9,984,833.33	99.848333	9,984,833.33	0.00	0.48
		Base		99.848333	9,984,833.33	99.848333	9,984,833.33	0.00	0.48
06367C5Z6	BANK OF MONTREAL-					0.160000	07 Jul 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
06367CD61	BANK OF MONTREAL-					0.140000	21 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
06367CFF9	BANK OF MONTREAL-					0.110000	17 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
06367CFG7	BANK OF MONTREAL-					0.220000	18 May 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
06417MPH2	BANK OF NOVA SCOTIA					0.190000	11 May 2022		
		Local	10,000,000.000	100.009568	10,000,956.77	100.009568	10,000,956.77	0.00	0.48
		Base		100.009568	10,000,956.77	100.009568	10,000,956.77	0.00	0.48
07010JT76	BASIN ELEC PWR COOP					0.110000	07 Jun 2021		
		Local	10,000,000.000	99.998167	9,999,816.67	99.998167	9,999,816.67	0.00	0.48
		Base		99.998167	9,999,816.67	99.998167	9,999,816.67	0.00	0.48
07010JTA9	BASIN ELEC PWR COOP					0.110000	10 Jun 2021		
		Local	4,300,000.000	99.997250	4,299,881.75	99.997250	4,299,881.75	0.00	0.21
		Base		99.997250	4,299,881.75	99.997250	4,299,881.75	0.00	0.21
07010JTM3	BASIN ELEC PWR COOP					0.100000	21 Jun 2021		
		Local	15,000,000.000	99.994444	14,999,166.63	99.994444	14,999,166.63	0.00	0.73
		Base		99.994444	14,999,166.63	99.994444	14,999,166.63	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644AZ72	BEDFORD ROW FDG CORP					0.140000	07 Dec 2021		
		Local	10,000,000.000	99.926500	9,992,650.00	99.926500	9,992,650.00	0.00	0.48
		Base		99.926500	9,992,650.00	99.926500	9,992,650.00	0.00	0.48
07644BA36	BEDFORD ROW FDG CORP					0.210000	03 Jan 2022		
		Local	5,000,000.000	99.874000	4,993,700.00	99.874000	4,993,700.00	0.00	0.24
		Base		99.874000	4,993,700.00	99.874000	4,993,700.00	0.00	0.24
07645RCS3	BEDFORD ROW FDG CORP					0.236630	20 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
091995001	BLACKROCK INVT QUALITY					0.000001	01 Jun 2021		
		Local	50,001,632.510	100.000000	50,001,632.51	100.000000	50,001,632.51	0.00	2.42
		Base		100.000000	50,001,632.51	100.000000	50,001,632.51	0.00	2.42
1247P2U77	CAFCO LLC					0.130000	07 Jul 2021		
		Local	15,000,000.000	99.987000	14,998,050.00	99.987000	14,998,050.00	0.00	0.73
		Base		99.987000	14,998,050.00	99.987000	14,998,050.00	0.00	0.73
12619TUG7	CRC FUNDING LLC					0.090000	16 Jul 2021		
		Local	20,000,000.000	99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	0.97
		Base		99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	0.97
13606CRV8	CANADIAN IMPERIAL BK					0.120000	13 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
13606CSH8	CANADIAN IMPERIAL BK					0.240000	04 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
13738JV49	CAN AST + CAN LTD JT					0.120000	04 Aug 2021		
		Local	5,000,000.000	99.978667	4,998,933.33	99.978667	4,998,933.33	0.00	0.24
		Base		99.978667	4,998,933.33	99.978667	4,998,933.33	0.00	0.24
15060XUS9	CEDAR SPRING CPTL CO					0.200000	26 Jul 2021		
		Local	10,000,000.000	99.969444	9,996,944.44	99.969444	9,996,944.44	0.00	0.48
		Base		99.969444	9,996,944.44	99.969444	9,996,944.44	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060XVG4	CEDAR SPRING CPTL CO				0.150000	16 Aug 2021		
	15,000,000.000	Local	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.73
		Base	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.73
15060XVP4	CEDAR SPRING CPTL CO				0.160000	23 Aug 2021		
	25,000,000.000	Local	99.963111	24,990,777.77	99.963111	24,990,777.77	0.00	1.21
		Base	99.963111	24,990,777.77	99.963111	24,990,777.77	0.00	1.21
15963TTW9	CHARIOT FNDG LLC				0.140000	30 Jun 2021		
	15,000,000.000	Local	99.988722	14,998,308.33	99.988722	14,998,308.33	0.00	0.73
		Base	99.988722	14,998,308.33	99.988722	14,998,308.33	0.00	0.73
15963TU72	CHARIOT FNDG LLC				0.140000	07 Jul 2021		
	15,000,000.000	Local	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.73
		Base	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.73
16677JTW6	CHEVRON CORP				0.050000	30 Jun 2021		
	3,000,000.000	Local	99.995972	2,999,879.17	99.995972	2,999,879.17	0.00	0.15
		Base	99.995972	2,999,879.17	99.995972	2,999,879.17	0.00	0.15
16677JWT9	CHEVRON CORP				0.070000	27 Sep 2021		
	10,000,000.000	Local	99.977056	9,997,705.56	99.977056	9,997,705.56	0.00	0.48
		Base	99.977056	9,997,705.56	99.977056	9,997,705.56	0.00	0.48
16677JXV3	CHEVRON CORP				0.160000	29 Oct 2021		
	10,000,000.000	Local	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.48
		Base	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.48
17327AU62	CITIGROUP GLOBAL MKTS INC S				0.170000	06 Jul 2021		
	10,000,000.000	Local	99.983472	9,998,347.22	99.983472	9,998,347.22	0.00	0.48
		Base	99.983472	9,998,347.22	99.983472	9,998,347.22	0.00	0.48
17327AVW4	CITIGROUP GLOBAL MKTS INC S				0.130000	30 Aug 2021		
	15,000,000.000	Local	99.967500	14,995,125.00	99.967500	14,995,125.00	0.00	0.73
		Base	99.967500	14,995,125.00	99.967500	14,995,125.00	0.00	0.73
19121AV24	COCA-COLA COMPANY				0.060000	02 Aug 2021		
	25,000,000.000	Local	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.21
		Base	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C0UL4	CONCORD MIN CPTL CO				0.160000	20 Jul 2021		
	20,000,000.000	Local	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	0.97
		Base	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	0.97
2063C0V25	CONCORD MIN CPTL CO				0.150000	02 Aug 2021		
	15,000,000.000	Local	99.974167	14,996,125.00	99.974167	14,996,125.00	0.00	0.73
		Base	99.974167	14,996,125.00	99.974167	14,996,125.00	0.00	0.73
2063C0VC3	CONCORD MIN CPTL CO				0.130000	12 Aug 2021		
	15,000,000.000	Local	99.974000	14,996,100.00	99.974000	14,996,100.00	0.00	0.73
		Base	99.974000	14,996,100.00	99.974000	14,996,100.00	0.00	0.73
30229AT17	EXXON MOBIL CORP				0.190000	01 Jun 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
30229ATW9	EXXON MOBIL CORP				0.190000	30 Jun 2021		
	10,000,000.000	Local	99.984694	9,998,469.44	99.984694	9,998,469.44	0.00	0.48
		Base	99.984694	9,998,469.44	99.984694	9,998,469.44	0.00	0.48
30229AUW7	EXXON MOBIL CORP				0.220000	30 Jul 2021		
	15,000,000.000	Local	99.963944	14,994,591.67	99.963944	14,994,591.67	0.00	0.73
		Base	99.963944	14,994,591.67	99.963944	14,994,591.67	0.00	0.73
30229AVT3	EXXON MOBIL CORP				0.210000	27 Aug 2021		
	10,000,000.000	Local	99.949250	9,994,925.00	99.949250	9,994,925.00	0.00	0.48
		Base	99.949250	9,994,925.00	99.949250	9,994,925.00	0.00	0.48
30601VWV9	FAIRWAY FINANCE CORP				0.180000	29 Sep 2021		
	10,000,000.000	Local	99.940000	9,994,000.00	99.940000	9,994,000.00	0.00	0.48
		Base	99.940000	9,994,000.00	99.940000	9,994,000.00	0.00	0.48
38346LUV6	GOTHAM FDG CORP				0.130000	29 Jul 2021		
	20,000,000.000	Local	99.979056	19,995,811.11	99.979056	19,995,811.11	0.00	0.97
		Base	99.979056	19,995,811.11	99.979056	19,995,811.11	0.00	0.97
38346LV37	GOTHAM FDG CORP				0.110000	03 Aug 2021		
	10,000,000.000	Local	99.980750	9,998,075.00	99.980750	9,998,075.00	0.00	0.48
		Base	99.980750	9,998,075.00	99.980750	9,998,075.00	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LVD5	GOTHAM FDG CORP				0.130000	13 Aug 2021		
	10,000,000.000	Local	99.973639	9,997,363.89	99.973639	9,997,363.89	0.00	0.48
		Base	99.973639	9,997,363.89	99.973639	9,997,363.89	0.00	0.48
38346LVX1	GOTHAM FDG CORP				0.130000	31 Aug 2021		
	10,000,000.000	Local	99.967139	9,996,713.89	99.967139	9,996,713.89	0.00	0.48
		Base	99.967139	9,996,713.89	99.967139	9,996,713.89	0.00	0.48
40060WU18	GTA FDG LLC DISC				0.120000	01 Jul 2021		
	20,000,000.000	Local	99.990000	19,998,000.00	99.990000	19,998,000.00	0.00	0.97
		Base	99.990000	19,998,000.00	99.990000	19,998,000.00	0.00	0.97
40588LTW9	HALKIN FINANCE LLC USC				0.150000	30 Jun 2021		
	15,000,000.000	Local	99.987917	14,998,187.50	99.987917	14,998,187.50	0.00	0.73
		Base	99.987917	14,998,187.50	99.987917	14,998,187.50	0.00	0.73
40588LU23	HALKIN FINANCE LLC USC				0.170000	02 Jul 2021		
	25,000,000.000	Local	99.985361	24,996,340.28	99.985361	24,996,340.28	0.00	1.21
		Base	99.985361	24,996,340.28	99.985361	24,996,340.28	0.00	1.21
40588LUL1	HALKIN FINANCE LLC USC				0.180000	20 Jul 2021		
	10,000,000.000	Local	99.975500	9,997,550.00	99.975500	9,997,550.00	0.00	0.48
		Base	99.975500	9,997,550.00	99.975500	9,997,550.00	0.00	0.48
4497W0TJ7	ING US FUNDING LLC				0.140000	18 Jun 2021		
	20,000,000.000	Local	99.993389	19,998,677.78	99.993389	19,998,677.78	0.00	0.97
		Base	99.993389	19,998,677.78	99.993389	19,998,677.78	0.00	0.97
45779PT81	INSTITUTIONAL SECURED				0.160000	08 Jun 2021		
	25,000,000.000	Local	99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	1.21
		Base	99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	1.21
45779PU89	INSTITUTIONAL SECURED				0.180000	08 Jul 2021		
	10,000,000.000	Local	99.981500	9,998,150.00	99.981500	9,998,150.00	0.00	0.48
		Base	99.981500	9,998,150.00	99.981500	9,998,150.00	0.00	0.48
45779PVL9	INSTITUTIONAL SECURED				0.140000	20 Aug 2021		
	15,000,000.000	Local	99.968889	14,995,333.34	99.968889	14,995,333.34	0.00	0.73
		Base	99.968889	14,995,333.34	99.968889	14,995,333.34	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816FT19	JOHNSON & JOHNSON					0.110000	01 Jun 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
47816FT19	JOHNSON & JOHNSON					0.150000	01 Jun 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
4820P2UL7	JUPITER SECT CO LLC					0.100000	20 Jul 2021		
		Local	25,000,000.000	99.986389	24,996,597.23	99.986389	24,996,597.23	0.00	1.21
		Base		99.986389	24,996,597.23	99.986389	24,996,597.23	0.00	1.21
52953AUF0	LEXINGTN PKR CAP CO LL					0.160000	15 Jul 2021		
		Local	10,000,000.000	99.980445	9,998,044.45	99.980445	9,998,044.45	0.00	0.48
		Base		99.980445	9,998,044.45	99.980445	9,998,044.45	0.00	0.48
52953AV69	LEXINGTN PKR CAP CO LL					0.130000	06 Aug 2021		
		Local	15,000,000.000	99.976167	14,996,425.00	99.976167	14,996,425.00	0.00	0.73
		Base		99.976167	14,996,425.00	99.976167	14,996,425.00	0.00	0.73
52953AV69	LEXINGTN PKR CAP CO LL					0.160000	06 Aug 2021		
		Local	10,000,000.000	99.970667	9,997,066.66	99.970667	9,997,066.66	0.00	0.48
		Base		99.970667	9,997,066.66	99.970667	9,997,066.66	0.00	0.48
53127TT86	LIBERTY FUNDING LLC					0.130000	08 Jun 2021		
		Local	25,000,000.000	99.997472	24,999,368.05	99.997472	24,999,368.05	0.00	1.21
		Base		99.997472	24,999,368.05	99.997472	24,999,368.05	0.00	1.21
53127TTU7	LIBERTY FUNDING LLC					0.140000	28 Jun 2021		
		Local	25,000,000.000	99.989500	24,997,375.00	99.989500	24,997,375.00	0.00	1.21
		Base		99.989500	24,997,375.00	99.989500	24,997,375.00	0.00	1.21
56274LYW8	MANHATTAN ASSET FDG.					0.200000	30 Nov 2021		
		Local	10,000,000.000	99.898889	9,989,888.89	99.898889	9,989,888.89	0.00	0.48
		Base		99.898889	9,989,888.89	99.898889	9,989,888.89	0.00	0.48
57576JU91	MASSACHUSETTS MUT LIFE INS CO					0.060000	09 Jul 2021		
		Local	25,000,000.000	99.993667	24,998,416.67	99.993667	24,998,416.67	0.00	1.21
		Base		99.993667	24,998,416.67	99.993667	24,998,416.67	0.00	1.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57576JX56	MASSACHUSETTS MUT LIFE INS CO				0.100000	05 Oct 2021		
	25,000,000.000	Local	99.965000	24,991,250.00	99.965000	24,991,250.00	0.00	1.21
		Base	99.965000	24,991,250.00	99.965000	24,991,250.00	0.00	1.21
59157TT11	METLIFE SHORT TERM FDG				0.200000	01 Jun 2021		
	12,400,000.000	Local	100.000000	12,400,000.00	100.000000	12,400,000.00	0.00	0.60
		Base	100.000000	12,400,000.00	100.000000	12,400,000.00	0.00	0.60
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	15,000,000.000	Local	99.982500	14,997,375.00	99.982500	14,997,375.00	0.00	0.73
		Base	99.982500	14,997,375.00	99.982500	14,997,375.00	0.00	0.73
59157TXU2	METLIFE SHORT TERM FDG				0.140000	28 Oct 2021		
	10,000,000.000	Local	99.942056	9,994,205.56	99.942056	9,994,205.56	0.00	0.48
		Base	99.942056	9,994,205.56	99.942056	9,994,205.56	0.00	0.48
63307LUN9	NATIONAL BK OF CANAD				0.130000	22 Jul 2021		
	20,000,000.000	Local	99.981583	19,996,316.67	99.981583	19,996,316.67	0.00	0.97
		Base	99.981583	19,996,316.67	99.981583	19,996,316.67	0.00	0.97
63307LV24	NATIONAL BK OF CANAD				0.120000	02 Aug 2021		
	25,000,000.000	Local	99.979333	24,994,833.33	99.979333	24,994,833.33	0.00	1.21
		Base	99.979333	24,994,833.33	99.979333	24,994,833.33	0.00	1.21
63763PT33	NATIONAL SECS CLEARING				0.170000	03 Jun 2021		
	10,000,000.000	Local	99.999056	9,999,905.55	99.999056	9,999,905.55	0.00	0.48
		Base	99.999056	9,999,905.55	99.999056	9,999,905.55	0.00	0.48
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	15,000,000.000	Local	99.929167	14,989,375.00	99.929167	14,989,375.00	0.00	0.73
		Base	99.929167	14,989,375.00	99.929167	14,989,375.00	0.00	0.73
64106GTF0	NESTLE FIN FRANCE S.				0.030000	15 Jun 2021		
	15,000,000.000	Local	99.998833	14,999,825.00	99.998833	14,999,825.00	0.00	0.73
		Base	99.998833	14,999,825.00	99.998833	14,999,825.00	0.00	0.73
64951WTR5	NEW YORK LFE CAP COR				0.080000	25 Jun 2021		
	9,153,000.000	Local	99.994667	9,152,511.84	99.994667	9,152,511.84	0.00	0.44
		Base	99.994667	9,152,511.84	99.994667	9,152,511.84	0.00	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
64951WUT9	NEW YORK LFE CAP COR					0.060000	27 Jul 2021		
		Local	20,000,000.000	99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.97
		Base		99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.97
64951WVS0	NEW YORK LFE CAP COR					0.060000	26 Aug 2021		
		Local	15,000,000.000	99.985667	14,997,850.00	99.985667	14,997,850.00	0.00	0.73
		Base		99.985667	14,997,850.00	99.985667	14,997,850.00	0.00	0.73
65409RU99	NIEUW AMSTERDAM RECV					0.130000	09 Jul 2021		
		Local	25,000,000.000	99.986278	24,996,569.44	99.986278	24,996,569.44	0.00	1.21
		Base		99.986278	24,996,569.44	99.986278	24,996,569.44	0.00	1.21
65409RVA5	NIEUW AMSTERDAM RECV					0.110000	10 Aug 2021		
		Local	5,000,000.000	99.978611	4,998,930.56	99.978611	4,998,930.56	0.00	0.24
		Base		99.978611	4,998,930.56	99.978611	4,998,930.56	0.00	0.24
6698M4TE2	NOVARTIS FNC CRP					0.070000	14 Jun 2021		
		Local	10,000,000.000	99.997472	9,999,747.22	99.997472	9,999,747.22	0.00	0.48
		Base		99.997472	9,999,747.22	99.997472	9,999,747.22	0.00	0.48
6698M4V90	NOVARTIS FNC CRP					0.070000	09 Aug 2021		
		Local	10,000,000.000	99.986583	9,998,658.33	99.986583	9,998,658.33	0.00	0.48
		Base		99.986583	9,998,658.33	99.986583	9,998,658.33	0.00	0.48
67983TT30	OLD LINE FUNDING LLC					0.130000	03 Jun 2021		
		Local	20,000,000.000	99.999278	19,999,855.55	99.999278	19,999,855.55	0.00	0.97
		Base		99.999278	19,999,855.55	99.999278	19,999,855.55	0.00	0.97
67983TT89	OLD LINE FUNDING LLC					0.130000	08 Jun 2021		
		Local	2,000,000.000	99.997472	1,999,949.44	99.997472	1,999,949.44	0.00	0.10
		Base		99.997472	1,999,949.44	99.997472	1,999,949.44	0.00	0.10
67983TTF3	OLD LINE FUNDING LLC					0.145000	15 Jun 2021		
		Local	4,385,000.000	99.994361	4,384,752.73	99.994361	4,384,752.73	0.00	0.21
		Base		99.994361	4,384,752.73	99.994361	4,384,752.73	0.00	0.21
67983TTM8	OLD LINE FUNDING LLC					0.140000	21 Jun 2021		
		Local	10,000,000.000	99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.48
		Base		99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983TUF1	OLD LINE FUNDING LLC				0.140000	15 Jul 2021		
	3,000,000.000	Local	99.982889	2,999,486.67	99.982889	2,999,486.67	0.00	0.15
		Base	99.982889	2,999,486.67	99.982889	2,999,486.67	0.00	0.15
67983TVL7	OLD LINE FUNDING LLC				0.170000	20 Aug 2021		
	10,000,000.000	Local	99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.48
		Base	99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.48
74271TUS0	PROCTOR GAMBLE AND CO				0.050000	26 Jul 2021		
	20,000,000.000	Local	99.992361	19,998,472.22	99.992361	19,998,472.22	0.00	0.97
		Base	99.992361	19,998,472.22	99.992361	19,998,472.22	0.00	0.97
82124LV41	SHEFFIELD RECEIVABLE				0.140000	04 Aug 2021		
	25,000,000.000	Local	99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	1.21
		Base	99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	1.21
82124LVG4	SHEFFIELD RECEIVABLE				0.100000	16 Aug 2021		
	25,000,000.000	Local	99.978889	24,994,722.22	99.978889	24,994,722.22	0.00	1.21
		Base	99.978889	24,994,722.22	99.978889	24,994,722.22	0.00	1.21
8225X2TE4	SHELL INTNL FNC B.V				0.210000	14 Jun 2021		
	9,500,000.000	Local	99.992417	9,499,279.58	99.992417	9,499,279.58	0.00	0.46
		Base	99.992417	9,499,279.58	99.992417	9,499,279.58	0.00	0.46
8225X2U85	SHELL INTNL FNC B.V				0.220000	08 Jul 2021		
	1,000,000.000	Local	99.977389	999,773.89	99.977389	999,773.89	0.00	0.05
		Base	99.977389	999,773.89	99.977389	999,773.89	0.00	0.05
8225X2UC6	SHELL INTNL FNC B.V				0.100000	12 Jul 2021		
	1,200,000.000	Local	99.988611	1,199,863.33	99.988611	1,199,863.33	0.00	0.06
		Base	99.988611	1,199,863.33	99.988611	1,199,863.33	0.00	0.06
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	10,000,000.000	Local	99.954444	9,995,444.44	99.954444	9,995,444.44	0.00	0.48
		Base	99.954444	9,995,444.44	99.954444	9,995,444.44	0.00	0.48
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	10,000,000.000	Local	99.948889	9,994,888.89	99.948889	9,994,888.89	0.00	0.48
		Base	99.948889	9,994,888.89	99.948889	9,994,888.89	0.00	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	10,000,000.000	99.933556	9,993,355.55	99.933556	9,993,355.55	0.00	0.48
		Base		99.933556	9,993,355.55	99.933556	9,993,355.55	0.00	0.48
8225X2X17	SHELL INTNL FNC B.V					0.260000	01 Oct 2021		
		Local	6,000,000.000	99.911889	5,994,713.33	99.911889	5,994,713.33	0.00	0.29
		Base		99.911889	5,994,713.33	99.911889	5,994,713.33	0.00	0.29
86565CM89	SUMITOMO MITSUI BKG CORP					0.150000	31 Aug 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
86565CS26	SUMITOMO MITSUI BKG CORP					0.160000	18 Nov 2021		
		Local	10,000,000.000	100.004717	10,000,471.66	100.004717	10,000,471.66	0.00	0.48
		Base		100.004717	10,000,471.66	100.004717	10,000,471.66	0.00	0.48
86565CXW4	SUMITOMO MITSUI BKG CORP					0.180000	26 Jul 2021		
		Local	15,000,000.000	99.999998	14,999,999.65	99.999998	14,999,999.65	0.00	0.73
		Base		99.999998	14,999,999.65	99.999998	14,999,999.65	0.00	0.73
88602TTN3	THUNDER BAY FNDNG LLC					0.130000	22 Jun 2021		
		Local	3,000,000.000	99.992417	2,999,772.50	99.992417	2,999,772.50	0.00	0.15
		Base		99.992417	2,999,772.50	99.992417	2,999,772.50	0.00	0.15
88602TUE1	THUNDER BAY FNDNG LLC					0.160000	14 Jul 2021		
		Local	15,000,000.000	99.980889	14,997,133.33	99.980889	14,997,133.33	0.00	0.73
		Base		99.980889	14,997,133.33	99.980889	14,997,133.33	0.00	0.73
88602TV91	THUNDER BAY FNDNG LLC					0.130000	09 Aug 2021		
		Local	20,000,000.000	99.975083	19,995,016.67	99.975083	19,995,016.67	0.00	0.97
		Base		99.975083	19,995,016.67	99.975083	19,995,016.67	0.00	0.97
88602TXF5	THUNDER BAY FNDNG LLC					0.180000	15 Oct 2021		
		Local	2,500,000.000	99.932000	2,498,300.00	99.932000	2,498,300.00	0.00	0.12
		Base		99.932000	2,498,300.00	99.932000	2,498,300.00	0.00	0.12
88602TXF5	THUNDER BAY FNDNG LLC					0.210000	15 Oct 2021		
		Local	14,300,000.000	99.920667	14,288,655.33	99.920667	14,288,655.33	0.00	0.69
		Base		99.920667	14,288,655.33	99.920667	14,288,655.33	0.00	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
89119ATV0	TORONTO DOMINION BANK				0.210000	29 Jun 2021		
	10,000,000.000	Local	99.983667	9,998,366.67	99.983667	9,998,366.67	0.00	0.48
		Base	99.983667	9,998,366.67	99.983667	9,998,366.67	0.00	0.48
89119BBR6	TORONTO DOMINION BANK				0.200000	25 Feb 2022		
	23,000,000.000	Local	99.850556	22,965,627.78	99.850556	22,965,627.78	0.00	1.11
		Base	99.850556	22,965,627.78	99.850556	22,965,627.78	0.00	1.11
89119BD45	TORONTO DOMINION BANK				0.220000	04 Apr 2022		
	10,000,000.000	Local	99.812389	9,981,238.89	99.812389	9,981,238.89	0.00	0.48
		Base	99.812389	9,981,238.89	99.812389	9,981,238.89	0.00	0.48
89233GTV8	TOYOTA MOTOR CREDIT				0.120000	29 Jun 2021		
	25,000,000.000	Local	99.990667	24,997,666.67	99.990667	24,997,666.67	0.00	1.21
		Base	99.990667	24,997,666.67	99.990667	24,997,666.67	0.00	1.21
89233HA38	TOYOTA MOTOR CREDIT				0.210000	03 Jan 2022		
	25,000,000.000	Local	99.874000	24,968,500.00	99.874000	24,968,500.00	0.00	1.21
		Base	99.874000	24,968,500.00	99.874000	24,968,500.00	0.00	1.21
90477DT14	UNILEVER CAPITAL CRP				0.100000	01 Jun 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
91058TTW6	UNITED HEALTHCARE CO				0.110000	30 Jun 2021		
	25,000,000.000	Local	99.991139	24,997,784.72	99.991139	24,997,784.72	0.00	1.21
		Base	99.991139	24,997,784.72	99.991139	24,997,784.72	0.00	1.21
92646KT77	VICTORY RECEIVABLES				0.130000	07 Jun 2021		
	10,000,000.000	Local	99.997833	9,999,783.33	99.997833	9,999,783.33	0.00	0.48
		Base	99.997833	9,999,783.33	99.997833	9,999,783.33	0.00	0.48
92646KU67	VICTORY RECEIVABLES				0.130000	06 Jul 2021		
	20,000,000.000	Local	99.987361	19,997,472.22	99.987361	19,997,472.22	0.00	0.97
		Base	99.987361	19,997,472.22	99.987361	19,997,472.22	0.00	0.97
92646KVW9	VICTORY RECEIVABLES				0.120000	30 Aug 2021		
	20,000,000.000	Local	99.970000	19,994,000.00	99.970000	19,994,000.00	0.00	0.97
		Base	99.970000	19,994,000.00	99.970000	19,994,000.00	0.00	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
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.005000	01 Jun 2021		
	117,782,965.020	Local	100.000000	117,782,965.02	100.000000	117,782,965.02	0.00	5.71
		Base	100.000000	117,782,965.02	100.000000	117,782,965.02	0.00	5.71
9612C1EK9	WESTPAC BANKING CORP.				0.190000	19 May 2022		
	15,000,000.000	Local	99.814222	14,972,133.34	99.814222	14,972,133.34	0.00	0.73
		Base	99.814222	14,972,133.34	99.814222	14,972,133.34	0.00	0.73
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2021		
	75,002,204.790	Local	100.000000	75,002,204.79	100.000000	75,002,204.79	0.00	3.64
		Base	100.000000	75,002,204.79	100.000000	75,002,204.79	0.00	3.64
US DOLLAR Total								
	1,984,218,283.170	Local		1,983,805,085.65		1,983,805,085.65	0.00	96.19
		Base		1,983,805,085.65		1,983,805,085.65	0.00	96.19
CASH EQUIVALENT Total								
	1,984,218,283.170	Base		1,983,805,085.65		1,983,805,085.65	0.00	96.19
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1				0.134470	15 Mar 2022		
	3,808,564.070	Local	100.000000	3,808,564.07	99.996600	3,808,434.58	-129.49	0.18
Original Face:	8,250,000.000	Base	100.000000	3,808,564.07	99.996600	3,808,434.58	-129.49	0.18
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1				0.140900	15 Apr 2022		
	8,207,904.820	Local	100.000000	8,207,904.82	100.001520	8,208,029.58	124.76	0.40
Original Face:	10,000,000.000	Base	100.000000	8,207,904.82	100.001520	8,208,029.58	124.76	0.40
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	0.090	Local	100.000000	0.09	100.000000	0.09	0.00	0.00
Original Face:	12,000,000.000	Base	100.000000	0.09	100.000000	0.09	0.00	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	1,825,483.290	Local	100.000000	1,825,483.29	100.000340	1,825,489.50	6.21	0.09
Original Face:	7,000,000.000	Base	100.000000	1,825,483.29	100.000340	1,825,489.50	6.21	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
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1					0.119410	15 Mar 2022		
		Local	3,444,386.210	100.000000	3,444,386.21	99.998720	3,444,342.12	-44.09	0.17
Original Face:		Base	10,000,000.000	100.000000	3,444,386.21	99.998720	3,444,342.12	-44.09	0.17
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1					0.109810	20 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.007620	20,001,524.00	1,524.00	0.97
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.007620	20,001,524.00	1,524.00	0.97
41284NAA8	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A1					0.130420	15 Feb 2022		
		Local	474,361.130	100.000000	474,361.13	100.000370	474,362.89	1.76	0.02
Original Face:		Base	5,500,000.000	100.000000	474,361.13	100.000370	474,362.89	1.76	0.02
44891TAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A					0.170650	18 Jan 2022		
		Local	780,431.410	100.000000	780,431.41	100.000450	780,434.92	3.51	0.04
Original Face:		Base	6,600,000.000	100.000000	780,431.41	100.000450	780,434.92	3.51	0.04
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	6,757,079.500	100.000000	6,757,079.50	99.997940	6,756,940.30	-139.20	0.33
Original Face:		Base	9,000,000.000	100.000000	6,757,079.50	99.997940	6,756,940.30	-139.20	0.33
58770GAA8	MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 A A1					0.146940	15 Feb 2022		
		Local	1,640,500.330	100.000000	1,640,500.33	99.999280	1,640,488.52	-11.81	0.08
Original Face:		Base	10,500,000.000	100.000000	1,640,500.33	99.999280	1,640,488.52	-11.81	0.08
912796B40	TREASURY BILL 07/21 0.00000					0.010000	01 Jul 2021		
		Local	10,000,000.000	99.991875	9,999,187.49	99.999167	9,999,916.70	729.21	0.48
		Base		99.991875	9,999,187.49	99.999167	9,999,916.70	729.21	0.48
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	10,000,000.000	100.014165	10,001,416.50	100.035156	10,003,515.60	2,099.10	0.49
		Base		100.014165	10,001,416.50	100.035156	10,003,515.60	2,099.10	0.49
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1					0.110250	16 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.002290	10,000,229.00	229.00	0.48
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.002290	10,000,229.00	229.00	0.48
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1					0.138570	15 Feb 2022		
		Local	1,549,765.440	100.000000	1,549,765.44	99.998820	1,549,747.15	-18.29	0.08
Original Face:		Base	5,400,000.000	100.000000	1,549,765.44	99.998820	1,549,747.15	-18.29	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		78,488,476.290	Local		78,489,080.28		78,493,454.95	4,374.67	3.81
	Original Face:	114,250,000.000	Base		78,489,080.28		78,493,454.95	4,374.67	3.81
FIXED INCOME Total									
		78,488,476.290	Base		78,489,080.28		78,493,454.95	4,374.67	3.81
	Original Face:	114,250,000.000							

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
FUND Total									
		2,062,706,759.460	Base		2,062,294,165.93		2,062,298,540.60	4,374.67	100.00
	Original Face:	114,250,000.000							

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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								
			-2,536.100	1.000000	-2,536.10	1.000000	-2,536.10	0.00	0.00
		Base		1.000000	-2,536.10	1.000000	-2,536.10	0.00	0.00
US DOLLAR Total									
			-2,536.100		-2,536.10		-2,536.10	0.00	0.00
		Base			-2,536.10		-2,536.10	0.00	0.00
CASH Total									
			-2,536.100	Base	-2,536.10		-2,536.10	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03799W009	GOLDMAN SACHS GROUP INC					0.000000	01 Jun 2021		
			120,001,136.910	100.000000	120,001,136.91	100.000000	120,001,136.91	0.00	5.86
		Base		100.000000	120,001,136.91	100.000000	120,001,136.91	0.00	5.86
03799W009	GOLDMAN SACHS GROUP INC					0.000001	01 Jun 2021		
			35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.71
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.71
091995001	BLACKROCK INVT QUALITY					0.000001	01 Jun 2021		
			200,006,194.830	100.000000	200,006,194.83	100.000000	200,006,194.83	0.00	9.76
		Base		100.000000	200,006,194.83	100.000000	200,006,194.83	0.00	9.76
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.015074	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.30
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.30
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.020000	01 Jun 2021		
			125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.10
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.10

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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
912796D30	TREASURY BILL 02/22 0.00000				0.065000	24 Feb 2022		
	10,000,000.000	Local	99.951611	9,995,161.11	99.951611	9,995,161.11	0.00	0.49
		Base	99.951611	9,995,161.11	99.951611	9,995,161.11	0.00	0.49
912796J34	CASH MGMT BILL 07/21 0.00000				0.007500	27 Jul 2021		
	20,000,000.000	Local	99.998833	19,999,766.67	99.998833	19,999,766.67	0.00	0.98
		Base	99.998833	19,999,766.67	99.998833	19,999,766.67	0.00	0.98
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.020000	07 Jul 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.66
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.66
926NKW009	AMHERST PIERPONT 04/15 VAR				0.020000	08 Jun 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.95
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.95
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	01 Jul 2021		
	45,000,000.000	Local	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.20
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.20
926NKW009	AMHERST PIERPONT 04/15 VAR				0.020000	13 Jul 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2021		
	100,000,172.620	Local	100.000000	100,000,172.62	100.000000	100,000,172.62	0.00	4.88
		Base	100.000000	100,000,172.62	100.000000	100,000,172.62	0.00	4.88
935MUR901	WESTERN ALLIANCE BANK				0.250000	31 Mar 2022		
	5,001,869.090	Local	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.24
		Base	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.24
942PVK008	WAM AZ 1 WAM AZR 1				0.250000	14 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
942PVKII0	WAM AZ 2 WAM AZR 2				0.250000	21 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942PVL006	WAM AZ 4 WAM AZR 4				0.000001	01 Jun 2021		
	38,000,000.000	Local	100.000000	38,000,000.00	100.000000	38,000,000.00	0.00	1.85
		Base	100.000000	38,000,000.00	100.000000	38,000,000.00	0.00	1.85
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001				0.250000	16 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
95763A914	WESTERN ALLIANCE BANCORP PP				0.200000	24 Jun 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2021		
	175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	8.54
		Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	8.54
978UHK000	DAIWA CAPITAL MARKETS REPO				0.005000	01 Jun 2021		
	121,180,352.690	Local	100.000000	121,180,352.69	100.000000	121,180,352.69	0.00	5.91
		Base	100.000000	121,180,352.69	100.000000	121,180,352.69	0.00	5.91
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	11 Jun 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
978UHK000	DAIWA CAPITAL MARKETS REPO				0.010000	23 Jun 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
979QHR003	SOUTH STREET REPO				0.010000	01 Jun 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
979QHR003	SOUTH STREET REPO				0.100000	01 Jun 2021		
	40,138,977.020	Local	100.000000	40,138,977.02	100.000000	40,138,977.02	0.00	1.96
		Base	100.000000	40,138,977.02	100.000000	40,138,977.02	0.00	1.96
979QHR003	SOUTH STREET REPO				0.010000	11 Jun 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.66
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.66

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
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.050000	01 Jun 2021		
	2,536.110	Local	100.000000	2,536.11	100.000000	2,536.11	0.00	0.00
		Base	100.000000	2,536.11	100.000000	2,536.11	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				0.030000	01 Jun 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
985FHY004	MITSUBISHI UFJ REPO				0.200000	02 Jul 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.95
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.95
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002				0.250000	07 Apr 2022		
	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
US DOLLAR Total								
	1,550,567,941.640	Local		1,550,562,869.42		1,550,562,869.42	0.00	75.68
		Base		1,550,562,869.42		1,550,562,869.42	0.00	75.68
CASH EQUIVALENT Total								
	1,550,567,941.640	Base		1,550,562,869.42		1,550,562,869.42	0.00	75.68
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127963H0	TREASURY BILL 06/21 0.00000					17 Jun 2021		
	20,000,000.000	Local	99.998222	19,999,644.45	99.999889	19,999,977.80	333.35	0.98
		Base	99.998222	19,999,644.45	99.999889	19,999,977.80	333.35	0.98
9127964Q9	TREASURY BILL 11/20 0.00000				0.010000	03 Nov 2020		
	0.000	Local	0.000000	-7,190.49	0.000000	0.00	7,190.49	0.00
		Base	0.000000	-7,190.49	0.000000	0.00	7,190.49	0.00
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	5,000,000.000	Local	99.943667	4,997,183.34	99.991333	4,999,566.65	2,383.31	0.24
		Base	99.943667	4,997,183.34	99.991333	4,999,566.65	2,383.31	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
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	20,000,000.000	Local	99.961806	19,992,361.19	99.987222	19,997,444.40	5,083.21	0.98
		Base	99.961806	19,992,361.19	99.987222	19,997,444.40	5,083.21	0.98
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.936468	12,991,740.84	99.983806	12,997,894.78	6,153.94	0.63
		Base	99.936468	12,991,740.84	99.983806	12,997,894.78	6,153.94	0.63
912796B24	TREASURY BILL 06/21 0.00000					10 Jun 2021		
	20,000,000.000	Local	99.998975	19,999,795.00	100.000000	20,000,000.00	205.00	0.98
		Base	99.998975	19,999,795.00	100.000000	20,000,000.00	205.00	0.98
912796B32	TREASURY BILL 06/21 0.00000					24 Jun 2021		
	20,000,000.000	Local	99.998978	19,999,795.58	99.999840	19,999,968.00	172.42	0.98
		Base	99.998978	19,999,795.58	99.999840	19,999,968.00	172.42	0.98
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	30,000,000.000	Local	99.996042	29,998,812.52	99.999167	29,999,750.10	937.58	1.46
		Base	99.996042	29,998,812.52	99.999167	29,999,750.10	937.58	1.46
912796B57	TREASURY BILL 07/21 0.00000					08 Jul 2021		
	20,000,000.000	Local	99.997636	19,999,527.21	99.998972	19,999,794.40	267.19	0.98
		Base	99.997636	19,999,527.21	99.998972	19,999,794.40	267.19	0.98
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	10,000,000.000	Local	99.935000	9,993,500.02	99.983333	9,998,333.30	4,833.28	0.49
		Base	99.935000	9,993,500.02	99.983333	9,998,333.30	4,833.28	0.49
912796C49	TREASURY BILL 07/21 0.00000				0.010000	22 Jul 2021		
	10,000,000.000	Local	99.987108	9,998,710.82	99.999646	9,999,964.60	1,253.78	0.49
		Base	99.987108	9,998,710.82	99.999646	9,999,964.60	1,253.78	0.49
912796C56	TREASURY BILL 07/21 0.00000				0.010000	29 Jul 2021		
	10,000,000.000	Local	99.985983	9,998,598.34	99.998389	9,999,838.90	1,240.56	0.49
		Base	99.985983	9,998,598.34	99.998389	9,999,838.90	1,240.56	0.49
912796D63	TREASURY BILL 09/21 0.00000					02 Sep 2021		
	20,000,000.000	Local	99.995652	19,999,130.40	99.996797	19,999,359.40	229.00	0.98
		Base	99.995652	19,999,130.40	99.996797	19,999,359.40	229.00	0.98

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
	10,000,000.000	Local	99.940389	9,994,038.85	99.977389	9,997,738.90	3,700.05	0.49
		Base	99.940389	9,994,038.85	99.977389	9,997,738.90	3,700.05	0.49
912796F53	TREASURY BILL 09/21 0.00000				0.010000	23 Sep 2021		
	10,000,000.000	Local	99.988917	9,998,891.69	99.995250	9,999,525.00	633.31	0.49
		Base	99.988917	9,998,891.69	99.995250	9,999,525.00	633.31	0.49
912796F61	TREASURY BILL 09/21 0.00000				0.010000	30 Sep 2021		
	10,000,000.000	Local	99.985884	9,998,588.36	99.994118	9,999,411.80	823.44	0.49
		Base	99.985884	9,998,588.36	99.994118	9,999,411.80	823.44	0.49
912796G37	TREASURY BILL 06/21 0.00000					01 Jun 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
912796G86	TREASURY BILL 06/21 0.00000				0.010000	08 Jun 2021		
	30,000,000.000	Local	99.999242	29,999,772.49	99.999903	29,999,970.90	198.41	1.46
		Base	99.999242	29,999,772.49	99.999903	29,999,970.90	198.41	1.46
912796G94	TREASURY BILL 06/21 0.00000					15 Jun 2021		
	20,000,000.000	Local	99.999378	19,999,875.55	100.000000	20,000,000.00	124.45	0.98
		Base	99.999378	19,999,875.55	100.000000	20,000,000.00	124.45	0.98
912796H28	TREASURY BILL 06/21 0.00000					22 Jun 2021		
	10,000,000.000	Local	99.994896	9,999,489.58	99.999708	9,999,970.80	481.22	0.49
		Base	99.994896	9,999,489.58	99.999708	9,999,970.80	481.22	0.49
912796H36	TREASURY BILL 06/21 0.00000				0.010000	29 Jun 2021		
	30,000,000.000	Local	99.997667	29,999,300.00	100.000000	30,000,000.00	700.00	1.46
		Base	99.997667	29,999,300.00	100.000000	30,000,000.00	700.00	1.46
912796J26	TREASURY BILL 07/21 0.00000				0.010000	20 Jul 2021		
	20,000,000.000	Local	99.997142	19,999,428.34	99.999319	19,999,863.80	435.46	0.98
		Base	99.997142	19,999,428.34	99.999319	19,999,863.80	435.46	0.98
912796J34	CASH MGMT BILL 07/21 0.00000					27 Jul 2021		
	10,000,000.000	Local	99.995722	9,999,572.22	99.998056	9,999,805.60	233.38	0.49
		Base	99.995722	9,999,572.22	99.998056	9,999,805.60	233.38	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828RC6	US TREASURY N/B 08/21 2.125				2.125000	15 Aug 2021		
	10,000,000.000	Local	100.429830	10,042,983.01	100.435447	10,043,544.70	561.69	0.49
		Base	100.429830	10,042,983.01	100.435447	10,043,544.70	561.69	0.49
912828W55	US TREASURY N/B 02/22 1.875				1.875000	28 Feb 2022		
	10,000,000.000	Local	101.340090	10,134,009.01	101.359375	10,135,937.50	1,928.49	0.49
		Base	101.340090	10,134,009.01	101.359375	10,135,937.50	1,928.49	0.49
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	10,000,000.000	Local	101.492210	10,149,220.99	101.500000	10,150,000.00	779.01	0.50
		Base	101.492210	10,149,220.99	101.500000	10,150,000.00	779.01	0.50
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.036122	10,003,612.16	100.046875	10,004,687.50	1,075.34	0.49
		Base	100.036122	10,003,612.16	100.046875	10,004,687.50	1,075.34	0.49
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.034898	20,006,979.50	100.035156	20,007,031.20	51.70	0.98
		Base	100.034898	20,006,979.50	100.035156	20,007,031.20	51.70	0.98
91282CAA9	US TREASURY FRN 07/22 VAR				0.070000	31 Jul 2022		
	5,000,000.000	Local	99.994105	4,999,705.23	100.044825	5,002,241.25	2,536.02	0.24
		Base	99.994105	4,999,705.23	100.044825	5,002,241.25	2,536.02	0.24
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.024621	10,002,462.10	100.050781	10,005,078.10	2,616.00	0.49
		Base	100.024621	10,002,462.10	100.050781	10,005,078.10	2,616.00	0.49
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.023644	20,004,728.75	100.035156	20,007,031.20	2,302.45	0.98
		Base	100.023644	20,004,728.75	100.035156	20,007,031.20	2,302.45	0.98
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.018217	20,003,643.48	100.027344	20,005,468.80	1,825.32	0.98
		Base	100.018217	20,003,643.48	100.027344	20,005,468.80	1,825.32	0.98
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	10,000,000.000	Local	100.003706	10,000,370.56	100.027344	10,002,734.40	2,363.84	0.49
		Base	100.003706	10,000,370.56	100.027344	10,002,734.40	2,363.84	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
91282CAS0	US TREASURY FRN 10/22 VAR					0.070000	31 Oct 2022		
			5,000,000.000	100.001432	5,000,071.58	100.054721	5,002,736.05	2,664.47	0.24
		Base		100.001432	5,000,071.58	100.054721	5,002,736.05	2,664.47	0.24
US DOLLAR Total									
			498,000,000.000		498,298,352.67		498,354,669.83	56,317.16	24.32
		Base			498,298,352.67		498,354,669.83	56,317.16	24.32
FIXED INCOME Total									
			498,000,000.000	Base	498,298,352.67		498,354,669.83	56,317.16	24.32

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
FUND Total									
		2,048,565,405.540	Base		2,048,858,685.99		2,048,915,003.15	56,317.16	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 EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264						0.010001	31 Dec 2030		
			1,698.630	Local	99.989992	1,698.46	99.990000	1,698.46	0.00	0.00
				Base	99.989992	1,698.46	99.990000	1,698.46	0.00	0.00
US DOLLAR Total										
			1,698.630	Local		1,698.46		1,698.46	0.00	0.00
				Base		1,698.46		1,698.46	0.00	0.00
CASH EQUIVALENT Total										
			1,698.630	Base		1,698.46		1,698.46	0.00	0.00
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST									
			304,577,761.389	Local	1.000222	304,645,433.52	1.000200	304,638,676.94	-6,756.58	47.97
				Base	1.000222	304,645,433.52	1.000200	304,638,676.94	-6,756.58	47.97
US DOLLAR Total										
			304,577,761.389	Local		304,645,433.52		304,638,676.94	-6,756.58	47.97
				Base		304,645,433.52		304,638,676.94	-6,756.58	47.97
EQUITY Total										
			304,577,761.389	Base		304,645,433.52		304,638,676.94	-6,756.58	47.97
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR						0.060000	15 May 2031		
			17,435,000.000	Local	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.75
Original Face:			17,435,000.000	Base	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4				4.000000	01 Aug 2021		
	1,500,000.000	Local	100.444417	1,506,666.26	100.641670	1,509,625.05	2,958.79	0.24
		Base	100.444417	1,506,666.26	100.641670	1,509,625.05	2,958.79	0.24
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.040000	01 Jul 2029		
	11,775,000.000	Local	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
Original Face:	11,775,000.000	Base	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.85
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5				5.000000	01 Jul 2021		
	2,155,000.000	Local	100.314373	2,161,774.73	100.395920	2,163,532.08	1,757.35	0.34
		Base	100.314373	2,161,774.73	100.395920	2,163,532.08	1,757.35	0.34
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	101.796532	5,089,826.59	103.156290	5,157,814.50	67,987.91	0.81
		Base	101.796532	5,089,826.59	103.156290	5,157,814.50	67,987.91	0.81
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.060000	01 Apr 2038		
	9,280,000.000	Local	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.46
		Base	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.46
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.050000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	102.495975	4,945,430.81	103.262450	4,982,413.21	36,982.40	0.78
		Base	102.495975	4,945,430.81	103.262450	4,982,413.21	36,982.40	0.78
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.030000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	100.000000	11,785,000.00	100.000000	11,785,000.00	0.00	1.86
		Base	100.000000	11,785,000.00	100.000000	11,785,000.00	0.00	1.86

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
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	101.695761	5,084,788.04	102.453900	5,122,695.00	37,906.96	0.81
		Base	101.695761	5,084,788.04	102.453900	5,122,695.00	37,906.96	0.81
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	100.279193	551,535.56	100.397570	552,186.64	651.08	0.09
		Base	100.279193	551,535.56	100.397570	552,186.64	651.08	0.09
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.040000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	100.804737	4,289,241.58	101.126020	4,302,912.15	13,670.57	0.68
		Base	100.804737	4,289,241.58	101.126020	4,302,912.15	13,670.57	0.68
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	101.386170	3,041,585.09	101.951760	3,058,552.80	16,967.71	0.48
		Base	101.386170	3,041,585.09	101.951760	3,058,552.80	16,967.71	0.48
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	103.653045	3,933,633.06	104.878830	3,980,151.60	46,518.54	0.63
		Base	103.653045	3,933,633.06	104.878830	3,980,151.60	46,518.54	0.63
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	100.757602	1,183,901.82	100.998700	1,186,734.73	2,832.91	0.19
		Base	100.757602	1,183,901.82	100.998700	1,186,734.73	2,832.91	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.020000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.030000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	110.075511	1,568,576.03	110.061820	1,568,380.94	-195.09	0.25
		Base	110.075511	1,568,576.03	110.061820	1,568,380.94	-195.09	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	114.437866	3,719,230.63	114.493000	3,721,022.50	1,791.87	0.59
		Base	114.437866	3,719,230.63	114.493000	3,721,022.50	1,791.87	0.59
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	100.722503	19,137,275.57	100.805490	19,153,043.10	15,767.53	3.02
		Base	100.722503	19,137,275.57	100.805490	19,153,043.10	15,767.53	3.02
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	104.918700	6,557,418.75	106.517160	6,657,322.50	99,903.75	1.05
		Base	104.918700	6,557,418.75	106.517160	6,657,322.50	99,903.75	1.05
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.030000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.050000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.030000	01 Apr 2043		
	21,800,000.000	Local	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.43
Original Face:	21,800,000.000	Base	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.43
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.050000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	100.694990	5,689,266.94	100.807170	5,695,605.11	6,338.17	0.90
		Base	100.694990	5,689,266.94	100.807170	5,695,605.11	6,338.17	0.90
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	100.297085	3,008,912.55	100.396750	3,011,902.50	2,989.95	0.47
		Base	100.297085	3,008,912.55	100.396750	3,011,902.50	2,989.95	0.47
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,810,000.000	Local	100.667632	5,848,789.41	100.809370	5,857,024.40	8,234.99	0.92
		Base	100.667632	5,848,789.41	100.809370	5,857,024.40	8,234.99	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
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	4,040,000.000	Local	100.667632	4,066,972.32	100.807690	4,072,630.68	5,658.36	0.64
		Base	100.667632	4,066,972.32	100.807690	4,072,630.68	5,658.36	0.64
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.060000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	102.667700	2,787,428.05	103.460730	2,808,958.82	21,530.77	0.44
		Base	102.667700	2,787,428.05	103.460730	2,808,958.82	21,530.77	0.44
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.31
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.31
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	101.340443	2,381,500.41	101.946700	2,395,747.45	14,247.04	0.38
		Base	101.340443	2,381,500.41	101.946700	2,395,747.45	14,247.04	0.38
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.040000	01 Jan 2039		
	7,970,000.000	Local	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.25
Original Face:	7,970,000.000	Base	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.25
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.050000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	101.338394	668,833.40	101.946700	672,848.22	4,014.82	0.11
		Base	101.338394	668,833.40	101.946700	672,848.22	4,014.82	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	101.299614	2,025,992.28	101.946700	2,038,934.00	12,941.72	0.32
		Base	101.299614	2,025,992.28	101.946700	2,038,934.00	12,941.72	0.32
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.040000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98

& 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
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	102.468307	2,597,571.57	103.241930	2,617,182.93	19,611.36	0.41
		Base	102.468307	2,597,571.57	103.241930	2,617,182.93	19,611.36	0.41
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.050000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	100.540192	3,202,205.13	100.795990	3,210,352.28	8,147.15	0.51
		Base	100.540192	3,202,205.13	100.795990	3,210,352.28	8,147.15	0.51
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.040000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
Original Face:	4,170,000.000	Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	100.906148	1,261,326.85	101.217590	1,265,219.88	3,893.03	0.20
		Base	100.906148	1,261,326.85	101.217590	1,265,219.88	3,893.03	0.20
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	102.143915	1,450,443.59	102.859050	1,460,598.51	10,154.92	0.23
		Base	102.143915	1,450,443.59	102.859050	1,460,598.51	10,154.92	0.23
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.050000	01 Jun 2034		
	7,150,000.000	Local	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
Original Face:	7,150,000.000	Base	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
US DOLLAR Total								
	328,040,000.000	Local		330,005,127.02		330,468,391.58	463,264.56	52.03
Original Face:	155,930,000.000	Base		330,005,127.02		330,468,391.58	463,264.56	52.03
FIXED INCOME Total								
	328,040,000.000	Base		330,005,127.02		330,468,391.58	463,264.56	52.03
Original Face:	155,930,000.000							

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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

Base Currency: 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									
		632,619,460.019	Base		634,652,259.00		635,108,766.98	456,507.98	100.00
	Original Face:	155,930,000.000							

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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								
			478,494.990	1.000000	478,494.99	1.000000	478,494.99	0.00	0.09
		Base		1.000000	478,494.99	1.000000	478,494.99	0.00	0.09
US DOLLAR Total									
			478,494.990		478,494.99		478,494.99	0.00	0.09
		Base			478,494.99		478,494.99	0.00	0.09
CASH Total									
			478,494.990	Base	478,494.99		478,494.99	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.925944	4,996,297.22	99.925944	4,996,297.22	0.00	0.99
		Base		99.925944	4,996,297.22	99.925944	4,996,297.22	0.00	0.99
138994009	CANTOR FITZGERALD REPO REPO					0.230000	01 Jun 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98
138994009	CANTOR FITZGERALD REPO REPO					0.300000	02 Aug 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.99
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.99
138994009	CANTOR FITZGERALD REPO REPO					0.300000	09 Aug 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.994188	4,999,709.41	99.994188	4,999,709.41	0.00	0.99
		Base		99.994188	4,999,709.41	99.994188	4,999,709.41	0.00	0.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LY11	HALKIN FINANCE LLC USC				0.200000	01 Nov 2021		
	5,000,000.000	Local	99.915000	4,995,750.00	99.915000	4,995,750.00	0.00	0.99
		Base	99.915000	4,995,750.00	99.915000	4,995,750.00	0.00	0.99
41282JXM8	HARLEY-DAVIDSON FND CP				0.360000	21 Oct 2021		
	5,000,000.000	Local	99.858000	4,992,900.00	99.858000	4,992,900.00	0.00	0.99
		Base	99.858000	4,992,900.00	99.858000	4,992,900.00	0.00	0.99
979QHR003	SOUTH STREET REPO				0.010000	01 Jun 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	9.91
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	9.91
US DOLLAR Total								
	95,000,000.000	Local		94,984,656.63		94,984,656.63	0.00	18.83
		Base		94,984,656.63		94,984,656.63	0.00	18.83
CASH EQUIVALENT Total								
	95,000,000.000	Base		94,984,656.63		94,984,656.63	0.00	18.83
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.907498	4,995,374.90	100.086428	5,004,321.40	8,946.50	0.99
		Base	99.907498	4,995,374.90	100.086428	5,004,321.40	8,946.50	0.99
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.579420	4,978,971.00	93.807155	4,690,357.75	-288,613.25	0.93
		Base	99.579420	4,978,971.00	93.807155	4,690,357.75	-288,613.25	0.93
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.986560	4,999,328.01	99.486304	4,974,315.20	-25,012.81	0.99
		Base	99.986560	4,999,328.01	99.486304	4,974,315.20	-25,012.81	0.99
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.700719	7,477,553.89	97.378730	7,303,404.75	-174,149.14	1.45
		Base	99.700719	7,477,553.89	97.378730	7,303,404.75	-174,149.14	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
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	5,000,000.000	Local	99.986384	4,999,319.18	100.139354	5,006,967.70	7,648.52	0.99
		Base	99.986384	4,999,319.18	100.139354	5,006,967.70	7,648.52	0.99
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	97.878758	5,196,383.28	97.776552	5,190,957.15	-5,426.13	1.03
		Base	97.878758	5,196,383.28	97.776552	5,190,957.15	-5,426.13	1.03
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.814603	4,990,730.17	109.646852	5,482,342.60	491,612.43	1.09
		Base	99.814603	4,990,730.17	109.646852	5,482,342.60	491,612.43	1.09
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.598938	3,485,962.82	100.937056	3,532,796.96	46,834.14	0.70
		Base	99.598938	3,485,962.82	100.937056	3,532,796.96	46,834.14	0.70
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	99.985011	2,499,625.28	-374.72	0.50
		Base	100.000000	2,500,000.00	99.985011	2,499,625.28	-374.72	0.50
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.850630	25 Jun 2022		
	5,500,000.000	Local	100.101690	5,505,592.97	100.045504	5,502,502.72	-3,090.25	1.09
		Base	100.101690	5,505,592.97	100.045504	5,502,502.72	-3,090.25	1.09
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.360000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.269447	5,013,472.35	13,472.35	0.99
		Base	100.000000	5,000,000.00	100.269447	5,013,472.35	13,472.35	0.99
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.175750	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.845794	4,992,289.70	-7,710.30	0.99
		Base	100.000000	5,000,000.00	99.845794	4,992,289.70	-7,710.30	0.99
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.985366	4,999,268.32	102.602055	5,130,102.75	130,834.43	1.02
		Base	99.985366	4,999,268.32	102.602055	5,130,102.75	130,834.43	1.02
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.901946	4,995,097.30	111.467011	5,573,350.55	578,253.25	1.11
		Base	99.901946	4,995,097.30	111.467011	5,573,350.55	578,253.25	1.11

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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
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.930744	2,498,268.60	103.646395	2,591,159.88	92,891.28	0.51
		Base	99.930744	2,498,268.60	103.646395	2,591,159.88	92,891.28	0.51
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.903455	4,995,172.76	100.910766	5,045,538.30	50,365.54	1.00
		Base	99.903455	4,995,172.76	100.910766	5,045,538.30	50,365.54	1.00
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,940,920.630	Local	95.358725	4,711,598.93	95.747640	4,730,814.90	19,215.97	0.94
Original Face:	5,000,000.000	Base	95.358725	4,711,598.93	95.747640	4,730,814.90	19,215.97	0.94
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.98
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.98
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.982000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.794905	5,039,745.25	39,745.25	1.00
		Base	100.000000	5,000,000.00	100.794905	5,039,745.25	39,745.25	1.00
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.522486	4,976,124.31	105.233188	5,261,659.40	285,535.09	1.04
		Base	99.522486	4,976,124.31	105.233188	5,261,659.40	285,535.09	1.04
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.960790	4,998,039.49	100.694000	5,034,700.00	36,660.51	1.00
		Base	99.960790	4,998,039.49	100.694000	5,034,700.00	36,660.51	1.00
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.272721	5,013,636.07	100.579752	5,028,987.60	15,351.53	1.00
		Base	100.272721	5,013,636.07	100.579752	5,028,987.60	15,351.53	1.00
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	126.692765	1,570,990.28	125.151601	1,551,879.85	-19,110.43	0.31
		Base	126.692765	1,570,990.28	125.151601	1,551,879.85	-19,110.43	0.31
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.206086	2,480,152.16	97.044140	2,426,103.50	-54,048.66	0.48
		Base	99.206086	2,480,152.16	97.044140	2,426,103.50	-54,048.66	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.700880	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	101.388830	4,055,553.20	55,553.20	0.80
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	101.388830	4,055,553.20	55,553.20	0.80
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.599795	2,987,993.84	105.363287	3,160,898.61	172,904.77	0.63
		Base	99.599795	2,987,993.84	105.363287	3,160,898.61	172,904.77	0.63
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	105.871301	2,646,782.53	146,782.53	0.52
		Base	100.000000	2,500,000.00	105.871301	2,646,782.53	146,782.53	0.52
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,078,491.790	Local	101.205804	1,091,496.29	98.844337	1,066,028.06	-25,468.23	0.21
Original Face:	5,000,000.000	Base	101.205804	1,091,496.29	98.844337	1,066,028.06	-25,468.23	0.21
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,640,080.200	Local	102.581638	1,682,421.14	106.587506	1,748,120.58	65,699.44	0.35
Original Face:	5,000,000.000	Base	102.581638	1,682,421.14	106.587506	1,748,120.58	65,699.44	0.35
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	124.597815	7,475,868.87	117.187366	7,031,241.96	-444,626.91	1.39
		Base	124.597815	7,475,868.87	117.187366	7,031,241.96	-444,626.91	1.39
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.773906	4,870,956.25	117.091599	4,683,663.96	-187,292.29	0.93
		Base	121.773906	4,870,956.25	117.091599	4,683,663.96	-187,292.29	0.93
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	127.388699	2,636,946.07	119.810372	2,480,074.70	-156,871.37	0.49
		Base	127.388699	2,636,946.07	119.810372	2,480,074.70	-156,871.37	0.49
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.435630	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.080071	5,004,003.55	4,003.55	0.99
		Base	100.000000	5,000,000.00	100.080071	5,004,003.55	4,003.55	0.99
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.870152	2,496,753.81	97.323950	2,433,098.75	-63,655.06	0.48
		Base	99.870152	2,496,753.81	97.323950	2,433,098.75	-63,655.06	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.681516	3,987,260.63	99.122142	3,964,885.68	-22,374.95	0.79
		Base	99.681516	3,987,260.63	99.122142	3,964,885.68	-22,374.95	0.79
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,021,771.790	Local	102.451216	1,046,817.62	106.971370	1,093,003.28	46,185.66	0.22
Original Face:	5,100,000.000	Base	102.451216	1,046,817.62	106.971370	1,093,003.28	46,185.66	0.22
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.591630	25 Jun 2022		
	977,820.540	Local	100.000000	977,820.54	100.187800	979,656.89	1,836.35	0.19
Original Face:	3,000,000.000	Base	100.000000	977,820.54	100.187800	979,656.89	1,836.35	0.19
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	366,647.600	Local	100.363766	367,981.34	100.430940	368,227.63	246.29	0.07
Original Face:	7,000,000.000	Base	100.363766	367,981.34	100.430940	368,227.63	246.29	0.07
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:	1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	671,264.350	Local	98.762395	662,956.75	104.116010	698,893.66	35,936.91	0.14
Original Face:	2,025,000.000	Base	98.762395	662,956.75	104.116010	698,893.66	35,936.91	0.14
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	1,741,508.950	Local	98.757550	1,719,871.58	104.787760	1,824,888.22	105,016.64	0.36
Original Face:	5,000,000.000	Base	98.757550	1,719,871.58	104.787760	1,824,888.22	105,016.64	0.36
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	0.010	Local	-341,300.000000	-34.13	100.000000	0.01	34.14	0.00
Original Face:	5,000,000.000	Base	-341,300.000000	-34.13	100.000000	0.01	34.14	0.00
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,195,618.590	Local	101.253754	1,210,608.71	105.575410	1,262,279.23	51,670.52	0.25
Original Face:	3,000,000.000	Base	101.253754	1,210,608.71	105.575410	1,262,279.23	51,670.52	0.25
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,195,618.590	Local	99.869394	1,194,057.04	105.742110	1,264,272.32	70,215.28	0.25
Original Face:	3,000,000.000	Base	99.869394	1,194,057.04	105.742110	1,264,272.32	70,215.28	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
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	283,681.050	101.480934	287,882.18	100.370200	284,731.24	-3,150.94	0.06
Original Face:		Base	5,000,000.000	101.480934	287,882.18	100.370200	284,731.24	-3,150.94	0.06
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	283,681.050	101.703907	288,514.71	100.370200	284,731.24	-3,783.47	0.06
Original Face:		Base	5,000,000.000	101.703907	288,514.71	100.370200	284,731.24	-3,783.47	0.06
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,461,775.400	102.591887	4,577,419.59	101.811530	4,542,601.80	-34,817.79	0.90
Original Face:		Base	5,000,000.000	102.591887	4,577,419.59	101.811530	4,542,601.80	-34,817.79	0.90
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	480,883.670	101.660339	488,867.97	100.776690	484,618.65	-4,249.32	0.10
Original Face:		Base	2,500,000.000	101.660339	488,867.97	100.776690	484,618.65	-4,249.32	0.10
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,826,339.730	104.691091	4,005,836.80	103.727390	3,968,962.33	-36,874.47	0.79
Original Face:		Base	4,036,000.000	104.691091	4,005,836.80	103.727390	3,968,962.33	-36,874.47	0.79
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,740,130.000	105.035141	4,978,802.21	103.933190	4,926,568.32	-52,233.89	0.98
Original Face:		Base	5,000,000.000	105.035141	4,978,802.21	103.933190	4,926,568.32	-52,233.89	0.98
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,979,441.120	100.432725	2,992,333.90	100.997610	3,009,164.32	16,830.42	0.60
Original Face:		Base	3,015,000.000	100.432725	2,992,333.90	100.997610	3,009,164.32	16,830.42	0.60
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.937535	4,996,876.73	95.671960	4,783,598.00	-213,278.73	0.95
		Base		99.937535	4,996,876.73	95.671960	4,783,598.00	-213,278.73	0.95
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	507,495.610	101.301954	514,102.97	100.553120	510,302.67	-3,800.30	0.10
Original Face:		Base	40,000,000.000	101.301954	514,102.97	100.553120	510,302.67	-3,800.30	0.10
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	389,510.100	98.353450	383,096.62	102.955840	401,023.40	17,926.78	0.08
Original Face:		Base	5,000,000.000	98.353450	383,096.62	102.955840	401,023.40	17,926.78	0.08

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	279,567.060	Local	101.464815	283,662.20	105.285450	294,343.44	10,681.24	0.06
Original Face:	2,000,000.000	Base	101.464815	283,662.20	105.285450	294,343.44	10,681.24	0.06
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	141,585.900	Local	99.436702	140,788.35	102.099070	144,557.89	3,769.54	0.03
Original Face:	2,000,000.000	Base	99.436702	140,788.35	102.099070	144,557.89	3,769.54	0.03
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,155,241.940	Local	102.422070	1,183,222.71	106.456730	1,229,832.79	46,610.08	0.24
Original Face:	2,000,000.000	Base	102.422070	1,183,222.71	106.456730	1,229,832.79	46,610.08	0.24
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	268,682.320	Local	100.169405	269,137.48	105.010720	282,145.24	13,007.76	0.06
Original Face:	2,000,000.000	Base	100.169405	269,137.48	105.010720	282,145.24	13,007.76	0.06
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,410,361.550	Local	102.392683	1,444,107.03	101.763190	1,435,228.90	-8,878.13	0.28
Original Face:	5,000,000.000	Base	102.392683	1,444,107.03	101.763190	1,435,228.90	-8,878.13	0.28
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	1,906,713.990	Local	98.728194	1,882,464.28	102.302330	1,950,612.84	68,148.56	0.39
Original Face:	5,500,000.000	Base	98.728194	1,882,464.28	102.302330	1,950,612.84	68,148.56	0.39
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,045,437.000	Local	103.933913	4,204,580.98	101.484540	4,105,493.13	-99,087.85	0.81
Original Face:	5,000,000.000	Base	103.933913	4,204,580.98	101.484540	4,105,493.13	-99,087.85	0.81
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,165,873.850	Local	102.800874	2,226,537.24	101.706760	2,202,840.12	-23,697.12	0.44
Original Face:	2,500,000.000	Base	102.800874	2,226,537.24	101.706760	2,202,840.12	-23,697.12	0.44
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	254,027.850	Local	101.763444	258,507.49	100.332200	254,871.73	-3,635.76	0.05
Original Face:	5,000,000.000	Base	101.763444	258,507.49	100.332200	254,871.73	-3,635.76	0.05
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	58,568.460	Local	101.125094	59,227.41	105.853013	61,996.48	2,769.07	0.01
Original Face:	500,000.000	Base	101.125094	59,227.41	105.853013	61,996.48	2,769.07	0.01

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,753,512.200	Local	100.523736	1,762,695.98	105.034018	1,841,784.32	79,088.34	0.37
Original Face:	5,000,000.000	Base	100.523736	1,762,695.98	105.034018	1,841,784.32	79,088.34	0.37
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,179,916.340	Local	104.192509	2,271,309.52	109.294228	2,382,522.73	111,213.21	0.47
Original Face:	7,000,000.000	Base	104.192509	2,271,309.52	109.294228	2,382,522.73	111,213.21	0.47
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,700,577.600	Local	102.209778	2,760,254.38	109.708720	2,962,769.12	202,514.74	0.59
Original Face:	7,000,000.000	Base	102.209778	2,760,254.38	109.708720	2,962,769.12	202,514.74	0.59
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	65,330.370	Local	99.269130	64,852.89	101.327920	66,197.91	1,345.02	0.01
Original Face:	3,000,000.000	Base	99.269130	64,852.89	101.327920	66,197.91	1,345.02	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	148,814.800	Local	104.745113	155,876.23	108.579290	161,582.05	5,705.82	0.03
Original Face:	5,000,000.000	Base	104.745113	155,876.23	108.579290	161,582.05	5,705.82	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,558,626.860	Local	102.205817	1,593,007.31	108.040786	1,683,952.71	90,945.40	0.33
Original Face:	7,000,000.000	Base	102.205817	1,593,007.31	108.040786	1,683,952.71	90,945.40	0.33
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.260000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.053900	5,002,695.00	2,695.00	0.99
		Base	100.000000	5,000,000.00	100.053900	5,002,695.00	2,695.00	0.99
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.743153	4,887,157.63	100.083080	5,004,154.00	116,996.37	0.99
Original Face:	5,000,000.000	Base	97.743153	4,887,157.63	100.083080	5,004,154.00	116,996.37	0.99
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.747197	5,735,463.83	100.337990	5,769,434.43	33,970.60	1.14
Original Face:	5,750,000.000	Base	99.747197	5,735,463.83	100.337990	5,769,434.43	33,970.60	1.14
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.724096	6,163,445.76	108.652870	6,519,172.20	355,726.44	1.29
Original Face:	6,000,000.000	Base	102.724096	6,163,445.76	108.652870	6,519,172.20	355,726.44	1.29

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375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.921505	4,996,075.24	98.064451	4,903,222.55	-92,852.69	0.97
		Base	99.921505	4,996,075.24	98.064451	4,903,222.55	-92,852.69	0.97
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.292390	5,014,619.50	14,619.50	0.99
		Base	100.000000	5,000,000.00	100.292390	5,014,619.50	14,619.50	0.99
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.917880	1,271,014.56	102.747596	1,232,971.15	-38,043.41	0.24
		Base	105.917880	1,271,014.56	102.747596	1,232,971.15	-38,043.41	0.24
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.955880	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.111658	5,005,582.90	5,582.90	0.99
		Base	100.000000	5,000,000.00	100.111658	5,005,582.90	5,582.90	0.99
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	212,754.150	Local	99.969815	212,689.93	101.447510	215,833.79	3,143.86	0.04
Original Face:	5,000,000.000	Base	99.969815	212,689.93	101.447510	215,833.79	3,143.86	0.04
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	212,655.270	Local	99.835932	212,306.37	105.386650	224,110.27	11,803.90	0.04
Original Face:	3,000,000.000	Base	99.835932	212,306.37	105.386650	224,110.27	11,803.90	0.04
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	312,439.380	Local	96.441854	301,322.33	101.515640	317,174.84	15,852.51	0.06
Original Face:	675,000.000	Base	96.441854	301,322.33	101.515640	317,174.84	15,852.51	0.06
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	0.000	Local	0.000000	-2.57	0.000000	0.00	2.57	0.00
		Base	0.000000	-2.57	0.000000	0.00	2.57	0.00
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	602,139.600	Local	100.787065	606,878.83	105.321400	634,181.86	27,303.03	0.13
Original Face:	5,000,000.000	Base	100.787065	606,878.83	105.321400	634,181.86	27,303.03	0.13
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	1,010,592.000	Local	96.122204	971,403.30	102.062290	1,031,433.34	60,030.04	0.20
Original Face:	1,600,000.000	Base	96.122204	971,403.30	102.062290	1,031,433.34	60,030.04	0.20

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38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,174,396.110	Local	101.336023	4,230,167.02	104.292601	4,353,586.28	123,419.26	0.86
Original Face:	5,000,000.000	Base	101.336023	4,230,167.02	104.292601	4,353,586.28	123,419.26	0.86
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,579,971.010	Local	101.666574	1,606,302.39	101.225937	1,599,340.46	-6,961.93	0.32
Original Face:	1,758,829.000	Base	101.666574	1,606,302.39	101.225937	1,599,340.46	-6,961.93	0.32
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.099250	20 Aug 2070		
	4,961,008.240	Local	103.785675	5,148,815.89	104.494590	5,183,985.22	35,169.33	1.03
Original Face:	5,000,000.000	Base	103.785675	5,148,815.89	104.494590	5,183,985.22	35,169.33	1.03
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.249250	20 Aug 2070		
	4,962,271.230	Local	104.836446	5,202,268.82	105.421250	5,231,288.36	29,019.54	1.04
Original Face:	5,000,000.000	Base	104.836446	5,202,268.82	105.421250	5,231,288.36	29,019.54	1.04
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,964,854.590	Local	100.728166	5,001,006.98	104.951540	5,210,691.35	209,684.37	1.03
Original Face:	6,180,040.000	Base	100.728166	5,001,006.98	104.951540	5,210,691.35	209,684.37	1.03
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	3,298,681.670	Local	100.543276	3,316,602.63	102.379970	3,377,189.30	60,586.67	0.67
Original Face:	6,993,000.000	Base	100.543276	3,316,602.63	102.379970	3,377,189.30	60,586.67	0.67
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.852619	1,497,789.28	100.516561	1,507,748.42	9,959.14	0.30
		Base	99.852619	1,497,789.28	100.516561	1,507,748.42	9,959.14	0.30
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.595943	4,979,797.15	106.629427	5,331,471.35	351,674.20	1.06
		Base	99.595943	4,979,797.15	106.629427	5,331,471.35	351,674.20	1.06
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	146.987896	1,469,878.96	133.503696	1,335,036.96	-134,842.00	0.26
		Base	146.987896	1,469,878.96	133.503696	1,335,036.96	-134,842.00	0.26
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.361122	4,968,056.12	92.386680	4,619,334.00	-348,722.12	0.92
		Base	99.361122	4,968,056.12	92.386680	4,619,334.00	-348,722.12	0.92

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.681606	4,984,080.29	104.033247	5,201,662.35	217,582.06	1.03
		Base	99.681606	4,984,080.29	104.033247	5,201,662.35	217,582.06	1.03
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.886635	998,866.35	101.653775	1,016,537.75	17,671.40	0.20
		Base	99.886635	998,866.35	101.653775	1,016,537.75	17,671.40	0.20
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.809082	4,940,454.08	86.191541	4,309,577.05	-630,877.03	0.85
		Base	98.809082	4,940,454.08	86.191541	4,309,577.05	-630,877.03	0.85
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	104.913009	5,245,650.47	104.915516	5,245,775.80	125.33	1.04
		Base	104.913009	5,245,650.47	104.915516	5,245,775.80	125.33	1.04
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR				0.574000	30 Jun 2021		
	5,652,000.000	Local	100.026387	5,653,491.42	100.029743	5,653,681.07	189.65	1.12
		Base	100.026387	5,653,491.42	100.029743	5,653,681.07	189.65	1.12
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.665140	4,983,256.98	104.065356	5,203,267.80	220,010.82	1.03
		Base	99.665140	4,983,256.98	104.065356	5,203,267.80	220,010.82	1.03
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.837500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.135570	5,006,778.50	6,778.50	0.99
		Base	100.000000	5,000,000.00	100.135570	5,006,778.50	6,778.50	0.99
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.663123	3,488,209.30	99.584773	3,485,467.06	-2,742.24	0.69
		Base	99.663123	3,488,209.30	99.584773	3,485,467.06	-2,742.24	0.69
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.953841	4,997,692.05	101.300610	5,065,030.50	67,338.45	1.00
		Base	99.953841	4,997,692.05	101.300610	5,065,030.50	67,338.45	1.00
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	109.890545	5,494,527.27	106.664093	5,333,204.65	-161,322.62	1.06
		Base	109.890545	5,494,527.27	106.664093	5,333,204.65	-161,322.62	1.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.729393	9,972,939.26	96.589271	9,658,927.10	-314,012.16	1.92
		Base	99.729393	9,972,939.26	96.589271	9,658,927.10	-314,012.16	1.92
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.885457	4,994,272.84	99.853704	4,992,685.20	-1,587.64	0.99
		Base	99.885457	4,994,272.84	99.853704	4,992,685.20	-1,587.64	0.99
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	101.093000	2,021,860.00	21,860.00	0.40
		Base	100.000000	2,000,000.00	101.093000	2,021,860.00	21,860.00	0.40
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.637000	2,540,925.00	40,925.00	0.50
		Base	100.000000	2,500,000.00	101.637000	2,540,925.00	40,925.00	0.50
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.886773	4,994,338.64	98.518267	4,925,913.35	-68,425.29	0.98
		Base	99.886773	4,994,338.64	98.518267	4,925,913.35	-68,425.29	0.98
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.957316	4,997,865.82	100.107196	5,005,359.80	7,493.98	0.99
		Base	99.957316	4,997,865.82	100.107196	5,005,359.80	7,493.98	0.99
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.983713	4,999,185.67	102.314181	5,115,709.05	116,523.38	1.01
		Base	99.983713	4,999,185.67	102.314181	5,115,709.05	116,523.38	1.01
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.693961	2,990,818.83	100.611428	3,018,342.84	27,524.01	0.60
		Base	99.693961	2,990,818.83	100.611428	3,018,342.84	27,524.01	0.60
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	105.793286	4,231,731.44	231,731.44	0.84
		Base	100.000000	4,000,000.00	105.793286	4,231,731.44	231,731.44	0.84
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.954518	2,498,862.94	98.160703	2,454,017.58	-44,845.36	0.49
		Base	99.954518	2,498,862.94	98.160703	2,454,017.58	-44,845.36	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
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.945087	2,998,352.62	105.396825	3,161,904.75	163,552.13	0.63
		Base		99.945087	2,998,352.62	105.396825	3,161,904.75	163,552.13	0.63
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.977676	2,499,441.89	101.379960	2,534,499.00	35,057.11	0.50
		Base		99.977676	2,499,441.89	101.379960	2,534,499.00	35,057.11	0.50
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.815750	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.344005	2,508,600.13	8,600.13	0.50
		Base		100.000000	2,500,000.00	100.344005	2,508,600.13	8,600.13	0.50
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 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
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.143751	5,007,187.54	101.394531	5,069,726.55	62,539.01	1.01
		Base		100.143751	5,007,187.54	101.394531	5,069,726.55	62,539.01	1.01
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.896982	1,997,939.64	93.901990	1,878,039.80	-119,899.84	0.37
		Base		99.896982	1,997,939.64	93.901990	1,878,039.80	-119,899.84	0.37
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.800000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	101.881979	5,094,098.95	94,098.95	1.01
		Base		100.000000	5,000,000.00	101.881979	5,094,098.95	94,098.95	1.01
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	1,918,151.850	99.989818	1,917,956.55	101.307310	1,943,228.04	25,271.49	0.39
Original Face:		Base	2,500,000.000	99.989818	1,917,956.55	101.307310	1,943,228.04	25,271.49	0.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.985870	4,999,293.48	100.319680	5,015,984.00	16,690.52	0.99
Original Face:	5,000,000.000	Base	99.985870	4,999,293.48	100.319680	5,015,984.00	16,690.52	0.99
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.985466	1,999,709.32	102.793100	2,055,862.00	56,152.68	0.41
Original Face:	2,000,000.000	Base	99.985466	1,999,709.32	102.793100	2,055,862.00	56,152.68	0.41
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.565347	5,228,267.37	101.392534	5,069,626.70	-158,640.67	1.01
		Base	104.565347	5,228,267.37	101.392534	5,069,626.70	-158,640.67	1.01
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.903592	4,995,179.60	97.250716	4,862,535.80	-132,643.80	0.96
		Base	99.903592	4,995,179.60	97.250716	4,862,535.80	-132,643.80	0.96
US DOLLAR Total								
	401,306,434.000	Local		407,007,585.45		408,857,668.91	1,850,083.46	81.07
Original Face:	265,077,869.000	Base		407,007,585.45		408,857,668.91	1,850,083.46	81.07
FIXED INCOME Total								
	401,306,434.000	Base		407,007,585.45		408,857,668.91	1,850,083.46	81.07
Original Face:	265,077,869.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		496,784,928.990	Base		502,470,737.07		504,320,820.53	1,850,083.46	100.00
	Original Face:	265,077,869.000							

& 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								
		-1,926.700	Local	1.000000	-1,926.70	1.000000	-1,926.70	0.00	100.00
			Base	1.000000	-1,926.70	1.000000	-1,926.70	0.00	100.00
US DOLLAR Total									
		-1,926.700	Local		-1,926.70		-1,926.70	0.00	100.00
			Base		-1,926.70		-1,926.70	0.00	100.00
CASH Total									
		-1,926.700	Base		-1,926.70		-1,926.70	0.00	100.00

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

Holdings

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

As of: *May 31, 2021*

View Date: *June 8, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		-1,926.700	Base		-1,926.70		-1,926.70	0.00	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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			393,373.560	1.000000	393,373.56	1.000000	393,373.56	0.00	0.14
		Base		1.000000	393,373.56	1.000000	393,373.56	0.00	0.14
US DOLLAR Total									
			393,373.560		393,373.56		393,373.56	0.00	0.14
		Base			393,373.56		393,373.56	0.00	0.14
CASH Total									
			393,373.560	Base	393,373.56		393,373.56	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			5,000,000.000	99.925944	4,996,297.22	99.925944	4,996,297.22	0.00	1.77
		Base		99.925944	4,996,297.22	99.925944	4,996,297.22	0.00	1.77
138994009	CANTOR FITZGERALD REPO REPO					0.230000	01 Jun 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.77
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.77
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.994188	4,999,709.41	99.994188	4,999,709.41	0.00	1.77
		Base		99.994188	4,999,709.41	99.994188	4,999,709.41	0.00	1.77
979QHR003	SOUTH STREET REPO					0.010000	01 Jun 2021		
			21,000,000.000	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	7.45
		Base		100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	7.45
US DOLLAR Total									
			36,000,000.000		35,996,006.63		35,996,006.63	0.00	12.77
		Base			35,996,006.63		35,996,006.63	0.00	12.77

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			36,000,000.000		35,996,006.63		35,996,006.63	0.00	12.77
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
			5,000,000.000	99.986560	4,999,328.01	99.486304	4,974,315.20	-25,012.81	1.77
		Base		99.986560	4,999,328.01	99.486304	4,974,315.20	-25,012.81	1.77
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
			5,000,000.000	99.700719	4,985,035.93	97.378730	4,868,936.50	-116,099.43	1.73
		Base		99.700719	4,985,035.93	97.378730	4,868,936.50	-116,099.43	1.73
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
			5,000,000.000	97.878758	4,893,937.91	97.776552	4,888,827.60	-5,110.31	1.74
		Base		97.878758	4,893,937.91	97.776552	4,888,827.60	-5,110.31	1.74
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
			5,000,000.000	99.814603	4,990,730.17	109.646852	5,482,342.60	491,612.43	1.95
		Base		99.814603	4,990,730.17	109.646852	5,482,342.60	491,612.43	1.95
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
			3,500,000.000	99.598938	3,485,962.82	100.937056	3,532,796.96	46,834.14	1.25
		Base		99.598938	3,485,962.82	100.937056	3,532,796.96	46,834.14	1.25
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
			2,500,000.000	100.000000	2,500,000.00	99.985011	2,499,625.28	-374.72	0.89
		Base		100.000000	2,500,000.00	99.985011	2,499,625.28	-374.72	0.89
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.850630	25 Jun 2022		
			5,395,000.000	100.101690	5,400,486.19	100.045504	5,397,454.94	-3,031.25	1.92
		Base		100.101690	5,400,486.19	100.045504	5,397,454.94	-3,031.25	1.92
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.360000	08 Dec 2023		
			5,000,000.000	100.000000	5,000,000.00	100.269447	5,013,472.35	13,472.35	1.78
		Base		100.000000	5,000,000.00	100.269447	5,013,472.35	13,472.35	1.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.958408	4,997,920.39	106.371881	5,318,594.05	320,673.66	1.89
		Base	99.958408	4,997,920.39	106.371881	5,318,594.05	320,673.66	1.89
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.175750	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.845794	4,992,289.70	-7,710.30	1.77
		Base	100.000000	5,000,000.00	99.845794	4,992,289.70	-7,710.30	1.77
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.985366	4,999,268.32	102.602055	5,130,102.75	130,834.43	1.82
		Base	99.985366	4,999,268.32	102.602055	5,130,102.75	130,834.43	1.82
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.901946	4,995,097.30	111.467011	5,573,350.55	578,253.25	1.98
		Base	99.901946	4,995,097.30	111.467011	5,573,350.55	578,253.25	1.98
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.930744	2,498,268.60	103.646395	2,591,159.88	92,891.28	0.92
		Base	99.930744	2,498,268.60	103.646395	2,591,159.88	92,891.28	0.92
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.903455	4,995,172.76	100.910766	5,045,538.30	50,365.54	1.79
		Base	99.903455	4,995,172.76	100.910766	5,045,538.30	50,365.54	1.79
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,940,920.630	Local	95.358725	4,711,598.93	95.747640	4,730,814.90	19,215.97	1.68
Original Face:	5,000,000.000	Base	95.358725	4,711,598.93	95.747640	4,730,814.90	19,215.97	1.68
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.766701	4,988,335.05	107.210483	5,360,524.15	372,189.10	1.90
		Base	99.766701	4,988,335.05	107.210483	5,360,524.15	372,189.10	1.90
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.480456	3,644,856.93	102.482210	3,609,696.04	-35,160.89	1.28
Original Face:	3,522,266.000	Base	103.480456	3,644,856.93	102.482210	3,609,696.04	-35,160.89	1.28
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.982000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.794905	5,039,745.25	39,745.25	1.79
		Base	100.000000	5,000,000.00	100.794905	5,039,745.25	39,745.25	1.79

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
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.960790	4,998,039.49	100.694000	5,034,700.00	36,660.51	1.79
		Base		99.960790	4,998,039.49	100.694000	5,034,700.00	36,660.51	1.79
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.206086	2,480,152.16	97.044140	2,426,103.50	-54,048.66	0.86
		Base		99.206086	2,480,152.16	97.044140	2,426,103.50	-54,048.66	0.86
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.700880	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	101.388830	4,790,622.22	65,622.22	1.70
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	101.388830	4,790,622.22	65,622.22	1.70
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	105.871301	2,646,782.53	146,782.53	0.94
		Base		100.000000	2,500,000.00	105.871301	2,646,782.53	146,782.53	0.94
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.450088	15 May 2036		
		Local	230,148.000	99.916536	229,955.91	100.380035	231,022.64	1,066.73	0.08
Original Face:		Base	16,000,000.000	99.916536	229,955.91	100.380035	231,022.64	1,066.73	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,078,491.790	101.205804	1,091,496.29	98.844337	1,066,028.06	-25,468.23	0.38
Original Face:		Base	5,000,000.000	101.205804	1,091,496.29	98.844337	1,066,028.06	-25,468.23	0.38
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,179,156.100	104.274024	2,272,293.75	103.137772	2,247,533.05	-24,760.70	0.80
Original Face:		Base	10,000,000.000	104.274024	2,272,293.75	103.137772	2,247,533.05	-24,760.70	0.80
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	109.883962	2,747,099.05	124.012907	3,100,322.68	353,223.63	1.10
		Base		109.883962	2,747,099.05	124.012907	3,100,322.68	353,223.63	1.10
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	109.452346	2,736,308.66	124.219355	3,105,483.88	369,175.22	1.10
		Base		109.452346	2,736,308.66	124.219355	3,105,483.88	369,175.22	1.10
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	121.773906	4,870,956.25	117.091599	4,683,663.96	-187,292.29	1.66
		Base		121.773906	4,870,956.25	117.091599	4,683,663.96	-187,292.29	1.66

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
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.870152	2,496,753.81	97.323950	2,433,098.75	-63,655.06	0.86
		Base	99.870152	2,496,753.81	97.323950	2,433,098.75	-63,655.06	0.86
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.591630	25 Jun 2022		
	977,820.540	Local	100.000000	977,820.54	100.187800	979,656.89	1,836.35	0.35
Original Face:	3,000,000.000	Base	100.000000	977,820.54	100.187800	979,656.89	1,836.35	0.35
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	977,935.260	Local	100.165956	979,558.20	102.026520	997,753.31	18,195.11	0.35
Original Face:	2,000,000.000	Base	100.165956	979,558.20	102.026520	997,753.31	18,195.11	0.35
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	0.010	Local	-341,300.000000	-34.13	100.000000	0.01	34.14	0.00
Original Face:	5,000,000.000	Base	-341,300.000000	-34.13	100.000000	0.01	34.14	0.00
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	797,079.060	Local	99.869392	796,038.01	105.742110	842,848.22	46,810.21	0.30
Original Face:	2,000,000.000	Base	99.869392	796,038.01	105.742110	842,848.22	46,810.21	0.30
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	480,883.670	Local	101.660339	488,867.97	100.776690	484,618.65	-4,249.32	0.17
Original Face:	2,500,000.000	Base	101.660339	488,867.97	100.776690	484,618.65	-4,249.32	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.937534	2,698,313.43	95.671960	2,583,142.92	-115,170.51	0.92
		Base	99.937534	2,698,313.43	95.671960	2,583,142.92	-115,170.51	0.92
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	562,165.650	Local	100.700710	566,104.80	103.605380	582,433.86	16,329.06	0.21
Original Face:	5,000,000.000	Base	100.700710	566,104.80	103.605380	582,433.86	16,329.06	0.21
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,147,280.350	Local	100.272958	4,158,600.68	100.504060	4,168,185.13	9,584.45	1.48
Original Face:	5,000,000.000	Base	100.272958	4,158,600.68	100.504060	4,168,185.13	9,584.45	1.48
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,732,862.910	Local	102.424282	1,774,872.39	106.456730	1,844,749.19	69,876.80	0.65
Original Face:	3,000,000.000	Base	102.424282	1,774,872.39	106.456730	1,844,749.19	69,876.80	0.65

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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
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.146415	4,111,789.36	105.784620	4,300,341.01	188,551.65	1.53
Original Face:		Base	5,565,000.000	101.146415	4,111,789.36	105.784620	4,300,341.01	188,551.65	1.53
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.246575	4,729,781.09	104.762770	4,708,038.88	-21,742.21	1.67
Original Face:		Base	4,494,000.000	105.246575	4,729,781.09	104.762770	4,708,038.88	-21,742.21	1.67
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	268,682.320	100.169405	269,137.48	105.010720	282,145.24	13,007.76	0.10
Original Face:		Base	2,000,000.000	100.169405	269,137.48	105.010720	282,145.24	13,007.76	0.10
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	619,132.000	100.347656	621,284.45	103.325850	639,723.40	18,438.95	0.23
Original Face:		Base	5,000,000.000	100.347656	621,284.45	103.325850	639,723.40	18,438.95	0.23
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	1,048,436.830	100.350861	1,052,115.39	101.893030	1,068,284.05	16,168.66	0.38
Original Face:		Base	14,878,168.000	100.350861	1,052,115.39	101.893030	1,068,284.05	16,168.66	0.38
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.160832	4,958,041.62	105.282010	5,264,100.50	306,058.88	1.87
Original Face:		Base	5,000,000.000	99.160832	4,958,041.62	105.282010	5,264,100.50	306,058.88	1.87
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	607,672.000	99.648371	605,535.25	102.142210	620,689.61	15,154.36	0.22
Original Face:		Base	5,000,000.000	99.648371	605,535.25	102.142210	620,689.61	15,154.36	0.22
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,410,361.550	102.392683	1,444,107.03	101.763190	1,435,228.90	-8,878.13	0.51
Original Face:		Base	5,000,000.000	102.392683	1,444,107.03	101.763190	1,435,228.90	-8,878.13	0.51
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,165,873.850	102.800874	2,226,537.24	101.706760	2,202,840.12	-23,697.12	0.78
Original Face:		Base	2,500,000.000	102.800874	2,226,537.24	101.706760	2,202,840.12	-23,697.12	0.78
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,448,122.650	103.392505	1,497,250.28	108.667115	1,573,633.11	76,382.83	0.56
Original Face:		Base	5,000,000.000	103.392505	1,497,250.28	108.667115	1,573,633.11	76,382.83	0.56

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,753,512.200	Local	100.523736	1,762,695.98	105.034018	1,841,784.32	79,088.34	0.65
Original Face:	5,000,000.000	Base	100.523736	1,762,695.98	105.034018	1,841,784.32	79,088.34	0.65
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	289,847.800	Local	105.602516	306,086.57	116.562060	337,852.57	31,766.00	0.12
Original Face:	10,000,000.000	Base	105.602516	306,086.57	116.562060	337,852.57	31,766.00	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	2,927,138.100	Local	106.568994	3,119,421.63	107.119540	3,135,536.87	16,115.24	1.11
Original Face:	6,000,000.000	Base	106.568994	3,119,421.63	107.119540	3,135,536.87	16,115.24	1.11
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	148,814.800	Local	104.745113	155,876.23	108.579290	161,582.05	5,705.82	0.06
Original Face:	5,000,000.000	Base	104.745113	155,876.23	108.579290	161,582.05	5,705.82	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.743153	4,887,157.63	100.083080	5,004,154.00	116,996.37	1.78
Original Face:	5,000,000.000	Base	97.743153	4,887,157.63	100.083080	5,004,154.00	116,996.37	1.78
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.955880	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.111658	5,005,582.90	5,582.90	1.78
		Base	100.000000	5,000,000.00	100.111658	5,005,582.90	5,582.90	1.78
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,352,447.800	Local	94.643274	2,226,433.61	101.591610	2,389,889.59	163,455.98	0.85
Original Face:	5,000,000.000	Base	94.643274	2,226,433.61	101.591610	2,389,889.59	163,455.98	0.85
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB				3.000000	16 Apr 2025		
	497,282.250	Local	99.956421	497,065.54	103.401490	514,197.26	17,131.72	0.18
Original Face:	1,238,000.000	Base	99.956421	497,065.54	103.401490	514,197.26	17,131.72	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	602,139.600	Local	100.787065	606,878.83	105.321400	634,181.86	27,303.03	0.23
Original Face:	5,000,000.000	Base	100.787065	606,878.83	105.321400	634,181.86	27,303.03	0.23
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,339,516.890	Local	101.336024	3,384,133.64	104.292601	3,482,869.03	98,735.39	1.24
Original Face:	4,000,000.000	Base	101.336024	3,384,133.64	104.292601	3,482,869.03	98,735.39	1.24

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.852619	1,497,789.28	100.516561	1,507,748.42	9,959.14	0.54
		Base	99.852619	1,497,789.28	100.516561	1,507,748.42	9,959.14	0.54
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.959036	3,498,566.26	101.403997	3,549,139.90	50,573.64	1.26
		Base	99.959036	3,498,566.26	101.403997	3,549,139.90	50,573.64	1.26
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.361122	2,484,028.06	92.386680	2,309,667.00	-174,361.06	0.82
		Base	99.361122	2,484,028.06	92.386680	2,309,667.00	-174,361.06	0.82
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.681606	4,984,080.29	104.033247	5,201,662.35	217,582.06	1.85
		Base	99.681606	4,984,080.29	104.033247	5,201,662.35	217,582.06	1.85
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.809082	4,940,454.08	86.191541	4,309,577.05	-630,877.03	1.53
		Base	98.809082	4,940,454.08	86.191541	4,309,577.05	-630,877.03	1.53
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.665140	4,983,256.98	104.065356	5,203,267.80	220,010.82	1.85
		Base	99.665140	4,983,256.98	104.065356	5,203,267.80	220,010.82	1.85
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.837500	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.135570	5,006,778.50	6,778.50	1.78
		Base	100.000000	5,000,000.00	100.135570	5,006,778.50	6,778.50	1.78
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.663123	3,488,209.30	99.584773	3,485,467.06	-2,742.24	1.24
		Base	99.663123	3,488,209.30	99.584773	3,485,467.06	-2,742.24	1.24
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.986813	2,999,604.39	101.970004	3,059,100.12	59,495.73	1.09
		Base	99.986813	2,999,604.39	101.970004	3,059,100.12	59,495.73	1.09
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	109.890546	1,691,215.50	106.664093	1,641,560.39	-49,655.11	0.58
		Base	109.890546	1,691,215.50	106.664093	1,641,560.39	-49,655.11	0.58

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742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.951614	2,998,548.42	101.487597	3,044,627.91	46,079.49	1.08
		Base	99.951614	2,998,548.42	101.487597	3,044,627.91	46,079.49	1.08
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.885457	4,994,272.84	99.853704	4,992,685.20	-1,587.64	1.77
		Base	99.885457	4,994,272.84	99.853704	4,992,685.20	-1,587.64	1.77
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	101.093000	3,032,790.00	32,790.00	1.08
		Base	100.000000	3,000,000.00	101.093000	3,032,790.00	32,790.00	1.08
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.637000	2,540,925.00	40,925.00	0.90
		Base	100.000000	2,500,000.00	101.637000	2,540,925.00	40,925.00	0.90
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.954518	2,498,862.94	98.160703	2,454,017.58	-44,845.36	0.87
		Base	99.954518	2,498,862.94	98.160703	2,454,017.58	-44,845.36	0.87
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.989139	3,999,565.57	102.071864	4,082,874.56	83,308.99	1.45
		Base	99.989139	3,999,565.57	102.071864	4,082,874.56	83,308.99	1.45
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.935012	2,498,375.29	101.379960	2,534,499.00	36,123.71	0.90
		Base	99.935012	2,498,375.29	101.379960	2,534,499.00	36,123.71	0.90
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.815750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.344005	2,508,600.13	8,600.13	0.89
		Base	100.000000	2,500,000.00	100.344005	2,508,600.13	8,600.13	0.89
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,918,151.850	Local	99.989818	1,917,956.55	101.307310	1,943,228.04	25,271.49	0.69
Original Face:	2,500,000.000	Base	99.989818	1,917,956.55	101.307310	1,943,228.04	25,271.49	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
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.985870	2,999,576.09	100.319680	3,009,590.40	10,014.31	1.07
Original Face:	3,000,000.000	Base	99.985870	2,999,576.09	100.319680	3,009,590.40	10,014.31	1.07
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.985466	1,999,709.32	102.793100	2,055,862.00	56,152.68	0.73
Original Face:	2,000,000.000	Base	99.985466	1,999,709.32	102.793100	2,055,862.00	56,152.68	0.73
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.200750	26 Jul 2021		
	5,000,000.000	Local	100.099864	5,004,993.22	100.149223	5,007,461.15	2,467.93	1.78
		Base	100.099864	5,004,993.22	100.149223	5,007,461.15	2,467.93	1.78
US DOLLAR Total								
	239,942,327.940	Local		241,614,589.78		245,382,121.28	3,767,531.50	87.09
Original Face:	179,922,434.000	Base		241,614,589.78		245,382,121.28	3,767,531.50	87.09
FIXED INCOME Total								
	239,942,327.940	Base		241,614,589.78		245,382,121.28	3,767,531.50	87.09
Original Face:	179,922,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		276,335,701.500	Base		278,003,969.97		281,771,501.47	3,767,531.50	100.00
	Original Face:	179,922,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			5,552,365.830	1.000000	5,552,365.83	1.000000	5,552,365.83	0.00	1.29
		Base		1.000000	5,552,365.83	1.000000	5,552,365.83	0.00	1.29
US DOLLAR Total									
			5,552,365.830		5,552,365.83		5,552,365.83	0.00	1.29
		Base			5,552,365.83		5,552,365.83	0.00	1.29
CASH Total									
			5,552,365.830	Base	5,552,365.83		5,552,365.83	0.00	1.29
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2UF7	AT&T INC					0.290000	15 Jul 2021		
			10,000,000.000	99.964556	9,996,455.55	99.964556	9,996,455.55	0.00	2.33
		Base		99.964556	9,996,455.55	99.964556	9,996,455.55	0.00	2.33
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			10,000,000.000	99.782222	9,978,222.22	99.782222	9,978,222.22	0.00	2.32
		Base		99.782222	9,978,222.22	99.782222	9,978,222.22	0.00	2.32
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	101.482894	5,074,144.69	101.482894	5,074,144.69	0.00	1.18
		Base		101.482894	5,074,144.69	101.482894	5,074,144.69	0.00	1.18
06367CD20	BANK OF MONTREAL-					0.130000	02 Jul 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
06367CD61	BANK OF MONTREAL-					0.140000	21 Jun 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417MPH2	BANK OF NOVA SCOTIA					0.190000	11 May 2022		
		Local	2,000,000.000	100.009568	2,000,191.36	100.009568	2,000,191.36	0.00	0.47
		Base		100.009568	2,000,191.36	100.009568	2,000,191.36	0.00	0.47
138994009	CANTOR FITZGERALD REPO REPO					0.230000	01 Jun 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
138994009	CANTOR FITZGERALD REPO REPO					0.230000	09 Jun 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	2,000,000.000	99.751000	1,995,020.00	99.751000	1,995,020.00	0.00	0.46
		Base		99.751000	1,995,020.00	99.751000	1,995,020.00	0.00	0.46
30229ATW9	EXXON MOBIL CORP					0.090000	30 Jun 2021		
		Local	5,000,000.000	99.992750	4,999,637.50	99.992750	4,999,637.50	0.00	1.16
		Base		99.992750	4,999,637.50	99.992750	4,999,637.50	0.00	1.16
30229AU23	EXXON MOBIL CORP					0.120000	02 Jul 2021		
		Local	2,000,000.000	99.989667	1,999,793.33	99.989667	1,999,793.33	0.00	0.47
		Base		99.989667	1,999,793.33	99.989667	1,999,793.33	0.00	0.47
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.994188	4,999,709.41	99.994188	4,999,709.41	0.00	1.16
		Base		99.994188	4,999,709.41	99.994188	4,999,709.41	0.00	1.16
38346LUD6	GOTHAM FDG CORP					0.120000	13 Jul 2021		
		Local	4,000,000.000	99.986000	3,999,440.00	99.986000	3,999,440.00	0.00	0.93
		Base		99.986000	3,999,440.00	99.986000	3,999,440.00	0.00	0.93
46514TQB7	ISRAEL ST 05/26 1.68					1.680000	01 May 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.81
		Base		100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.81
59157TU27	METLIFE SHORT TERM FDG					0.100000	02 Jul 2021		
		Local	5,000,000.000	99.991389	4,999,569.44	99.991389	4,999,569.44	0.00	1.16
		Base		99.991389	4,999,569.44	99.991389	4,999,569.44	0.00	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105GT46	NESTLE CAP CORP				0.060000	04 Jun 2021		
	15,000,000.000	Local	99.999500	14,999,925.00	99.999500	14,999,925.00	0.00	3.49
		Base	99.999500	14,999,925.00	99.999500	14,999,925.00	0.00	3.49
8225X2TN4	SHELL INTNL FNC B.V				0.100000	22 Jun 2021		
	5,000,000.000	Local	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.16
		Base	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.16
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.961111	4,998,055.55	99.961111	4,998,055.55	0.00	1.16
		Base	99.961111	4,998,055.55	99.961111	4,998,055.55	0.00	1.16
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	5,000,000.000	Local	99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	1.16
		Base	99.948889	4,997,444.44	99.948889	4,997,444.44	0.00	1.16
88602TV91	THUNDER BAY FNDNG LLC				0.130000	09 Aug 2021		
	5,000,000.000	Local	99.975083	4,998,754.17	99.975083	4,998,754.17	0.00	1.16
		Base	99.975083	4,998,754.17	99.975083	4,998,754.17	0.00	1.16
90477DU20	UNILEVER CAPITAL CRP				0.050000	02 Jul 2021		
	5,000,000.000	Local	99.995694	4,999,784.72	99.995694	4,999,784.72	0.00	1.16
		Base	99.995694	4,999,784.72	99.995694	4,999,784.72	0.00	1.16
91058TTW6	UNITED HEALTHCARE CO				0.110000	30 Jun 2021		
	5,000,000.000	Local	99.991139	4,999,556.95	99.991139	4,999,556.95	0.00	1.16
		Base	99.991139	4,999,556.95	99.991139	4,999,556.95	0.00	1.16
926NKW009	AMHERST PIERPONT 04/15 VAR				0.020000	08 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.33
926NKW009	AMHERST PIERPONT 04/15 VAR				0.030000	01 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.687389	4,984,369.45	99.687389	4,984,369.45	0.00	1.16
		Base	99.687389	4,984,369.45	99.687389	4,984,369.45	0.00	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 Jun 2021		
		Local	15,010,938.770	100.000000	15,010,938.77	100.000000	15,010,938.77	0.00	3.49
		Base		100.000000	15,010,938.77	100.000000	15,010,938.77	0.00	3.49
979QHR003	SOUTH STREET REPO					0.010000	01 Jun 2021		
		Local	91,156,147.670	100.000000	91,156,147.67	100.000000	91,156,147.67	0.00	21.21
		Base		100.000000	91,156,147.67	100.000000	91,156,147.67	0.00	21.21
US DOLLAR Total									
		Local	254,667,086.440		254,686,868.55		254,686,868.55	0.00	59.25
		Base			254,686,868.55		254,686,868.55	0.00	59.25
CASH EQUIVALENT Total									
		Base	254,667,086.440		254,686,868.55		254,686,868.55	0.00	59.25
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.776380	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.202000	5,010,100.00	10,100.00	1.17
		Base		100.000000	5,000,000.00	100.202000	5,010,100.00	10,100.00	1.17
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.850630	25 Jun 2022		
		Local	10,000,000.000	100.100839	10,010,083.89	100.045504	10,004,550.40	-5,533.49	2.33
		Base		100.100839	10,010,083.89	100.045504	10,004,550.40	-5,533.49	2.33
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.896617	1,997,932.34	100.129233	2,002,584.66	4,652.32	0.47
		Base		99.896617	1,997,932.34	100.129233	2,002,584.66	4,652.32	0.47
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.270000	26 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.085374	2,001,707.48	1,707.48	0.47
		Base		100.000000	2,000,000.00	100.085374	2,001,707.48	1,707.48	0.47
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.985366	9,998,536.64	102.602055	10,260,205.50	261,668.86	2.39
		Base		99.985366	9,998,536.64	102.602055	10,260,205.50	261,668.86	2.39

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.575500	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.006177	10,000,617.70	617.70	2.33
		Base	100.000000	10,000,000.00	100.006177	10,000,617.70	617.70	2.33
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.980491	9,998,049.10	101.411210	10,141,121.00	143,071.90	2.36
Original Face:	10,000,000.000	Base	99.980491	9,998,049.10	101.411210	10,141,121.00	143,071.90	2.36
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	272,858.780	Local	101.141931	275,974.64	105.847620	288,814.52	12,839.88	0.07
Original Face:	2,096,032.000	Base	101.141931	275,974.64	105.847620	288,814.52	12,839.88	0.07
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,831,569.350	Local	100.929669	1,848,596.89	106.826697	1,956,605.04	108,008.15	0.46
Original Face:	5,000,000.000	Base	100.929669	1,848,596.89	106.826697	1,956,605.04	108,008.15	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,425,535.920	Local	104.451034	2,533,497.34	109.096000	2,646,162.67	112,665.33	0.62
Original Face:	8,645,247.000	Base	104.451034	2,533,497.34	109.096000	2,646,162.67	112,665.33	0.62
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	833,470.460	Local	104.368331	869,879.21	108.084197	900,849.85	30,970.64	0.21
Original Face:	4,322,624.000	Base	104.368331	869,879.21	108.084197	900,849.85	30,970.64	0.21
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.047759	10,004,775.90	4,775.90	2.33
		Base	100.000000	10,000,000.00	100.047759	10,004,775.90	4,775.90	2.33
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	59,990.940	Local	102.645199	61,577.82	101.666940	60,990.95	-586.87	0.01
Original Face:	2,161,312.000	Base	102.645199	61,577.82	101.666940	60,990.95	-586.87	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	584,983.170	Local	101.416116	593,267.21	103.862430	607,577.74	14,310.53	0.14
Original Face:	4,322,624.000	Base	101.416116	593,267.21	103.862430	607,577.74	14,310.53	0.14
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	0.010	Local	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:	8,584,720.000	Base	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00

& 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
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	562,380.130	101.332970	569,876.49	103.789070	583,689.11	13,812.62	0.14
Original Face:		Base	4,322,624.000	101.332970	569,876.49	103.789070	583,689.11	13,812.62	0.14
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,010,607.920	100.758237	1,018,270.72	101.999440	1,030,814.42	12,543.70	0.24
Original Face:		Base	5,111,816.000	100.758237	1,018,270.72	101.999440	1,030,814.42	12,543.70	0.24
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	848,247.180	99.783979	846,414.79	101.707860	862,734.05	16,319.26	0.20
Original Face:		Base	4,322,624.000	99.783979	846,414.79	101.707860	862,734.05	16,319.26	0.20
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,251,025.530	101.440455	1,269,045.99	102.864390	1,286,859.78	17,813.79	0.30
Original Face:		Base	5,326,337.000	101.440455	1,269,045.99	102.864390	1,286,859.78	17,813.79	0.30
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	848,247.180	100.209051	850,020.45	102.405000	868,647.52	18,627.07	0.20
Original Face:		Base	4,322,624.000	100.209051	850,020.45	102.405000	868,647.52	18,627.07	0.20
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,151,375.640	100.654011	1,158,905.76	102.864970	1,184,362.21	25,456.45	0.28
Original Face:		Base	8,645,247.000	100.654011	1,158,905.76	102.864970	1,184,362.21	25,456.45	0.28
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,029,832.830	101.512167	1,045,405.62	103.789070	1,068,853.92	23,448.30	0.25
Original Face:		Base	6,483,935.000	101.512167	1,045,405.62	103.789070	1,068,853.92	23,448.30	0.25
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	711,554.220	99.897474	710,824.69	101.492020	722,170.75	11,346.06	0.17
Original Face:		Base	4,322,624.000	99.897474	710,824.69	101.492020	722,170.75	11,346.06	0.17
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	986,665.380	99.656253	983,273.75	105.446060	1,040,399.77	57,126.02	0.24
Original Face:		Base	4,507,221.000	99.656253	983,273.75	105.446060	1,040,399.77	57,126.02	0.24
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,741,508.950	98.757550	1,719,871.58	104.787760	1,824,888.22	105,016.64	0.42
Original Face:		Base	5,000,000.000	98.757550	1,719,871.58	104.787760	1,824,888.22	105,016.64	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	168,370.570	98.353441	165,598.25	102.955840	173,347.33	7,749.08	0.04
Original Face:		Base	2,161,312.000	98.353441	165,598.25	102.955840	173,347.33	7,749.08	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	288,534.740	100.124238	288,893.21	101.302440	292,292.73	3,399.52	0.07
Original Face:		Base	4,527,840.000	100.124238	288,893.21	101.302440	292,292.73	3,399.52	0.07
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	250,232.440	101.298992	253,482.94	101.459550	253,884.71	401.77	0.06
Original Face:		Base	8,645,247.000	101.298992	253,482.94	101.459550	253,884.71	401.77	0.06
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	153,005.650	99.436687	152,143.75	102.099070	156,217.35	4,073.60	0.04
Original Face:		Base	2,161,312.000	99.436687	152,143.75	102.099070	156,217.35	4,073.60	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	273,108.920	99.978763	273,050.92	102.892530	281,008.68	7,957.76	0.07
Original Face:		Base	2,161,312.000	99.978763	273,050.92	102.892530	281,008.68	7,957.76	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	193,564.600	99.957683	193,482.69	103.298950	199,950.20	6,467.51	0.05
Original Face:		Base	2,472,541.000	99.957683	193,482.69	103.298950	199,950.20	6,467.51	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	580,706.320	100.169401	581,690.04	105.010720	609,803.89	28,113.85	0.14
Original Face:		Base	4,322,624.000	100.169401	581,690.04	105.010720	609,803.89	28,113.85	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	691,599.520	100.344514	693,982.18	101.939370	705,012.19	11,030.01	0.16
Original Face:		Base	6,483,935.000	100.344514	693,982.18	101.939370	705,012.19	11,030.01	0.16
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,053,655.630	100.056299	1,054,248.83	102.085950	1,075,634.36	21,385.53	0.25
Original Face:		Base	5,619,411.000	100.056299	1,054,248.83	102.085950	1,075,634.36	21,385.53	0.25
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,453,445.320	101.206802	1,470,985.53	101.947330	1,481,748.70	10,763.17	0.34
Original Face:		Base	4,322,624.000	101.206802	1,470,985.53	101.947330	1,481,748.70	10,763.17	0.34

& 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
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	862,454.330	100.022721	862,650.29	101.274550	873,446.74	10,796.45	0.20
Original Face:		Base	4,322,624.000	100.022721	862,650.29	101.274550	873,446.74	10,796.45	0.20
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,156,135.550	100.704423	2,171,323.87	102.422610	2,208,370.31	37,046.44	0.51
Original Face:		Base	10,806,559.000	100.704423	2,171,323.87	102.422610	2,208,370.31	37,046.44	0.51
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,313,368.660	100.448981	1,319,265.43	102.142210	1,341,503.77	22,238.34	0.31
Original Face:		Base	10,806,559.000	100.448981	1,319,265.43	102.142210	1,341,503.77	22,238.34	0.31
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	677,533.360	100.492937	680,873.17	101.050360	684,649.90	3,776.73	0.16
Original Face:		Base	4,322,624.000	100.492937	680,873.17	101.050360	684,649.90	3,776.73	0.16
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,457,270.100	99.909372	1,455,949.41	102.699690	1,496,611.88	40,662.47	0.35
Original Face:		Base	6,483,935.000	99.909372	1,455,949.41	102.699690	1,496,611.88	40,662.47	0.35
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,126,950.480	102.206991	1,151,822.18	106.255360	1,197,445.29	45,623.11	0.28
Original Face:		Base	6,000,000.000	102.206991	1,151,822.18	106.255360	1,197,445.29	45,623.11	0.28
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	2,820,723.100	102.392682	2,888,214.02	101.763190	2,870,457.81	-17,756.21	0.67
Original Face:		Base	10,000,000.000	102.392682	2,888,214.02	101.763190	2,870,457.81	-17,756.21	0.67
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,820,723.100	102.357726	2,887,228.02	101.539140	2,864,137.98	-23,090.04	0.67
Original Face:		Base	10,000,000.000	102.357726	2,887,228.02	101.539140	2,864,137.98	-23,090.04	0.67
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	5,045,217.930	100.523735	5,071,641.51	105.034018	5,299,195.11	227,553.60	1.23
Original Face:		Base	14,386,036.000	100.523735	5,071,641.51	105.034018	5,299,195.11	227,553.60	1.23
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,647,700.930	102.247537	1,684,733.61	104.899853	1,728,435.85	43,702.24	0.40
Original Face:		Base	6,483,935.000	102.247537	1,684,733.61	104.899853	1,728,435.85	43,702.24	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
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	358,629.190	Local	101.076636	362,490.32	107.369840	385,059.59	22,569.27	0.09
Original Face:	33,932,595.000	Base	101.076636	362,490.32	107.369840	385,059.59	22,569.27	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	549,460.590	Local	105.602922	580,246.44	116.562060	640,462.58	60,216.14	0.15
Original Face:	18,956,866.000	Base	105.602922	580,246.44	116.562060	640,462.58	60,216.14	0.15
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	94,132.880	Local	99.269140	93,444.90	101.327920	95,382.89	1,937.99	0.02
Original Face:	4,322,624.000	Base	99.269140	93,444.90	101.327920	95,382.89	1,937.99	0.02
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	192,981.100	Local	104.745123	202,138.29	108.579290	209,537.51	7,399.22	0.05
Original Face:	6,483,935.000	Base	104.745123	202,138.29	108.579290	209,537.51	7,399.22	0.05
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.260000	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.053900	2,001,078.00	1,078.00	0.47
		Base	100.000000	2,000,000.00	100.053900	2,001,078.00	1,078.00	0.47
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.743153	9,774,315.26	100.083080	10,008,308.00	233,992.74	2.33
Original Face:	10,000,000.000	Base	97.743153	9,774,315.26	100.083080	10,008,308.00	233,992.74	2.33
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.284716	2,005,694.32	5,694.32	0.47
		Base	100.000000	2,000,000.00	100.284716	2,005,694.32	5,694.32	0.47
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,673,669.710	Local	101.977928	1,706,773.70	103.400670	1,730,585.69	23,811.99	0.40
Original Face:	7,989,505.000	Base	101.977928	1,706,773.70	103.400670	1,730,585.69	23,811.99	0.40
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,704,895.600	Local	94.643274	4,452,867.23	101.591610	4,779,779.19	326,911.96	1.11
Original Face:	10,000,000.000	Base	94.643274	4,452,867.23	101.591610	4,779,779.19	326,911.96	1.11
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,202,569.150	Local	97.801229	3,132,151.98	103.815500	3,324,763.18	192,611.20	0.77
Original Face:	5,000,000.000	Base	97.801229	3,132,151.98	103.815500	3,324,763.18	192,611.20	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,204,279.200	100.787067	1,213,757.68	105.321400	1,268,363.71	54,606.03	0.30
Original Face:		Base	10,000,000.000	100.787067	1,213,757.68	105.321400	1,268,363.71	54,606.03	0.30
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,109,546.150	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.74
Original Face:		Base	5,000,000.000	96.510222	3,001,029.88	102.053610	3,173,404.10	172,374.22	0.74
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.959036	3,498,566.26	101.403997	3,549,139.90	50,573.64	0.83
		Base		99.959036	3,498,566.26	101.403997	3,549,139.90	50,573.64	0.83
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.293689	4,964,684.45	-35,315.55	1.15
		Base		100.000000	5,000,000.00	99.293689	4,964,684.45	-35,315.55	1.15
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	1,000,000.000	99.991064	999,910.64	100.496920	1,004,969.20	5,058.56	0.23
		Base		99.991064	999,910.64	100.496920	1,004,969.20	5,058.56	0.23
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.996916	6,999,784.09	101.725655	7,120,795.85	121,011.76	1.66
		Base		99.996916	6,999,784.09	101.725655	7,120,795.85	121,011.76	1.66
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.791630	25 Jan 2029		
		Local	632,936.500	100.000002	632,936.51	97.984480	620,179.54	-12,756.97	0.14
Original Face:		Base	2,161,312.000	100.000002	632,936.51	97.984480	620,179.54	-12,756.97	0.14
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.365000	04 Mar 2024		
		Local	6,000,000.000	100.000000	6,000,000.00	100.301470	6,018,088.20	18,088.20	1.40
		Base		100.000000	6,000,000.00	100.301470	6,018,088.20	18,088.20	1.40
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	1,000,000.000	99.924905	999,249.05	100.245553	1,002,455.53	3,206.48	0.23
		Base		99.924905	999,249.05	100.245553	1,002,455.53	3,206.48	0.23
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.143751	5,007,187.54	101.394531	5,069,726.55	62,539.01	1.18
		Base		100.143751	5,007,187.54	101.394531	5,069,726.55	62,539.01	1.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	106.039684	8,483,174.74	106.149986	8,491,998.88	8,824.14	1.98
		Base	106.039684	8,483,174.74	106.149986	8,491,998.88	8,824.14	1.98
US DOLLAR Total								
	166,407,254.910	Local		166,800,587.85		169,617,694.81	2,817,106.96	39.46
Original Face:	337,834,878.000	Base		166,800,587.85		169,617,694.81	2,817,106.96	39.46
FIXED INCOME Total								
	166,407,254.910	Base		166,800,587.85		169,617,694.81	2,817,106.96	39.46
Original Face:	337,834,878.000							

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									
		426,626,707.180	Base		427,039,822.23		429,856,929.19	2,817,106.96	100.00
	Original Face:	337,834,878.000							

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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								
			-9,998,984.930	1.000000	-9,998,984.93	1.000000	-9,998,984.93	0.00	2.05
		Base		1.000000	-9,998,984.93	1.000000	-9,998,984.93	0.00	2.05
US DOLLAR Total									
			-9,998,984.930		-9,998,984.93		-9,998,984.93	0.00	2.05
		Base			-9,998,984.93		-9,998,984.93	0.00	2.05
CASH Total									
			-9,998,984.930	Base	-9,998,984.93		-9,998,984.93	0.00	2.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2VS8	AT&T INC					0.310000	26 Aug 2021		
			15,000,000.000	99.925944	14,988,891.67	99.925944	14,988,891.67	0.00	3.07
		Base		99.925944	14,988,891.67	99.925944	14,988,891.67	0.00	3.07
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			5,000,000.000	99.894222	4,994,711.11	99.894222	4,994,711.11	0.00	1.02
		Base		99.894222	4,994,711.11	99.894222	4,994,711.11	0.00	1.02
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.837750	9,983,775.00	99.837750	9,983,775.00	0.00	2.05
		Base		99.837750	9,983,775.00	99.837750	9,983,775.00	0.00	2.05
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			98,690,789.250	100.050091	98,740,224.20	100.050000	98,740,134.64	-89.56	20.24
		Base		100.050091	98,740,224.20	100.050000	98,740,134.64	-89.56	20.24
02665JTQ3	AMERICAN HONDA FINAN					0.200000	24 Jun 2021		
			10,000,000.000	99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	2.05
		Base		99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	2.05

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
02665JU81	AMERICAN HONDA FINAN				0.240000	08 Jul 2021		
	10,000,000.000	Local	99.975333	9,997,533.33	99.975333	9,997,533.33	0.00	2.05
		Base	99.975333	9,997,533.33	99.975333	9,997,533.33	0.00	2.05
0347M2US3	ANGLESEA FDG PLC and ANG				0.150000	26 Jul 2021		
	15,000,000.000	Local	99.977083	14,996,562.50	99.977083	14,996,562.50	0.00	3.07
		Base	99.977083	14,996,562.50	99.977083	14,996,562.50	0.00	3.07
15060XUS9	CEDAR SPRING CPTL CO				0.200000	26 Jul 2021		
	10,000,000.000	Local	99.969444	9,996,944.44	99.969444	9,996,944.44	0.00	2.05
		Base	99.969444	9,996,944.44	99.969444	9,996,944.44	0.00	2.05
15060XWM0	CEDAR SPRING CPTL CO				0.210000	21 Sep 2021		
	15,000,000.000	Local	99.934667	14,990,200.00	99.934667	14,990,200.00	0.00	3.07
		Base	99.934667	14,990,200.00	99.934667	14,990,200.00	0.00	3.07
17177LX41	CIESCO LLC				0.170000	04 Oct 2021		
	15,000,000.000	Local	99.940972	14,991,145.83	99.940972	14,991,145.83	0.00	3.07
		Base	99.940972	14,991,145.83	99.940972	14,991,145.83	0.00	3.07
2546R2TF3	WALT DISNEY CO				0.350000	15 Jun 2021		
	10,000,000.000	Local	99.986389	9,998,638.89	99.986389	9,998,638.89	0.00	2.05
		Base	99.986389	9,998,638.89	99.986389	9,998,638.89	0.00	2.05
2546R2UG9	WALT DISNEY CO				0.350000	16 Jul 2021		
	15,000,000.000	Local	99.956250	14,993,437.50	99.956250	14,993,437.50	0.00	3.07
		Base	99.956250	14,993,437.50	99.956250	14,993,437.50	0.00	3.07
2546R2XF8	WALT DISNEY CO				0.240000	15 Oct 2021		
	10,000,000.000	Local	99.909333	9,990,933.33	99.909333	9,990,933.33	0.00	2.05
		Base	99.909333	9,990,933.33	99.909333	9,990,933.33	0.00	2.05
30229AYG8	EXXON MOBIL CORP				0.120000	16 Nov 2021		
	10,000,000.000	Local	99.944000	9,994,400.00	99.944000	9,994,400.00	0.00	2.05
		Base	99.944000	9,994,400.00	99.944000	9,994,400.00	0.00	2.05
36955DYA2	GEN DYNAMICS CORP				0.190000	10 Nov 2021		
	15,000,000.000	Local	99.914500	14,987,175.00	99.914500	14,987,175.00	0.00	3.07
		Base	99.914500	14,987,175.00	99.914500	14,987,175.00	0.00	3.07

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
40588LVT3	HALKIN FINANCE LLC USC					0.110000	27 Aug 2021		
		Local	10,000,000.000	99.973417	9,997,341.66	99.973417	9,997,341.66	0.00	2.05
		Base		99.973417	9,997,341.66	99.973417	9,997,341.66	0.00	2.05
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
		Local	15,000,000.000	99.915000	14,987,250.00	99.915000	14,987,250.00	0.00	3.07
		Base		99.915000	14,987,250.00	99.915000	14,987,250.00	0.00	3.07
41282JUE9	HARLEY-DAVIDSON FND CP					0.290000	14 Jul 2021		
		Local	15,000,000.000	99.965361	14,994,804.16	99.965361	14,994,804.16	0.00	3.07
		Base		99.965361	14,994,804.16	99.965361	14,994,804.16	0.00	3.07
41282JXM8	HARLEY-DAVIDSON FND CP					0.360000	21 Oct 2021		
		Local	15,000,000.000	99.858000	14,978,700.00	99.858000	14,978,700.00	0.00	3.07
		Base		99.858000	14,978,700.00	99.858000	14,978,700.00	0.00	3.07
52953AU78	LEXINGTN PKR CAP CO LL					0.180000	07 Jul 2021		
		Local	20,000,000.000	99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	4.10
		Base		99.982000	19,996,400.00	99.982000	19,996,400.00	0.00	4.10
52953AU78	LEXINGTN PKR CAP CO LL					0.190000	07 Jul 2021		
		Local	10,000,000.000	99.981000	9,998,100.00	99.981000	9,998,100.00	0.00	2.05
		Base		99.981000	9,998,100.00	99.981000	9,998,100.00	0.00	2.05
59157TUU5	METLIFE SHORT TERM FDG					0.140000	28 Jul 2021		
		Local	15,252,000.000	99.977833	15,248,619.14	99.977833	15,248,619.14	0.00	3.13
		Base		99.977833	15,248,619.14	99.977833	15,248,619.14	0.00	3.13
82124LU91	SHEFFIELD RECEIVABLE					0.150000	09 Jul 2021		
		Local	15,000,000.000	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	3.07
		Base		99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	3.07
8225X2UC6	SHELL INTNL FNC B.V					0.300000	12 Jul 2021		
		Local	1,000,000.000	99.965833	999,658.33	99.965833	999,658.33	0.00	0.20
		Base		99.965833	999,658.33	99.965833	999,658.33	0.00	0.20
92646KUT7	VICTORY RECEIVABLES					0.170000	27 Jul 2021		
		Local	15,000,000.000	99.973556	14,996,033.33	99.973556	14,996,033.33	0.00	3.07
		Base		99.973556	14,996,033.33	99.973556	14,996,033.33	0.00	3.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93142WTB9	WALGREENS BOOTS					0.200000	11 Jun 2021		
		Local	10,000,000.000	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.05
		Base		99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.05
94107MVT0	WASTE MANAGEMENT INC					0.360000	27 Aug 2021		
		Local	15,000,000.000	99.913000	14,986,950.00	99.913000	14,986,950.00	0.00	3.07
		Base		99.913000	14,986,950.00	99.913000	14,986,950.00	0.00	3.07
94107MWA0	WASTE MANAGEMENT INC					0.350000	10 Sep 2021		
		Local	3,700,000.000	99.901805	3,696,366.80	99.901805	3,696,366.80	0.00	0.76
		Base		99.901805	3,696,366.80	99.901805	3,696,366.80	0.00	0.76
US DOLLAR Total									
		Local	423,642,789.250		423,520,587.88		423,520,498.32	-89.56	86.81
		Base			423,520,587.88		423,520,498.32	-89.56	86.81
CASH EQUIVALENT Total									
		Base	423,642,789.250		423,520,587.88		423,520,498.32	-89.56	86.81
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	34,367,269.890	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.04
		Base		0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.04
US DOLLAR Total									
		Local	34,367,269.890		34,366,584.52		34,367,269.89	685.37	7.04
		Base			34,366,584.52		34,367,269.89	685.37	7.04
EQUITY Total									
		Base	34,367,269.890		34,366,584.52		34,367,269.89	685.37	7.04
FIXED INCOME									

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR							Exchange Rate:	1.000000	
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.332000	17 Sep 2021		
			5,000,000.000	100.000000	5,000,000.00	100.023714	5,001,185.70	1,185.70	1.03
		Base		100.000000	5,000,000.00	100.023714	5,001,185.70	1,185.70	1.03
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.574000	30 Jun 2021		
			15,000,000.000	100.026387	15,003,958.11	100.029743	15,004,461.45	503.34	3.08
		Base		100.026387	15,003,958.11	100.029743	15,004,461.45	503.34	3.08
9127963G2	TREASURY BILL 07/20 0.00000						28 Jul 2020		
			0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
US DOLLAR Total									
			20,000,000.000		20,003,958.06		20,005,647.15	1,689.09	4.10
		Base			20,003,958.06		20,005,647.15	1,689.09	4.10
FIXED INCOME Total									
		Base	20,000,000.000		20,003,958.06		20,005,647.15	1,689.09	4.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		468,011,074.210	Base	467,892,145.53		467,894,430.43	2,284.90	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			3,930.860	Local 100.000000	3,930.86	100.000000	3,930.86	0.00	0.06
				Base 100.000000	3,930.86	100.000000	3,930.86	0.00	0.06
US DOLLAR Total									
			3,930.860	Local	3,930.86		3,930.86	0.00	0.06
				Base	3,930.86		3,930.86	0.00	0.06
CASH EQUIVALENT Total									
			3,930.860	Base	3,930.86		3,930.86	0.00	0.06
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	421.650000	362,619.00	84,635.78	5.58
				Base 323.236302	277,983.22	421.650000	362,619.00	84,635.78	5.58
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			14,593.000	Local 334.731646	4,884,738.91	420.040000	6,129,643.72	1,244,904.81	94.35
				Base 334.731646	4,884,738.91	420.040000	6,129,643.72	1,244,904.81	94.35
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	Local 0.996205	204.73	1.000000	205.51	0.78	0.00
				Base 0.996205	204.73	1.000000	205.51	0.78	0.00
US DOLLAR Total									
			15,658.510	Local	5,162,926.86		6,492,468.23	1,329,541.37	99.94
				Base	5,162,926.86		6,492,468.23	1,329,541.37	99.94
EQUITY Total									
			15,658.510	Base	5,162,926.86		6,492,468.23	1,329,541.37	99.94

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

Base Currency: 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								
		19,589.370	Base	5,166,857.72		6,496,399.09	1,329,541.37	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			3,943.490	100.000000	3,943.49	100.000000	3,943.49	0.00	0.14
		Base		100.000000	3,943.49	100.000000	3,943.49	0.00	0.14
US DOLLAR Total									
			3,943.490		3,943.49		3,943.49	0.00	0.14
		Base			3,943.49		3,943.49	0.00	0.14
CASH EQUIVALENT Total									
			3,943.490	Base	3,943.49		3,943.49	0.00	0.14
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			5,581.000	387.714424	2,163,834.20	497.760000	2,777,998.56	614,164.36	99.85
		Base		387.714424	2,163,834.20	497.760000	2,777,998.56	614,164.36	99.85
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			148.450	0.996228	147.89	1.000000	148.45	0.56	0.01
		Base		0.996228	147.89	1.000000	148.45	0.56	0.01
US DOLLAR Total									
			5,729.450		2,163,982.09		2,778,147.01	614,164.92	99.86
		Base			2,163,982.09		2,778,147.01	614,164.92	99.86
EQUITY Total									
			5,729.450	Base	2,163,982.09		2,778,147.01	614,164.92	99.86

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		9,672.940	Base		2,167,925.58		2,782,090.50	614,164.92	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			4,661.400	100.000000	4,661.40	100.000000	4,661.40	0.00	0.25
		Base		100.000000	4,661.40	100.000000	4,661.40	0.00	0.25
US DOLLAR Total									
			4,661.400		4,661.40		4,661.40	0.00	0.25
		Base			4,661.40		4,661.40	0.00	0.25
CASH EQUIVALENT Total									
			4,661.400	Base	4,661.40		4,661.40	0.00	0.25
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			16,609.000	87.289832	1,449,796.82	112.850000	1,874,325.65	424,528.83	99.74
		Base		87.289832	1,449,796.82	112.850000	1,874,325.65	424,528.83	99.74
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.01
		Base		0.997580	234.95	1.000000	235.52	0.57	0.01
US DOLLAR Total									
			16,844.520		1,450,031.77		1,874,561.17	424,529.40	99.75
		Base			1,450,031.77		1,874,561.17	424,529.40	99.75
EQUITY Total									
			16,844.520	Base	1,450,031.77		1,874,561.17	424,529.40	99.75

& 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								
		21,505.920	Base	1,454,693.17		1,879,222.57	424,529.40	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			140,867.110	Local 100.000000	140,867.11	100.000000	140,867.11	0.00	1.94
				Base 100.000000	140,867.11	100.000000	140,867.11	0.00	1.94
US DOLLAR Total									
			140,867.110	Local	140,867.11		140,867.11	0.00	1.94
				Base	140,867.11		140,867.11	0.00	1.94
CASH EQUIVALENT Total									
			140,867.110	Base	140,867.11		140,867.11	0.00	1.94
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			62,289.000	Local 114.127829	7,108,908.35	114.550000	7,135,204.95	26,296.60	98.06
				Base 114.127829	7,108,908.35	114.550000	7,135,204.95	26,296.60	98.06
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	Local 0.996239	288.72	1.000000	289.81	1.09	0.00
				Base 0.996239	288.72	1.000000	289.81	1.09	0.00
US DOLLAR Total									
			62,578.810	Local	7,109,197.07		7,135,494.76	26,297.69	98.06
				Base	7,109,197.07		7,135,494.76	26,297.69	98.06
EQUITY Total									
			62,578.810	Base	7,109,197.07		7,135,494.76	26,297.69	98.06

& 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									
		203,445.920	Base		7,250,064.18		7,276,361.87	26,297.69	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								
	224,008.910	Local	224,008.91	224,008.91	0.02	0.00		0.00
		Base	224,008.91	224,008.91	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	6,200,936.490	Local	6,204,068.47	6,204,036.96	0.54	-31.51		-31.51
		Base	6,204,068.47	6,204,036.96	0.54	-31.51	0.00	-31.51
EQUITY								
	19,389,785.000	Local	703,503,571.67	1,143,802,842.07	99.44	440,299,270.40		440,299,270.40
		Base	703,503,571.67	1,143,802,842.07	99.44	440,299,270.40	0.00	440,299,270.40
US DOLLAR Total								
	25,814,730.400	Local	709,931,649.05	1,150,230,887.94	100.00	440,299,238.89		440,299,238.89
		Base	709,931,649.05	1,150,230,887.94	100.00	440,299,238.89	0.00	440,299,238.89
FUND Total								
	25,814,730.400	Base	709,931,649.05	1,150,230,887.94	100.00	440,299,238.89	0.00	440,299,238.89

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								
	71,779.830	Local	71,779.83	71,779.83	0.01	0.00		0.00
		Base	71,779.83	71,779.83	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	23,974,110.920	Local	23,986,373.26	23,986,097.98	3.30	-275.28		-275.28
		Base	23,986,373.26	23,986,097.98	3.30	-275.28	0.00	-275.28
EQUITY								
	20,348,238.000	Local	424,589,508.79	702,612,279.16	96.69	278,022,770.37		278,022,770.37
		Base	424,589,508.79	702,612,279.16	96.69	278,022,770.37	0.00	278,022,770.37
US DOLLAR Total								
	44,394,128.750	Local	448,647,661.88	726,670,156.97	100.00	278,022,495.09		278,022,495.09
		Base	448,647,661.88	726,670,156.97	100.00	278,022,495.09	0.00	278,022,495.09
FUND Total								
	44,394,128.750	Base	448,647,661.88	726,670,156.97	100.00	278,022,495.09	0.00	278,022,495.09

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								
	-425,643.930	Local	-425,643.93	-425,643.93	0.02	0.00		0.00
		Base	-425,643.93	-425,643.93	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	352,920,382.180	Local	352,833,708.00	352,768,344.25	14.22	-65,363.75		-65,363.75
		Base	352,833,708.00	352,768,344.25	14.22	-65,363.75	0.00	-65,363.75
EQUITY								
	6,261,813.000	Local	38,508,494.18	38,589,903.01	1.56	81,408.83		81,408.83
		Base	38,508,494.18	38,589,903.01	1.56	81,408.83	0.00	81,408.83
FIXED INCOME								
	1,947,760,096.540	Local	2,006,582,192.77	2,088,825,198.29	84.21	82,243,005.52		82,243,005.52
Original Face:	1,924,833,987.000	Base	2,006,582,192.77	2,088,825,198.29	84.21	82,243,005.52	0.00	82,243,005.52
US DOLLAR Total								
	2,306,516,647.790	Local	2,397,498,751.02	2,479,757,801.62	100.00	82,259,050.60		82,259,050.60
Original Face:	1,924,833,987.000	Base	2,397,498,751.02	2,479,757,801.62	100.00	82,259,050.60	0.00	82,259,050.60
FUND Total								
	2,306,516,647.790	Base	2,397,498,751.02	2,479,757,801.62	100.00	82,259,050.60	0.00	82,259,050.60
Original Face:	1,924,833,987.000							

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								
	64,861.080	Local	64,861.08	64,861.08	0.01	0.00		0.00
		Base	64,861.08	64,861.08	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	190,966,000.000	Local	190,853,147.56	190,877,745.51	30.58	24,597.95		24,597.95
		Base	190,853,147.56	190,877,745.51	30.58	24,597.95	0.00	24,597.95
FIXED INCOME								
	428,125,128.330	Local	428,618,535.23	433,274,434.93	69.41	4,655,899.70		4,655,899.70
Original Face:	190,011,032.000	Base	428,618,535.23	433,274,434.93	69.41	4,655,899.70	0.00	4,655,899.70
US DOLLAR Total								
	619,155,989.410	Local	619,536,543.87	624,217,041.52	100.00	4,680,497.65		4,680,497.65
Original Face:	190,011,032.000	Base	619,536,543.87	624,217,041.52	100.00	4,680,497.65	0.00	4,680,497.65
FUND Total								
	619,155,989.410	Base	619,536,543.87	624,217,041.52	100.00	4,680,497.65	0.00	4,680,497.65
Original Face:	190,011,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	505,052.100	Local	505,052.10	505,052.10	0.18	0.00		0.00
		Base	505,052.10	505,052.10	0.18	0.00	0.00	0.00
CASH EQUIVALENT								
	44,861,402.500	Local	44,861,402.50	44,861,402.50	15.59	0.00		0.00
		Base	44,861,402.50	44,861,402.50	15.59	0.00	0.00	0.00
FIXED INCOME								
	241,248,435.520	Local	242,274,520.17	242,464,001.95	84.24	189,481.78		189,481.78
Original Face:	102,479,647.000	Base	242,274,520.17	242,464,001.95	84.24	189,481.78	0.00	189,481.78
US DOLLAR Total								
	286,614,890.120	Local	287,640,974.77	287,830,456.55	100.00	189,481.78		189,481.78
Original Face:	102,479,647.000	Base	287,640,974.77	287,830,456.55	100.00	189,481.78	0.00	189,481.78
FUND Total								
	286,614,890.120	Base	287,640,974.77	287,830,456.55	100.00	189,481.78	0.00	189,481.78
Original Face:	102,479,647.000							

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								
	216,395.660	Local	216,395.66	216,395.66	0.01	0.00		0.00
		Base	216,395.66	216,395.66	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	4,802,297.410	Local	4,804,870.05	4,804,698.56	0.17	-171.49		-171.49
		Base	4,804,870.05	4,804,698.56	0.17	-171.49	0.00	-171.49
EQUITY								
	23,014,933.000	Local	1,084,969,886.35	2,757,276,723.74	99.82	1,672,306,837.39		1,672,306,837.39
		Base	1,084,969,886.35	2,757,276,723.74	99.82	1,672,306,837.39	0.00	1,672,306,837.39
US DOLLAR Total								
	28,033,626.070	Local	1,089,991,152.06	2,762,297,817.96	100.00	1,672,306,665.90		1,672,306,665.90
		Base	1,089,991,152.06	2,762,297,817.96	100.00	1,672,306,665.90	0.00	1,672,306,665.90
FUND Total								
	28,033,626.070	Base	1,089,991,152.06	2,762,297,817.96	100.00	1,672,306,665.90	0.00	1,672,306,665.90

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								
	388,542.730	Local	388,542.73	388,542.73	0.03	0.00		0.00
		Base	388,542.73	388,542.73	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	877,697,765.740	Local	877,599,867.06	877,599,867.06	66.63	0.00		0.00
		Base	877,599,867.06	877,599,867.06	66.63	0.00	0.00	0.00
FIXED INCOME								
	435,370,661.630	Local	436,050,088.08	439,222,109.11	33.34	3,172,021.03		3,172,021.03
Original Face:	701,044,659.000	Base	436,050,088.08	439,222,109.11	33.34	3,172,021.03	0.00	3,172,021.03
US DOLLAR Total								
	1,313,456,970.100	Local	1,314,038,497.87	1,317,210,518.90	100.00	3,172,021.03		3,172,021.03
Original Face:	701,044,659.000	Base	1,314,038,497.87	1,317,210,518.90	100.00	3,172,021.03	0.00	3,172,021.03
FUND Total								
	1,313,456,970.100	Base	1,314,038,497.87	1,317,210,518.90	100.00	3,172,021.03	0.00	3,172,021.03
Original Face:	701,044,659.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,284,750.970	Local	2,284,750.97	2,284,750.97	0.03	0.00		0.00
		Base	2,284,750.97	2,284,750.97	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	5,359,696,512.810	Local	5,358,975,923.79	5,359,099,913.06	70.38	123,989.27		123,989.27
		Base	5,358,975,923.79	5,359,099,913.06	70.38	123,989.27	0.00	123,989.27
FIXED INCOME								
	2,232,300,354.800	Local	2,246,216,161.12	2,253,069,732.40	29.59	6,853,571.28		6,853,571.28
Original Face:	581,699,328.000	Base	2,246,216,161.12	2,253,069,732.40	29.59	6,853,571.28	0.00	6,853,571.28
US DOLLAR Total								
	7,594,281,618.580	Local	7,607,476,835.88	7,614,454,396.43	100.00	6,977,560.55		6,977,560.55
Original Face:	581,699,328.000	Base	7,607,476,835.88	7,614,454,396.43	100.00	6,977,560.55	0.00	6,977,560.55
FUND Total								
	7,594,281,618.580	Base	7,607,476,835.88	7,614,454,396.43	100.00	6,977,560.55	0.00	6,977,560.55
Original Face:	581,699,328.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3.490	Local	3.49	3.49	0.00	0.00		0.00
		Base	3.49	3.49	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,374,619.220	Local	2,375,576.65	2,377,774.97	2.10	2,198.32		2,198.32
		Base	2,375,576.65	2,377,774.97	2.10	2,198.32	0.00	2,198.32
FIXED INCOME								
	109,181,064.740	Local	109,975,507.14	110,597,599.49	97.90	622,092.35		622,092.35
Original Face:	42,625,000.000	Base	109,975,507.14	110,597,599.49	97.90	622,092.35	0.00	622,092.35
US DOLLAR Total								
	111,555,687.450	Local	112,351,087.28	112,975,377.95	100.00	624,290.67		624,290.67
Original Face:	42,625,000.000	Base	112,351,087.28	112,975,377.95	100.00	624,290.67	0.00	624,290.67
FUND Total								
	111,555,687.450	Base	112,351,087.28	112,975,377.95	100.00	624,290.67	0.00	624,290.67
Original Face:	42,625,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	683,991,921.790	Local	683,932,759.13	683,932,759.13	60.07	0.00		0.00
		Base	683,932,759.13	683,932,759.13	60.07	0.00	0.00	0.00
FIXED INCOME								
	450,748,555.670	Local	451,136,373.37	454,565,494.16	39.93	3,429,120.79		3,429,120.79
Original Face:	323,393,263.000	Base	451,136,373.37	454,565,494.16	39.93	3,429,120.79	0.00	3,429,120.79
US DOLLAR Total								
	1,134,740,477.460	Local	1,135,069,132.50	1,138,498,253.29	100.00	3,429,120.79		3,429,120.79
Original Face:	323,393,263.000	Base	1,135,069,132.50	1,138,498,253.29	100.00	3,429,120.79	0.00	3,429,120.79
FUND Total								
	1,134,740,477.460	Base	1,135,069,132.50	1,138,498,253.29	100.00	3,429,120.79	0.00	3,429,120.79
Original Face:	323,393,263.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,984,218,283.170	Local	1,983,805,085.65	1,983,805,085.65	96.19	0.00		0.00
		Base	1,983,805,085.65	1,983,805,085.65	96.19	0.00	0.00	0.00
FIXED INCOME								
	78,488,476.290	Local	78,489,080.28	78,493,454.95	3.81	4,374.67		4,374.67
Original Face:	114,250,000.000	Base	78,489,080.28	78,493,454.95	3.81	4,374.67	0.00	4,374.67
US DOLLAR Total								
	2,062,706,759.460	Local	2,062,294,165.93	2,062,298,540.60	100.00	4,374.67		4,374.67
Original Face:	114,250,000.000	Base	2,062,294,165.93	2,062,298,540.60	100.00	4,374.67	0.00	4,374.67
FUND Total								
	2,062,706,759.460	Base	2,062,294,165.93	2,062,298,540.60	100.00	4,374.67	0.00	4,374.67
Original Face:	114,250,000.000							

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								
	-2,536.100	Local	-2,536.10	-2,536.10	0.00	0.00		0.00
		Base	-2,536.10	-2,536.10	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,550,567,941.640	Local	1,550,562,869.42	1,550,562,869.42	75.68	0.00		0.00
		Base	1,550,562,869.42	1,550,562,869.42	75.68	0.00	0.00	0.00
FIXED INCOME								
	498,000,000.000	Local	498,298,352.67	498,354,669.83	24.32	56,317.16		56,317.16
		Base	498,298,352.67	498,354,669.83	24.32	56,317.16	0.00	56,317.16
US DOLLAR Total								
	2,048,565,405.540	Local	2,048,858,685.99	2,048,915,003.15	100.00	56,317.16		56,317.16
		Base	2,048,858,685.99	2,048,915,003.15	100.00	56,317.16	0.00	56,317.16
FUND Total								
	2,048,565,405.540	Base	2,048,858,685.99	2,048,915,003.15	100.00	56,317.16	0.00	56,317.16

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 EQUIVALENT								
	1,698.630	Local	1,698.46	1,698.46	0.00	0.00		0.00
		Base	1,698.46	1,698.46	0.00	0.00	0.00	0.00
EQUITY								
	304,577,761.389	Local	304,645,433.52	304,638,676.94	47.97	-6,756.58		-6,756.58
		Base	304,645,433.52	304,638,676.94	47.97	-6,756.58	0.00	-6,756.58
FIXED INCOME								
	328,040,000.000	Local	330,005,127.02	330,468,391.58	52.03	463,264.56		463,264.56
Original Face:	155,930,000.000	Base	330,005,127.02	330,468,391.58	52.03	463,264.56	0.00	463,264.56
US DOLLAR Total								
	632,619,460.019	Local	634,652,259.00	635,108,766.98	100.00	456,507.98		456,507.98
Original Face:	155,930,000.000	Base	634,652,259.00	635,108,766.98	100.00	456,507.98	0.00	456,507.98
FUND Total								
	632,619,460.019	Base	634,652,259.00	635,108,766.98	100.00	456,507.98	0.00	456,507.98
Original Face:	155,930,000.000							

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								
	478,494.990	Local	478,494.99	478,494.99	0.09	0.00		0.00
		Base	478,494.99	478,494.99	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	95,000,000.000	Local	94,984,656.63	94,984,656.63	18.83	0.00		0.00
		Base	94,984,656.63	94,984,656.63	18.83	0.00	0.00	0.00
FIXED INCOME								
	401,306,434.000	Local	407,007,585.45	408,857,668.91	81.07	1,850,083.46		1,850,083.46
Original Face:	265,077,869.000	Base	407,007,585.45	408,857,668.91	81.07	1,850,083.46	0.00	1,850,083.46
US DOLLAR Total								
	496,784,928.990	Local	502,470,737.07	504,320,820.53	100.00	1,850,083.46		1,850,083.46
Original Face:	265,077,869.000	Base	502,470,737.07	504,320,820.53	100.00	1,850,083.46	0.00	1,850,083.46
FUND Total								
	496,784,928.990	Base	502,470,737.07	504,320,820.53	100.00	1,850,083.46	0.00	1,850,083.46
Original Face:	265,077,869.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,926.700	Local	-1,926.70	-1,926.70	100.00	0.00		0.00
		Base	-1,926.70	-1,926.70	100.00	0.00	0.00	0.00
US DOLLAR Total								
	-1,926.700	Local	-1,926.70	-1,926.70	100.00	0.00		0.00
		Base	-1,926.70	-1,926.70	100.00	0.00	0.00	0.00
FUND Total								
	-1,926.700	Base	-1,926.70	-1,926.70	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								
	393,373.560	Local	393,373.56	393,373.56	0.14	0.00		0.00
		Base	393,373.56	393,373.56	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	36,000,000.000	Local	35,996,006.63	35,996,006.63	12.77	0.00		0.00
		Base	35,996,006.63	35,996,006.63	12.77	0.00	0.00	0.00
FIXED INCOME								
	239,942,327.940	Local	241,614,589.78	245,382,121.28	87.09	3,767,531.50		3,767,531.50
Original Face:	179,922,434.000	Base	241,614,589.78	245,382,121.28	87.09	3,767,531.50	0.00	3,767,531.50
US DOLLAR Total								
	276,335,701.500	Local	278,003,969.97	281,771,501.47	100.00	3,767,531.50		3,767,531.50
Original Face:	179,922,434.000	Base	278,003,969.97	281,771,501.47	100.00	3,767,531.50	0.00	3,767,531.50
FUND Total								
	276,335,701.500	Base	278,003,969.97	281,771,501.47	100.00	3,767,531.50	0.00	3,767,531.50
Original Face:	179,922,434.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,552,365.830	Local	5,552,365.83	5,552,365.83	1.29	0.00		0.00
		Base	5,552,365.83	5,552,365.83	1.29	0.00	0.00	0.00
CASH EQUIVALENT								
	254,667,086.440	Local	254,686,868.55	254,686,868.55	59.25	0.00		0.00
		Base	254,686,868.55	254,686,868.55	59.25	0.00	0.00	0.00
FIXED INCOME								
	166,407,254.910	Local	166,800,587.85	169,617,694.81	39.46	2,817,106.96		2,817,106.96
Original Face:	337,834,878.000	Base	166,800,587.85	169,617,694.81	39.46	2,817,106.96	0.00	2,817,106.96
US DOLLAR Total								
	426,626,707.180	Local	427,039,822.23	429,856,929.19	100.00	2,817,106.96		2,817,106.96
Original Face:	337,834,878.000	Base	427,039,822.23	429,856,929.19	100.00	2,817,106.96	0.00	2,817,106.96
FUND Total								
	426,626,707.180	Base	427,039,822.23	429,856,929.19	100.00	2,817,106.96	0.00	2,817,106.96
Original Face:	337,834,878.000							

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								
	-9,998,984.930	Local	-9,998,984.93	-9,998,984.93	2.05	0.00		0.00
		Base	-9,998,984.93	-9,998,984.93	2.05	0.00	0.00	0.00
CASH EQUIVALENT								
	423,642,789.250	Local	423,520,587.88	423,520,498.32	86.81	-89.56		-89.56
		Base	423,520,587.88	423,520,498.32	86.81	-89.56	0.00	-89.56
EQUITY								
	34,367,269.890	Local	34,366,584.52	34,367,269.89	7.04	685.37		685.37
		Base	34,366,584.52	34,367,269.89	7.04	685.37	0.00	685.37
FIXED INCOME								
	20,000,000.000	Local	20,003,958.06	20,005,647.15	4.10	1,689.09		1,689.09
		Base	20,003,958.06	20,005,647.15	4.10	1,689.09	0.00	1,689.09
US DOLLAR Total								
	468,011,074.210	Local	467,892,145.53	467,894,430.43	100.00	2,284.90		2,284.90
		Base	467,892,145.53	467,894,430.43	100.00	2,284.90	0.00	2,284.90
FUND Total								
	468,011,074.210	Base	467,892,145.53	467,894,430.43	100.00	2,284.90	0.00	2,284.90

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								
	3,930.860	Local	3,930.86	3,930.86	0.06	0.00		0.00
		Base	3,930.86	3,930.86	0.06	0.00	0.00	0.00
EQUITY								
	15,658.510	Local	5,162,926.86	6,492,468.23	99.94	1,329,541.37		1,329,541.37
		Base	5,162,926.86	6,492,468.23	99.94	1,329,541.37	0.00	1,329,541.37
US DOLLAR Total								
	19,589.370	Local	5,166,857.72	6,496,399.09	100.00	1,329,541.37		1,329,541.37
		Base	5,166,857.72	6,496,399.09	100.00	1,329,541.37	0.00	1,329,541.37
FUND Total								
	19,589.370	Base	5,166,857.72	6,496,399.09	100.00	1,329,541.37	0.00	1,329,541.37

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								
	3,943.490	Local	3,943.49	3,943.49	0.14	0.00		0.00
		Base	3,943.49	3,943.49	0.14	0.00	0.00	0.00
EQUITY								
	5,729.450	Local	2,163,982.09	2,778,147.01	99.86	614,164.92		614,164.92
		Base	2,163,982.09	2,778,147.01	99.86	614,164.92	0.00	614,164.92
US DOLLAR Total								
	9,672.940	Local	2,167,925.58	2,782,090.50	100.00	614,164.92		614,164.92
		Base	2,167,925.58	2,782,090.50	100.00	614,164.92	0.00	614,164.92
FUND Total								
	9,672.940	Base	2,167,925.58	2,782,090.50	100.00	614,164.92	0.00	614,164.92

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								
	4,661.400	Local	4,661.40	4,661.40	0.25	0.00		0.00
		Base	4,661.40	4,661.40	0.25	0.00	0.00	0.00
EQUITY								
	16,844.520	Local	1,450,031.77	1,874,561.17	99.75	424,529.40		424,529.40
		Base	1,450,031.77	1,874,561.17	99.75	424,529.40	0.00	424,529.40
US DOLLAR Total								
	21,505.920	Local	1,454,693.17	1,879,222.57	100.00	424,529.40		424,529.40
		Base	1,454,693.17	1,879,222.57	100.00	424,529.40	0.00	424,529.40
FUND Total								
	21,505.920	Base	1,454,693.17	1,879,222.57	100.00	424,529.40	0.00	424,529.40

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								
	140,867.110	Local	140,867.11	140,867.11	1.94	0.00		0.00
		Base	140,867.11	140,867.11	1.94	0.00	0.00	0.00
EQUITY								
	62,578.810	Local	7,109,197.07	7,135,494.76	98.06	26,297.69		26,297.69
		Base	7,109,197.07	7,135,494.76	98.06	26,297.69	0.00	26,297.69
US DOLLAR Total								
	203,445.920	Local	7,250,064.18	7,276,361.87	100.00	26,297.69		26,297.69
		Base	7,250,064.18	7,276,361.87	100.00	26,297.69	0.00	26,297.69
FUND Total								
	203,445.920	Base	7,250,064.18	7,276,361.87	100.00	26,297.69	0.00	26,297.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	224,008.910	224,008.91	224,008.91	0.02	0.00	0.00	0.00
CASH Total	224,008.910	224,008.91	224,008.91	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	6,200,936.490	6,204,068.47	6,204,036.96	0.54	-31.51	0.00	-31.51
CASH EQUIVALENT Total	6,200,936.490	6,204,068.47	6,204,036.96	0.54	-31.51	0.00	-31.51

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	19,389,785.000	703,503,571.67	1,143,802,842.07	99.44	440,299,270.40	0.00	440,299,270.40
EQUITY Total	19,389,785.000	703,503,571.67	1,143,802,842.07	99.44	440,299,270.40	0.00	440,299,270.40

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	25,814,730.400	709,931,649.05	1,150,230,887.94	100.00	440,299,238.89	0.00	440,299,238.89

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	71,779.830	71,779.83	71,779.83	0.01	0.00	0.00	0.00
CASH Total	71,779.830	71,779.83	71,779.83	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	23,974,110.920	23,986,373.26	23,986,097.98	3.30	-275.28	0.00	-275.28
CASH EQUIVALENT Total	23,974,110.920	23,986,373.26	23,986,097.98	3.30	-275.28	0.00	-275.28

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,348,238.000	424,589,508.79	702,612,279.16	96.69	278,022,770.37	0.00	278,022,770.37
EQUITY Total	20,348,238.000	424,589,508.79	702,612,279.16	96.69	278,022,770.37	0.00	278,022,770.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	44,394,128.750	448,647,661.88	726,670,156.97	100.00	278,022,495.09	0.00	278,022,495.09

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-425,643.930	-425,643.93	-425,643.93	0.02	0.00	0.00	0.00
CASH Total	-425,643.930	-425,643.93	-425,643.93	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	352,920,382.180	352,833,708.00	352,768,344.25	14.22	-65,363.75	0.00	-65,363.75
CASH EQUIVALENT Total	352,920,382.180	352,833,708.00	352,768,344.25	14.22	-65,363.75	0.00	-65,363.75

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	6,261,813.000	38,508,494.18	38,589,903.01	1.56	81,408.83	0.00	81,408.83
EQUITY Total							
	6,261,813.000	38,508,494.18	38,589,903.01	1.56	81,408.83	0.00	81,408.83

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,947,760,096.540	2,006,582,192.77	2,088,825,198.29	84.21	82,243,005.52	0.00	82,243,005.52
FIXED INCOME Total	1,947,760,096.540	2,006,582,192.77	2,088,825,198.29	84.21	82,243,005.52	0.00	82,243,005.52

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	2,306,516,647.790	2,397,498,751.02	2,479,757,801.62	100.00	82,259,050.60	0.00	82,259,050.60

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	64,861.080	64,861.08	64,861.08	0.01	0.00	0.00	0.00
CASH Total	64,861.080	64,861.08	64,861.08	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	190,966,000.000	190,853,147.56	190,877,745.51	30.58	24,597.95	0.00	24,597.95
CASH EQUIVALENT Total	190,966,000.000	190,853,147.56	190,877,745.51	30.58	24,597.95	0.00	24,597.95

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	428,125,128.330	428,618,535.23	433,274,434.93	69.41	4,655,899.70	0.00	4,655,899.70
FIXED INCOME Total	428,125,128.330	428,618,535.23	433,274,434.93	69.41	4,655,899.70	0.00	4,655,899.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	619,155,989.410	619,536,543.87	624,217,041.52	100.00	4,680,497.65	0.00	4,680,497.65

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	505,052.100	505,052.10	505,052.10	0.18	0.00	0.00	0.00
CASH Total	505,052.100	505,052.10	505,052.10	0.18	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	44,861,402.500	44,861,402.50	44,861,402.50	15.59	0.00	0.00	0.00
CASH EQUIVALENT Total	44,861,402.500	44,861,402.50	44,861,402.50	15.59	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	241,248,435.520	242,274,520.17	242,464,001.95	84.24	189,481.78	0.00	189,481.78
FIXED INCOME Total	241,248,435.520	242,274,520.17	242,464,001.95	84.24	189,481.78	0.00	189,481.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	286,614,890.120	287,640,974.77	287,830,456.55	100.00	189,481.78	0.00	189,481.78

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	216,395.660	216,395.66	216,395.66	0.01	0.00	0.00	0.00
CASH Total	216,395.660	216,395.66	216,395.66	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	4,802,297.410	4,804,870.05	4,804,698.56	0.17	-171.49	0.00	-171.49
CASH EQUIVALENT Total	4,802,297.410	4,804,870.05	4,804,698.56	0.17	-171.49	0.00	-171.49

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,014,933.000	1,084,969,886.35	2,757,276,723.74	99.82	1,672,306,837.39	0.00	1,672,306,837.39
EQUITY Total	23,014,933.000	1,084,969,886.35	2,757,276,723.74	99.82	1,672,306,837.39	0.00	1,672,306,837.39

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	28,033,626.070	1,089,991,152.06	2,762,297,817.96	100.00	1,672,306,665.90	0.00	1,672,306,665.90

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	388,542.730	388,542.73	388,542.73	0.03	0.00	0.00	0.00
CASH Total	388,542.730	388,542.73	388,542.73	0.03	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	877,697,765.740	877,599,867.06	877,599,867.06	66.63	0.00	0.00	0.00
CASH EQUIVALENT Total	877,697,765.740	877,599,867.06	877,599,867.06	66.63	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							
	435,370,661.630	436,050,088.08	439,222,109.11	33.34	3,172,021.03	0.00	3,172,021.03
FIXED INCOME Total							
	435,370,661.630	436,050,088.08	439,222,109.11	33.34	3,172,021.03	0.00	3,172,021.03

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	1,313,456,970.100	1,314,038,497.87	1,317,210,518.90	100.00	3,172,021.03	0.00	3,172,021.03

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	2,284,750.970	2,284,750.97	2,284,750.97	0.03	0.00	0.00	0.00
CASH Total	2,284,750.970	2,284,750.97	2,284,750.97	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,359,696,512.810	5,358,975,923.79	5,359,099,913.06	70.38	123,989.27	0.00	123,989.27
CASH EQUIVALENT Total	5,359,696,512.810	5,358,975,923.79	5,359,099,913.06	70.38	123,989.27	0.00	123,989.27

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,232,300,354.800	2,246,216,161.12	2,253,069,732.40	29.59	6,853,571.28	0.00	6,853,571.28
FIXED INCOME Total	2,232,300,354.800	2,246,216,161.12	2,253,069,732.40	29.59	6,853,571.28	0.00	6,853,571.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	7,594,281,618.580	7,607,476,835.88	7,614,454,396.43	100.00	6,977,560.55	0.00	6,977,560.55

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	3.490	3.49	3.49	0.00	0.00	0.00	0.00
CASH Total	3.490	3.49	3.49	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,374,619.220	2,375,576.65	2,377,774.97	2.10	2,198.32	0.00	2,198.32
CASH EQUIVALENT Total	2,374,619.220	2,375,576.65	2,377,774.97	2.10	2,198.32	0.00	2,198.32

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	109,181,064.740	109,975,507.14	110,597,599.49	97.90	622,092.35	0.00	622,092.35
FIXED INCOME Total	109,181,064.740	109,975,507.14	110,597,599.49	97.90	622,092.35	0.00	622,092.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	111,555,687.450	112,351,087.28	112,975,377.95	100.00	624,290.67	0.00	624,290.67

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
CASH EQUIVALENT							
US DOLLAR							
	683,991,921.790	683,932,759.13	683,932,759.13	60.07	0.00	0.00	0.00
CASH EQUIVALENT Total							
	683,991,921.790	683,932,759.13	683,932,759.13	60.07	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	450,748,555.670	451,136,373.37	454,565,494.16	39.93	3,429,120.79	0.00	3,429,120.79
FIXED INCOME Total	450,748,555.670	451,136,373.37	454,565,494.16	39.93	3,429,120.79	0.00	3,429,120.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,134,740,477.460	1,135,069,132.50	1,138,498,253.29	100.00	3,429,120.79	0.00	3,429,120.79

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,984,218,283.170	1,983,805,085.65	1,983,805,085.65	96.19	0.00	0.00	0.00
CASH EQUIVALENT Total	1,984,218,283.170	1,983,805,085.65	1,983,805,085.65	96.19	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	78,488,476.290	78,489,080.28	78,493,454.95	3.81	4,374.67	0.00	4,374.67
FIXED INCOME Total	78,488,476.290	78,489,080.28	78,493,454.95	3.81	4,374.67	0.00	4,374.67

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	2,062,706,759.460	2,062,294,165.93	2,062,298,540.60	100.00	4,374.67	0.00	4,374.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,536.100	-2,536.10	-2,536.10	0.00	0.00	0.00	0.00
CASH Total	-2,536.100	-2,536.10	-2,536.10	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,550,567,941.640	1,550,562,869.42	1,550,562,869.42	75.68	0.00	0.00	0.00
CASH EQUIVALENT Total	1,550,567,941.640	1,550,562,869.42	1,550,562,869.42	75.68	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							
	498,000,000.000	498,298,352.67	498,354,669.83	24.32	56,317.16	0.00	56,317.16
FIXED INCOME Total							
	498,000,000.000	498,298,352.67	498,354,669.83	24.32	56,317.16	0.00	56,317.16

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	2,048,565,405.540	2,048,858,685.99	2,048,915,003.15	100.00	56,317.16	0.00	56,317.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.630	1,698.46	1,698.46	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.630	1,698.46	1,698.46	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
EQUITY							
US DOLLAR	304,577,761.389	304,645,433.52	304,638,676.94	47.97	-6,756.58	0.00	-6,756.58
EQUITY Total	304,577,761.389	304,645,433.52	304,638,676.94	47.97	-6,756.58	0.00	-6,756.58

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							
	328,040,000.000	330,005,127.02	330,468,391.58	52.03	463,264.56	0.00	463,264.56
FIXED INCOME Total							
	328,040,000.000	330,005,127.02	330,468,391.58	52.03	463,264.56	0.00	463,264.56

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	632,619,460.019	634,652,259.00	635,108,766.98	100.00	456,507.98	0.00	456,507.98

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	478,494.990	478,494.99	478,494.99	0.09	0.00	0.00	0.00
CASH Total	478,494.990	478,494.99	478,494.99	0.09	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	95,000,000.000	94,984,656.63	94,984,656.63	18.83	0.00	0.00	0.00
CASH EQUIVALENT Total	95,000,000.000	94,984,656.63	94,984,656.63	18.83	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
FIXED INCOME							
US DOLLAR							
	401,306,434.000	407,007,585.45	408,857,668.91	81.07	1,850,083.46	0.00	1,850,083.46
FIXED INCOME Total							
	401,306,434.000	407,007,585.45	408,857,668.91	81.07	1,850,083.46	0.00	1,850,083.46

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
FUND Total	496,784,928.990	502,470,737.07	504,320,820.53	100.00	1,850,083.46	0.00	1,850,083.46

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
CASH							
US DOLLAR	-1,926.700	-1,926.70	-1,926.70	100.00	0.00	0.00	0.00
CASH Total	-1,926.700	-1,926.70	-1,926.70	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	-1,926.700	-1,926.70	-1,926.70	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	393,373.560	393,373.56	393,373.56	0.14	0.00	0.00	0.00
CASH Total	393,373.560	393,373.56	393,373.56	0.14	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	36,000,000.000	35,996,006.63	35,996,006.63	12.77	0.00	0.00	0.00
CASH EQUIVALENT Total	36,000,000.000	35,996,006.63	35,996,006.63	12.77	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	239,942,327.940	241,614,589.78	245,382,121.28	87.09	3,767,531.50	0.00	3,767,531.50
FIXED INCOME Total	239,942,327.940	241,614,589.78	245,382,121.28	87.09	3,767,531.50	0.00	3,767,531.50

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	276,335,701.500	278,003,969.97	281,771,501.47	100.00	3,767,531.50	0.00	3,767,531.50

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	5,552,365.830	5,552,365.83	5,552,365.83	1.29	0.00	0.00	0.00
CASH Total	5,552,365.830	5,552,365.83	5,552,365.83	1.29	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	254,667,086.440	254,686,868.55	254,686,868.55	59.25	0.00	0.00	0.00
CASH EQUIVALENT Total	254,667,086.440	254,686,868.55	254,686,868.55	59.25	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	166,407,254.910	166,800,587.85	169,617,694.81	39.46	2,817,106.96	0.00	2,817,106.96
FIXED INCOME Total	166,407,254.910	166,800,587.85	169,617,694.81	39.46	2,817,106.96	0.00	2,817,106.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	426,626,707.180	427,039,822.23	429,856,929.19	100.00	2,817,106.96	0.00	2,817,106.96

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-9,998,984.930	-9,998,984.93	-9,998,984.93	2.05	0.00	0.00	0.00
CASH Total	-9,998,984.930	-9,998,984.93	-9,998,984.93	2.05	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	423,642,789.250	423,520,587.88	423,520,498.32	86.81	-89.56	0.00	-89.56
CASH EQUIVALENT Total							
	423,642,789.250	423,520,587.88	423,520,498.32	86.81	-89.56	0.00	-89.56

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	34,367,269.890	34,366,584.52	34,367,269.89	7.04	685.37	0.00	685.37
EQUITY Total	34,367,269.890	34,366,584.52	34,367,269.89	7.04	685.37	0.00	685.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	20,000,000.000	20,003,958.06	20,005,647.15	4.10	1,689.09	0.00	1,689.09
FIXED INCOME Total							
	20,000,000.000	20,003,958.06	20,005,647.15	4.10	1,689.09	0.00	1,689.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	468,011,074.210	467,892,145.53	467,894,430.43	100.00	2,284.90	0.00	2,284.90

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,930.860	3,930.86	3,930.86	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	3,930.860	3,930.86	3,930.86	0.06	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	15,658.510	5,162,926.86	6,492,468.23	99.94	1,329,541.37	0.00	1,329,541.37
EQUITY Total	15,658.510	5,162,926.86	6,492,468.23	99.94	1,329,541.37	0.00	1,329,541.37

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	19,589.370	5,166,857.72	6,496,399.09	100.00	1,329,541.37	0.00	1,329,541.37

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
CASH EQUIVALENT							
US DOLLAR	3,943.490	3,943.49	3,943.49	0.14	0.00	0.00	0.00
CASH EQUIVALENT Total	3,943.490	3,943.49	3,943.49	0.14	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	5,729.450	2,163,982.09	2,778,147.01	99.86	614,164.92	0.00	614,164.92
EQUITY Total	5,729.450	2,163,982.09	2,778,147.01	99.86	614,164.92	0.00	614,164.92

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	9,672.940	2,167,925.58	2,782,090.50	100.00	614,164.92	0.00	614,164.92

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,661.400	4,661.40	4,661.40	0.25	0.00	0.00	0.00
CASH EQUIVALENT Total	4,661.400	4,661.40	4,661.40	0.25	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	16,844.520	1,450,031.77	1,874,561.17	99.75	424,529.40	0.00	424,529.40
EQUITY Total	16,844.520	1,450,031.77	1,874,561.17	99.75	424,529.40	0.00	424,529.40

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
FUND Total	21,505.920	1,454,693.17	1,879,222.57	100.00	424,529.40	0.00	424,529.40

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 EQUIVALENT							
US DOLLAR	140,867.110	140,867.11	140,867.11	1.94	0.00	0.00	0.00
CASH EQUIVALENT Total	140,867.110	140,867.11	140,867.11	1.94	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	62,578.810	7,109,197.07	7,135,494.76	98.06	26,297.69	0.00	26,297.69
EQUITY Total	62,578.810	7,109,197.07	7,135,494.76	98.06	26,297.69	0.00	26,297.69

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	203,445.920	7,250,064.18	7,276,361.87	100.00	26,297.69	0.00	26,297.69

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							
	224,008.910	224,008.91	224,008.91	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							
	6,200,936.490	6,204,068.47	6,204,036.96	0.54	-31.51	0.00	-31.51
					0.00 GN	0.00 GN	0.00 GN
					-31.51 LS	0.00 LS	-31.51 LS
EQUITY							
	19,389,785.000	703,503,571.67	1,143,802,842.07	99.44	440,299,270.40	0.00	440,299,270.40
					462,771,596.01 GN	0.00 GN	462,771,596.01 GN
					-22,472,325.61 LS	0.00 LS	-22,472,325.61 LS
FUND Total							
0.000	25,814,730.400	709,931,649.05	1,150,230,887.94	100.00	440,299,238.89	0.00	440,299,238.89
					462,771,596.01 GN	0.00 GN	462,771,596.01 GN
					-22,472,357.12 LS	0.00 LS	-22,472,357.12 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							
	71,779.830	71,779.83	71,779.83	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							
	23,974,110.920	23,986,373.26	23,986,097.98	3.30	-275.28	0.00	-275.28
					0.00 GN	0.00 GN	0.00 GN
					-275.28 LS	0.00 LS	-275.28 LS
EQUITY							
	20,348,238.000	424,589,508.79	702,612,279.16	96.69	278,022,770.37	0.00	278,022,770.37
					298,732,259.36 GN	0.00 GN	298,732,259.36 GN
					-20,709,488.99 LS	0.00 LS	-20,709,488.99 LS
FUND Total							
0.000	44,394,128.750	448,647,661.88	726,670,156.97	100.00	278,022,495.09	0.00	278,022,495.09
					298,732,259.36 GN	0.00 GN	298,732,259.36 GN
					-20,709,764.27 LS	0.00 LS	-20,709,764.27 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							
	-425,643.930	-425,643.93	-425,643.93	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							
	352,920,382.180	352,833,708.00	352,768,344.25	14.22	-65,363.75	0.00	-65,363.75
					16,222.11 GN	0.00 GN	16,222.11 GN
					-81,585.86 LS	0.00 LS	-81,585.86 LS
EQUITY							
	6,261,813.000	38,508,494.18	38,589,903.01	1.56	81,408.83	0.00	81,408.83
					81,408.83 GN	0.00 GN	81,408.83 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,947,760,096.540	2,006,582,192.77	2,088,825,198.29	84.21	82,243,005.52	0.00	82,243,005.52
					92,255,561.29 GN	0.00 GN	92,255,561.29 GN
					-10,012,555.77 LS	0.00 LS	-10,012,555.77 LS
Original Face:	1,924,833,987.000						
FUND Total							
0.000	2,306,516,647.790	2,397,498,751.02	2,479,757,801.62	100.00	82,259,050.60	0.00	82,259,050.60
					92,353,192.23 GN	0.00 GN	92,353,192.23 GN
					-10,094,141.63 LS	0.00 LS	-10,094,141.63 LS
Original Face:	1,924,833,987.000						

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							
	64,861.080	64,861.08	64,861.08	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	190,966,000.000	190,853,147.56	190,877,745.51	30.58	24,597.95	0.00	24,597.95
					29,629.02 GN	0.00 GN	29,629.02 GN
					-5,031.07 LS	0.00 LS	-5,031.07 LS
FIXED INCOME							
	428,125,128.330	428,618,535.23	433,274,434.93	69.41	4,655,899.70	0.00	4,655,899.70
					5,390,146.03 GN	0.00 GN	5,390,146.03 GN
					-734,246.33 LS	0.00 LS	-734,246.33 LS
Original Face:	190,011,032.000						
FUND Total							
0.000	619,155,989.410	619,536,543.87	624,217,041.52	100.00	4,680,497.65	0.00	4,680,497.65
					5,419,775.05 GN	0.00 GN	5,419,775.05 GN
					-739,277.40 LS	0.00 LS	-739,277.40 LS
Original Face:	190,011,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	505,052.100	505,052.10	505,052.10	0.18	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							
	44,861,402.500	44,861,402.50	44,861,402.50	15.59	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							
	241,248,435.520	242,274,520.17	242,464,001.95	84.24	189,481.78	0.00	189,481.78
					473,545.39 GN	0.00 GN	473,545.39 GN
					-284,063.61 LS	0.00 LS	-284,063.61 LS
Original Face:	102,479,647.000						
FUND Total							
0.000	286,614,890.120	287,640,974.77	287,830,456.55	100.00	189,481.78	0.00	189,481.78
					473,545.39 GN	0.00 GN	473,545.39 GN
					-284,063.61 LS	0.00 LS	-284,063.61 LS
Original Face:	102,479,647.000						

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							
	216,395.660	216,395.66	216,395.66	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,802,297.410	4,804,870.05	4,804,698.56	0.17	-171.49	0.00	-171.49
					0.00 GN	0.00 GN	0.00 GN
					-171.49 LS	0.00 LS	-171.49 LS
EQUITY							
	23,014,933.000	1,084,969,886.35	2,757,276,723.74	99.82	1,672,306,837.39	0.00	1,672,306,837.39
					1,712,823,164.10 GN	0.00 GN	1,712,823,164.10 GN
					-40,516,326.71 LS	0.00 LS	-40,516,326.71 LS
FUND Total							
0.000	28,033,626.070	1,089,991,152.06	2,762,297,817.96	100.00	1,672,306,665.90	0.00	1,672,306,665.90
					1,712,823,164.10 GN	0.00 GN	1,712,823,164.10 GN
					-40,516,498.20 LS	0.00 LS	-40,516,498.20 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	388,542.730	388,542.73	388,542.73	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	877,697,765.740	877,599,867.06	877,599,867.06	66.63	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							
	435,370,661.630	436,050,088.08	439,222,109.11	33.34	3,172,021.03	0.00	3,172,021.03
					3,377,209.54 GN	0.00 GN	3,377,209.54 GN
					-205,188.51 LS	0.00 LS	-205,188.51 LS
Original Face:	701,044,659.000						
FUND Total							
0.000	1,313,456,970.100	1,314,038,497.87	1,317,210,518.90	100.00	3,172,021.03	0.00	3,172,021.03
					3,377,209.54 GN	0.00 GN	3,377,209.54 GN
					-205,188.51 LS	0.00 LS	-205,188.51 LS
Original Face:	701,044,659.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,284,750.970	2,284,750.97	2,284,750.97	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,359,696,512.810	5,358,975,923.79	5,359,099,913.06	70.38	123,989.27	0.00	123,989.27
					153,085.59 GN	0.00 GN	153,085.59 GN
					-29,096.32 LS	0.00 LS	-29,096.32 LS
FIXED INCOME							
	2,232,300,354.800	2,246,216,161.12	2,253,069,732.40	29.59	6,853,571.28	0.00	6,853,571.28
					12,664,141.44 GN	0.00 GN	12,664,141.44 GN
					-5,810,570.16 LS	0.00 LS	-5,810,570.16 LS
Original Face:	581,699,328.000						
FUND Total							
0.000	7,594,281,618.580	7,607,476,835.88	7,614,454,396.43	100.00	6,977,560.55	0.00	6,977,560.55
					12,817,227.03 GN	0.00 GN	12,817,227.03 GN
					-5,839,666.48 LS	0.00 LS	-5,839,666.48 LS
Original Face:	581,699,328.000						

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							
	3.490	3.49	3.49	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,374,619.220	2,375,576.65	2,377,774.97	2.10	2,198.32	0.00	2,198.32
					2,198.77 GN	0.00 GN	2,198.77 GN
					-0.45 LS	0.00 LS	-0.45 LS
FIXED INCOME							
	109,181,064.740	109,975,507.14	110,597,599.49	97.90	622,092.35	0.00	622,092.35
					659,750.21 GN	0.00 GN	659,750.21 GN
					-37,657.86 LS	0.00 LS	-37,657.86 LS
Original Face:	42,625,000.000						
FUND Total							
0.000	111,555,687.450	112,351,087.28	112,975,377.95	100.00	624,290.67	0.00	624,290.67
					661,948.98 GN	0.00 GN	661,948.98 GN
					-37,658.31 LS	0.00 LS	-37,658.31 LS
Original Face:	42,625,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	683,991,921.790	683,932,759.13	683,932,759.13	60.07	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							
	450,748,555.670	451,136,373.37	454,565,494.16	39.93	3,429,120.79	0.00	3,429,120.79
					3,531,116.00 GN	0.00 GN	3,531,116.00 GN
					-101,995.21 LS	0.00 LS	-101,995.21 LS
Original Face:	323,393,263.000						
FUND Total							
0.000	1,134,740,477.460	1,135,069,132.50	1,138,498,253.29	100.00	3,429,120.79	0.00	3,429,120.79
					3,531,116.00 GN	0.00 GN	3,531,116.00 GN
					-101,995.21 LS	0.00 LS	-101,995.21 LS
Original Face:	323,393,263.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,984,218,283.170	1,983,805,085.65	1,983,805,085.65	96.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	78,488,476.290	78,489,080.28	78,493,454.95	3.81	4,374.67	0.00	4,374.67
					4,717.55 GN	0.00 GN	4,717.55 GN
					-342.88 LS	0.00 LS	-342.88 LS
Original Face:	114,250,000.000						
FUND Total							
0.000	2,062,706,759.460	2,062,294,165.93	2,062,298,540.60	100.00	4,374.67	0.00	4,374.67
					4,717.55 GN	0.00 GN	4,717.55 GN
					-342.88 LS	0.00 LS	-342.88 LS
Original Face:	114,250,000.000						

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							
	-2,536.100	-2,536.10	-2,536.10	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							
	1,550,567,941.640	1,550,562,869.42	1,550,562,869.42	75.68	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	498,000,000.000	498,298,352.67	498,354,669.83	24.32	56,317.16	0.00	56,317.16
					56,317.16 GN	0.00 GN	56,317.16 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	2,048,565,405.540	2,048,858,685.99	2,048,915,003.15	100.00	56,317.16	0.00	56,317.16
					56,317.16 GN	0.00 GN	56,317.16 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							
	1,698.630	1,698.46	1,698.46	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	304,577,761.389	304,645,433.52	304,638,676.94	47.97	-6,756.58	0.00	-6,756.58
					0.00 GN	0.00 GN	0.00 GN
					-6,756.58 LS	0.00 LS	-6,756.58 LS
FIXED INCOME							
	328,040,000.000	330,005,127.02	330,468,391.58	52.03	463,264.56	0.00	463,264.56
					463,459.65 GN	0.00 GN	463,459.65 GN
					-195.09 LS	0.00 LS	-195.09 LS
Original Face:	155,930,000.000						
FUND Total							
0.000	632,619,460.019	634,652,259.00	635,108,766.98	100.00	456,507.98	0.00	456,507.98
					463,459.65 GN	0.00 GN	463,459.65 GN
					-6,951.67 LS	0.00 LS	-6,951.67 LS
Original Face:	155,930,000.000						

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							
	478,494.990	478,494.99	478,494.99	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	95,000,000.000	94,984,656.63	94,984,656.63	18.83	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	401,306,434.000	407,007,585.45	408,857,668.91	81.07	1,850,083.46	0.00	1,850,083.46
					6,148,964.53 GN	0.00 GN	6,148,964.53 GN
					-4,298,881.07 LS	0.00 LS	-4,298,881.07 LS
Original Face:	265,077,869.000						
FUND Total							
0.000	496,784,928.990	502,470,737.07	504,320,820.53	100.00	1,850,083.46	0.00	1,850,083.46
					6,148,964.53 GN	0.00 GN	6,148,964.53 GN
					-4,298,881.07 LS	0.00 LS	-4,298,881.07 LS
Original Face:	265,077,869.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,926.700	-1,926.70	-1,926.70	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	-1,926.700	-1,926.70	-1,926.70	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							
	393,373.560	393,373.56	393,373.56	0.14	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							
	36,000,000.000	35,996,006.63	35,996,006.63	12.77	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							
	239,942,327.940	241,614,589.78	245,382,121.28	87.09	3,767,531.50	0.00	3,767,531.50
					5,393,061.88 GN	0.00 GN	5,393,061.88 GN
					-1,625,530.38 LS	0.00 LS	-1,625,530.38 LS
Original Face:	179,922,434.000						
FUND Total							
0.000	276,335,701.500	278,003,969.97	281,771,501.47	100.00	3,767,531.50	0.00	3,767,531.50
					5,393,061.88 GN	0.00 GN	5,393,061.88 GN
					-1,625,530.38 LS	0.00 LS	-1,625,530.38 LS
Original Face:	179,922,434.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,552,365.830	5,552,365.83	5,552,365.83	1.29	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	254,667,086.440	254,686,868.55	254,686,868.55	59.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	166,407,254.910	166,800,587.85	169,617,694.81	39.46	2,817,106.96	0.00	2,817,106.96
					2,912,146.09 GN	0.00 GN	2,912,146.09 GN
					-95,039.13 LS	0.00 LS	-95,039.13 LS
Original Face:	337,834,878.000						
FUND Total							
0.000	426,626,707.180	427,039,822.23	429,856,929.19	100.00	2,817,106.96	0.00	2,817,106.96
					2,912,146.09 GN	0.00 GN	2,912,146.09 GN
					-95,039.13 LS	0.00 LS	-95,039.13 LS
Original Face:	337,834,878.000						

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							
	-9,998,984.930	-9,998,984.93	-9,998,984.93	2.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	423,642,789.250	423,520,587.88	423,520,498.32	86.81	-89.56	0.00	-89.56
					0.00 GN	0.00 GN	0.00 GN
					-89.56 LS	0.00 LS	-89.56 LS
EQUITY							
	34,367,269.890	34,366,584.52	34,367,269.89	7.04	685.37	0.00	685.37
					685.37 GN	0.00 GN	685.37 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	20,000,000.000	20,003,958.06	20,005,647.15	4.10	1,689.09	0.00	1,689.09
					1,689.09 GN	0.00 GN	1,689.09 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	468,011,074.210	467,892,145.53	467,894,430.43	100.00	2,284.90	0.00	2,284.90
					2,374.46 GN	0.00 GN	2,374.46 GN
					-89.56 LS	0.00 LS	-89.56 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							
	3,930.860	3,930.86	3,930.86	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	15,658.510	5,162,926.86	6,492,468.23	99.94	1,329,541.37	0.00	1,329,541.37
					1,329,541.37 GN	0.00 GN	1,329,541.37 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	19,589.370	5,166,857.72	6,496,399.09	100.00	1,329,541.37	0.00	1,329,541.37
					1,329,541.37 GN	0.00 GN	1,329,541.37 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							
	3,943.490	3,943.49	3,943.49	0.14	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							
	5,729.450	2,163,982.09	2,778,147.01	99.86	614,164.92	0.00	614,164.92
					614,164.92 GN	0.00 GN	614,164.92 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	9,672.940	2,167,925.58	2,782,090.50	100.00	614,164.92	0.00	614,164.92
					614,164.92 GN	0.00 GN	614,164.92 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							
	4,661.400	4,661.40	4,661.40	0.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	16,844.520	1,450,031.77	1,874,561.17	99.75	424,529.40	0.00	424,529.40
					424,529.40 GN	0.00 GN	424,529.40 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	21,505.920	1,454,693.17	1,879,222.57	100.00	424,529.40	0.00	424,529.40
					424,529.40 GN	0.00 GN	424,529.40 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							
	140,867.110	140,867.11	140,867.11	1.94	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							
	62,578.810	7,109,197.07	7,135,494.76	98.06	26,297.69	0.00	26,297.69
					26,297.69 GN	0.00 GN	26,297.69 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	203,445.920	7,250,064.18	7,276,361.87	100.00	26,297.69	0.00	26,297.69
					26,297.69 GN	0.00 GN	26,297.69 GN
					0.00 LS	0.00 LS	0.00 LS