Holdings

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

As of: *September 30, 2021* *View Date:* *October 12, 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								
			907,490.770	1.000000	907,490.77	1.000000	907,490.77	0.00	0.08
		Base		1.000000	907,490.77	1.000000	907,490.77	0.00	0.08
US DOLLAR Total									
			907,490.770		907,490.77		907,490.77	0.00	0.08
		Base			907,490.77		907,490.77	0.00	0.08
CASH Total									
			907,490.770	Base	907,490.77		907,490.77	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			353,771.150	100.050001	353,948.04	100.050000	353,948.04	0.00	0.03
		Base		100.050001	353,948.04	100.050000	353,948.04	0.00	0.03
US DOLLAR Total									
			353,771.150		353,948.04		353,948.04	0.00	0.03
		Base			353,948.04		353,948.04	0.00	0.03
CASH EQUIVALENT Total									
			353,771.150	Base	353,948.04		353,948.04	0.00	0.03
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			29,883.000	42.827729	1,279,821.04	122.530000	3,661,563.99	2,381,742.95	0.33
		Base		42.827729	1,279,821.04	122.530000	3,661,563.99	2,381,742.95	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
00191U102	ASGN INC COMMON STOCK USD.01							
	25,696.000	Local	64.710452	1,662,799.78	113.140000	2,907,245.44	1,244,445.66	0.26
		Base	64.710452	1,662,799.78	113.140000	2,907,245.44	1,244,445.66	0.26
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	43,406.000	Local	38.859789	1,686,747.99	63.780000	2,768,434.68	1,081,686.69	0.25
		Base	38.859789	1,686,747.99	63.780000	2,768,434.68	1,081,686.69	0.25
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	57,133.000	Local	14.524187	829,810.40	30.730000	1,755,697.09	925,886.69	0.16
		Base	14.524187	829,810.40	30.730000	1,755,697.09	925,886.69	0.16
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	17,290.000	Local	116.839744	2,020,159.18	173.370000	2,997,567.30	977,408.12	0.27
		Base	116.839744	2,020,159.18	173.370000	2,997,567.30	977,408.12	0.27
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	23,903.000	Local	27.208510	650,365.02	37.810000	903,772.43	253,407.41	0.08
		Base	27.208510	650,365.02	37.810000	903,772.43	253,407.41	0.08
00766T100	AECOM COMMON STOCK USD.01							
	22,049.000	Local	32.711278	721,250.96	63.150000	1,392,394.35	671,143.39	0.12
		Base	32.711278	721,250.96	63.150000	1,392,394.35	671,143.39	0.12
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	20,133.000	Local	82.517406	1,661,322.93	151.090000	3,041,894.97	1,380,572.04	0.27
		Base	82.517406	1,661,322.93	151.090000	3,041,894.97	1,380,572.04	0.27
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,734.000	Local	403.352030	2,716,172.57	624.410000	4,204,776.94	1,488,604.37	0.37
		Base	403.352030	2,716,172.57	624.410000	4,204,776.94	1,488,604.37	0.37
018522300	ALLETE INC COMMON STOCK							
	25,277.000	Local	67.824192	1,714,392.09	59.520000	1,504,487.04	-209,905.05	0.13
		Base	67.824192	1,714,392.09	59.520000	1,504,487.04	-209,905.05	0.13
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,048.000	Local	46.960191	1,129,298.68	100.890000	2,426,202.72	1,296,904.04	0.22
		Base	46.960191	1,129,298.68	100.890000	2,426,202.72	1,296,904.04	0.22

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001							
	15,770.000	Local	135.183231	2,131,839.55	149.100000	2,351,307.00	219,467.45	0.21
		Base	135.183231	2,131,839.55	149.100000	2,351,307.00	219,467.45	0.21
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	66,676.000	Local	40.980020	2,732,383.79	48.450000	3,230,452.20	498,068.41	0.29
		Base	40.980020	2,732,383.79	48.450000	3,230,452.20	498,068.41	0.29
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	72,981.000	Local	16.679079	1,217,255.86	25.800000	1,882,909.80	665,653.94	0.17
		Base	16.679079	1,217,255.86	25.800000	1,882,909.80	665,653.94	0.17
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	33,379.000	Local	49.455976	1,650,791.02	125.830000	4,200,079.57	2,549,288.55	0.37
		Base	49.455976	1,650,791.02	125.830000	4,200,079.57	2,549,288.55	0.37
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	51,962.000	Local	25.606200	1,330,549.36	24.950000	1,296,451.90	-34,097.46	0.12
		Base	25.606200	1,330,549.36	24.950000	1,296,451.90	-34,097.46	0.12
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	138,650.000	Local	6.488982	899,697.39	10.420000	1,444,733.00	545,035.61	0.13
		Base	6.488982	899,697.39	10.420000	1,444,733.00	545,035.61	0.13
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	75,845.000	Local	38.905244	2,950,768.22	48.810000	3,701,994.45	751,226.23	0.33
		Base	38.905244	2,950,768.22	48.810000	3,701,994.45	751,226.23	0.33
038336103	APTARGROUP INC COMMON STOCK USD.01							
	31,781.000	Local	57.162985	1,816,696.83	119.350000	3,793,062.35	1,976,365.52	0.34
		Base	57.162985	1,816,696.83	119.350000	3,793,062.35	1,976,365.52	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	35,867.000	Local	37.964685	1,361,679.35	112.290000	4,027,505.43	2,665,826.08	0.36
		Base	37.964685	1,361,679.35	112.290000	4,027,505.43	2,665,826.08	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	50,344.000	Local	59.537001	2,997,330.76	62.430000	3,142,975.92	145,645.16	0.28
		Base	59.537001	2,997,330.76	62.430000	3,142,975.92	145,645.16	0.28

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	26,425.000	32.907739	869,586.99	89.120000	2,354,996.00	1,485,409.01	0.21
		Base		32.907739	869,586.99	89.120000	2,354,996.00	1,485,409.01	0.21
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1								
		Local	32,900.000	137.856287	4,535,471.84	122.800000	4,040,120.00	-495,351.84	0.36
		Base		137.856287	4,535,471.84	122.800000	4,040,120.00	-495,351.84	0.36
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	73,903.000	18.216548	1,346,257.58	21.420000	1,583,002.26	236,744.68	0.14
		Base		18.216548	1,346,257.58	21.420000	1,583,002.26	236,744.68	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	26,092.000	40.910687	1,067,441.65	121.760000	3,176,961.92	2,109,520.27	0.28
		Base		40.910687	1,067,441.65	121.760000	3,176,961.92	2,109,520.27	0.28
05368V106	AVIENT CORP COMMON STOCK USD.01								
		Local	44,145.000	33.637041	1,484,907.18	46.350000	2,046,120.75	561,213.57	0.18
		Base		33.637041	1,484,907.18	46.350000	2,046,120.75	561,213.57	0.18
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	25,017.000	33.884140	847,679.53	116.510000	2,914,730.67	2,067,051.14	0.26
		Base		33.884140	847,679.53	116.510000	2,914,730.67	2,067,051.14	0.26
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	48,134.000	29.636587	1,426,527.48	36.970000	1,779,513.98	352,986.50	0.16
		Base		29.636587	1,426,527.48	36.970000	1,779,513.98	352,986.50	0.16
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	31,219.000	67.480288	2,106,667.11	175.020000	5,463,949.38	3,357,282.27	0.49
		Base		67.480288	2,106,667.11	175.020000	5,463,949.38	3,357,282.27	0.49
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01								
		Local	66,322.000	27.659490	1,834,432.70	54.920000	3,642,404.24	1,807,971.54	0.32
		Base		27.659490	1,834,432.70	54.920000	3,642,404.24	1,807,971.54	0.32
05971J102	BANCORPSOUTH BANK COMMON STOCK USD2.5								
		Local	46,632.000	20.238898	943,780.31	29.780000	1,388,700.96	444,920.65	0.12
		Base		20.238898	943,780.31	29.780000	1,388,700.96	444,920.65	0.12

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,536.000	56.336344	1,100,586.81	82.170000	1,605,273.12	504,686.31	0.14
		Base		56.336344	1,100,586.81	82.170000	1,605,273.12	504,686.31	0.14
06417N103	BANK OZK COMMON STOCK								
		Local	58,532.000	40.583909	2,375,457.36	42.980000	2,515,705.36	140,248.00	0.22
		Base		40.583909	2,375,457.36	42.980000	2,515,705.36	140,248.00	0.22
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,621.000	66.470619	1,437,161.25	58.260000	1,259,639.46	-177,521.79	0.11
		Base		66.470619	1,437,161.25	58.260000	1,259,639.46	-177,521.79	0.11
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,785.000	99.193569	1,863,351.20	484.570000	9,102,647.45	7,239,296.25	0.81
		Base		99.193569	1,863,351.20	484.570000	9,102,647.45	7,239,296.25	0.81
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	30,407.000	45.621139	1,387,201.97	62.760000	1,908,343.32	521,141.35	0.17
		Base		45.621139	1,387,201.97	62.760000	1,908,343.32	521,141.35	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,613.000	84.796182	2,002,292.25	70.350000	1,661,174.55	-341,117.70	0.15
		Base		84.796182	2,002,292.25	70.350000	1,661,174.55	-341,117.70	0.15
093671105	H+R BLOCK INC COMMON STOCK								
		Local	87,782.000	15.814600	1,388,237.22	25.000000	2,194,550.00	806,312.78	0.20
		Base		15.814600	1,388,237.22	25.000000	2,194,550.00	806,312.78	0.20
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,509.000	331.117070	1,493,006.87	509.750000	2,298,462.75	805,455.88	0.20
		Base		331.117070	1,493,006.87	509.750000	2,298,462.75	805,455.88	0.20
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	38,984.000	32.619572	1,271,641.39	63.260000	2,466,127.84	1,194,486.45	0.22
		Base		32.619572	1,271,641.39	63.260000	2,466,127.84	1,194,486.45	0.22
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	41,564.000	37.513139	1,559,196.11	45.230000	1,879,939.72	320,743.61	0.17
		Base		37.513139	1,559,196.11	45.230000	1,879,939.72	320,743.61	0.17

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	49.050000	199,731.60	108,087.76	0.02
		Base		22.505855	91,643.84	49.050000	199,731.60	108,087.76	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,018.000	78.408356	1,883,211.90	63.300000	1,520,339.40	-362,872.50	0.14
		Base		78.408356	1,883,211.90	63.300000	1,520,339.40	-362,872.50	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	143,617.000	17.021332	2,444,552.59	22.110000	3,175,371.87	730,819.28	0.28
		Base		17.021332	2,444,552.59	22.110000	3,175,371.87	730,819.28	0.28
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	35,944.000	79.697500	2,864,646.94	102.350000	3,678,868.40	814,221.46	0.33
		Base		79.697500	2,864,646.94	102.350000	3,678,868.40	814,221.46	0.33
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	113,137.000	16.805287	1,901,299.71	55.450000	6,273,446.65	4,372,146.94	0.56
		Base		16.805287	1,901,299.71	55.450000	6,273,446.65	4,372,146.94	0.56
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	37,674.000	29.151247	1,098,244.08	95.270000	3,589,201.98	2,490,957.90	0.32
		Base		29.151247	1,098,244.08	95.270000	3,589,201.98	2,490,957.90	0.32
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	100,354.000	35.304343	3,542,932.03	51.740000	5,192,315.96	1,649,383.93	0.46
		Base		35.304343	3,542,932.03	51.740000	5,192,315.96	1,649,383.93	0.46
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,905.000	34.736648	2,046,162.27	42.550000	2,506,407.75	460,245.48	0.22
		Base		34.736648	2,046,162.27	42.550000	2,506,407.75	460,245.48	0.22
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	47,930.000	42.469382	2,035,557.47	51.950000	2,489,963.50	454,406.03	0.22
		Base		42.469382	2,035,557.47	51.950000	2,489,963.50	454,406.03	0.22
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,149.000	128.464534	1,817,644.69	123.230000	1,743,581.27	-74,063.42	0.16
		Base		128.464534	1,817,644.69	123.230000	1,743,581.27	-74,063.42	0.16

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12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	63,630.000	Local	17.140074	1,090,622.91	23.540000	1,497,850.20	407,227.29	0.13
		Base	17.140074	1,090,622.91	23.540000	1,497,850.20	407,227.29	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	106,602.000	Local	10.037511	1,070,018.74	12.620000	1,345,317.24	275,298.50	0.12
		Base	10.037511	1,070,018.74	12.620000	1,345,317.24	275,298.50	0.12
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,632.000	Local	684.810038	1,802,420.02	1,813.130000	4,772,158.16	2,969,738.14	0.43
		Base	684.810038	1,802,420.02	1,813.130000	4,772,158.16	2,969,738.14	0.43
127055101	CABOT CORP COMMON STOCK USD1.0							
	27,424.000	Local	31.804317	872,201.58	50.120000	1,374,490.88	502,289.30	0.12
		Base	31.804317	872,201.58	50.120000	1,374,490.88	502,289.30	0.12
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	11,397.000	Local	173.976494	1,982,810.10	262.100000	2,987,153.70	1,004,343.60	0.27
		Base	173.976494	1,982,810.10	262.100000	2,987,153.70	1,004,343.60	0.27
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	56,317.000	Local	33.614400	1,893,062.17	27.630000	1,556,038.71	-337,023.46	0.14
		Base	33.614400	1,893,062.17	27.630000	1,556,038.71	-337,023.46	0.14
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	47,243.000	Local	60.068809	2,837,830.75	147.470000	6,966,925.21	4,129,094.46	0.62
		Base	60.068809	2,837,830.75	147.470000	6,966,925.21	4,129,094.46	0.62
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	25,298.000	Local	62.916591	1,591,663.91	198.790000	5,028,989.42	3,437,325.51	0.45
		Base	62.916591	1,591,663.91	198.790000	5,028,989.42	3,437,325.51	0.45
146229109	CARTER S INC COMMON STOCK USD.01							
	21,281.000	Local	57.819805	1,230,463.28	97.240000	2,069,364.44	838,901.16	0.18
		Base	57.819805	1,230,463.28	97.240000	2,069,364.44	838,901.16	0.18
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	17,893.000	Local	108.523107	1,941,803.96	188.450000	3,371,935.85	1,430,131.89	0.30
		Base	108.523107	1,941,803.96	188.450000	3,371,935.85	1,430,131.89	0.30

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149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,210.000	17.885605	647,637.75	41.390000	1,498,731.90	851,094.15	0.13
		Base		17.885605	647,637.75	41.390000	1,498,731.90	851,094.15	0.13
156727109	CERENCE INC COMMON STOCK USD.01								
		Local	18,202.000	108.431000	1,973,661.07	96.110000	1,749,394.22	-224,266.85	0.16
		Base		108.431000	1,973,661.07	96.110000	1,749,394.22	-224,266.85	0.16
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01								
		Local	63,470.000	67.083711	4,257,803.14	112.620000	7,147,991.40	2,890,188.26	0.64
		Base		67.083711	4,257,803.14	112.620000	7,147,991.40	2,890,188.26	0.64
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
		Local	90,524.000	21.629764	1,958,012.72	22.360000	2,024,116.64	66,103.92	0.18
		Base		21.629764	1,958,012.72	22.360000	2,024,116.64	66,103.92	0.18
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,725.000	342.168769	2,643,253.74	465.120000	3,593,052.00	949,798.26	0.32
		Base		342.168769	2,643,253.74	465.120000	3,593,052.00	949,798.26	0.32
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	80,053.000	20.876462	1,671,223.42	29.060000	2,326,340.18	655,116.76	0.21
		Base		20.876462	1,671,223.42	29.060000	2,326,340.18	655,116.76	0.21
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	13,998.000	98.313825	1,376,196.92	126.370000	1,768,927.26	392,730.34	0.16
		Base		98.313825	1,376,196.92	126.370000	1,768,927.26	392,730.34	0.16
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	16,803.000	56.857574	955,377.82	240.080000	4,034,064.24	3,078,686.42	0.36
		Base		56.857574	955,377.82	240.080000	4,034,064.24	3,078,686.42	0.36
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	74,983.000	23.197768	1,739,438.23	51.350000	3,850,377.05	2,110,938.82	0.34
		Base		23.197768	1,739,438.23	51.350000	3,850,377.05	2,110,938.82	0.34
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	49,770.000	27.905627	1,388,863.06	87.200000	4,339,944.00	2,951,080.94	0.39
		Base		27.905627	1,388,863.06	87.200000	4,339,944.00	2,951,080.94	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
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	52,564.000	Local	24.645552	1,295,468.77	19.210000	1,009,754.44	-285,714.33	0.09
		Base	24.645552	1,295,468.77	19.210000	1,009,754.44	-285,714.33	0.09
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	27,869.000	Local	58.113072	1,619,553.20	82.350000	2,295,012.15	675,458.95	0.20
		Base	58.113072	1,619,553.20	82.350000	2,295,012.15	675,458.95	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	24,284.000	Local	45.311311	1,100,339.88	103.870000	2,522,379.08	1,422,039.20	0.22
		Base	45.311311	1,100,339.88	103.870000	2,522,379.08	1,422,039.20	0.22
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	221,994.000	Local	16.397500	3,640,146.61	19.810000	4,397,701.14	757,554.53	0.39
		Base	16.397500	3,640,146.61	19.810000	4,397,701.14	757,554.53	0.39
192422103	COGNEX CORP COMMON STOCK USD.002							
	85,382.000	Local	27.138542	2,317,143.00	80.220000	6,849,344.04	4,532,201.04	0.61
		Base	27.138542	2,317,143.00	80.220000	6,849,344.04	4,532,201.04	0.61
192479103	COHERENT INC COMMON STOCK USD.01							
	11,869.000	Local	180.830575	2,146,278.10	250.090000	2,968,318.21	822,040.11	0.26
		Base	180.830575	2,146,278.10	250.090000	2,968,318.21	822,040.11	0.26
194014106	COLFAX CORP COMMON STOCK USD.001							
	57,065.000	Local	30.539634	1,742,744.20	45.900000	2,619,283.50	876,539.30	0.23
		Base	30.539634	1,742,744.20	45.900000	2,619,283.50	876,539.30	0.23
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	14,804.000	Local	96.092299	1,422,550.39	95.840000	1,418,815.36	-3,735.03	0.13
		Base	96.092299	1,422,550.39	95.840000	1,418,815.36	-3,735.03	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	50,940.000	Local	31.948583	1,627,460.84	69.680000	3,549,499.20	1,922,038.36	0.32
		Base	31.948583	1,627,460.84	69.680000	3,549,499.20	1,922,038.36	0.32
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	58,282.000	Local	15.130244	881,820.86	30.460000	1,775,269.72	893,448.86	0.16
		Base	15.130244	881,820.86	30.460000	1,775,269.72	893,448.86	0.16

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204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	22,265.000	Local	64.328987	1,432,284.89	75.310000	1,676,777.15	244,492.26	0.15
		Base	64.328987	1,432,284.89	75.310000	1,676,777.15	244,492.26	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	16,444.000	Local	79.530950	1,307,806.94	64.400000	1,058,993.60	-248,813.34	0.09
		Base	79.530950	1,307,806.94	64.400000	1,058,993.60	-248,813.34	0.09
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,141.000	Local	45.506142	916,539.20	177.000000	3,564,957.00	2,648,417.80	0.32
		Base	45.506142	916,539.20	177.000000	3,564,957.00	2,648,417.80	0.32
21870Q105	CORESITE REALTY CORP REIT USD.01							
	20,794.000	Local	107.923864	2,244,168.82	138.540000	2,880,800.76	636,631.94	0.26
		Base	107.923864	2,244,168.82	138.540000	2,880,800.76	636,631.94	0.26
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,305.000	Local	30.262702	1,643,416.04	26.980000	1,465,148.90	-178,267.14	0.13
		Base	30.262702	1,643,416.04	26.980000	1,465,148.90	-178,267.14	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	137,089.000	Local	2.752800	377,378.61	7.860000	1,077,519.54	700,140.93	0.10
		Base	2.752800	377,378.61	7.860000	1,077,519.54	700,140.93	0.10
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	71,969.000	Local	37.521478	2,700,383.25	37.290000	2,683,724.01	-16,659.24	0.24
		Base	37.521478	2,700,383.25	37.290000	2,683,724.01	-16,659.24	0.24
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,475.000	Local	145.995428	1,675,297.54	139.840000	1,604,664.00	-70,633.54	0.14
		Base	145.995428	1,675,297.54	139.840000	1,604,664.00	-70,633.54	0.14
224399105	CRANE CO COMMON STOCK USD1.0							
	24,014.000	Local	44.303633	1,063,907.44	94.810000	2,276,767.34	1,212,859.90	0.20
		Base	44.303633	1,063,907.44	94.810000	2,276,767.34	1,212,859.90	0.20
227046109	CROCS INC COMMON STOCK USD.001							
	31,549.000	Local	111.515095	3,518,189.72	143.480000	4,526,650.52	1,008,460.80	0.40
		Base	111.515095	3,518,189.72	143.480000	4,526,650.52	1,008,460.80	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
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,352.000	Local	66.348416	1,814,761.88	118.620000	3,244,494.24	1,429,732.36	0.29
		Base	66.348416	1,814,761.88	118.620000	3,244,494.24	1,429,732.36	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	19,827.000	Local	78.068246	1,547,859.12	126.180000	2,501,770.86	953,911.74	0.22
		Base	78.068246	1,547,859.12	126.180000	2,501,770.86	953,911.74	0.22
23283R100	CYRUSONE INC REIT USD.01							
	59,269.000	Local	54.816678	3,248,929.68	77.410000	4,588,013.29	1,339,083.61	0.41
		Base	54.816678	3,248,929.68	77.410000	4,588,013.29	1,339,083.61	0.41
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	46,955.000	Local	40.303700	1,892,460.23	46.240000	2,171,199.20	278,738.97	0.19
		Base	40.303700	1,892,460.23	46.240000	2,171,199.20	278,738.97	0.19
235825205	DANA INC COMMON STOCK USD.01							
	70,284.000	Local	19.653021	1,381,292.95	22.240000	1,563,116.16	181,823.21	0.14
		Base	19.653021	1,381,292.95	22.240000	1,563,116.16	181,823.21	0.14
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	79,289.000	Local	27.499825	2,180,433.65	71.900000	5,700,879.10	3,520,445.45	0.51
		Base	27.499825	2,180,433.65	71.900000	5,700,879.10	3,520,445.45	0.51
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,472.000	Local	79.810394	1,075,205.63	360.200000	4,852,614.40	3,777,408.77	0.43
		Base	79.810394	1,075,205.63	360.200000	4,852,614.40	3,777,408.77	0.43
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	31,720.000	Local	32.911635	1,043,957.05	119.770000	3,799,104.40	2,755,147.35	0.34
		Base	32.911635	1,043,957.05	119.770000	3,799,104.40	2,755,147.35	0.34
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	61,104.000	Local	30.110995	1,839,902.22	57.410000	3,507,980.64	1,668,078.42	0.31
		Base	30.110995	1,839,902.22	57.410000	3,507,980.64	1,668,078.42	0.31
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	79,817.000	Local	31.898709	2,546,059.25	31.610000	2,523,015.37	-23,043.88	0.22
		Base	31.898709	2,546,059.25	31.610000	2,523,015.37	-23,043.88	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
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	14,913.000	Local	77.749514	1,159,478.50	71.240000	1,062,402.12	-97,076.38	0.09
		Base	77.749514	1,159,478.50	71.240000	1,062,402.12	-97,076.38	0.09
26884L109	EQT CORP COMMON STOCK							
	135,045.000	Local	17.143218	2,315,105.83	20.460000	2,763,020.70	447,914.87	0.25
		Base	17.143218	2,315,105.83	20.460000	2,763,020.70	447,914.87	0.25
26884U109	EPR PROPERTIES REIT USD.01							
	36,160.000	Local	55.237426	1,997,385.33	49.380000	1,785,580.80	-211,804.53	0.16
		Base	55.237426	1,997,385.33	49.380000	1,785,580.80	-211,804.53	0.16
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	20,503.000	Local	70.759633	1,450,784.76	131.160000	2,689,173.48	1,238,388.72	0.24
		Base	70.759633	1,450,784.76	131.160000	2,689,173.48	1,238,388.72	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	68,637.000	Local	26.154438	1,795,162.15	77.540000	5,322,112.98	3,526,950.83	0.47
		Base	26.154438	1,795,162.15	77.540000	5,322,112.98	3,526,950.83	0.47
277276101	EASTGROUP PROPERTIES INC REIT							
	19,411.000	Local	118.002443	2,290,545.43	166.630000	3,234,454.93	943,909.50	0.29
		Base	118.002443	2,290,545.43	166.630000	3,234,454.93	943,909.50	0.29
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	26,381.000	Local	53.517233	1,411,838.13	115.380000	3,043,839.78	1,632,001.65	0.27
		Base	53.517233	1,411,838.13	115.380000	3,043,839.78	1,632,001.65	0.27
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	22,070.000	Local	103.888075	2,292,809.81	50.070000	1,105,044.90	-1,187,764.91	0.10
		Base	103.888075	2,292,809.81	50.070000	1,105,044.90	-1,187,764.91	0.10
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,195.000	Local	46.779850	2,254,554.89	75.040000	3,616,552.80	1,361,997.91	0.32
		Base	46.779850	2,254,554.89	75.040000	3,616,552.80	1,361,997.91	0.32
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	28,118.000	Local	29.595472	832,165.47	39.050000	1,098,007.90	265,842.43	0.10
		Base	29.595472	832,165.47	39.050000	1,098,007.90	265,842.43	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
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,722.000	Local	66.516863	1,378,362.43	74.440000	1,542,545.68	164,183.25	0.14
		Base	66.516863	1,378,362.43	74.440000	1,542,545.68	164,183.25	0.14
29404K106	ENVESTNET INC COMMON STOCK							
	26,320.000	Local	79.646800	2,096,303.78	80.240000	2,111,916.80	15,613.02	0.19
		Base	79.646800	2,096,303.78	80.240000	2,111,916.80	15,613.02	0.19
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	77,756.000	Local	43.683600	3,396,662.00	41.810000	3,250,978.36	-145,683.64	0.29
		Base	43.683600	3,396,662.00	41.810000	3,250,978.36	-145,683.64	0.29
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	196,845.000	Local	14.206831	2,796,543.74	10.140000	1,996,008.30	-800,535.44	0.18
		Base	14.206831	2,796,543.74	10.140000	1,996,008.30	-800,535.44	0.18
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	108,084.000	Local	25.668274	2,774,329.77	46.080000	4,980,510.72	2,206,180.95	0.44
		Base	25.668274	2,774,329.77	46.080000	4,980,510.72	2,206,180.95	0.44
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	19,815.000	Local	80.271314	1,590,576.09	133.670000	2,648,671.05	1,058,094.96	0.24
		Base	80.271314	1,590,576.09	133.670000	2,648,671.05	1,058,094.96	0.24
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	151,563.000	Local	20.996861	3,182,347.31	21.140000	3,204,041.82	21,694.51	0.29
		Base	20.996861	3,182,347.31	21.140000	3,204,041.82	21,694.51	0.29
302520101	FNB CORP COMMON STOCK USD.01							
	154,343.000	Local	12.167905	1,878,030.92	11.620000	1,793,465.66	-84,565.26	0.16
		Base	12.167905	1,878,030.92	11.620000	1,793,465.66	-84,565.26	0.16
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,558.000	Local	110.317115	1,826,630.79	134.700000	2,230,362.60	403,731.81	0.20
		Base	110.317115	1,826,630.79	134.700000	2,230,362.60	403,731.81	0.20
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	18,307.000	Local	106.311917	1,946,252.26	394.780000	7,227,237.46	5,280,985.20	0.64
		Base	106.311917	1,946,252.26	394.780000	7,227,237.46	5,280,985.20	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
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,918.000	Local	88.002401	1,224,817.42	397.930000	5,538,389.74	4,313,572.32	0.49
		Base	88.002401	1,224,817.42	397.930000	5,538,389.74	4,313,572.32	0.49
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,298.000	Local	22.762795	1,031,109.10	32.500000	1,472,185.00	441,075.90	0.13
		Base	22.762795	1,031,109.10	32.500000	1,472,185.00	441,075.90	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,074.000	Local	24.182656	1,283,470.26	67.050000	3,558,611.70	2,275,141.44	0.32
		Base	24.182656	1,283,470.26	67.050000	3,558,611.70	2,275,141.44	0.32
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	68,814.000	Local	27.636195	1,901,757.09	45.950000	3,162,003.30	1,260,246.21	0.28
		Base	27.636195	1,901,757.09	45.950000	3,162,003.30	1,260,246.21	0.28
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	266,845.000	Local	11.588318	3,092,284.77	16.290000	4,346,905.05	1,254,620.28	0.39
		Base	11.588318	3,092,284.77	16.290000	4,346,905.05	1,254,620.28	0.39
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	62,485.000	Local	26.231455	1,639,072.49	52.080000	3,254,218.80	1,615,146.31	0.29
		Base	26.231455	1,639,072.49	52.080000	3,254,218.80	1,615,146.31	0.29
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	41,198.000	Local	39.456422	1,625,525.69	95.460000	3,932,761.08	2,307,235.39	0.35
		Base	39.456422	1,625,525.69	95.460000	3,932,761.08	2,307,235.39	0.35
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	19,842.000	Local	88.859409	1,763,148.39	87.500000	1,736,175.00	-26,973.39	0.15
		Base	88.859409	1,763,148.39	87.500000	1,736,175.00	-26,973.39	0.15
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,082.000	Local	80.127250	2,170,006.19	176.810000	4,788,368.42	2,618,362.23	0.43
		Base	80.127250	2,170,006.19	176.810000	4,788,368.42	2,618,362.23	0.43
343412102	FLUOR CORP COMMON STOCK USD.01							
	60,837.000	Local	28.550851	1,736,948.12	15.970000	971,566.89	-765,381.23	0.09
		Base	28.550851	1,736,948.12	15.970000	971,566.89	-765,381.23	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	95,264.000	Local	15.296771	1,457,231.58	23.630000	2,251,088.32	793,856.74	0.20
		Base	15.296771	1,457,231.58	23.630000	2,251,088.32	793,856.74	0.20
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,040.000	Local	40.136200	2,530,186.05	34.670000	2,185,596.80	-344,589.25	0.19
		Base	40.136200	2,530,186.05	34.670000	2,185,596.80	-344,589.25	0.19
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	49,949.000	Local	36.243064	1,810,304.80	45.660000	2,280,671.34	470,366.54	0.20
		Base	36.243064	1,810,304.80	45.660000	2,280,671.34	470,366.54	0.20
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,307.000	Local	75.892500	1,541,149.00	144.540000	2,935,173.78	1,394,024.78	0.26
		Base	75.892500	1,541,149.00	144.540000	2,935,173.78	1,394,024.78	0.26
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	78,545.000	Local	10.835950	851,109.72	15.280000	1,200,167.60	349,057.88	0.11
		Base	10.835950	851,109.72	15.280000	1,200,167.60	349,057.88	0.11
361448103	GATX CORP COMMON STOCK USD.625							
	17,120.000	Local	38.529946	659,632.68	89.560000	1,533,267.20	873,634.52	0.14
		Base	38.529946	659,632.68	89.560000	1,533,267.20	873,634.52	0.14
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	49,168.000	Local	27.271546	1,340,887.39	78.440000	3,856,737.92	2,515,850.53	0.34
		Base	27.271546	1,340,887.39	78.440000	3,856,737.92	2,515,850.53	0.34
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	8,000.000	Local	151.387500	1,211,100.00	175.470000	1,403,760.00	192,660.00	0.13
		Base	151.387500	1,211,100.00	175.470000	1,403,760.00	192,660.00	0.13
371901109	GENTEX CORP COMMON STOCK USD.06							
	116,919.000	Local	12.836997	1,500,888.88	32.980000	3,855,988.62	2,355,099.74	0.34
		Base	12.836997	1,500,888.88	32.980000	3,855,988.62	2,355,099.74	0.34
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	46,190.000	Local	34.104847	1,575,302.87	55.350000	2,556,616.50	981,313.63	0.23
		Base	34.104847	1,575,302.87	55.350000	2,556,616.50	981,313.63	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	37,530.000	Local	30.306633	1,137,407.95	76.620000	2,875,548.60	1,738,140.65	0.26
		Base	30.306633	1,137,407.95	76.620000	2,875,548.60	1,738,140.65	0.26
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	134,954.000	Local	17.802116	2,402,466.83	17.700000	2,388,685.80	-13,781.03	0.21
		Base	17.802116	2,402,466.83	17.700000	2,388,685.80	-13,781.03	0.21
384109104	GRACO INC COMMON STOCK USD1.0							
	81,988.000	Local	19.546629	1,602,589.04	69.970000	5,736,700.36	4,134,111.32	0.51
		Base	19.546629	1,602,589.04	69.970000	5,736,700.36	4,134,111.32	0.51
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,946.000	Local	443.139558	862,349.58	589.160000	1,146,505.36	284,155.78	0.10
		Base	443.139558	862,349.58	589.160000	1,146,505.36	284,155.78	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	22,434.000	Local	93.492498	2,097,410.69	87.960000	1,973,294.64	-124,116.05	0.18
		Base	93.492498	2,097,410.69	87.960000	1,973,294.64	-124,116.05	0.18
397624107	GREIF INC CL A COMMON STOCK							
	12,829.000	Local	49.217793	631,415.06	64.600000	828,753.40	197,338.34	0.07
		Base	49.217793	631,415.06	64.600000	828,753.40	197,338.34	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,133.000	Local	38.571068	1,625,114.81	21.570000	908,808.81	-716,306.00	0.08
		Base	38.571068	1,625,114.81	21.570000	908,808.81	-716,306.00	0.08
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,680.000	Local	95.430380	2,355,221.77	70.590000	1,742,161.20	-613,060.57	0.16
		Base	95.430380	2,355,221.77	70.590000	1,742,161.20	-613,060.57	0.16
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	39,557.000	Local	25.375321	1,003,771.58	42.780000	1,692,248.46	688,476.88	0.15
		Base	25.375321	1,003,771.58	42.780000	1,692,248.46	688,476.88	0.15
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	64,730.000	Local	43.045645	2,786,344.58	40.680000	2,633,216.40	-153,128.18	0.23
		Base	43.045645	2,786,344.58	40.680000	2,633,216.40	-153,128.18	0.23

Base Currency: USD - US DOLLAR

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410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	41,962.000	32.222687	1,352,128.38	47.120000	1,977,249.44	625,121.06	0.18
		Base		32.222687	1,352,128.38	47.120000	1,977,249.44	625,121.06	0.18
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	17,356.000	60.438346	1,048,967.93	129.620000	2,249,684.72	1,200,716.79	0.20
		Base		60.438346	1,048,967.93	129.620000	2,249,684.72	1,200,716.79	0.20
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	74,333.000	23.448400	1,742,989.92	36.610000	2,721,331.13	978,341.21	0.24
		Base		23.448400	1,742,989.92	36.610000	2,721,331.13	978,341.21	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	52,828.000	28.017720	1,480,120.12	40.830000	2,156,967.24	676,847.12	0.19
		Base		28.017720	1,480,120.12	40.830000	2,156,967.24	676,847.12	0.19
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	37,136.000	46.808787	1,738,291.11	24.990000	928,028.64	-810,262.47	0.08
		Base		46.808787	1,738,291.11	24.990000	928,028.64	-810,262.47	0.08
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	68,488.000	30.563314	2,093,220.23	29.780000	2,039,572.64	-53,647.59	0.18
		Base		30.563314	2,093,220.23	29.780000	2,039,572.64	-53,647.59	0.18
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	40,329.000	82.541392	3,328,811.80	64.760000	2,611,706.04	-717,105.76	0.23
		Base		82.541392	3,328,811.80	64.760000	2,611,706.04	-717,105.76	0.23
428291108	HEXCEL CORP COMMON STOCK USD.01								
		Local	40,522.000	42.077100	1,705,048.25	59.390000	2,406,601.58	701,553.33	0.21
		Base		42.077100	1,705,048.25	59.390000	2,406,601.58	701,553.33	0.21
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,325.000	35.062606	1,764,525.66	43.860000	2,207,254.50	442,728.84	0.20
		Base		35.062606	1,764,525.66	43.860000	2,207,254.50	442,728.84	0.20
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	32,151.000	52.763392	1,696,395.83	150.000000	4,822,650.00	3,126,254.17	0.43
		Base		52.763392	1,696,395.83	150.000000	4,822,650.00	3,126,254.17	0.43

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436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	72,298.000	Local	33.801400	2,443,773.62	33.130000	2,395,232.74	-48,540.88	0.21
		Base	33.801400	2,443,773.62	33.130000	2,395,232.74	-48,540.88	0.21
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,345.000	Local	21.617915	1,585,566.01	23.530000	1,725,807.85	140,241.84	0.15
		Base	21.617915	1,585,566.01	23.530000	1,725,807.85	140,241.84	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,282.000	Local	72.915681	1,916,369.94	180.670000	4,748,368.94	2,831,999.00	0.42
		Base	72.915681	1,916,369.94	180.670000	4,748,368.94	2,831,999.00	0.42
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,030.000	Local	23.798500	1,738,004.46	26.270000	1,918,498.10	180,493.64	0.17
		Base	23.798500	1,738,004.46	26.270000	1,918,498.10	180,493.64	0.17
449253103	IAA INC COMMON STOCK USD.01							
	65,207.000	Local	52.128012	3,399,111.30	54.570000	3,558,345.99	159,234.69	0.32
		Base	52.128012	3,399,111.30	54.570000	3,558,345.99	159,234.69	0.32
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,553.000	Local	232.139590	2,217,629.50	233.380000	2,229,479.14	11,849.64	0.20
		Base	232.139590	2,217,629.50	233.380000	2,229,479.14	11,849.64	0.20
45073V108	ITT INC COMMON STOCK USD1.0							
	41,645.000	Local	28.360114	1,181,056.96	85.840000	3,574,806.80	2,393,749.84	0.32
		Base	28.360114	1,181,056.96	85.840000	3,574,806.80	2,393,749.84	0.32
451107106	IDACORP INC COMMON STOCK							
	24,443.000	Local	50.433111	1,232,736.52	103.380000	2,526,917.34	1,294,180.82	0.23
		Base	50.433111	1,232,736.52	103.380000	2,526,917.34	1,294,180.82	0.23
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,367.000	Local	94.532646	1,830,813.76	71.370000	1,382,222.79	-448,590.97	0.12
		Base	94.532646	1,830,813.76	71.370000	1,382,222.79	-448,590.97	0.12
457187102	INGREDION INC COMMON STOCK USD.01							
	32,356.000	Local	53.377220	1,727,073.32	89.010000	2,880,007.56	1,152,934.24	0.26
		Base	53.377220	1,727,073.32	89.010000	2,880,007.56	1,152,934.24	0.26

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45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,389.000	Local	91.604918	1,592,917.92	110.740000	1,925,657.86	332,739.94	0.17
		Base	91.604918	1,592,917.92	110.740000	1,925,657.86	332,739.94	0.17
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	34,358.000	Local	60.329689	2,072,807.45	68.480000	2,352,835.84	280,028.39	0.21
		Base	60.329689	2,072,807.45	68.480000	2,352,835.84	280,028.39	0.21
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	39,102.000	Local	56.510837	2,209,686.76	62.340000	2,437,618.68	227,931.92	0.22
		Base	56.510837	2,209,686.76	62.340000	2,437,618.68	227,931.92	0.22
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	26,966.000	Local	22.794511	614,676.79	41.640000	1,122,864.24	508,187.45	0.10
		Base	22.794511	614,676.79	41.640000	1,122,864.24	508,187.45	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	56,862.000	Local	40.919400	2,326,758.92	39.850000	2,265,950.70	-60,808.22	0.20
		Base	40.919400	2,326,758.92	39.850000	2,265,950.70	-60,808.22	0.20
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	263.070000	5,815,162.35	2,600,574.36	0.52
		Base	145.423569	3,214,587.99	263.070000	5,815,162.35	2,600,574.36	0.52
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	53,422.000	Local	36.256615	1,936,900.90	29.610000	1,581,825.42	-355,075.48	0.14
		Base	36.256615	1,936,900.90	29.610000	1,581,825.42	-355,075.48	0.14
466313103	JABIL INC COMMON STOCK USD.001							
	64,720.000	Local	22.747048	1,472,188.97	58.370000	3,777,706.40	2,305,517.43	0.34
		Base	22.747048	1,472,188.97	58.370000	3,777,706.40	2,305,517.43	0.34
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	10,751.000	Local	83.844464	901,411.83	97.330000	1,046,394.83	144,983.00	0.09
		Base	83.844464	901,411.83	97.330000	1,046,394.83	144,983.00	0.09
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	96,689.000	Local	17.826216	1,723,598.96	37.130000	3,590,062.57	1,866,463.61	0.32
		Base	17.826216	1,723,598.96	37.130000	3,590,062.57	1,866,463.61	0.32

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477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	153,224.000	Local	12.350791	1,892,437.54	15.290000	2,342,794.96	450,357.42	0.21
		Base	12.350791	1,892,437.54	15.290000	2,342,794.96	450,357.42	0.21
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,820.000	Local	96.033035	2,383,539.94	248.090000	6,157,593.80	3,774,053.86	0.55
		Base	96.033035	2,383,539.94	248.090000	6,157,593.80	3,774,053.86	0.55
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	20,526.000	Local	78.252662	1,606,214.15	136.620000	2,804,262.12	1,198,047.97	0.25
		Base	78.252662	1,606,214.15	136.620000	2,804,262.12	1,198,047.97	0.25
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR							
	152,199.000	Local	16.878940	2,568,957.75	14.530000	2,211,451.47	-357,506.28	0.20
		Base	16.878940	2,568,957.75	14.530000	2,211,451.47	-357,506.28	0.20
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	60,338.000	Local	22.697427	1,369,517.38	16.390000	988,939.82	-380,577.56	0.09
		Base	22.697427	1,369,517.38	16.390000	988,939.82	-380,577.56	0.09
48242W106	KBR INC COMMON STOCK USD.001							
	68,359.000	Local	25.312971	1,730,369.38	39.400000	2,693,344.60	962,975.22	0.24
		Base	25.312971	1,730,369.38	39.400000	2,693,344.60	962,975.22	0.24
48666K109	KB HOME COMMON STOCK USD1.0							
	42,967.000	Local	16.403944	704,828.28	38.920000	1,672,275.64	967,447.36	0.15
		Base	16.403944	704,828.28	38.920000	1,672,275.64	967,447.36	0.15
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,353.000	Local	44.840849	1,316,213.44	66.790000	1,960,486.87	644,273.43	0.17
		Base	44.840849	1,316,213.44	66.790000	1,960,486.87	644,273.43	0.17
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,431.000	Local	29.334936	1,186,040.78	34.230000	1,383,953.13	197,912.35	0.12
		Base	29.334936	1,186,040.78	34.230000	1,383,953.13	197,912.35	0.12
49427F108	KILROY REALTY CORP REIT USD.01							
	51,250.000	Local	60.613825	3,106,458.52	66.210000	3,393,262.50	286,803.98	0.30
		Base	60.613825	3,106,458.52	66.210000	3,393,262.50	286,803.98	0.30

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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
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,371.000	Local	200.137500	2,075,626.01	161.700000	1,676,990.70	-398,635.31	0.15
		Base	200.137500	2,075,626.01	161.700000	1,676,990.70	-398,635.31	0.15
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,106.000	Local	54.182049	1,577,022.72	47.960000	1,395,923.76	-181,098.96	0.12
		Base	54.182049	1,577,022.72	47.960000	1,395,923.76	-181,098.96	0.12
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	59,234.000	Local	37.785433	2,238,182.33	51.150000	3,029,819.10	791,636.77	0.27
		Base	37.785433	2,238,182.33	51.150000	3,029,819.10	791,636.77	0.27
500255104	KOHLS CORP COMMON STOCK USD.01							
	75,519.000	Local	19.489400	1,471,820.00	47.090000	3,556,189.71	2,084,369.71	0.32
		Base	19.489400	1,471,820.00	47.090000	3,556,189.71	2,084,369.71	0.32
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,315.000	Local	126.382667	1,935,550.54	156.910000	2,403,076.65	467,526.11	0.21
		Base	126.382667	1,935,550.54	156.910000	2,403,076.65	467,526.11	0.21
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	41,930.000	Local	44.096622	1,848,971.34	113.450000	4,756,958.50	2,907,987.16	0.42
		Base	44.096622	1,848,971.34	113.450000	4,756,958.50	2,907,987.16	0.42
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,471.000	Local	78.775734	746,084.98	168.810000	1,598,799.51	852,714.53	0.14
		Base	78.775734	746,084.98	168.810000	1,598,799.51	852,714.53	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,577.000	Local	56.011061	1,040,517.48	157.820000	2,931,822.14	1,891,304.66	0.26
		Base	56.011061	1,040,517.48	157.820000	2,931,822.14	1,891,304.66	0.26
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	66,040.000	Local	57.418200	3,791,897.93	64.650000	4,269,486.00	477,588.07	0.38
		Base	57.418200	3,791,897.93	64.650000	4,269,486.00	477,588.07	0.38
521865204	LEAR CORP COMMON STOCK USD.01							
	26,474.000	Local	131.880707	3,491,409.83	156.480000	4,142,651.52	651,241.69	0.37
		Base	131.880707	3,491,409.83	156.480000	4,142,651.52	651,241.69	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,339.000	313.807988	1,675,420.85	139.830000	746,552.37	-928,868.48	0.07
		Base		313.807988	1,675,420.85	139.830000	746,552.37	-928,868.48	0.07
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	16,618.000	83.140185	1,381,623.60	294.170000	4,888,517.06	3,506,893.46	0.44
		Base		83.140185	1,381,623.60	294.170000	4,888,517.06	3,506,893.46	0.44
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,075.000	151.592842	1,224,112.20	139.320000	1,125,009.00	-99,103.20	0.10
		Base		151.592842	1,224,112.20	139.320000	1,125,009.00	-99,103.20	0.10
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	37,182.000	68.940202	2,563,334.60	114.740000	4,266,262.68	1,702,928.08	0.38
		Base		68.940202	2,563,334.60	114.740000	4,266,262.68	1,702,928.08	0.38
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	28,795.000	44.614414	1,284,672.05	128.790000	3,708,508.05	2,423,836.00	0.33
		Base		44.614414	1,284,672.05	128.790000	3,708,508.05	2,423,836.00	0.33
536797103	LITHIA MOTORS INC COMMON STOCK								
		Local	2,145.000	305.968168	656,301.72	317.040000	680,050.80	23,749.08	0.06
		Base		305.968168	656,301.72	317.040000	680,050.80	23,749.08	0.06
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,901.000	155.428093	1,849,749.74	273.270000	3,252,186.27	1,402,436.53	0.29
		Base		155.428093	1,849,749.74	273.270000	3,252,186.27	1,402,436.53	0.29
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	33,093.000	21.732572	719,196.00	47.230000	1,562,982.39	843,786.39	0.14
		Base		21.732572	719,196.00	47.230000	1,562,982.39	843,786.39	0.14
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	49,461.000	12.244724	605,636.31	61.370000	3,035,421.57	2,429,785.26	0.27
		Base		12.244724	605,636.31	61.370000	3,035,421.57	2,429,785.26	0.27
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	36,734.000	59.317131	2,178,955.48	83.540000	3,068,758.36	889,802.88	0.27
		Base		59.317131	2,178,955.48	83.540000	3,068,758.36	889,802.88	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
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	97,304.000	Local	21.511645	2,093,169.13	29.670000	2,887,009.68	793,840.55	0.26
		Base	21.511645	2,093,169.13	29.670000	2,887,009.68	793,840.55	0.26
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	164,103.000	Local	12.567500	2,062,364.46	14.960000	2,454,980.88	392,616.42	0.22
		Base	12.567500	2,062,364.46	14.960000	2,454,980.88	392,616.42	0.22
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,828.000	Local	102.750880	2,756,600.60	150.910000	4,048,613.48	1,292,012.88	0.36
		Base	102.750880	2,756,600.60	150.910000	4,048,613.48	1,292,012.88	0.36
553498106	MSA SAFETY INC COMMON STOCK							
	17,629.000	Local	51.915893	915,225.28	145.700000	2,568,545.30	1,653,320.02	0.23
		Base	51.915893	915,225.28	145.700000	2,568,545.30	1,653,320.02	0.23
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,751.000	Local	64.404045	1,465,256.43	80.190000	1,824,402.69	359,146.26	0.16
		Base	64.404045	1,465,256.43	80.190000	1,824,402.69	359,146.26	0.16
554382101	MACERICH CO/THE REIT USD.01							
	84,281.000	Local	21.809783	1,838,150.29	16.710000	1,408,335.51	-429,814.78	0.13
		Base	21.809783	1,838,150.29	16.710000	1,408,335.51	-429,814.78	0.13
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,791.000	Local	59.027531	1,817,516.71	153.030000	4,711,946.73	2,894,430.02	0.42
		Base	59.027531	1,817,516.71	153.030000	4,711,946.73	2,894,430.02	0.42
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,379.000	Local	54.360230	1,433,968.52	108.280000	2,856,318.12	1,422,349.60	0.25
		Base	54.360230	1,433,968.52	108.280000	2,856,318.12	1,422,349.60	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,637.000	Local	112.509967	2,321,868.18	157.330000	3,246,819.21	924,951.03	0.29
		Base	112.509967	2,321,868.18	157.330000	3,246,819.21	924,951.03	0.29
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,511.000	Local	109.506829	2,684,121.88	270.710000	6,635,372.81	3,951,250.93	0.59
		Base	109.506829	2,684,121.88	270.710000	6,635,372.81	3,951,250.93	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576323109	MASTEC INC COMMON STOCK USD.1							
	27,314.000	Local	44.915528	1,226,822.74	86.280000	2,356,651.92	1,129,829.18	0.21
		Base	44.915528	1,226,822.74	86.280000	2,356,651.92	1,129,829.18	0.21
577081102	MATTEL INC COMMON STOCK USD1.0							
	168,764.000	Local	10.702945	1,806,271.78	18.560000	3,132,259.84	1,325,988.06	0.28
		Base	10.702945	1,806,271.78	18.560000	3,132,259.84	1,325,988.06	0.28
577933104	MAXIMUS INC COMMON STOCK							
	29,730.000	Local	63.441395	1,886,112.68	83.200000	2,473,536.00	587,423.32	0.22
		Base	63.441395	1,886,112.68	83.200000	2,473,536.00	587,423.32	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	284,608.000	Local	16.406245	4,669,348.45	20.070000	5,712,082.56	1,042,734.11	0.51
		Base	16.406245	4,669,348.45	20.070000	5,712,082.56	1,042,734.11	0.51
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,392.000	Local	109.845100	1,471,045.58	189.280000	2,534,837.76	1,063,792.18	0.23
		Base	109.845100	1,471,045.58	189.280000	2,534,837.76	1,063,792.18	0.23
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,193.000	Local	73.358259	1,994,831.14	47.420000	1,289,492.06	-705,339.08	0.11
		Base	73.358259	1,994,831.14	47.420000	1,289,492.06	-705,339.08	0.11
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,863.000	Local	43.610083	560,956.50	55.670000	716,083.21	155,126.71	0.06
		Base	43.610083	560,956.50	55.670000	716,083.21	155,126.71	0.06
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	26,907.000	Local	76.727200	2,064,498.77	170.510000	4,587,912.57	2,523,413.80	0.41
		Base	76.727200	2,064,498.77	170.510000	4,587,912.57	2,523,413.80	0.41
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	35,687.000	Local	27.241803	972,178.23	37.660000	1,343,972.42	371,794.19	0.12
		Base	27.241803	972,178.23	37.660000	1,343,972.42	371,794.19	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,311.000	Local	34.304284	559,537.18	69.840000	1,139,160.24	579,623.06	0.10
		Base	34.304284	559,537.18	69.840000	1,139,160.24	579,623.06	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
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	28,242.000	Local	95.661754	2,701,679.27	271.310000	7,662,337.02	4,960,657.75	0.68
		Base	95.661754	2,701,679.27	271.310000	7,662,337.02	4,960,657.75	0.68
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,220.000	Local	24.628879	1,729,439.89	24.970000	1,753,393.40	23,953.51	0.16
		Base	24.628879	1,729,439.89	24.970000	1,753,393.40	23,953.51	0.16
626755102	MURPHY USA INC COMMON STOCK							
	12,109.000	Local	50.632429	613,108.08	167.260000	2,025,351.34	1,412,243.26	0.18
		Base	50.632429	613,108.08	167.260000	2,025,351.34	1,412,243.26	0.18
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	63,321.000	Local	19.282231	1,220,970.16	38.760000	2,454,321.96	1,233,351.80	0.22
		Base	19.282231	1,220,970.16	38.760000	2,454,321.96	1,233,351.80	0.22
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,094.000	Local	44.313113	1,953,942.42	52.520000	2,315,816.88	361,874.46	0.21
		Base	44.313113	1,953,942.42	52.520000	2,315,816.88	361,874.46	0.21
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	63,679.000	Local	29.364036	1,869,872.42	39.230000	2,498,127.17	628,254.75	0.22
		Base	29.364036	1,869,872.42	39.230000	2,498,127.17	628,254.75	0.22
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	84,916.000	Local	35.000000	2,972,060.02	43.190000	3,667,522.04	695,462.02	0.33
		Base	35.000000	2,972,060.02	43.190000	3,667,522.04	695,462.02	0.33
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	33,363.000	Local	44.799562	1,494,647.79	52.790000	1,761,232.77	266,584.98	0.16
		Base	44.799562	1,494,647.79	52.790000	1,761,232.77	266,584.98	0.16
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	86,863.000	Local	12.067143	1,048,188.28	19.730000	1,713,806.99	665,618.71	0.15
		Base	12.067143	1,048,188.28	19.730000	1,713,806.99	665,618.71	0.15
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	88,272.000	Local	17.393998	1,535,403.00	17.960000	1,585,365.12	49,962.12	0.14
		Base	17.393998	1,535,403.00	17.960000	1,585,365.12	49,962.12	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
640491106	NEOGEN CORP COMMON STOCK USD.16							
	51,930.000	Local	34.626930	1,798,176.46	43.430000	2,255,319.90	457,143.44	0.20
		Base	34.626930	1,798,176.46	43.430000	2,255,319.90	457,143.44	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	35,669.000	Local	34.418636	1,227,678.31	26.950000	961,279.55	-266,398.76	0.09
		Base	34.418636	1,227,678.31	26.950000	961,279.55	-266,398.76	0.09
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	45,726.000	Local	95.320600	4,358,629.75	95.910000	4,385,580.66	26,950.91	0.39
		Base	95.320600	4,358,629.75	95.910000	4,385,580.66	26,950.91	0.39
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,547.000	Local	35.318042	1,643,948.88	34.810000	1,620,301.07	-23,647.81	0.14
		Base	35.318042	1,643,948.88	34.810000	1,620,301.07	-23,647.81	0.14
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	224,918.000	Local	14.891284	3,349,317.73	12.870000	2,894,694.66	-454,623.07	0.26
		Base	14.891284	3,349,317.73	12.870000	2,894,694.66	-454,623.07	0.26
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	70,274.000	Local	16.301047	1,145,539.76	49.270000	3,462,399.98	2,316,860.22	0.31
		Base	16.301047	1,145,539.76	49.270000	3,462,399.98	2,316,860.22	0.31
651587107	NEWMARKET CORP COMMON STOCK							
	3,567.000	Local	209.387516	746,885.27	338.770000	1,208,392.59	461,507.32	0.11
		Base	209.387516	746,885.27	338.770000	1,208,392.59	461,507.32	0.11
655663102	NORDSON CORP COMMON STOCK							
	26,142.000	Local	69.760895	1,823,689.32	238.150000	6,225,717.30	4,402,027.98	0.56
		Base	69.760895	1,823,689.32	238.150000	6,225,717.30	4,402,027.98	0.56
655664100	NORDSTROM INC COMMON STOCK							
	52,678.000	Local	16.044900	845,213.24	26.450000	1,393,333.10	548,119.86	0.12
		Base	16.044900	845,213.24	26.450000	1,393,333.10	548,119.86	0.12
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	24,508.000	Local	61.026947	1,495,648.42	57.300000	1,404,308.40	-91,340.02	0.13
		Base	61.026947	1,495,648.42	57.300000	1,404,308.40	-91,340.02	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
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	24,248.000	Local	51.071803	1,238,389.07	40.470000	981,316.56	-257,072.51	0.09
		Base	51.071803	1,238,389.07	40.470000	981,316.56	-257,072.51	0.09
670704105	NUVASIVE INC COMMON STOCK USD.001							
	25,004.000	Local	66.462339	1,661,824.32	59.850000	1,496,489.40	-165,334.92	0.13
		Base	66.462339	1,661,824.32	59.850000	1,496,489.40	-165,334.92	0.13
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	96,838.000	Local	23.521874	2,277,811.25	32.960000	3,191,780.48	913,969.23	0.28
		Base	23.521874	2,277,811.25	32.960000	3,191,780.48	913,969.23	0.28
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	14.270000	1,062,287.34	1,167.13	0.09
		Base	14.254322	1,061,120.21	14.270000	1,062,287.34	1,167.13	0.09
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	137,176.000	Local	16.337291	2,241,084.28	23.130000	3,172,880.88	931,796.60	0.28
		Base	16.337291	2,241,084.28	23.130000	3,172,880.88	931,796.60	0.28
680665205	OLIN CORP COMMON STOCK USD1.0							
	69,267.000	Local	18.187742	1,259,810.35	48.250000	3,342,132.75	2,082,322.40	0.30
		Base	18.187742	1,259,810.35	48.250000	3,342,132.75	2,082,322.40	0.30
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	27,494.000	Local	70.213093	1,930,438.77	60.280000	1,657,338.32	-273,100.45	0.15
		Base	70.213093	1,930,438.77	60.280000	1,657,338.32	-273,100.45	0.15
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	113,857.000	Local	30.132425	3,430,787.46	29.960000	3,411,155.72	-19,631.74	0.30
		Base	30.132425	3,430,787.46	29.960000	3,411,155.72	-19,631.74	0.30
68235P108	ONE GAS INC COMMON STOCK							
	25,755.000	Local	45.547218	1,173,068.60	63.370000	1,632,094.35	459,025.75	0.15
		Base	45.547218	1,173,068.60	63.370000	1,632,094.35	459,025.75	0.15
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	33,162.000	Local	42.165811	1,398,302.62	102.370000	3,394,793.94	1,996,491.32	0.30
		Base	42.165811	1,398,302.62	102.370000	3,394,793.94	1,996,491.32	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690742101	OWENS CORNING COMMON STOCK USD.001							
	50,579.000	Local	58.674107	2,967,677.64	85.500000	4,324,504.50	1,356,826.86	0.39
		Base	58.674107	2,967,677.64	85.500000	4,324,504.50	1,356,826.86	0.39
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,496.000	Local	22.188908	920,750.92	49.480000	2,053,222.08	1,132,471.16	0.18
		Base	22.188908	920,750.92	49.480000	2,053,222.08	1,132,471.16	0.18
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01							
	9,736.000	Local	149.268191	1,453,275.11	156.740000	1,526,020.64	72,745.53	0.14
		Base	149.268191	1,453,275.11	156.740000	1,526,020.64	72,745.53	0.14
695263103	PACWEST BANCORP COMMON STOCK							
	56,571.000	Local	40.640696	2,299,084.79	45.320000	2,563,797.72	264,712.93	0.23
		Base	40.640696	2,299,084.79	45.320000	2,563,797.72	264,712.93	0.23
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,021.000	Local	82.683870	1,324,678.28	126.990000	2,034,506.79	709,828.51	0.18
		Base	82.683870	1,324,678.28	126.990000	2,034,506.79	709,828.51	0.18
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	114,427.000	Local	22.660900	2,593,018.85	19.140000	2,190,132.78	-402,886.07	0.20
		Base	22.660900	2,593,018.85	19.140000	2,190,132.78	-402,886.07	0.20
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	42,062.000	Local	21.927418	922,311.07	30.140000	1,267,748.68	345,437.61	0.11
		Base	21.927418	922,311.07	30.140000	1,267,748.68	345,437.61	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	18,226.000	Local	137.401157	2,504,273.49	280.400000	5,110,570.40	2,606,296.91	0.46
		Base	137.401157	2,504,273.49	280.400000	5,110,570.40	2,606,296.91	0.46
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	112,762.000	Local	31.145385	3,512,015.87	22.410000	2,526,996.42	-985,019.45	0.23
		Base	31.145385	3,512,015.87	22.410000	2,526,996.42	-985,019.45	0.23
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	16,487.000	Local	141.031319	2,325,183.35	266.500000	4,393,785.50	2,068,602.15	0.39
		Base	141.031319	2,325,183.35	266.500000	4,393,785.50	2,068,602.15	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
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	104,316.000	Local	16.963190	1,769,532.13	17.620000	1,838,047.92	68,515.79	0.16
		Base	16.963190	1,769,532.13	17.620000	1,838,047.92	68,515.79	0.16
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,579.000	Local	29.335188	691,694.39	29.080000	685,677.32	-6,017.07	0.06
		Base	29.335188	691,694.39	29.080000	685,677.32	-6,017.07	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	36,842.000	Local	60.924080	2,244,564.94	94.080000	3,466,095.36	1,221,530.42	0.31
		Base	60.924080	2,244,564.94	94.080000	3,466,095.36	1,221,530.42	0.31
731068102	POLARIS INC COMMON STOCK USD.01							
	27,871.000	Local	61.131565	1,703,797.84	119.660000	3,335,043.86	1,631,246.02	0.30
		Base	61.131565	1,703,797.84	119.660000	3,335,043.86	1,631,246.02	0.30
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	28,633.000	Local	53.224723	1,523,983.49	110.160000	3,154,211.28	1,630,227.79	0.28
		Base	53.224723	1,523,983.49	110.160000	3,154,211.28	1,630,227.79	0.28
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,173.000	Local	38.895560	1,368,073.54	51.580000	1,814,223.34	446,149.80	0.16
		Base	38.895560	1,368,073.54	51.580000	1,814,223.34	446,149.80	0.16
74164M108	PRIMERICA INC COMMON STOCK							
	19,071.000	Local	48.739905	929,518.73	153.630000	2,929,877.73	2,000,359.00	0.26
		Base	48.739905	929,518.73	153.630000	2,929,877.73	2,000,359.00	0.26
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	32,626.000	Local	22.524309	734,878.09	42.010000	1,370,618.26	635,740.17	0.12
		Base	22.524309	734,878.09	42.010000	1,370,618.26	635,740.17	0.12
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	17,981.000	Local	61.806700	1,111,346.28	56.000000	1,006,936.00	-104,410.28	0.09
		Base	61.806700	1,111,346.28	56.000000	1,006,936.00	-104,410.28	0.09
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	44,924.000	Local	53.893555	2,421,114.06	71.130000	3,195,444.12	774,330.06	0.28
		Base	53.893555	2,421,114.06	71.130000	3,195,444.12	774,330.06	0.28

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,282.000	Local	102.303800	1,665,710.47	111.290000	1,812,023.78	146,313.31	0.16
		Base	102.303800	1,665,710.47	111.290000	1,812,023.78	146,313.31	0.16
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,734.000	Local	201.396001	3,772,952.68	141.150000	2,644,304.10	-1,128,648.58	0.24
		Base	201.396001	3,772,952.68	141.150000	2,644,304.10	-1,128,648.58	0.24
749397105	R1 RCM INC COMMON STOCK USD.01							
	66,875.000	Local	23.156095	1,548,563.86	22.010000	1,471,918.75	-76,645.11	0.13
		Base	23.156095	1,548,563.86	22.010000	1,471,918.75	-76,645.11	0.13
749607107	RLI CORP COMMON STOCK USD1.0							
	364.000	Local	82.665962	30,090.41	100.270000	36,498.28	6,407.87	0.00
		Base	82.665962	30,090.41	100.270000	36,498.28	6,407.87	0.00
74967X103	RH COMMON STOCK USD.0001							
	373.000	Local	553.437694	206,432.26	666.910000	248,757.43	42,325.17	0.02
		Base	553.437694	206,432.26	666.910000	248,757.43	42,325.17	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	62,621.000	Local	33.397769	2,091,401.71	77.650000	4,862,520.65	2,771,118.94	0.43
		Base	33.397769	2,091,401.71	77.650000	4,862,520.65	2,771,118.94	0.43
754907103	RAYONIER INC REIT							
	67,219.000	Local	23.989918	1,612,578.27	35.680000	2,398,373.92	785,795.65	0.21
		Base	23.989918	1,612,578.27	35.680000	2,398,373.92	785,795.65	0.21
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	19,649.000	Local	66.511725	1,306,888.88	150.340000	2,954,030.66	1,647,141.78	0.26
		Base	66.511725	1,306,888.88	150.340000	2,954,030.66	1,647,141.78	0.26
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	32,880.000	Local	62.952078	2,069,864.33	111.260000	3,658,228.80	1,588,364.47	0.33
		Base	62.952078	2,069,864.33	111.260000	3,658,228.80	1,588,364.47	0.33
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,783.000	Local	49.757500	1,531,685.12	142.420000	4,384,114.86	2,852,429.74	0.39
		Base	49.757500	1,531,685.12	142.420000	4,384,114.86	2,852,429.74	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
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,705.000	Local	84.862030	2,096,516.44	288.990000	7,139,497.95	5,042,981.51	0.64
		Base	84.862030	2,096,516.44	288.990000	7,139,497.95	5,042,981.51	0.64
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	64,825.000	Local	46.804372	3,034,093.42	56.750000	3,678,818.75	644,725.33	0.33
		Base	46.804372	3,034,093.42	56.750000	3,678,818.75	644,725.33	0.33
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,750.000	Local	81.399739	2,584,441.72	95.490000	3,031,807.50	447,365.78	0.27
		Base	81.399739	2,584,441.72	95.490000	3,031,807.50	447,365.78	0.27
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,057.000	Local	65.112082	1,696,625.52	82.710000	2,155,174.47	458,548.95	0.19
		Base	65.112082	1,696,625.52	82.710000	2,155,174.47	458,548.95	0.19
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	57,326.000	Local	31.076422	1,781,486.99	59.300000	3,399,431.80	1,617,944.81	0.30
		Base	31.076422	1,781,486.99	59.300000	3,399,431.80	1,617,944.81	0.30
78440X804	SL GREEN REALTY CORP REIT USD.01							
	33,542.000	Local	73.182700	2,454,694.12	70.840000	2,376,115.28	-78,578.84	0.21
		Base	73.182700	2,454,694.12	70.840000	2,376,115.28	-78,578.84	0.21
78442P106	SLM CORP COMMON STOCK USD.2							
	156,301.000	Local	9.325466	1,457,579.67	17.600000	2,750,897.60	1,293,317.93	0.25
		Base	9.325466	1,457,579.67	17.600000	2,750,897.60	1,293,317.93	0.25
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,458.000	Local	420.078812	6,073,499.47	480.880000	6,952,563.04	879,063.57	0.62
		Base	420.078812	6,073,499.47	480.880000	6,952,563.04	879,063.57	0.62
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	104,483.000	Local	22.857266	2,388,195.68	14.720000	1,537,989.76	-850,205.92	0.14
		Base	22.857266	2,388,195.68	14.720000	1,537,989.76	-850,205.92	0.14
78573M104	SABRE CORP COMMON STOCK USD.01							
	154,618.000	Local	20.008329	3,093,647.78	11.840000	1,830,677.12	-1,262,970.66	0.16
		Base	20.008329	3,093,647.78	11.840000	1,830,677.12	-1,262,970.66	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
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	44,642.000	Local	43.920566	1,960,701.89	42.880000	1,914,248.96	-46,452.93	0.17
		Base	43.920566	1,960,701.89	42.880000	1,914,248.96	-46,452.93	0.17
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	9,612.000	Local	155.337718	1,493,106.15	188.200000	1,808,978.40	315,872.25	0.16
		Base	155.337718	1,493,106.15	188.200000	1,808,978.40	315,872.25	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	28,014.000	Local	56.088240	1,571,255.95	85.560000	2,396,877.84	825,621.89	0.21
		Base	56.088240	1,571,255.95	85.560000	2,396,877.84	825,621.89	0.21
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	27,436.000	Local	42.559320	1,167,657.51	83.070000	2,279,108.52	1,111,451.01	0.20
		Base	42.559320	1,167,657.51	83.070000	2,279,108.52	1,111,451.01	0.20
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,688.000	Local	61.217644	1,205,252.98	146.360000	2,881,535.68	1,676,282.70	0.26
		Base	61.217644	1,205,252.98	146.360000	2,881,535.68	1,676,282.70	0.26
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	29,033.000	Local	71.095226	2,064,107.69	75.530000	2,192,862.49	128,754.80	0.20
		Base	71.095226	2,064,107.69	75.530000	2,192,862.49	128,754.80	0.20
816850101	SEMTECH CORP COMMON STOCK USD.01							
	31,405.000	Local	51.460307	1,616,110.94	77.970000	2,448,647.85	832,536.91	0.22
		Base	51.460307	1,616,110.94	77.970000	2,448,647.85	832,536.91	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	20,446.000	Local	34.957049	714,731.82	91.080000	1,862,221.68	1,147,489.86	0.17
		Base	34.957049	714,731.82	91.080000	1,862,221.68	1,147,489.86	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	81,409.000	Local	16.134536	1,313,496.45	60.260000	4,905,706.34	3,592,209.89	0.44
		Base	16.134536	1,313,496.45	60.260000	4,905,706.34	3,592,209.89	0.44
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	27,885.000	Local	92.356609	2,575,364.05	272.280000	7,592,527.80	5,017,163.75	0.68
		Base	92.356609	2,575,364.05	272.280000	7,592,527.80	5,017,163.75	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	21,655.000	56.509739	1,223,718.40	140.160000	3,035,164.80	1,811,446.40	0.27
		Base		56.509739	1,223,718.40	140.160000	3,035,164.80	1,811,446.40	0.27
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,945.000	19.430315	737,283.32	38.360000	1,455,570.20	718,286.88	0.13
		Base		19.430315	737,283.32	38.360000	1,455,570.20	718,286.88	0.13
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	21,001.000	90.369052	1,897,840.46	106.970000	2,246,476.97	348,636.51	0.20
		Base		90.369052	1,897,840.46	106.970000	2,246,476.97	348,636.51	0.20
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	36,764.000	54.489349	2,003,246.42	42.500000	1,562,470.00	-440,776.42	0.14
		Base		54.489349	2,003,246.42	42.500000	1,562,470.00	-440,776.42	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,929.000	35.433423	2,300,656.69	42.120000	2,734,809.48	434,152.79	0.24
		Base		35.433423	2,300,656.69	42.120000	2,734,809.48	434,152.79	0.24
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	25,159.000	91.341647	2,298,064.49	265.220000	6,672,669.98	4,374,605.49	0.59
		Base		91.341647	2,298,064.49	265.220000	6,672,669.98	4,374,605.49	0.59
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	48,667.000	35.227495	1,714,416.48	59.580000	2,899,579.86	1,185,163.38	0.26
		Base		35.227495	1,714,416.48	59.580000	2,899,579.86	1,185,163.38	0.26
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	28,046.000	77.309430	2,168,220.28	66.880000	1,875,716.48	-292,503.80	0.17
		Base		77.309430	2,168,220.28	66.880000	1,875,716.48	-292,503.80	0.17
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	25,005.000	77.318066	1,933,338.25	61.180000	1,529,805.90	-403,532.35	0.14
		Base		77.318066	1,933,338.25	61.180000	1,529,805.90	-403,532.35	0.14
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
		Local	55,622.000	43.290702	2,407,915.40	46.040000	2,560,836.88	152,921.48	0.23
		Base		43.290702	2,407,915.40	46.040000	2,560,836.88	152,921.48	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
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	57,089.000	Local	21.372866	1,220,155.52	23.170000	1,322,752.13	102,596.61	0.12
		Base	21.372866	1,220,155.52	23.170000	1,322,752.13	102,596.61	0.12
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	22,679.000	Local	112.758025	2,557,239.25	128.530000	2,914,931.87	357,692.62	0.26
		Base	112.758025	2,557,239.25	128.530000	2,914,931.87	357,692.62	0.26
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	97,044.000	Local	16.273222	1,579,218.56	58.480000	5,675,133.12	4,095,914.56	0.51
		Base	16.273222	1,579,218.56	58.480000	5,675,133.12	4,095,914.56	0.51
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,385.000	Local	48.518125	2,153,476.98	67.970000	3,016,848.45	863,371.47	0.27
		Base	48.518125	2,153,476.98	67.970000	3,016,848.45	863,371.47	0.27
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	93,182.000	Local	22.824258	2,126,810.05	24.960000	2,325,822.72	199,012.67	0.21
		Base	22.824258	2,126,810.05	24.960000	2,325,822.72	199,012.67	0.21
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	50,717.000	Local	32.759718	1,661,474.61	67.960000	3,446,727.32	1,785,252.71	0.31
		Base	32.759718	1,661,474.61	67.960000	3,446,727.32	1,785,252.71	0.31
862121100	STORE CAPITAL CORP REIT USD.01							
	117,802.000	Local	23.538628	2,772,897.41	32.030000	3,773,198.06	1,000,300.65	0.34
		Base	23.538628	2,772,897.41	32.030000	3,773,198.06	1,000,300.65	0.34
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	11,921.000	Local	144.543402	1,723,101.89	70.500000	840,430.50	-882,671.39	0.07
		Base	144.543402	1,723,101.89	70.500000	840,430.50	-882,671.39	0.07
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	77,971.000	Local	67.556498	5,267,447.69	44.000000	3,430,724.00	-1,836,723.69	0.31
		Base	67.556498	5,267,447.69	44.000000	3,430,724.00	-1,836,723.69	0.31
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,025.000	Local	76.420999	1,301,067.50	179.730000	3,059,903.25	1,758,835.75	0.27
		Base	76.420999	1,301,067.50	179.730000	3,059,903.25	1,758,835.75	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
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	71,868.000	Local	24.345898	1,749,691.01	43.890000	3,154,286.52	1,404,595.51	0.28
		Base	24.345898	1,749,691.01	43.890000	3,154,286.52	1,404,595.51	0.28
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,062.000	Local	46.649484	935,881.94	104.100000	2,088,454.20	1,152,572.26	0.19
		Base	46.649484	935,881.94	104.100000	2,088,454.20	1,152,572.26	0.19
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	48,988.000	Local	57.039181	2,794,235.42	87.480000	4,285,470.24	1,491,234.82	0.38
		Base	57.039181	2,794,235.42	87.480000	4,285,470.24	1,491,234.82	0.38
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	57,274.000	Local	14.133612	809,488.50	21.020000	1,203,899.48	394,410.98	0.11
		Base	14.133612	809,488.50	21.020000	1,203,899.48	394,410.98	0.11
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	110,560.000	Local	45.552600	5,036,295.45	49.210000	5,440,657.60	404,362.15	0.49
		Base	45.552600	5,036,295.45	49.210000	5,440,657.60	404,362.15	0.49
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	62,367.000	Local	24.413743	1,522,611.93	25.780000	1,607,821.26	85,209.33	0.14
		Base	24.413743	1,522,611.93	25.780000	1,607,821.26	85,209.33	0.14
87901J105	TEGNA INC COMMON STOCK USD1.0							
	106,772.000	Local	14.297131	1,526,533.28	19.720000	2,105,543.84	579,010.56	0.19
		Base	14.297131	1,526,533.28	19.720000	2,105,543.84	579,010.56	0.19
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	48,189.000	Local	31.242473	1,505,543.53	19.500000	939,685.50	-565,858.03	0.08
		Base	31.242473	1,505,543.53	19.500000	939,685.50	-565,858.03	0.08
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	88,630.000	Local	13.726136	1,216,547.43	46.410000	4,113,318.30	2,896,770.87	0.37
		Base	13.726136	1,216,547.43	46.410000	4,113,318.30	2,896,770.87	0.37
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,839.000	Local	28.618758	1,483,567.80	66.440000	3,444,183.16	1,960,615.36	0.31
		Base	28.618758	1,483,567.80	66.440000	3,444,183.16	1,960,615.36	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
88076W103	TERADATA CORP COMMON STOCK USD.01							
	53,006.000	Local	28.997560	1,537,044.69	57.350000	3,039,894.10	1,502,849.41	0.27
		Base	28.997560	1,537,044.69	57.350000	3,039,894.10	1,502,849.41	0.27
880779103	TEREX CORP COMMON STOCK USD.01							
	33,772.000	Local	22.801264	770,044.30	42.100000	1,421,801.20	651,756.90	0.13
		Base	22.801264	770,044.30	42.100000	1,421,801.20	651,756.90	0.13
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,192.000	Local	79.061085	2,070,767.93	149.340000	3,911,513.28	1,840,745.35	0.35
		Base	79.061085	2,070,767.93	149.340000	3,911,513.28	1,840,745.35	0.35
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,463.000	Local	72.820937	1,781,418.58	60.020000	1,468,269.26	-313,149.32	0.13
		Base	72.820937	1,781,418.58	60.020000	1,468,269.26	-313,149.32	0.13
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	31,706.000	Local	46.239744	1,466,077.31	91.330000	2,895,708.98	1,429,631.67	0.26
		Base	46.239744	1,466,077.31	91.330000	2,895,708.98	1,429,631.67	0.26
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,782.000	Local	43.355633	1,161,150.56	122.760000	3,287,758.32	2,126,607.76	0.29
		Base	43.355633	1,161,150.56	122.760000	3,287,758.32	2,126,607.76	0.29
887389104	TIMKEN CO COMMON STOCK							
	33,065.000	Local	28.925049	956,406.74	65.420000	2,163,112.30	1,206,705.56	0.19
		Base	28.925049	956,406.74	65.420000	2,163,112.30	1,206,705.56	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	54,308.000	Local	28.310443	1,537,483.55	55.290000	3,002,689.32	1,465,205.77	0.27
		Base	28.310443	1,537,483.55	55.290000	3,002,689.32	1,465,205.77	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	8,516.000	Local	22.134820	188,500.13	30.430000	259,141.88	70,641.75	0.02
		Base	22.134820	188,500.13	30.430000	259,141.88	70,641.75	0.02
89055F103	TOPBUILD CORP COMMON STOCK							
	15,986.000	Local	119.340000	1,907,769.24	204.810000	3,274,092.66	1,366,323.42	0.29
		Base	119.340000	1,907,769.24	204.810000	3,274,092.66	1,366,323.42	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
891092108	TORO CO COMMON STOCK USD1.0							
	51,812.000	Local	42.297610	2,191,523.79	97.410000	5,047,006.92	2,855,483.13	0.45
		Base	42.297610	2,191,523.79	97.410000	5,047,006.92	2,855,483.13	0.45
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,688.000	Local	43.343663	1,806,910.62	54.530000	2,273,246.64	466,336.02	0.20
		Base	43.343663	1,806,910.62	54.530000	2,273,246.64	466,336.02	0.20
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	27,185.000	Local	75.065472	2,040,654.85	39.880000	1,084,137.80	-956,517.05	0.10
		Base	75.065472	2,040,654.85	39.880000	1,084,137.80	-956,517.05	0.10
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	55,843.000	Local	33.179104	1,852,820.73	101.930000	5,692,076.99	3,839,256.26	0.51
		Base	33.179104	1,852,820.73	101.930000	5,692,076.99	3,839,256.26	0.51
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	39,145.000	Local	11.308373	442,666.27	27.170000	1,063,569.65	620,903.38	0.09
		Base	11.308373	442,666.27	27.170000	1,063,569.65	620,903.38	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	47,429.000	Local	29.136935	1,381,935.71	33.850000	1,605,471.65	223,535.94	0.14
		Base	29.136935	1,381,935.71	33.850000	1,605,471.65	223,535.94	0.14
898402102	TRUSTMARK CORP COMMON STOCK							
	30,663.000	Local	22.997821	705,182.19	32.220000	987,961.86	282,779.67	0.09
		Base	22.997821	705,182.19	32.220000	987,961.86	282,779.67	0.09
902104108	II VI INC COMMON STOCK							
	50,725.000	Local	34.343381	1,742,068.01	59.360000	3,011,036.00	1,268,967.99	0.27
		Base	34.343381	1,742,068.01	59.360000	3,011,036.00	1,268,967.99	0.27
902681105	UGI CORP COMMON STOCK							
	100,977.000	Local	26.918049	2,718,103.81	42.620000	4,303,639.74	1,585,535.93	0.38
		Base	26.918049	2,718,103.81	42.620000	4,303,639.74	1,585,535.93	0.38
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,018.000	Local	73.378823	1,542,276.10	96.710000	2,032,650.78	490,374.68	0.18
		Base	73.378823	1,542,276.10	96.710000	2,032,650.78	490,374.68	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	106,700.000	Local	17.349671	1,851,209.93	20.250000	2,160,675.00	309,465.07	0.19
		Base	17.349671	1,851,209.93	20.250000	2,160,675.00	309,465.07	0.19
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	64,886.000	Local	36.277091	2,353,875.31	36.380000	2,360,552.68	6,677.37	0.21
		Base	36.277091	2,353,875.31	36.380000	2,360,552.68	6,677.37	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	130,415.000	Local	22.425086	2,924,567.61	21.970000	2,865,217.55	-59,350.06	0.26
		Base	22.425086	2,924,567.61	21.970000	2,865,217.55	-59,350.06	0.26
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	21,681.000	Local	70.027808	1,518,272.91	184.580000	4,001,878.98	2,483,606.07	0.36
		Base	70.027808	1,518,272.91	184.580000	4,001,878.98	2,483,606.07	0.36
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	82,017.000	Local	16.656972	1,366,154.85	23.820000	1,953,644.94	587,490.09	0.17
		Base	16.656972	1,366,154.85	23.820000	1,953,644.94	587,490.09	0.17
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,797.000	Local	105.158032	2,186,971.59	170.960000	3,555,455.12	1,368,483.53	0.32
		Base	105.158032	2,186,971.59	170.960000	3,555,455.12	1,368,483.53	0.32
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	33,250.000	Local	23.139236	769,379.59	29.690000	987,192.50	217,812.91	0.09
		Base	23.139236	769,379.59	29.690000	987,192.50	217,812.91	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	53,256.000	Local	21.622931	1,151,550.80	18.310000	975,117.36	-176,433.44	0.09
		Base	21.622931	1,151,550.80	18.310000	975,117.36	-176,433.44	0.09
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	196,298.000	Local	10.538775	2,068,740.44	13.310000	2,612,726.38	543,985.94	0.23
		Base	10.538775	2,068,740.44	13.310000	2,612,726.38	543,985.94	0.23
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,278.000	Local	100.021763	1,028,023.68	235.120000	2,416,563.36	1,388,539.68	0.22
		Base	100.021763	1,028,023.68	235.120000	2,416,563.36	1,388,539.68	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
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	87,548.000	Local	12.604925	1,103,535.94	31.180000	2,729,746.64	1,626,210.70	0.24
		Base	12.604925	1,103,535.94	31.180000	2,729,746.64	1,626,210.70	0.24
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	36,000.000	Local	182.732900	6,578,384.40	178.130000	6,412,680.00	-165,704.40	0.57
		Base	182.732900	6,578,384.40	178.130000	6,412,680.00	-165,704.40	0.57
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,985.000	Local	66.751835	2,201,809.28	55.070000	1,816,483.95	-385,325.33	0.16
		Base	66.751835	2,201,809.28	55.070000	1,816,483.95	-385,325.33	0.16
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,242.000	Local	10.671630	685,566.83	20.090000	1,290,621.78	605,054.95	0.12
		Base	10.671630	685,566.83	20.090000	1,290,621.78	605,054.95	0.12
92839U206	VISTEON CORP COMMON STOCK							
	13,524.000	Local	119.255430	1,612,810.44	94.390000	1,276,530.36	-336,280.08	0.11
		Base	119.255430	1,612,810.44	94.390000	1,276,530.36	-336,280.08	0.11
928881101	VONTIER CORP COMMON STOCK USD.0001							
	81,636.000	Local	31.152200	2,543,141.00	33.600000	2,742,969.60	199,828.60	0.24
		Base	31.152200	2,543,141.00	33.600000	2,742,969.60	199,828.60	0.24
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	35,006.000	Local	19.278401	674,859.69	34.310000	1,201,055.86	526,196.17	0.11
		Base	19.278401	674,859.69	34.310000	1,201,055.86	526,196.17	0.11
942622200	WATSCO INC COMMON STOCK USD.5							
	15,919.000	Local	100.062401	1,592,893.36	264.620000	4,212,485.78	2,619,592.42	0.38
		Base	100.062401	1,592,893.36	264.620000	4,212,485.78	2,619,592.42	0.38
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	43,738.000	Local	25.175193	1,101,112.59	54.460000	2,381,971.48	1,280,858.89	0.21
		Base	25.175193	1,101,112.59	54.460000	2,381,971.48	1,280,858.89	0.21
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	85,682.000	Local	8.188627	701,617.95	21.680000	1,857,585.76	1,155,967.81	0.17
		Base	8.188627	701,617.95	21.680000	1,857,585.76	1,155,967.81	0.17

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950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	27,592.000	Local	29.359024	810,074.18	44.270000	1,221,497.84	411,423.66	0.11
		Base	29.359024	810,074.18	44.270000	1,221,497.84	411,423.66	0.11
96208T104	WEX INC COMMON STOCK USD.01							
	21,635.000	Local	96.080681	2,078,705.54	176.140000	3,810,788.90	1,732,083.36	0.34
		Base	96.080681	2,078,705.54	176.140000	3,810,788.90	1,732,083.36	0.34
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	21,061.000	Local	43.039350	906,451.76	52.210000	1,099,594.81	193,143.05	0.10
		Base	43.039350	906,451.76	52.210000	1,099,594.81	193,143.05	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	36,875.000	Local	37.180947	1,371,047.43	177.330000	6,539,043.75	5,167,996.32	0.58
		Base	37.180947	1,371,047.43	177.330000	6,539,043.75	5,167,996.32	0.58
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,378.000	Local	138.782701	1,995,417.67	163.930000	2,356,985.54	361,567.87	0.21
		Base	138.782701	1,995,417.67	163.930000	2,356,985.54	361,567.87	0.21
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,590.000	Local	68.075576	1,878,205.14	80.370000	2,217,408.30	339,203.16	0.20
		Base	68.075576	1,878,205.14	80.370000	2,217,408.30	339,203.16	0.20
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	55,902.000	Local	38.520476	2,153,371.67	80.730000	4,512,968.46	2,359,596.79	0.40
		Base	38.520476	2,153,371.67	80.730000	4,512,968.46	2,359,596.79	0.40
980745103	WOODWARD INC COMMON STOCK USD.00292							
	28,386.000	Local	42.354345	1,202,270.43	113.200000	3,213,295.20	2,011,024.77	0.29
		Base	42.354345	1,202,270.43	113.200000	3,213,295.20	2,011,024.77	0.29
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	30,583.000	Local	38.709923	1,183,865.56	33.620000	1,028,200.46	-155,665.10	0.09
		Base	38.709923	1,183,865.56	33.620000	1,028,200.46	-155,665.10	0.09
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	21,894.000	Local	72.517062	1,587,688.55	56.260000	1,231,756.44	-355,932.11	0.11
		Base	72.517062	1,587,688.55	56.260000	1,231,756.44	-355,932.11	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	16,914.000	Local	19.745404	333,973.77	52.700000	891,367.80	557,394.03	0.08
		Base	19.745404	333,973.77	52.700000	891,367.80	557,394.03	0.08
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,199.000	Local	55.220078	1,281,050.58	18.250000	423,381.75	-857,668.83	0.04
		Base	55.220078	1,281,050.58	18.250000	423,381.75	-857,668.83	0.04
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,177.000	Local	56.526517	2,553,698.45	77.190000	3,487,212.63	933,514.18	0.31
		Base	56.526517	2,553,698.45	77.190000	3,487,212.63	933,514.18	0.31
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	49,168.000	Local	39.376286	1,936,053.21	79.580000	3,912,789.44	1,976,736.23	0.35
		Base	39.376286	1,936,053.21	79.580000	3,912,789.44	1,976,736.23	0.35
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	77,978.000	Local	25.059600	1,954,097.48	20.170000	1,572,816.26	-381,281.22	0.14
		Base	25.059600	1,954,097.48	20.170000	1,572,816.26	-381,281.22	0.14
985817105	YELP INC COMMON STOCK USD.000001							
	33,868.000	Local	32.661410	1,106,176.63	37.240000	1,261,244.32	155,067.69	0.11
		Base	32.661410	1,106,176.63	37.240000	1,261,244.32	155,067.69	0.11
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	36,242.000	Local	73.890000	2,677,921.38	85.690000	3,105,576.98	427,655.60	0.28
		Base	73.890000	2,677,921.38	85.690000	3,105,576.98	427,655.60	0.28
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,562.000	Local	37.615969	1,713,858.77	41.450000	1,888,544.90	174,686.13	0.17
		Base	37.615969	1,713,858.77	41.450000	1,888,544.90	174,686.13	0.17
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	73,225.000	Local	43.617500	3,193,891.43	48.410000	3,544,822.25	350,930.82	0.32
		Base	43.617500	3,193,891.43	48.410000	3,544,822.25	350,930.82	0.32
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	54,578.000	Local	35.298239	1,926,507.28	44.010000	2,401,977.78	475,470.50	0.21
		Base	35.298239	1,926,507.28	44.010000	2,401,977.78	475,470.50	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
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	84,231.000	Local	45.097792	3,798,632.14	47.510000	4,001,814.81	203,182.67	0.36
		Base	45.097792	3,798,632.14	47.510000	4,001,814.81	203,182.67	0.36
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,826.000	Local	112.145190	1,326,229.02	224.680000	2,657,065.68	1,330,836.66	0.24
		Base	112.145190	1,326,229.02	224.680000	2,657,065.68	1,330,836.66	0.24
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	82,520.000	Local	26.572105	2,192,730.10	41.330000	3,410,551.60	1,217,821.50	0.30
		Base	26.572105	2,192,730.10	41.330000	3,410,551.60	1,217,821.50	0.30
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	29,103.000	Local	143.760308	4,183,856.25	130.210000	3,789,501.63	-394,354.62	0.34
		Base	143.760308	4,183,856.25	130.210000	3,789,501.63	-394,354.62	0.34
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	23,629.000	Local	70.811269	1,673,199.48	79.190000	1,871,180.51	197,981.03	0.17
		Base	70.811269	1,673,199.48	79.190000	1,871,180.51	197,981.03	0.17
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,068.000	Local	24.682347	2,000,948.47	32.330000	2,620,928.44	619,979.97	0.23
		Base	24.682347	2,000,948.47	32.330000	2,620,928.44	619,979.97	0.23
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	24,012.000	Local	118.713170	2,850,540.65	139.400000	3,347,272.80	496,732.15	0.30
		Base	118.713170	2,850,540.65	139.400000	3,347,272.80	496,732.15	0.30
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	204.280000	1,264,084.64	-269,084.68	0.11
		Base	247.764919	1,533,169.32	204.280000	1,264,084.64	-269,084.68	0.11
US DOLLAR Total								
	19,757,702.000	Local		734,213,674.69		1,120,392,704.54	386,179,029.85	99.89
		Base		734,213,674.69		1,120,392,704.54	386,179,029.85	99.89
EQUITY Total								
	19,757,702.000	Base		734,213,674.69		1,120,392,704.54	386,179,029.85	99.89

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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

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									
		21,018,963.920	Base		735,475,113.50		1,121,654,143.35	386,179,029.85	100.00

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		5,049.820	Local	1.000000	5,049.82	1.000000	5,049.82	0.00	0.00
			Base	1.000000	5,049.82	1.000000	5,049.82	0.00	0.00
US DOLLAR Total									
		5,049.820	Local		5,049.82		5,049.82	0.00	0.00
			Base		5,049.82		5,049.82	0.00	0.00
CASH Total									
		5,049.820	Base		5,049.82		5,049.82	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		
		36,231,669.090	Local	100.050054	36,249,804.53	100.050000	36,249,784.92	-19.61	4.81
			Base	100.050054	36,249,804.53	100.050000	36,249,784.92	-19.61	4.81
US DOLLAR Total									
		36,231,669.090	Local		36,249,804.53		36,249,784.92	-19.61	4.81
			Base		36,249,804.53		36,249,784.92	-19.61	4.81
CASH EQUIVALENT Total									
		36,231,669.090	Base		36,249,804.53		36,249,784.92	-19.61	4.81
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		26,060.000	Local	21.447913	558,932.60	65.340000	1,702,760.40	1,143,827.80	0.23
			Base	21.447913	558,932.60	65.340000	1,702,760.40	1,143,827.80	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0							
	21,190.000	Local	25.332007	536,785.23	32.430000	687,191.70	150,406.47	0.09
		Base	25.332007	536,785.23	32.430000	687,191.70	150,406.47	0.09
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	42,755.000	Local	26.677805	1,140,609.56	45.010000	1,924,402.55	783,792.99	0.26
		Base	26.677805	1,140,609.56	45.010000	1,924,402.55	783,792.99	0.26
00164V103	AMC NETWORKS INC A COMMON STOCK							
	19,584.000	Local	35.949158	704,028.32	46.590000	912,418.56	208,390.24	0.12
		Base	35.949158	704,028.32	46.590000	912,418.56	208,390.24	0.12
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	30,116.000	Local	24.481007	737,270.02	114.750000	3,455,811.00	2,718,540.98	0.46
		Base	24.481007	737,270.02	114.750000	3,455,811.00	2,718,540.98	0.46
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	6,323.000	Local	60.610699	383,241.45	32.820000	207,520.86	-175,720.59	0.03
		Base	60.610699	383,241.45	32.820000	207,520.86	-175,720.59	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
	7,001.000	Local	49.717549	348,072.56	46.850000	327,996.85	-20,075.71	0.04
		Base	49.717549	348,072.56	46.850000	327,996.85	-20,075.71	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
	15,951.000	Local	30.863093	492,297.20	53.200000	848,593.20	356,296.00	0.11
		Base	30.863093	492,297.20	53.200000	848,593.20	356,296.00	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
	21,829.000	Local	19.208000	419,291.44	27.540000	601,170.66	181,879.22	0.08
		Base	19.208000	419,291.44	27.540000	601,170.66	181,879.22	0.08
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	39,590.000	Local	14.656257	580,241.23	37.630000	1,489,771.70	909,530.47	0.20
		Base	14.656257	580,241.23	37.630000	1,489,771.70	909,530.47	0.20
004239109	ACADIA REALTY TRUST REIT USD.001							
	54,951.000	Local	24.632779	1,353,595.82	20.410000	1,121,549.91	-232,045.91	0.15
		Base	24.632779	1,353,595.82	20.410000	1,121,549.91	-232,045.91	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
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	9,628.000	Local	74.213922	714,531.64	79.750000	767,833.00	53,301.36	0.10
		Base	74.213922	714,531.64	79.750000	767,833.00	53,301.36	0.10
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	31,383.000	Local	36.381900	1,141,773.17	37.810000	1,186,591.23	44,818.06	0.16
		Base	36.381900	1,141,773.17	37.810000	1,186,591.23	44,818.06	0.16
00738A106	ADTRAN INC COMMON STOCK USD.01							
	30,842.000	Local	17.746026	547,322.93	18.760000	578,595.92	31,272.99	0.08
		Base	17.746026	547,322.93	18.760000	578,595.92	31,272.99	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	17,876.000	Local	15.856656	283,453.59	39.750000	710,571.00	427,117.41	0.09
		Base	15.856656	283,453.59	39.750000	710,571.00	427,117.41	0.09
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	47,464.000	Local	20.189074	958,254.23	43.550000	2,067,057.20	1,108,802.97	0.27
		Base	20.189074	958,254.23	43.550000	2,067,057.20	1,108,802.97	0.27
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,506.000	Local	26.351191	645,762.28	87.750000	2,150,401.50	1,504,639.22	0.29
		Base	26.351191	645,762.28	87.750000	2,150,401.50	1,504,639.22	0.29
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	14,310.000	Local	36.980943	529,197.30	86.320000	1,235,239.20	706,041.90	0.16
		Base	36.980943	529,197.30	86.320000	1,235,239.20	706,041.90	0.16
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	13,096.000	Local	14.153122	185,349.28	52.360000	685,706.56	500,357.28	0.09
		Base	14.153122	185,349.28	52.360000	685,706.56	500,357.28	0.09
008492100	AGREE REALTY CORP REIT USD.0001							
	40,913.000	Local	53.465153	2,187,419.80	66.230000	2,709,667.99	522,248.19	0.36
		Base	53.465153	2,187,419.80	66.230000	2,709,667.99	522,248.19	0.36
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,302.000	Local	71.283583	449,229.14	139.530000	879,318.06	430,088.92	0.12
		Base	71.283583	449,229.14	139.530000	879,318.06	430,088.92	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
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	28,856.000	43.505306	1,255,389.11	78.190000	2,256,250.64	1,000,861.53	0.30
		Base		43.505306	1,255,389.11	78.190000	2,256,250.64	1,000,861.53	0.30
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	19,556.000	36.917141	721,951.60	76.870000	1,503,269.72	781,318.12	0.20
		Base		36.917141	721,951.60	76.870000	1,503,269.72	781,318.12	0.20
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	46,139.000	20.072828	926,140.21	23.440000	1,081,498.16	155,357.95	0.14
		Base		20.072828	926,140.21	23.440000	1,081,498.16	155,357.95	0.14
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	81,179.000	8.753600	710,608.50	16.630000	1,350,006.77	639,398.27	0.18
		Base		8.753600	710,608.50	16.630000	1,350,006.77	639,398.27	0.18
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	11,833.000	33.007468	390,577.37	38.150000	451,428.95	60,851.58	0.06
		Base		33.007468	390,577.37	38.150000	451,428.95	60,851.58	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,284.000	90.286718	838,221.89	195.480000	1,814,836.32	976,614.43	0.24
		Base		90.286718	838,221.89	195.480000	1,814,836.32	976,614.43	0.24
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	89,961.000	7.164900	644,561.58	13.370000	1,202,778.57	558,216.99	0.16
		Base		7.164900	644,561.58	13.370000	1,202,778.57	558,216.99	0.16
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	29,386.000	18.913352	555,787.76	14.320000	420,807.52	-134,980.24	0.06
		Base		18.913352	555,787.76	14.320000	420,807.52	-134,980.24	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	32,003.000	35.404101	1,133,037.45	37.420000	1,197,552.26	64,514.81	0.16
		Base		35.404101	1,133,037.45	37.420000	1,197,552.26	64,514.81	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	72,775.000	13.779990	1,002,838.76	8.810000	641,147.75	-361,691.01	0.09
		Base		13.779990	1,002,838.76	8.810000	641,147.75	-361,691.01	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	54,749.000	24.263108	1,328,380.91	29.570000	1,618,927.93	290,547.02	0.21
		Base		24.263108	1,328,380.91	29.570000	1,618,927.93	290,547.02	0.21
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,886.000	33.973105	403,804.33	25.610000	304,400.46	-99,403.87	0.04
		Base		33.973105	403,804.33	25.610000	304,400.46	-99,403.87	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	23,524.000	37.700718	886,871.70	85.520000	2,011,772.48	1,124,900.78	0.27
		Base		37.700718	886,871.70	85.520000	2,011,772.48	1,124,900.78	0.27
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	17,279.000	14.478344	250,171.31	15.050000	260,048.95	9,877.64	0.03
		Base		14.478344	250,171.31	15.050000	260,048.95	9,877.64	0.03
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,834.000	53.116438	575,463.49	65.370000	708,218.58	132,755.09	0.09
		Base		53.116438	575,463.49	65.370000	708,218.58	132,755.09	0.09
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	3,927.000	95.396394	374,621.64	116.780000	458,595.06	83,973.42	0.06
		Base		95.396394	374,621.64	116.780000	458,595.06	83,973.42	0.06
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,319.000	37.199308	458,258.28	56.160000	691,835.04	233,576.76	0.09
		Base		37.199308	458,258.28	56.160000	691,835.04	233,576.76	0.09
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	44,438.000	31.483787	1,399,076.54	51.880000	2,305,443.44	906,366.90	0.31
		Base		31.483787	1,399,076.54	51.880000	2,305,443.44	906,366.90	0.31
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	23,397.000	19.292595	451,388.85	19.010000	444,776.97	-6,611.88	0.06
		Base		19.292595	451,388.85	19.010000	444,776.97	-6,611.88	0.06
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	19,955.000	27.819114	555,130.41	30.830000	615,212.65	60,082.24	0.08
		Base		27.819114	555,130.41	30.830000	615,212.65	60,082.24	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	24,304.000	Local	15.481653	376,266.10	25.940000	630,445.76	254,179.66	0.08
		Base	15.481653	376,266.10	25.940000	630,445.76	254,179.66	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	9,198.000	Local	36.952353	339,887.74	42.560000	391,466.88	51,579.14	0.05
		Base	36.952353	339,887.74	42.560000	391,466.88	51,579.14	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	16,430.000	Local	21.527222	353,692.26	37.760000	620,396.80	266,704.54	0.08
		Base	21.527222	353,692.26	37.760000	620,396.80	266,704.54	0.08
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	82,113.000	Local	17.094620	1,403,690.51	14.830000	1,217,735.79	-185,954.72	0.16
		Base	17.094620	1,403,690.51	14.830000	1,217,735.79	-185,954.72	0.16
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	8,412.000	Local	62.265300	523,775.70	91.050000	765,912.60	242,136.90	0.10
		Base	62.265300	523,775.70	91.050000	765,912.60	242,136.90	0.10
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	24,783.000	Local	40.236068	997,170.48	90.130000	2,233,691.79	1,236,521.31	0.30
		Base	40.236068	997,170.48	90.130000	2,233,691.79	1,236,521.31	0.30
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	15,785.000	Local	36.677821	578,959.40	7.180000	113,336.30	-465,623.10	0.02
		Base	36.677821	578,959.40	7.180000	113,336.30	-465,623.10	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	16,181.000	Local	23.481865	379,960.06	81.770000	1,323,120.37	943,160.31	0.18
		Base	23.481865	379,960.06	81.770000	1,323,120.37	943,160.31	0.18
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	82,467.000	Local	9.903077	816,677.08	8.250000	680,352.75	-136,324.33	0.09
		Base	9.903077	816,677.08	8.250000	680,352.75	-136,324.33	0.09
039653100	ARCOSA INC COMMON STOCK USD.01							
	30,700.000	Local	30.427440	934,122.42	50.170000	1,540,219.00	606,096.58	0.20
		Base	30.427440	934,122.42	50.170000	1,540,219.00	606,096.58	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
03966V107	ARCONIC CORP COMMON STOCK USD.01								
		Local	62,459.000	8.036969	501,981.05	31.540000	1,969,956.86	1,467,975.81	0.26
		Base		8.036969	501,981.05	31.540000	1,969,956.86	1,467,975.81	0.26
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	51,868.000	6.287642	326,127.42	6.410000	332,473.88	6,346.46	0.04
		Base		6.287642	326,127.42	6.410000	332,473.88	6,346.46	0.04
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	38,435.000	13.321643	512,017.36	13.370000	513,875.95	1,858.59	0.07
		Base		13.321643	512,017.36	13.370000	513,875.95	1,858.59	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	45,441.000	20.125210	914,509.68	10.780000	489,853.98	-424,655.70	0.07
		Base		20.125210	914,509.68	10.780000	489,853.98	-424,655.70	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	12,324.000	55.004159	677,871.26	196.740000	2,424,623.76	1,746,752.50	0.32
		Base		55.004159	677,871.26	196.740000	2,424,623.76	1,746,752.50	0.32
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,490.000	36.527663	529,285.84	53.810000	779,706.90	250,421.06	0.10
		Base		36.527663	529,285.84	53.810000	779,706.90	250,421.06	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	17,555.000	40.691776	714,344.13	81.680000	1,433,892.40	719,548.27	0.19
		Base		40.691776	714,344.13	81.680000	1,433,892.40	719,548.27	0.19
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	30,651.000	38.984775	1,194,922.34	31.200000	956,311.20	-238,611.14	0.13
		Base		38.984775	1,194,922.34	31.200000	956,311.20	-238,611.14	0.13
05379B107	AVISTA CORP COMMON STOCK								
		Local	44,172.000	32.712742	1,444,987.25	39.120000	1,728,008.64	283,021.39	0.23
		Base		32.712742	1,444,987.25	39.120000	1,728,008.64	283,021.39	0.23
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	21,413.000	29.197455	625,205.11	47.030000	1,007,053.39	381,848.28	0.13
		Base		29.197455	625,205.11	47.030000	1,007,053.39	381,848.28	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
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	32,836.000	Local	19.678110	646,150.43	51.540000	1,692,367.44	1,046,217.01	0.22
		Base	19.678110	646,150.43	51.540000	1,692,367.44	1,046,217.01	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	41,302.000	Local	24.024471	992,258.70	29.890000	1,234,516.78	242,258.08	0.16
		Base	24.024471	992,258.70	29.890000	1,234,516.78	242,258.08	0.16
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
	11,265.000	Local	72.986700	822,195.18	59.040000	665,085.60	-157,109.58	0.09
		Base	72.986700	822,195.18	59.040000	665,085.60	-157,109.58	0.09
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001							
	3,818.000	Local	11.387200	43,476.33	8.900000	33,980.20	-9,496.13	0.00
		Base	11.387200	43,476.33	8.900000	33,980.20	-9,496.13	0.00
056525108	BADGER METER INC COMMON STOCK USD1.0							
	18,593.000	Local	29.887181	555,692.36	101.140000	1,880,496.02	1,324,803.66	0.25
		Base	29.887181	555,692.36	101.140000	1,880,496.02	1,324,803.66	0.25
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	20,671.000	Local	57.303775	1,184,526.34	145.070000	2,998,741.97	1,814,215.63	0.40
		Base	57.303775	1,184,526.34	145.070000	2,998,741.97	1,814,215.63	0.40
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	11,907.000	Local	45.484216	541,580.56	60.120000	715,848.84	174,268.28	0.10
		Base	45.484216	541,580.56	60.120000	715,848.84	174,268.28	0.10
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
	32,470.000	Local	23.380900	759,177.83	25.450000	826,361.50	67,183.67	0.11
		Base	23.380900	759,177.83	25.450000	826,361.50	67,183.67	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	28,490.000	Local	16.150827	460,137.06	18.490000	526,780.10	66,643.04	0.07
		Base	16.150827	460,137.06	18.490000	526,780.10	66,643.04	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01							
	59,422.000	Local	21.643500	1,286,100.06	41.820000	2,485,028.04	1,198,927.98	0.33
		Base	21.643500	1,286,100.06	41.820000	2,485,028.04	1,198,927.98	0.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,188.000	42.558504	944,288.09	55.210000	1,224,999.48	280,711.39	0.16
		Base		42.558504	944,288.09	55.210000	1,224,999.48	280,711.39	0.16
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	20,346.000	8.737594	177,775.08	9.990000	203,256.54	25,481.46	0.03
		Base		8.737594	177,775.08	9.990000	203,256.54	25,481.46	0.03
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	29,681.000	32.388612	961,326.38	41.730000	1,238,588.13	277,261.75	0.16
		Base		32.388612	961,326.38	41.730000	1,238,588.13	277,261.75	0.16
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	67,955.000	10.330500	702,009.12	17.275000	1,173,922.63	471,913.51	0.16
		Base		10.330500	702,009.12	17.275000	1,173,922.63	471,913.51	0.16
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	22,817.000	18.971151	432,864.75	26.710000	609,442.07	176,577.32	0.08
		Base		18.971151	432,864.75	26.710000	609,442.07	176,577.32	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	32,689.000	31.301721	1,023,221.97	26.980000	881,949.22	-141,272.75	0.12
		Base		31.301721	1,023,221.97	26.980000	881,949.22	-141,272.75	0.12
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	20,356.000	30.672227	624,363.85	43.360000	882,636.16	258,272.31	0.12
		Base		30.672227	624,363.85	43.360000	882,636.16	258,272.31	0.12
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	19,962.000	56.032400	1,118,518.77	42.320000	844,791.84	-273,726.93	0.11
		Base		56.032400	1,118,518.77	42.320000	844,791.84	-273,726.93	0.11
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,809.000	39.533228	585,447.58	41.760000	618,423.84	32,976.26	0.08
		Base		39.533228	585,447.58	41.760000	618,423.84	32,976.26	0.08
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	51,585.000	17.691417	912,611.77	25.000000	1,289,625.00	377,013.23	0.17
		Base		17.691417	912,611.77	25.000000	1,289,625.00	377,013.23	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
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,854.000	13.960186	430,727.58	15.590000	481,013.86	50,286.28	0.06
		Base		13.960186	430,727.58	15.590000	481,013.86	50,286.28	0.06
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	25,060.000	30.055522	753,191.38	53.980000	1,352,738.80	599,547.42	0.18
		Base		30.055522	753,191.38	53.980000	1,352,738.80	599,547.42	0.18
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	12,329.000	66.381164	818,413.37	47.900000	590,559.10	-227,854.27	0.08
		Base		66.381164	818,413.37	47.900000	590,559.10	-227,854.27	0.08
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	18,642.000	27.767858	517,648.40	88.870000	1,656,714.54	1,139,066.14	0.22
		Base		27.767858	517,648.40	88.870000	1,656,714.54	1,139,066.14	0.22
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,071.000	30.863092	773,768.57	39.280000	984,788.88	211,020.31	0.13
		Base		30.863092	773,768.57	39.280000	984,788.88	211,020.31	0.13
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	31,009.000	34.666619	1,074,977.19	50.700000	1,572,156.30	497,179.11	0.21
		Base		34.666619	1,074,977.19	50.700000	1,572,156.30	497,179.11	0.21
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	108,962.000	10.161441	1,107,210.91	13.420000	1,462,270.04	355,059.13	0.19
		Base		10.161441	1,107,210.91	13.420000	1,462,270.04	355,059.13	0.19
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	37,928.000	10.272200	389,604.00	26.130000	991,058.64	601,454.64	0.13
		Base		10.272200	389,604.00	26.130000	991,058.64	601,454.64	0.13
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	29,191.000	23.418400	683,606.50	49.050000	1,431,818.55	748,212.05	0.19
		Base		23.418400	683,606.50	49.050000	1,431,818.55	748,212.05	0.19
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	14,754.000	29.209403	430,955.53	31.830000	469,619.82	38,664.29	0.06
		Base		29.209403	430,955.53	31.830000	469,619.82	38,664.29	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
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
			49,894.000	10.680569	532,896.31	15.260000	761,382.44	228,486.13	0.10
		Base		10.680569	532,896.31	15.260000	761,382.44	228,486.13	0.10
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
			18,391.000	35.911532	660,448.99	39.590000	728,099.69	67,650.70	0.10
		Base		35.911532	660,448.99	39.590000	728,099.69	67,650.70	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
			20,991.000	27.153937	569,988.30	48.200000	1,011,766.20	441,777.90	0.13
		Base		27.153937	569,988.30	48.200000	1,011,766.20	441,777.90	0.13
126501105	CTS CORP COMMON STOCK								
			20,649.000	15.217141	314,218.75	30.910000	638,260.59	324,041.84	0.08
		Base		15.217141	314,218.75	30.910000	638,260.59	324,041.84	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK								
			81,383.000	16.061607	1,307,141.80	20.370000	1,657,771.71	350,629.91	0.22
		Base		16.061607	1,307,141.80	20.370000	1,657,771.71	350,629.91	0.22
12739A100	CADENCE BANCORP COMMON STOCK								
			79,706.000	15.886137	1,266,220.47	21.960000	1,750,343.76	484,123.29	0.23
		Base		15.886137	1,266,220.47	21.960000	1,750,343.76	484,123.29	0.23
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
			23,865.000	30.135127	719,174.80	36.160000	862,958.40	143,783.60	0.11
		Base		30.135127	719,174.80	36.160000	862,958.40	143,783.60	0.11
128126109	CALAMP CORP COMMON STOCK USD.01								
			22,370.000	13.245102	296,292.94	9.950000	222,581.50	-73,711.44	0.03
		Base		13.245102	296,292.94	9.950000	222,581.50	-73,711.44	0.03
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
			10,603.000	42.460260	450,206.14	38.240000	405,458.72	-44,747.42	0.05
		Base		42.460260	450,206.14	38.240000	405,458.72	-44,747.42	0.05
129500104	CALERES INC COMMON STOCK USD.01								
			24,404.000	14.375703	350,824.65	22.220000	542,256.88	191,432.23	0.07
		Base		14.375703	350,824.65	22.220000	542,256.88	191,432.23	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
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	32,471.000	32.302139	1,048,882.74	58.930000	1,913,516.03	864,633.29	0.25
		Base		32.302139	1,048,882.74	58.930000	1,913,516.03	864,633.29	0.25
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	61,362.000	9.610034	589,690.88	27.630000	1,695,432.06	1,105,741.18	0.23
		Base		9.610034	589,690.88	27.630000	1,695,432.06	1,105,741.18	0.23
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	29,558.000	75.356755	2,227,394.96	49.080000	1,450,706.64	-776,688.32	0.19
		Base		75.356755	2,227,394.96	49.080000	1,450,706.64	-776,688.32	0.19
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	82,268.000	11.963096	984,179.99	11.490000	945,259.32	-38,920.67	0.13
		Base		11.963096	984,179.99	11.490000	945,259.32	-38,920.67	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	61,719.000	10.248698	632,539.38	6.690000	412,900.11	-219,639.27	0.05
		Base		10.248698	632,539.38	6.690000	412,900.11	-219,639.27	0.05
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	27,469.000	15.563302	427,508.35	15.450000	424,396.05	-3,112.30	0.06
		Base		15.563302	427,508.35	15.450000	424,396.05	-3,112.30	0.06
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	25,594.000	39.897991	1,021,149.17	32.830000	840,251.02	-180,898.15	0.11
		Base		39.897991	1,021,149.17	32.830000	840,251.02	-180,898.15	0.11
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	69,049.000	15.353246	1,060,126.31	20.320000	1,403,075.68	342,949.37	0.19
		Base		15.353246	1,060,126.31	20.320000	1,403,075.68	342,949.37	0.19
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	30,610.000	20.732452	634,620.35	32.740000	1,002,171.40	367,551.05	0.13
		Base		20.732452	634,620.35	32.740000	1,002,171.40	367,551.05	0.13
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	12,317.000	24.289318	299,171.53	16.540000	203,723.18	-95,448.35	0.03
		Base		24.289318	299,171.53	16.540000	203,723.18	-95,448.35	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
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	5,438.000	Local	117.512231	639,031.51	236.740000	1,287,392.12	648,360.61	0.17
		Base	117.512231	639,031.51	236.740000	1,287,392.12	648,360.61	0.17
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	17,018.000	Local	64.822500	1,103,149.31	90.090000	1,533,151.62	430,002.31	0.20
		Base	64.822500	1,103,149.31	90.090000	1,533,151.62	430,002.31	0.20
15202L107	CENTERSPACE REIT							
	8,316.000	Local	70.021825	582,301.50	94.500000	785,862.00	203,560.50	0.10
		Base	70.021825	582,301.50	94.500000	785,862.00	203,560.50	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	6,278.000	Local	19.682676	123,567.84	48.000000	301,344.00	177,776.16	0.04
		Base	19.682676	123,567.84	48.000000	301,344.00	177,776.16	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	25,299.000	Local	17.052348	431,407.35	43.000000	1,087,857.00	656,449.65	0.14
		Base	17.052348	431,407.35	43.000000	1,087,857.00	656,449.65	0.14
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	18,003.000	Local	21.426211	385,736.07	25.680000	462,317.04	76,580.97	0.06
		Base	21.426211	385,736.07	25.680000	462,317.04	76,580.97	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	32,150.000	Local	11.304625	363,443.68	13.450000	432,417.50	68,973.82	0.06
		Base	11.304625	363,443.68	13.450000	432,417.50	68,973.82	0.06
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	18,699.000	Local	25.808439	482,592.00	61.450000	1,149,053.55	666,461.55	0.15
		Base	25.808439	482,592.00	61.450000	1,149,053.55	666,461.55	0.15
157210105	CEVA INC COMMON STOCK USD.001							
	14,538.000	Local	26.320878	382,652.93	42.670000	620,336.46	237,683.53	0.08
		Base	26.320878	382,652.93	42.670000	620,336.46	237,683.53	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	22,665.000	Local	40.192510	910,963.24	191.110000	4,331,508.15	3,420,544.91	0.57
		Base	40.192510	910,963.24	191.110000	4,331,508.15	3,420,544.91	0.57

Base Currency: USD - US DOLLAR

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16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	30,983.000	18.054824	559,392.60	12.250000	379,541.75	-179,850.85	0.05
		Base		18.054824	559,392.60	12.250000	379,541.75	-179,850.85	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	27,250.000	24.336000	663,156.01	47.000000	1,280,750.00	617,593.99	0.17
		Base		24.336000	663,156.01	47.000000	1,280,750.00	617,593.99	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	20,773.000	28.435312	590,686.73	32.570000	676,576.61	85,889.88	0.09
		Base		28.435312	590,686.73	32.570000	676,576.61	85,889.88	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	11,172.000	94.211876	1,052,535.08	120.050000	1,341,198.60	288,663.52	0.18
		Base		94.211876	1,052,535.08	120.050000	1,341,198.60	288,663.52	0.18
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	78,233.000	6.996808	547,381.28	4.490000	351,266.17	-196,115.11	0.05
		Base		6.996808	547,381.28	4.490000	351,266.17	-196,115.11	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	9,345.000	50.947811	476,107.29	75.260000	703,304.70	227,197.41	0.09
		Base		50.947811	476,107.29	75.260000	703,304.70	227,197.41	0.09
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,737.000	25.831160	329,011.48	31.530000	401,597.61	72,586.13	0.05
		Base		25.831160	329,011.48	31.530000	401,597.61	72,586.13	0.05
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,903.000	37.455020	483,282.12	33.010000	425,928.03	-57,354.09	0.06
		Base		37.455020	483,282.12	33.010000	425,928.03	-57,354.09	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,989.000	47.690381	476,379.22	77.910000	778,242.99	301,863.77	0.10
		Base		47.690381	476,379.22	77.910000	778,242.99	301,863.77	0.10
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	10,633.000	35.945966	382,213.46	38.330000	407,562.89	25,349.43	0.05
		Base		35.945966	382,213.46	38.330000	407,562.89	25,349.43	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
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,957.000	215.980764	638,655.12	394.180000	1,165,590.26	526,935.14	0.15
		Base		215.980764	638,655.12	394.180000	1,165,590.26	526,935.14	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	26,961.000	47.046498	1,268,420.62	70.840000	1,909,917.24	641,496.62	0.25
		Base		47.046498	1,268,420.62	70.840000	1,909,917.24	641,496.62	0.25
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	42,482.000	17.795530	755,989.70	16.070000	682,685.74	-73,303.96	0.09
		Base		17.795530	755,989.70	16.070000	682,685.74	-73,303.96	0.09
192576106	COHU INC COMMON STOCK USD1.0								
		Local	30,872.000	15.695579	484,553.90	31.940000	986,051.68	501,497.78	0.13
		Base		15.695579	484,553.90	31.940000	986,051.68	501,497.78	0.13
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	22,507.000	23.261113	523,537.86	19.740000	444,288.18	-79,249.68	0.06
		Base		23.261113	523,537.86	19.740000	444,288.18	-79,249.68	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,794.000	27.813454	1,273,689.30	37.990000	1,739,714.06	466,024.76	0.23
		Base		27.813454	1,273,689.30	37.990000	1,739,714.06	466,024.76	0.23
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	23,115.000	19.877153	459,460.40	71.320000	1,648,561.80	1,189,101.40	0.22
		Base		19.877153	459,460.40	71.320000	1,648,561.80	1,189,101.40	0.22
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,321.000	39.670920	1,361,545.64	68.420000	2,348,242.82	986,697.18	0.31
		Base		39.670920	1,361,545.64	68.420000	2,348,242.82	986,697.18	0.31
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	79,598.000	9.235880	735,157.57	11.700000	931,296.60	196,139.03	0.12
		Base		9.235880	735,157.57	11.700000	931,296.60	196,139.03	0.12
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	14,636.000	31.923960	467,239.08	45.190000	661,400.84	194,161.76	0.09
		Base		31.923960	467,239.08	45.190000	661,400.84	194,161.76	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
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	8,166.000	Local	48.176831	393,412.00	35.460000	289,566.36	-103,845.64	0.04
		Base	48.176831	393,412.00	35.460000	289,566.36	-103,845.64	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	16,604.000	Local	23.194553	385,122.35	25.610000	425,228.44	40,106.09	0.06
		Base	23.194553	385,122.35	25.610000	425,228.44	40,106.09	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
	18,540.000	Local	46.797705	867,629.45	130.830000	2,425,588.20	1,557,958.75	0.32
		Base	46.797705	867,629.45	130.830000	2,425,588.20	1,557,958.75	0.32
208242107	CONN S INC COMMON STOCK USD.01							
	12,325.000	Local	17.376776	214,168.77	22.830000	281,379.75	67,210.98	0.04
		Base	17.376776	214,168.77	22.830000	281,379.75	67,210.98	0.04
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	19,314.000	Local	18.678169	360,750.15	26.020000	502,550.28	141,800.13	0.07
		Base	18.678169	360,750.15	26.020000	502,550.28	141,800.13	0.07
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	46,894.000	Local	17.820884	835,692.53	9.190000	430,955.86	-404,736.67	0.06
		Base	17.820884	835,692.53	9.190000	430,955.86	-404,736.67	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	10,786.000	Local	78.295688	844,497.29	21.910000	236,321.26	-608,176.03	0.03
		Base	78.295688	844,497.29	21.910000	236,321.26	-608,176.03	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	66,894.000	Local	18.486836	1,236,658.42	19.680000	1,316,473.92	79,815.50	0.17
		Base	18.486836	1,236,658.42	19.680000	1,316,473.92	79,815.50	0.17
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	76,719.000	Local	9.736180	746,950.01	8.900000	682,799.10	-64,150.91	0.09
		Base	9.736180	746,950.01	8.900000	682,799.10	-64,150.91	0.09
221006109	CORVEL CORP COMMON STOCK USD.0001							
	5,802.000	Local	38.895602	225,672.28	186.220000	1,080,448.44	854,776.16	0.14
		Base	38.895602	225,672.28	186.220000	1,080,448.44	854,776.16	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
22304C100	COVETRUS INC COMMON STOCK								
		Local	63,612.000	11.193385	712,033.62	18.140000	1,153,921.68	441,888.06	0.15
		Base		11.193385	712,033.62	18.140000	1,153,921.68	441,888.06	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	22,312.000	8.718691	194,531.44	21.240000	473,906.88	279,375.44	0.06
		Base		8.718691	194,531.44	21.240000	473,906.88	279,375.44	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,899.000	14.052636	349,896.58	22.290000	554,998.71	205,102.13	0.07
		Base		14.052636	349,896.58	22.290000	554,998.71	205,102.13	0.07
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	18,964.000	23.466465	445,018.04	43.020000	815,831.28	370,813.24	0.11
		Base		23.466465	445,018.04	43.020000	815,831.28	370,813.24	0.11
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	11,345.000	35.185611	399,180.76	46.600000	528,677.00	129,496.24	0.07
		Base		35.185611	399,180.76	46.600000	528,677.00	129,496.24	0.07
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	45,676.000	16.067021	733,877.25	35.740000	1,632,460.24	898,582.99	0.22
		Base		16.067021	733,877.25	35.740000	1,632,460.24	898,582.99	0.22
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	11,922.000	58.100772	692,677.40	36.910000	440,041.02	-252,636.38	0.06
		Base		58.100772	692,677.40	36.910000	440,041.02	-252,636.38	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,321.000	10.156074	145,445.14	21.910000	313,773.11	168,327.97	0.04
		Base		10.156074	145,445.14	21.910000	313,773.11	168,327.97	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,258.000	48.433565	545,265.07	29.570000	332,899.06	-212,366.01	0.04
		Base		48.433565	545,265.07	29.570000	332,899.06	-212,366.01	0.04
234264109	DAKTRONICS INC COMMON STOCK								
		Local	23,425.000	9.027017	211,457.88	5.430000	127,197.75	-84,260.13	0.02
		Base		9.027017	211,457.88	5.430000	127,197.75	-84,260.13	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	30,450.000	31.023841	944,675.95	38.330000	1,167,148.50	222,472.55	0.15
		Base		31.023841	944,675.95	38.330000	1,167,148.50	222,472.55	0.15
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	37.290000	41,988.54	-756,259.59	0.01
		Base		708.923739	798,248.13	37.290000	41,988.54	-756,259.59	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	26,911.000	29.073802	782,405.08	35.890000	965,835.79	183,430.71	0.13
		Base		29.073802	782,405.08	35.890000	965,835.79	183,430.71	0.13
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	37,838.000	17.380890	657,658.11	13.930000	527,083.34	-130,574.77	0.07
		Base		17.380890	657,658.11	13.930000	527,083.34	-130,574.77	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	133,989.000	9.636406	1,291,172.38	9.450000	1,266,196.05	-24,976.33	0.17
		Base		9.636406	1,291,172.38	9.450000	1,266,196.05	-24,976.33	0.17
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	49,890.000	10.867456	542,177.39	10.110000	504,387.90	-37,789.49	0.07
		Base		10.867456	542,177.39	10.110000	504,387.90	-37,789.49	0.07
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	21,687.000	11.299726	245,057.16	21.020000	455,860.74	210,803.58	0.06
		Base		11.299726	245,057.16	21.020000	455,860.74	210,803.58	0.06
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	22,525.000	26.822967	604,187.34	32.660000	735,666.50	131,479.16	0.10
		Base		26.822967	604,187.34	32.660000	735,666.50	131,479.16	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	10,950.000	59.696139	653,672.72	81.210000	889,249.50	235,576.78	0.12
		Base		59.696139	653,672.72	81.210000	889,249.50	235,576.78	0.12
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,012.000	29.830667	805,785.98	90.590000	2,447,017.08	1,641,231.10	0.32
		Base		29.830667	805,785.98	90.590000	2,447,017.08	1,641,231.10	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
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	151,843.000	Local	4.143900	629,222.21	3.390000	514,747.77	-114,474.44	0.07
		Base	4.143900	629,222.21	3.390000	514,747.77	-114,474.44	0.07
257559203	DOMTAR CORP COMMON STOCK USD.01							
	32,020.000	Local	54.585300	1,747,821.31	54.540000	1,746,370.80	-1,450.51	0.23
		Base	54.585300	1,747,821.31	54.540000	1,746,370.80	-1,450.51	0.23
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	19,032.000	Local	20.773881	395,368.51	34.620000	658,887.84	263,519.33	0.09
		Base	20.773881	395,368.51	34.620000	658,887.84	263,519.33	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	18,197.000	Local	45.741075	832,350.35	94.670000	1,722,709.99	890,359.64	0.23
		Base	45.741075	832,350.35	94.670000	1,722,709.99	890,359.64	0.23
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	22,635.000	Local	37.177860	841,520.87	25.180000	569,949.30	-271,571.57	0.08
		Base	37.177860	841,520.87	25.180000	569,949.30	-271,571.57	0.08
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	24,722.000	Local	23.747500	587,085.69	29.050000	718,174.10	131,088.41	0.10
		Base	23.747500	587,085.69	29.050000	718,174.10	131,088.41	0.10
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	12,095.000	Local	12.799844	154,814.11	16.900000	204,405.50	49,591.39	0.03
		Base	12.799844	154,814.11	16.900000	204,405.50	49,591.39	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	20,386.000	Local	51.412759	1,048,100.50	57.500000	1,172,195.00	124,094.50	0.16
		Base	51.412759	1,048,100.50	57.500000	1,172,195.00	124,094.50	0.16
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	7,474.000	Local	53.422815	399,282.12	55.780000	416,899.72	17,617.60	0.06
		Base	53.422815	399,282.12	55.780000	416,899.72	17,617.60	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	53,573.000	Local	21.733587	1,164,333.46	20.660000	1,106,818.18	-57,515.28	0.15
		Base	21.733587	1,164,333.46	20.660000	1,106,818.18	-57,515.28	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
278715206	EBIX INC COMMON STOCK USD.1							
	14,985.000	Local	22.575644	338,296.03	26.930000	403,546.05	65,250.02	0.05
		Base	22.575644	338,296.03	26.930000	403,546.05	65,250.02	0.05
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	17,001.000	Local	23.440473	398,511.48	47.710000	811,117.71	412,606.23	0.11
		Base	23.440473	398,511.48	47.710000	811,117.71	412,606.23	0.11
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	34,642.000	Local	43.964700	1,523,025.14	36.300000	1,257,504.60	-265,520.54	0.17
		Base	43.964700	1,523,025.14	36.300000	1,257,504.60	-265,520.54	0.17
28238P109	EHEALTH INC COMMON STOCK USD.001							
	16,712.000	Local	63.343515	1,058,596.82	40.500000	676,836.00	-381,760.82	0.09
		Base	63.343515	1,058,596.82	40.500000	676,836.00	-381,760.82	0.09
282914100	8X8 INC COMMON STOCK USD.001							
	70,082.000	Local	12.818279	898,330.61	23.390000	1,639,217.98	740,887.37	0.22
		Base	12.818279	898,330.61	23.390000	1,639,217.98	740,887.37	0.22
28852N109	ELLINGTON FINANCIAL INC REIT							
	27,930.000	Local	19.065071	532,487.43	18.290000	510,839.70	-21,647.73	0.07
		Base	19.065071	532,487.43	18.290000	510,839.70	-21,647.73	0.07
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	18,215.000	Local	23.626222	430,351.64	39.490000	719,310.35	288,958.71	0.10
		Base	23.626222	430,351.64	39.490000	719,310.35	288,958.71	0.10
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	11,454.000	Local	49.482880	566,776.91	56.810000	650,701.74	83,924.83	0.09
		Base	49.482880	566,776.91	56.810000	650,701.74	83,924.83	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	19,758.000	Local	30.971936	611,943.51	49.270000	973,476.66	361,533.15	0.13
		Base	30.971936	611,943.51	49.270000	973,476.66	361,533.15	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	13,163.000	Local	33.715818	443,801.31	94.830000	1,248,247.29	804,445.98	0.17
		Base	33.715818	443,801.31	94.830000	1,248,247.29	804,445.98	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
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	38,329.000	Local	23.754199	910,474.68	20.730000	794,560.17	-115,914.51	0.11
		Base	23.754199	910,474.68	20.730000	794,560.17	-115,914.51	0.11
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	13,123.000	Local	47.883903	628,380.46	87.120000	1,143,275.76	514,895.30	0.15
		Base	47.883903	628,380.46	87.120000	1,143,275.76	514,895.30	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	23,421.000	Local	21.329021	499,546.99	34.550000	809,195.55	309,648.56	0.11
		Base	21.329021	499,546.99	34.550000	809,195.55	309,648.56	0.11
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	32,933.000	Local	19.094454	628,837.66	74.890000	2,466,352.37	1,837,514.71	0.33
		Base	19.094454	628,837.66	74.890000	2,466,352.37	1,837,514.71	0.33
294268107	EPLUS INC COMMON STOCK USD.01							
	8,601.000	Local	48.669662	418,607.76	102.610000	882,548.61	463,940.85	0.12
		Base	48.669662	418,607.76	102.610000	882,548.61	463,940.85	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	16,595.000	Local	46.514672	771,910.98	77.000000	1,277,815.00	505,904.02	0.17
		Base	46.514672	771,910.98	77.000000	1,277,815.00	505,904.02	0.17
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	74,851.000	Local	22.559910	1,688,631.83	27.920000	2,089,839.92	401,208.09	0.28
		Base	22.559910	1,688,631.83	27.920000	2,089,839.92	401,208.09	0.28
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	13,970.000	Local	19.990831	279,271.91	23.700000	331,089.00	51,817.09	0.04
		Base	19.990831	279,271.91	23.700000	331,089.00	51,817.09	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01							
	38,204.000	Local	21.552979	823,410.00	45.720000	1,746,686.88	923,276.88	0.23
		Base	21.552979	823,410.00	45.720000	1,746,686.88	923,276.88	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	21,326.000	Local	37.383307	797,236.41	123.120000	2,625,657.12	1,828,420.71	0.35
		Base	37.383307	797,236.41	123.120000	2,625,657.12	1,828,420.71	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30214U102	EXPONENT INC COMMON STOCK USD.001							
	33,295.000	Local	28.142619	937,008.49	113.150000	3,767,329.25	2,830,320.76	0.50
		Base	28.142619	937,008.49	113.150000	3,767,329.25	2,830,320.76	0.50
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	80,406.000	Local	12.009652	965,648.04	9.850000	791,999.10	-173,648.94	0.11
		Base	12.009652	965,648.04	9.850000	791,999.10	-173,648.94	0.11
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	33,643.000	Local	17.953240	604,000.86	7.570000	254,677.51	-349,323.35	0.03
		Base	17.953240	604,000.86	7.570000	254,677.51	-349,323.35	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	21,429.000	Local	30.137078	645,807.45	42.880000	918,875.52	273,068.07	0.12
		Base	30.137078	645,807.45	42.880000	918,875.52	273,068.07	0.12
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	11,613.000	Local	44.087156	511,984.14	65.810000	764,251.53	252,267.39	0.10
		Base	44.087156	511,984.14	65.810000	764,251.53	252,267.39	0.10
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	38,579.000	Local	13.070315	504,239.68	38.620000	1,489,920.98	985,681.30	0.20
		Base	13.070315	504,239.68	38.620000	1,489,920.98	985,681.30	0.20
315405100	FERRO CORP COMMON STOCK USD1.0							
	52,654.000	Local	17.080707	899,367.53	20.340000	1,070,982.36	171,614.83	0.14
		Base	17.080707	899,367.53	20.340000	1,070,982.36	171,614.83	0.14
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	45.340000	1,398,512.30	273,244.59	0.19
		Base	36.481365	1,125,267.71	45.340000	1,398,512.30	273,244.59	0.19
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	11,291.000	Local	20.132525	227,316.34	10.960000	123,749.36	-103,566.98	0.02
		Base	20.132525	227,316.34	10.960000	123,749.36	-103,566.98	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	137,186.000	Local	6.207471	851,578.06	13.150000	1,803,995.90	952,417.84	0.24
		Base	6.207471	851,578.06	13.150000	1,803,995.90	952,417.84	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
318910106	FIRST BANCORP/NC COMMON STOCK							
	18,155.000	Local	34.061400	618,384.72	43.010000	780,846.55	162,461.83	0.10
		Base	34.061400	618,384.72	43.010000	780,846.55	162,461.83	0.10
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	61,312.000	Local	7.988854	489,812.64	13.630000	835,682.56	345,869.92	0.11
		Base	7.988854	489,812.64	13.630000	835,682.56	345,869.92	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	62,045.000	Local	20.406604	1,266,127.74	23.410000	1,452,473.45	186,345.71	0.19
		Base	20.406604	1,266,127.74	23.410000	1,452,473.45	186,345.71	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	83,111.000	Local	17.678759	1,469,299.30	29.350000	2,439,307.85	970,008.55	0.32
		Base	17.678759	1,469,299.30	29.350000	2,439,307.85	970,008.55	0.32
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	72,789.000	Local	15.443957	1,124,150.20	19.010000	1,383,718.89	259,568.69	0.18
		Base	15.443957	1,124,150.20	19.010000	1,383,718.89	259,568.69	0.18
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	30,243.000	Local	31.150924	942,097.39	50.780000	1,535,739.54	593,642.15	0.20
		Base	31.150924	942,097.39	50.780000	1,535,739.54	593,642.15	0.20
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	49,467.000	Local	15.871873	785,133.93	37.330000	1,846,603.11	1,061,469.18	0.25
		Base	15.871873	785,133.93	37.330000	1,846,603.11	1,061,469.18	0.25
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	7,105.000	Local	34.671821	246,343.29	49.260000	349,992.30	103,649.01	0.05
		Base	34.671821	246,343.29	49.260000	349,992.30	103,649.01	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	17,411.000	Local	40.710714	708,814.25	83.020000	1,445,461.22	736,646.97	0.19
		Base	40.710714	708,814.25	83.020000	1,445,461.22	736,646.97	0.19
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	30,204.000	Local	14.281730	431,365.38	11.850000	357,917.40	-73,447.98	0.05
		Base	14.281730	431,365.38	11.850000	357,917.40	-73,447.98	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
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	63,042.000	Local	20.890629	1,316,987.04	26.860000	1,693,308.12	376,321.08	0.22
		Base	20.890629	1,316,987.04	26.860000	1,693,308.12	376,321.08	0.22
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	24,585.000	Local	32.381489	796,098.90	79.850000	1,963,112.25	1,167,013.35	0.26
		Base	32.381489	796,098.90	79.850000	1,963,112.25	1,167,013.35	0.26
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	62,006.000	Local	11.015497	683,026.88	4.640000	287,707.84	-395,319.04	0.04
		Base	11.015497	683,026.88	4.640000	287,707.84	-395,319.04	0.04
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	11,275.000	Local	47.855800	539,574.15	89.950000	1,014,186.25	474,612.10	0.13
		Base	47.855800	539,574.15	89.950000	1,014,186.25	474,612.10	0.13
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	33,333.000	Local	30.550549	1,018,341.46	64.560000	2,151,978.48	1,133,637.02	0.29
		Base	30.550549	1,018,341.46	64.560000	2,151,978.48	1,133,637.02	0.29
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	16,430.000	Local	14.116251	231,930.01	7.130000	117,145.90	-114,784.11	0.02
		Base	14.116251	231,930.01	7.130000	117,145.90	-114,784.11	0.02
36162J106	GEO GROUP INC/THE REIT USD.01							
	77,512.000	Local	8.848500	685,864.94	7.470000	579,014.64	-106,850.30	0.08
		Base	8.848500	685,864.94	7.470000	579,014.64	-106,850.30	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	30,842.000	Local	19.009489	586,290.67	21.920000	676,056.64	89,765.97	0.09
		Base	19.009489	586,290.67	21.920000	676,056.64	89,765.97	0.09
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	27,747.000	Local	32.582310	904,061.36	28.300000	785,240.10	-118,821.26	0.10
		Base	32.582310	904,061.36	28.300000	785,240.10	-118,821.26	0.10
36251C103	GMS INC COMMON STOCK USD.01							
	27,356.000	Local	20.391357	557,825.96	43.800000	1,198,192.80	640,366.84	0.16
		Base	20.391357	557,825.96	43.800000	1,198,192.80	640,366.84	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
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	86,276.000	Local	8.354271	720,773.09	6.680000	576,323.68	-144,449.41	0.08
		Base	8.354271	720,773.09	6.680000	576,323.68	-144,449.41	0.08
371532102	GENESCO INC COMMON STOCK USD1.0							
	9,047.000	Local	47.084308	425,971.73	57.730000	522,283.31	96,311.58	0.07
		Base	47.084308	425,971.73	57.730000	522,283.31	96,311.58	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	323,764.000	Local	4.074622	1,319,215.85	3.750000	1,214,115.00	-105,100.85	0.16
		Base	4.074622	1,319,215.85	3.750000	1,214,115.00	-105,100.85	0.16
37253A103	GENTHERM INC COMMON STOCK							
	21,109.000	Local	47.355549	999,628.28	80.930000	1,708,351.37	708,723.09	0.23
		Base	47.355549	999,628.28	80.930000	1,708,351.37	708,723.09	0.23
374297109	GETTY REALTY CORP REIT USD.01							
	24,009.000	Local	22.503725	540,291.94	29.310000	703,703.79	163,411.85	0.09
		Base	22.503725	540,291.94	29.310000	703,703.79	163,411.85	0.09
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	20,794.000	Local	22.510638	468,086.20	69.650000	1,448,302.10	980,215.90	0.19
		Base	22.510638	468,086.20	69.650000	1,448,302.10	980,215.90	0.19
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	28,308.000	Local	17.938616	507,806.35	14.100000	399,142.80	-108,663.55	0.05
		Base	17.938616	507,806.35	14.100000	399,142.80	-108,663.55	0.05
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	29,494.000	Local	37.202927	1,097,263.13	48.170000	1,420,725.98	323,462.85	0.19
		Base	37.202927	1,097,263.13	48.170000	1,420,725.98	323,462.85	0.19
379378201	GLOBAL NET LEASE INC REIT USD.01							
	60,792.000	Local	17.254420	1,048,930.72	16.020000	973,887.84	-75,042.88	0.13
		Base	17.254420	1,048,930.72	16.020000	973,887.84	-75,042.88	0.13
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	29,785.000	Local	20.465000	609,550.03	17.700000	527,194.50	-82,355.53	0.07
		Base	20.465000	609,550.03	17.700000	527,194.50	-82,355.53	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
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	29,182.000	25.449324	742,662.16	39.550000	1,154,148.10	411,485.94	0.15
		Base		25.449324	742,662.16	39.550000	1,154,148.10	411,485.94	0.15
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	35,119.000	16.669695	585,423.02	13.170000	462,517.23	-122,905.79	0.06
		Base		16.669695	585,423.02	13.170000	462,517.23	-122,905.79	0.06
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	35,131.000	29.461758	1,035,021.02	32.740000	1,150,188.94	115,167.92	0.15
		Base		29.461758	1,035,021.02	32.740000	1,150,188.94	115,167.92	0.15
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,687.000	34.333038	1,190,910.10	50.330000	1,745,796.71	554,886.61	0.23
		Base		34.333038	1,190,910.10	50.330000	1,745,796.71	554,886.61	0.23
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,018.000	19.928388	538,425.18	32.650000	882,137.70	343,712.52	0.12
		Base		19.928388	538,425.18	32.650000	882,137.70	343,712.52	0.12
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,891.000	31.225880	652,339.86	42.990000	898,104.09	245,764.23	0.12
		Base		31.225880	652,339.86	42.990000	898,104.09	245,764.23	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	9,311.000	36.542710	340,249.17	14.620000	136,126.82	-204,122.35	0.02
		Base		36.542710	340,249.17	14.620000	136,126.82	-204,122.35	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	28,888.000	15.523755	448,450.22	24.600000	710,644.80	262,194.58	0.09
		Base		15.523755	448,450.22	24.600000	710,644.80	262,194.58	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,877.000	56.147389	610,715.15	187.880000	2,043,570.76	1,432,855.61	0.27
		Base		56.147389	610,715.15	187.880000	2,043,570.76	1,432,855.61	0.27
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	24,402.000	13.400816	327,006.72	21.010000	512,686.02	185,679.30	0.07
		Base		13.400816	327,006.72	21.010000	512,686.02	185,679.30	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
40416E103	HCI GROUP INC COMMON STOCK							
	4,167.000	Local	43.631279	181,811.54	110.770000	461,578.59	279,767.05	0.06
		Base	43.631279	181,811.54	110.770000	461,578.59	279,767.05	0.06
404251100	HNI CORP COMMON STOCK USD1.0							
	27,755.000	Local	43.707100	1,213,090.56	36.720000	1,019,163.60	-193,926.96	0.14
		Base	43.707100	1,213,090.56	36.720000	1,019,163.60	-193,926.96	0.14
41043F208	HANGER INC COMMON STOCK USD.01							
	24,561.000	Local	21.709989	533,219.03	21.960000	539,359.56	6,140.53	0.07
		Base	21.709989	533,219.03	21.960000	539,359.56	6,140.53	0.07
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,611.000	Local	12.479484	244,735.16	20.060000	393,396.66	148,661.50	0.05
		Base	12.479484	244,735.16	20.060000	393,396.66	148,661.50	0.05
413160102	HARMONIC INC COMMON STOCK USD.001							
	64,498.000	Local	6.156177	397,061.09	8.750000	564,357.50	167,296.41	0.07
		Base	6.156177	397,061.09	8.750000	564,357.50	167,296.41	0.07
415864107	HARSCO CORP COMMON STOCK USD1.25							
	50,451.000	Local	14.742140	743,755.72	16.950000	855,144.45	111,388.73	0.11
		Base	14.742140	743,755.72	16.950000	855,144.45	111,388.73	0.11
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,787.000	Local	14.912207	160,857.98	33.710000	363,629.77	202,771.79	0.05
		Base	14.912207	160,857.98	33.710000	363,629.77	202,771.79	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	32,569.000	Local	25.181684	820,142.28	21.660000	705,444.54	-114,697.74	0.09
		Base	25.181684	820,142.28	21.660000	705,444.54	-114,697.74	0.09
420261109	HAWKINS INC COMMON STOCK USD.01							
	12,110.000	Local	19.170607	232,156.05	34.880000	422,396.80	190,240.75	0.06
		Base	19.170607	232,156.05	34.880000	422,396.80	190,240.75	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,089.000	Local	46.519581	376,296.89	37.250000	301,315.25	-74,981.64	0.04
		Base	46.519581	376,296.89	37.250000	301,315.25	-74,981.64	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42222N103	HEALTHSTREAM INC COMMON STOCK							
	16,084.000	Local	26.538694	426,848.36	28.580000	459,680.72	32,832.36	0.06
		Base	26.538694	426,848.36	28.580000	459,680.72	32,832.36	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	31,063.000	Local	18.313313	568,866.44	16.020000	497,629.26	-71,237.18	0.07
		Base	18.313313	568,866.44	16.020000	497,629.26	-71,237.18	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	12,434.000	Local	22.310131	277,404.17	44.630000	554,929.42	277,525.25	0.07
		Base	22.310131	277,404.17	44.630000	554,929.42	277,525.25	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	90,736.000	Local	5.767832	523,350.00	3.880000	352,055.68	-171,294.32	0.05
		Base	5.767832	523,350.00	3.880000	352,055.68	-171,294.32	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	68,944.000	Local	20.792611	1,433,525.77	27.410000	1,889,755.04	456,229.27	0.25
		Base	20.792611	1,433,525.77	27.410000	1,889,755.04	456,229.27	0.25
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	22,975.000	Local	31.000059	712,226.35	25.500000	585,862.50	-126,363.85	0.08
		Base	31.000059	712,226.35	25.500000	585,862.50	-126,363.85	0.08
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	23,484.000	Local	16.617890	390,254.53	9.330000	219,105.72	-171,148.81	0.03
		Base	16.617890	390,254.53	9.330000	219,105.72	-171,148.81	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	6,311.000	Local	96.749094	610,583.53	258.540000	1,631,645.94	1,021,062.41	0.22
		Base	96.749094	610,583.53	258.540000	1,631,645.94	1,021,062.41	0.22
428567101	HIBBETT INC COMMON STOCK USD.01							
	10,328.000	Local	34.842130	359,849.52	70.740000	730,602.72	370,753.20	0.10
		Base	34.842130	359,849.52	70.740000	730,602.72	370,753.20	0.10
431571108	HILLENBRAND INC COMMON STOCK							
	47,954.000	Local	24.507760	1,175,245.14	42.650000	2,045,238.10	869,992.96	0.27
		Base	24.507760	1,175,245.14	42.650000	2,045,238.10	869,992.96	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
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	41,435.000	Local	35.653460	1,477,301.13	32.670000	1,353,681.45	-123,619.68	0.18
		Base	35.653460	1,477,301.13	32.670000	1,353,681.45	-123,619.68	0.18
43785V102	HOMESTREET INC COMMON STOCK							
	13,635.000	Local	29.699285	404,949.75	41.150000	561,080.25	156,130.50	0.07
		Base	29.699285	404,949.75	41.150000	561,080.25	156,130.50	0.07
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	78,692.000	Local	10.115332	795,995.71	14.440000	1,136,312.48	340,316.77	0.15
		Base	10.115332	795,995.71	14.440000	1,136,312.48	340,316.77	0.15
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	26,409.000	Local	24.247105	640,341.80	39.790000	1,050,814.11	410,472.31	0.14
		Base	24.247105	640,341.80	39.790000	1,050,814.11	410,472.31	0.14
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	21,518.000	Local	38.337821	824,953.23	68.750000	1,479,362.50	654,409.27	0.20
		Base	38.337821	824,953.23	68.750000	1,479,362.50	654,409.27	0.20
45031U101	ISTAR INC REIT USD.001							
	46,649.000	Local	11.746854	547,978.98	25.080000	1,169,956.92	621,977.94	0.16
		Base	11.746854	547,978.98	25.080000	1,169,956.92	621,977.94	0.16
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	65,132.000	Local	10.216821	665,442.01	20.350000	1,325,436.20	659,994.19	0.18
		Base	10.216821	665,442.01	20.350000	1,325,436.20	659,994.19	0.18
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	21,042.000	Local	48.907044	1,029,102.01	76.150000	1,602,348.30	573,246.29	0.21
		Base	48.907044	1,029,102.01	76.150000	1,602,348.30	573,246.29	0.21
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	23,397.000	Local	42.646300	997,795.49	71.040000	1,662,122.88	664,327.39	0.22
		Base	42.646300	997,795.49	71.040000	1,662,122.88	664,327.39	0.22
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	41,646.000	Local	20.640158	859,580.02	25.410000	1,058,224.86	198,644.84	0.14
		Base	20.640158	859,580.02	25.410000	1,058,224.86	198,644.84	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
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	22,509.000	Local	27.170638	611,583.89	90.080000	2,027,610.72	1,416,026.83	0.27
		Base	27.170638	611,583.89	90.080000	2,027,610.72	1,416,026.83	0.27
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	15,712.000	Local	55.332749	869,388.16	84.220000	1,323,264.64	453,876.48	0.18
		Base	55.332749	869,388.16	84.220000	1,323,264.64	453,876.48	0.18
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	12,326.000	Local	33.795249	416,560.24	38.050000	469,004.30	52,444.06	0.06
		Base	33.795249	416,560.24	38.050000	469,004.30	52,444.06	0.06
45780L104	INOGEN INC COMMON STOCK USD.001							
	11,846.000	Local	49.605426	587,625.88	43.090000	510,444.14	-77,181.74	0.07
		Base	49.605426	587,625.88	43.090000	510,444.14	-77,181.74	0.07
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	14,383.000	Local	37.306768	536,583.25	107.150000	1,541,138.45	1,004,555.20	0.20
		Base	37.306768	536,583.25	107.150000	1,541,138.45	1,004,555.20	0.20
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	40,097.000	Local	11.131057	446,322.00	16.710000	670,020.87	223,698.87	0.09
		Base	11.131057	446,322.00	16.710000	670,020.87	223,698.87	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	15,261.000	Local	86.773101	1,324,244.30	231.170000	3,527,885.37	2,203,641.07	0.47
		Base	86.773101	1,324,244.30	231.170000	3,527,885.37	2,203,641.07	0.47
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	21,032.000	Local	42.666735	897,366.77	89.340000	1,878,998.88	981,632.11	0.25
		Base	42.666735	897,366.77	89.340000	1,878,998.88	981,632.11	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	11,296.000	Local	30.487251	344,383.99	74.770000	844,601.92	500,217.93	0.11
		Base	30.487251	344,383.99	74.770000	844,601.92	500,217.93	0.11
458665304	INTERFACE INC COMMON STOCK USD.1							
	37,608.000	Local	15.002144	564,200.64	15.150000	569,761.20	5,560.56	0.08
		Base	15.002144	564,200.64	15.150000	569,761.20	5,560.56	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
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	19,610.000	Local	74.610900	1,463,119.75	67.820000	1,329,950.20	-133,169.55	0.18
		Base	74.610900	1,463,119.75	67.820000	1,329,950.20	-133,169.55	0.18
461203101	INVACARE CORP COMMON STOCK USD.25							
	22,302.000	Local	18.616418	415,183.36	4.760000	106,157.52	-309,025.84	0.01
		Base	18.616418	415,183.36	4.760000	106,157.52	-309,025.84	0.01
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	195,515.000	Local	11.420201	2,232,820.52	3.150000	615,872.25	-1,616,948.27	0.08
		Base	11.420201	2,232,820.52	3.150000	615,872.25	-1,616,948.27	0.08
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
	143,629.000	Local	14.433500	2,073,069.17	15.110000	2,170,234.19	97,165.02	0.29
		Base	14.433500	2,073,069.17	15.110000	2,170,234.19	97,165.02	0.29
462726100	IROBOT CORP COMMON STOCK USD.01							
	17,904.000	Local	36.313353	650,154.27	78.500000	1,405,464.00	755,309.73	0.19
		Base	36.313353	650,154.27	78.500000	1,405,464.00	755,309.73	0.19
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	297,220.000	Local	90.226575	26,817,142.74	109.190000	32,453,451.80	5,636,309.06	4.31
		Base	90.226575	26,817,142.74	109.190000	32,453,451.80	5,636,309.06	4.31
465741106	ITRON INC COMMON STOCK							
	28,762.000	Local	45.759744	1,316,141.77	75.630000	2,175,270.06	859,128.29	0.29
		Base	45.759744	1,316,141.77	75.630000	2,175,270.06	859,128.29	0.29
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	9,571.000	Local	85.227254	815,710.05	152.820000	1,462,640.22	646,930.17	0.19
		Base	85.227254	815,710.05	152.820000	1,462,640.22	646,930.17	0.19
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	20,262.000	Local	42.420282	859,519.75	140.550000	2,847,824.10	1,988,304.35	0.38
		Base	42.420282	859,519.75	140.550000	2,847,824.10	1,988,304.35	0.38
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
	8,411.000	Local	81.867100	688,584.18	98.020000	824,446.22	135,862.04	0.11
		Base	81.867100	688,584.18	98.020000	824,446.22	135,862.04	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
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	17,374.000	Local	18.885883	328,123.33	21.100000	366,591.40	38,468.07	0.05
		Base	18.885883	328,123.33	21.100000	366,591.40	38,468.07	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,064.000	Local	65.165516	655,825.75	108.960000	1,096,573.44	440,747.69	0.15
		Base	65.165516	655,825.75	108.960000	1,096,573.44	440,747.69	0.15
483548103	KAMAN CORP COMMON STOCK USD1.0							
	17,723.000	Local	38.695255	685,796.00	35.670000	632,179.41	-53,616.59	0.08
		Base	38.695255	685,796.00	35.670000	632,179.41	-53,616.59	0.08
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	21,343.000	Local	17.087126	364,690.52	18.880000	402,955.84	38,265.32	0.05
		Base	17.087126	364,690.52	18.880000	402,955.84	38,265.32	0.05
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	53,840.000	Local	21.281921	1,145,818.60	20.360000	1,096,182.40	-49,636.20	0.15
		Base	21.281921	1,145,818.60	20.360000	1,096,182.40	-49,636.20	0.15
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	59,135.000	Local	14.185914	838,884.04	18.740000	1,108,189.90	269,305.86	0.15
		Base	14.185914	838,884.04	18.740000	1,108,189.90	269,305.86	0.15
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	30,143.000	Local	35.004705	1,055,146.82	49.950000	1,505,642.85	450,496.03	0.20
		Base	35.004705	1,055,146.82	49.950000	1,505,642.85	450,496.03	0.20
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,549.000	Local	30.700940	415,967.04	31.260000	423,541.74	7,574.70	0.06
		Base	30.700940	415,967.04	31.260000	423,541.74	7,574.70	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	34,375.000	Local	23.069937	793,029.10	72.360000	2,487,375.00	1,694,345.90	0.33
		Base	23.069937	793,029.10	72.360000	2,487,375.00	1,694,345.90	0.33
50077C106	KRATON CORP COMMON STOCK USD.01							
	20,478.000	Local	24.699331	505,792.90	45.640000	934,615.92	428,823.02	0.12
		Base	24.699331	505,792.90	45.640000	934,615.92	428,823.02	0.12

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	39,520.000	13.809561	545,753.85	58.280000	2,303,225.60	1,757,471.75	0.31
		Base		13.809561	545,753.85	58.280000	2,303,225.60	1,757,471.75	0.31
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,983.000	47.651234	666,307.20	141.910000	1,984,327.53	1,318,020.33	0.26
		Base		47.651234	666,307.20	141.910000	1,984,327.53	1,318,020.33	0.26
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	16,094.000	47.896368	770,844.15	134.630000	2,166,735.22	1,395,891.07	0.29
		Base		47.896368	770,844.15	134.630000	2,166,735.22	1,395,891.07	0.29
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	25,086.000	35.863402	899,669.30	31.690000	794,975.34	-104,693.96	0.11
		Base		35.863402	899,669.30	31.690000	794,975.34	-104,693.96	0.11
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	29,614.000	16.716159	495,032.32	32.230000	954,459.22	459,426.90	0.13
		Base		16.716159	495,032.32	32.230000	954,459.22	459,426.90	0.13
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	2,600.000	67.021000	174,254.60	71.240000	185,224.00	10,969.40	0.02
		Base		67.021000	174,254.60	71.240000	185,224.00	10,969.40	0.02
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	43,040.000	21.100235	908,154.11	25.680000	1,105,267.20	197,113.09	0.15
		Base		21.100235	908,154.11	25.680000	1,105,267.20	197,113.09	0.15
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	6,181.000	90.994202	562,435.16	81.070000	501,093.67	-61,341.49	0.07
		Base		90.994202	562,435.16	81.070000	501,093.67	-61,341.49	0.07
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	10,898.000	30.891777	336,658.59	53.090000	578,574.82	241,916.23	0.08
		Base		30.891777	336,658.59	53.090000	578,574.82	241,916.23	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	176,926.000	9.850501	1,742,809.75	12.750000	2,255,806.50	512,996.75	0.30
		Base		9.850501	1,742,809.75	12.750000	2,255,806.50	512,996.75	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
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	6,951.000	Local	75.541003	525,085.51	151.790000	1,055,092.29	530,006.78	0.14
		Base	75.541003	525,085.51	151.790000	1,055,092.29	530,006.78	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	17,236.000	Local	18.806419	324,147.43	21.610000	372,469.96	48,322.53	0.05
		Base	18.806419	324,147.43	21.610000	372,469.96	48,322.53	0.05
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	40,867.000	Local	16.460718	672,700.17	58.950000	2,409,109.65	1,736,409.48	0.32
		Base	16.460718	672,700.17	58.950000	2,409,109.65	1,736,409.48	0.32
53814L108	LIVENT CORP COMMON STOCK USD.001							
	93,403.000	Local	10.898846	1,017,984.95	23.110000	2,158,543.33	1,140,558.38	0.29
		Base	10.898846	1,017,984.95	23.110000	2,158,543.33	1,140,558.38	0.29
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	18,498.000	Local	22.751578	420,858.69	18.680000	345,542.64	-75,316.05	0.05
		Base	22.751578	420,858.69	18.680000	345,542.64	-75,316.05	0.05
550819106	LYDALL INC COMMON STOCK USD.1							
	10,909.000	Local	14.576193	159,011.69	62.090000	677,339.81	518,328.12	0.09
		Base	14.576193	159,011.69	62.090000	677,339.81	518,328.12	0.09
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	35,340.000	Local	21.529906	760,866.87	46.720000	1,651,084.80	890,217.93	0.22
		Base	21.529906	760,866.87	46.720000	1,651,084.80	890,217.93	0.22
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	8,401.000	Local	74.600689	626,720.39	65.100000	546,905.10	-79,815.29	0.07
		Base	74.600689	626,720.39	65.100000	546,905.10	-79,815.29	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	18,603.000	Local	20.897354	388,753.47	57.800000	1,075,253.40	686,499.93	0.14
		Base	20.897354	388,753.47	57.800000	1,075,253.40	686,499.93	0.14
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	10,745.000	Local	29.596349	318,012.77	99.500000	1,069,127.50	751,114.73	0.14
		Base	29.596349	318,012.77	99.500000	1,069,127.50	751,114.73	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
554489104	MACK CALI REALTY CORP REIT USD.01							
	54,994.000	Local	12.751500	701,255.98	17.120000	941,497.28	240,241.30	0.12
		Base	12.751500	701,255.98	17.120000	941,497.28	240,241.30	0.12
55616P104	MACY S INC COMMON STOCK USD.01							
	198,751.000	Local	4.951611	984,137.67	22.600000	4,491,772.60	3,507,634.93	0.60
		Base	4.951611	984,137.67	22.600000	4,491,772.60	3,507,634.93	0.60
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	49,047.000	Local	20.418214	1,001,452.14	40.160000	1,969,727.52	968,275.38	0.26
		Base	20.418214	1,001,452.14	40.160000	1,969,727.52	968,275.38	0.26
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	14,835.000	Local	54.992938	815,820.24	94.550000	1,402,649.25	586,829.01	0.19
		Base	54.992938	815,820.24	94.550000	1,402,649.25	586,829.01	0.19
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	17,487.000	Local	40.992211	716,830.79	75.920000	1,327,613.04	610,782.25	0.18
		Base	40.992211	716,830.79	75.920000	1,327,613.04	610,782.25	0.18
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	15,386.000	Local	34.850273	536,206.30	40.620000	624,979.32	88,773.02	0.08
		Base	34.850273	536,206.30	40.620000	624,979.32	88,773.02	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	15,349.000	Local	17.594549	270,058.73	17.450000	267,840.05	-2,218.68	0.04
		Base	17.594549	270,058.73	17.450000	267,840.05	-2,218.68	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	14,115.000	Local	12.410244	175,170.60	48.520000	684,859.80	509,689.20	0.09
		Base	12.410244	175,170.60	48.520000	684,859.80	509,689.20	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	37,453.000	Local	9.925056	371,723.13	15.690000	587,637.57	215,914.44	0.08
		Base	9.925056	371,723.13	15.690000	587,637.57	215,914.44	0.08
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	69,957.000	Local	10.080400	705,194.55	38.040000	2,661,164.28	1,955,969.73	0.35
		Base	10.080400	705,194.55	38.040000	2,661,164.28	1,955,969.73	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
576690101	MATERION CORP COMMON STOCK							
	12,970.000	Local	36.280910	470,563.40	68.640000	890,260.80	419,697.40	0.12
		Base	36.280910	470,563.40	68.640000	890,260.80	419,697.40	0.12
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	16,887.000	Local	14.441923	243,880.75	10.460000	176,638.02	-67,242.73	0.02
		Base	14.441923	243,880.75	10.460000	176,638.02	-67,242.73	0.02
57686G105	MATSON INC COMMON STOCK							
	27,659.000	Local	27.715986	766,596.45	80.710000	2,232,357.89	1,465,761.44	0.30
		Base	27.715986	766,596.45	80.710000	2,232,357.89	1,465,761.44	0.30
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	20,196.000	Local	39.070483	789,067.47	34.690000	700,599.24	-88,468.23	0.09
		Base	39.070483	789,067.47	34.690000	700,599.24	-88,468.23	0.09
57776J100	MAXLINEAR INC COMMON STOCK							
	43,766.000	Local	26.538022	1,161,463.07	49.250000	2,155,475.50	994,012.43	0.29
		Base	26.538022	1,161,463.07	49.250000	2,155,475.50	994,012.43	0.29
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	7,491.000	Local	53.827014	403,218.16	192.640000	1,443,066.24	1,039,848.08	0.19
		Base	53.827014	403,218.16	192.640000	1,443,066.24	1,039,848.08	0.19
58502B106	MEDNAX INC COMMON STOCK USD.01							
	54,948.000	Local	24.648200	1,354,369.28	28.430000	1,562,171.64	207,802.36	0.21
		Base	24.648200	1,354,369.28	28.430000	1,562,171.64	207,802.36	0.21
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	25,271.000	Local	12.959739	327,505.57	11.590000	292,890.89	-34,614.68	0.04
		Base	12.959739	327,505.57	11.590000	292,890.89	-34,614.68	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	25,868.000	Local	13.349403	345,322.35	55.700000	1,440,847.60	1,095,525.25	0.19
		Base	13.349403	345,322.35	55.700000	1,440,847.60	1,095,525.25	0.19
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	27,626.000	Local	17.373106	479,949.43	19.240000	531,524.24	51,574.81	0.07
		Base	17.373106	479,949.43	19.240000	531,524.24	51,574.81	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	31,428.000	Local	24.074881	756,625.37	71.800000	2,256,530.40	1,499,905.03	0.30
		Base	24.074881	756,625.37	71.800000	2,256,530.40	1,499,905.03	0.30
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	24,114.000	Local	39.543680	953,556.31	97.000000	2,339,058.00	1,385,501.69	0.31
		Base	39.543680	953,556.31	97.000000	2,339,058.00	1,385,501.69	0.31
59001K100	MERITOR INC COMMON STOCK USD1.0							
	46,255.000	Local	24.280942	1,123,114.99	21.310000	985,694.05	-137,420.94	0.13
		Base	24.280942	1,123,114.99	21.310000	985,694.05	-137,420.94	0.13
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,129.000	Local	238.506651	746,287.31	302.360000	946,084.44	199,797.13	0.13
		Base	238.506651	746,287.31	302.360000	946,084.44	199,797.13	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	20,353.000	Local	25.316205	515,260.73	52.480000	1,068,125.44	552,864.71	0.14
		Base	25.316205	515,260.73	52.480000	1,068,125.44	552,864.71	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	24,501.000	Local	20.183877	494,525.17	42.050000	1,030,267.05	535,741.88	0.14
		Base	20.183877	494,525.17	42.050000	1,030,267.05	535,741.88	0.14
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	4,959.000	Local	136.320175	676,011.75	578.400000	2,868,285.60	2,192,273.85	0.38
		Base	136.320175	676,011.75	578.400000	2,868,285.60	2,192,273.85	0.38
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	7,773.000	Local	51.049521	396,807.93	181.620000	1,411,732.26	1,014,924.33	0.19
		Base	51.049521	396,807.93	181.620000	1,411,732.26	1,014,924.33	0.19
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,270.000	Local	20.169282	166,799.96	66.990000	554,007.30	387,207.34	0.07
		Base	20.169282	166,799.96	66.990000	554,007.30	387,207.34	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	21,341.000	Local	45.852893	978,546.59	57.510000	1,227,320.91	248,774.32	0.16
		Base	45.852893	978,546.59	57.510000	1,227,320.91	248,774.32	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
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	18,652.000	50.871660	948,858.21	76.230000	1,421,841.96	472,983.75	0.19
		Base		50.871660	948,858.21	76.230000	1,421,841.96	472,983.75	0.19
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	12,144.000	28.865191	350,538.88	19.500000	236,808.00	-113,730.88	0.03
		Base		28.865191	350,538.88	19.500000	236,808.00	-113,730.88	0.03
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	10,719.000	19.591980	210,006.43	31.490000	337,541.31	127,534.88	0.04
		Base		19.591980	210,006.43	31.490000	337,541.31	127,534.88	0.04
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	36,423.000	23.555043	857,945.34	41.100000	1,496,985.30	639,039.96	0.20
		Base		23.555043	857,945.34	41.100000	1,496,985.30	639,039.96	0.20
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01								
		Local	43,365.000	22.234500	964,199.09	41.170000	1,785,337.05	821,137.96	0.24
		Base		22.234500	964,199.09	41.170000	1,785,337.05	821,137.96	0.24
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	23,008.000	13.935490	320,627.75	19.570000	450,266.56	129,638.81	0.06
		Base		13.935490	320,627.75	19.570000	450,266.56	129,638.81	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	49,179.000	20.441852	1,005,309.83	32.290000	1,587,989.91	582,680.08	0.21
		Base		20.441852	1,005,309.83	32.290000	1,587,989.91	582,680.08	0.21
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	27,703.000	25.443629	704,864.86	36.120000	1,000,632.36	295,767.50	0.13
		Base		25.443629	704,864.86	36.120000	1,000,632.36	295,767.50	0.13
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	54,551.000	16.576573	904,268.62	22.610000	1,233,398.11	329,129.49	0.16
		Base		16.576573	904,268.62	22.610000	1,233,398.11	329,129.49	0.16
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	19,606.000	30.894418	605,715.95	40.480000	793,650.88	187,934.93	0.11
		Base		30.894418	605,715.95	40.480000	793,650.88	187,934.93	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
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	14,865.000	Local	21.085296	313,432.93	52.490000	780,263.85	466,830.92	0.10
		Base	21.085296	313,432.93	52.490000	780,263.85	466,830.92	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,344.000	Local	90.746770	303,457.20	82.080000	274,475.52	-28,981.68	0.04
		Base	90.746770	303,457.20	82.080000	274,475.52	-28,981.68	0.04
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	21,717.000	Local	22.802127	495,193.80	25.080000	544,662.36	49,468.56	0.07
		Base	22.802127	495,193.80	25.080000	544,662.36	49,468.56	0.07
640079109	NEENAH INC COMMON STOCK USD.01							
	10,746.000	Local	35.903782	385,822.04	46.610000	500,871.06	115,049.02	0.07
		Base	35.903782	385,822.04	46.610000	500,871.06	115,049.02	0.07
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	75,152.000	Local	19.844005	1,491,316.65	48.240000	3,625,332.48	2,134,015.83	0.48
		Base	19.844005	1,491,316.65	48.240000	3,625,332.48	2,134,015.83	0.48
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	19,425.000	Local	22.000812	427,365.77	31.910000	619,851.75	192,485.98	0.08
		Base	22.000812	427,365.77	31.910000	619,851.75	192,485.98	0.08
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	242,236.000	Local	5.341488	1,293,900.79	4.260000	1,031,925.36	-261,975.43	0.14
		Base	5.341488	1,293,900.79	4.260000	1,031,925.36	-261,975.43	0.14
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	14,798.000	Local	43.589949	645,044.06	61.880000	915,700.24	270,656.18	0.12
		Base	43.589949	645,044.06	61.880000	915,700.24	270,656.18	0.12
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	35,455.000	Local	26.148926	927,110.17	14.100000	499,915.50	-427,194.67	0.07
		Base	26.148926	927,110.17	14.100000	499,915.50	-427,194.67	0.07
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	29,460.000	Local	14.384773	423,775.42	17.160000	505,533.60	81,758.18	0.07
		Base	14.384773	423,775.42	17.160000	505,533.60	81,758.18	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
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	81,095.000	12.063354	978,277.71	13.280000	1,076,941.60	98,663.89	0.14
		Base		12.063354	978,277.71	13.280000	1,076,941.60	98,663.89	0.14
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	19,569.000	52.357859	1,024,590.94	45.990000	899,978.31	-124,612.63	0.12
		Base		52.357859	1,024,590.94	45.990000	899,978.31	-124,612.63	0.12
67011P100	NOW INC COMMON STOCK USD.01								
		Local	70,854.000	8.719100	617,783.12	7.650000	542,033.10	-75,750.02	0.07
		Base		8.719100	617,783.12	7.650000	542,033.10	-75,750.02	0.07
67098H104	O I GLASS INC COMMON STOCK								
		Local	100,634.000	16.395200	1,649,914.56	14.270000	1,436,047.18	-213,867.38	0.19
		Base		16.395200	1,649,914.56	14.270000	1,436,047.18	-213,867.38	0.19
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	32,894.000	15.814131	520,190.01	25.220000	829,586.68	309,396.67	0.11
		Base		15.814131	520,190.01	25.220000	829,586.68	309,396.67	0.11
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	10,687.000	57.187365	611,161.37	94.800000	1,013,127.60	401,966.23	0.13
		Base		57.187365	611,161.37	94.800000	1,013,127.60	401,966.23	0.13
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24								
		Local	1,308.000	23.969992	31,352.75	19.500000	25,506.00	-5,846.75	0.00
		Base		23.969992	31,352.75	19.500000	25,506.00	-5,846.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	63,570.000	12.478866	793,281.49	13.320000	846,752.40	53,470.91	0.11
		Base		12.478866	793,281.49	13.320000	846,752.40	53,470.91	0.11
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	30,782.000	51.652396	1,589,964.04	25.330000	779,708.06	-810,255.98	0.10
		Base		51.652396	1,589,964.04	25.330000	779,708.06	-810,255.98	0.10
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	39,100.000	20.133090	787,203.83	6.390000	249,849.00	-537,354.83	0.03
		Base		20.133090	787,203.83	6.390000	249,849.00	-537,354.83	0.03

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680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,560.000	13.655287	1,441,452.13	16.950000	1,789,242.00	347,789.87	0.24
		Base		13.655287	1,441,452.13	16.950000	1,789,242.00	347,789.87	0.24
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	5,781.000	20.063795	115,988.80	24.360000	140,825.16	24,836.36	0.02
		Base		20.063795	115,988.80	24.360000	140,825.16	24,836.36	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,522.000	35.916647	988,497.97	148.430000	4,085,090.46	3,096,592.49	0.54
		Base		35.916647	988,497.97	148.430000	4,085,090.46	3,096,592.49	0.54
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	21,546.000	13.682381	294,800.59	18.780000	404,633.88	109,833.29	0.05
		Base		13.682381	294,800.59	18.780000	404,633.88	109,833.29	0.05
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	31,295.000	18.901459	591,521.15	72.250000	2,261,063.75	1,669,542.60	0.30
		Base		18.901459	591,521.15	72.250000	2,261,063.75	1,669,542.60	0.30
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	45,906.000	11.881802	545,446.00	11.310000	519,196.86	-26,249.14	0.07
		Base		11.881802	545,446.00	11.310000	519,196.86	-26,249.14	0.07
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	31,867.000	16.855200	537,124.66	14.240000	453,786.08	-83,338.58	0.06
		Base		16.855200	537,124.66	14.240000	453,786.08	-83,338.58	0.06
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	12,467.000	38.717964	482,696.86	38.120000	475,242.04	-7,454.82	0.06
		Base		38.717964	482,696.86	38.120000	475,242.04	-7,454.82	0.06
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	47,890.000	14.780108	707,819.35	31.290000	1,498,478.10	790,658.75	0.20
		Base		14.780108	707,819.35	31.290000	1,498,478.10	790,658.75	0.20
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	10,768.000	48.864016	526,167.72	90.170000	970,950.56	444,782.84	0.13
		Base		48.864016	526,167.72	90.170000	970,950.56	444,782.84	0.13

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69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	61,271.000	Local	5.907500	361,958.43	12.970000	794,684.87	432,726.44	0.11
		Base	5.907500	361,958.43	12.970000	794,684.87	432,726.44	0.11
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	7,009.000	Local	50.368665	353,033.97	44.030000	308,606.27	-44,427.70	0.04
		Base	50.368665	353,033.97	44.030000	308,606.27	-44,427.70	0.04
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	63,279.000	Local	40.704719	2,575,753.93	47.390000	2,998,791.81	423,037.88	0.40
		Base	40.704719	2,575,753.93	47.390000	2,998,791.81	423,037.88	0.40
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	18,879.000	Local	17.015948	321,244.08	23.040000	434,972.16	113,728.08	0.06
		Base	17.015948	321,244.08	23.040000	434,972.16	113,728.08	0.06
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	38,066.000	Local	10.963056	417,319.70	19.100000	727,060.60	309,740.90	0.10
		Base	10.963056	417,319.70	19.100000	727,060.60	309,740.90	0.10
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	29,187.000	Local	30.825240	899,696.28	42.140000	1,229,940.18	330,243.90	0.16
		Base	30.825240	899,696.28	42.140000	1,229,940.18	330,243.90	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	60,277.000	Local	31.309025	1,887,214.07	41.440000	2,497,878.88	610,664.81	0.33
		Base	31.309025	1,887,214.07	41.440000	2,497,878.88	610,664.81	0.33
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	28,052.000	Local	37.997622	1,065,909.30	56.000000	1,570,912.00	505,002.70	0.21
		Base	37.997622	1,065,909.30	56.000000	1,570,912.00	505,002.70	0.21
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	13,837.000	Local	87.456186	1,210,131.25	80.830000	1,118,444.71	-91,686.54	0.15
		Base	87.456186	1,210,131.25	80.830000	1,118,444.71	-91,686.54	0.15
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	28,382.000	Local	18.186267	516,162.62	15.720000	446,165.04	-69,997.58	0.06
		Base	18.186267	516,162.62	15.720000	446,165.04	-69,997.58	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
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	11,950.000	Local	23.384845	279,448.90	13.680000	163,476.00	-115,972.90	0.02
		Base	23.384845	279,448.90	13.680000	163,476.00	-115,972.90	0.02
700658107	PARK NATIONAL CORP COMMON STOCK							
	9,055.000	Local	84.285009	763,200.76	121.950000	1,104,257.25	341,056.49	0.15
		Base	84.285009	763,200.76	121.950000	1,104,257.25	341,056.49	0.15
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	14,241.000	Local	41.853008	596,028.69	83.300000	1,186,275.30	590,246.61	0.16
		Base	41.853008	596,028.69	83.300000	1,186,275.30	590,246.61	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	119,674.000	Local	4.229600	506,173.15	9.000000	1,077,066.00	570,892.85	0.14
		Base	4.229600	506,173.15	9.000000	1,077,066.00	570,892.85	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	9,757.000	Local	60.737536	592,616.14	26.670000	260,219.19	-332,396.95	0.03
		Base	60.737536	592,616.14	26.670000	260,219.19	-332,396.95	0.03
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	16,234.000	Local	7.244649	117,609.63	28.090000	456,013.06	338,403.43	0.06
		Base	7.244649	117,609.63	28.090000	456,013.06	338,403.43	0.06
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	62,384.000	Local	17.556054	1,095,216.87	19.690000	1,228,340.96	133,124.09	0.16
		Base	17.556054	1,095,216.87	19.690000	1,228,340.96	133,124.09	0.16
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	44,925.000	Local	8.171996	367,126.92	10.560000	474,408.00	107,281.08	0.06
		Base	8.171996	367,126.92	10.560000	474,408.00	107,281.08	0.06
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	21,060.000	Local	18.591965	391,546.78	115.700000	2,436,642.00	2,045,095.22	0.32
		Base	18.591965	391,546.78	115.700000	2,436,642.00	2,045,095.22	0.32
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	12,678.000	Local	49.530000	627,941.34	46.460000	589,019.88	-38,921.46	0.08
		Base	49.530000	627,941.34	46.460000	589,019.88	-38,921.46	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
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	12,913.000	Local	16.543488	213,626.06	26.870000	346,972.31	133,346.25	0.05
		Base	16.543488	213,626.06	26.870000	346,972.31	133,346.25	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	12,961.000	Local	29.786902	386,068.04	21.540000	279,179.94	-106,888.10	0.04
		Base	29.786902	386,068.04	21.540000	279,179.94	-106,888.10	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	40,424.000	Local	10.119322	409,063.47	13.630000	550,979.12	141,915.65	0.07
		Base	10.119322	409,063.47	13.630000	550,979.12	141,915.65	0.07
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	9,198.000	Local	48.329251	444,532.45	138.460000	1,273,555.08	829,022.63	0.17
		Base	48.329251	444,532.45	138.460000	1,273,555.08	829,022.63	0.17
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	111,838.000	Local	5.883235	657,969.29	7.210000	806,351.98	148,382.69	0.11
		Base	5.883235	657,969.29	7.210000	806,351.98	148,382.69	0.11
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	24,258.000	Local	22.691523	550,450.97	25.710000	623,673.18	73,222.21	0.08
		Base	22.691523	550,450.97	25.710000	623,673.18	73,222.21	0.08
729132100	PLEXUS CORP COMMON STOCK USD.01							
	18,226.000	Local	39.897361	727,169.31	89.410000	1,629,586.66	902,417.35	0.22
		Base	39.897361	727,169.31	89.410000	1,629,586.66	902,417.35	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	5,657.000	Local	35.785070	202,436.14	24.570000	138,992.49	-63,443.65	0.02
		Base	35.785070	202,436.14	24.570000	138,992.49	-63,443.65	0.02
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	38,654.000	Local	26.731218	1,033,268.49	98.990000	3,826,359.46	2,793,090.97	0.51
		Base	26.731218	1,033,268.49	98.990000	3,826,359.46	2,793,090.97	0.51
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	8,646.000	Local	60.806011	525,728.77	66.680000	576,515.28	50,786.51	0.08
		Base	60.806011	525,728.77	66.680000	576,515.28	50,786.51	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
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	31,807.000	Local	52.413100	1,667,103.47	56.110000	1,784,690.77	117,587.30	0.24
		Base	52.413100	1,667,103.47	56.110000	1,784,690.77	117,587.30	0.24
741511109	PRICESMART INC COMMON STOCK USD.0001							
	14,893.000	Local	68.181900	1,015,433.04	77.550000	1,154,952.15	139,519.11	0.15
		Base	68.181900	1,015,433.04	77.550000	1,154,952.15	139,519.11	0.15
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	34,383.000	Local	35.870985	1,233,352.09	23.780000	817,627.74	-415,724.35	0.11
		Base	35.870985	1,233,352.09	23.780000	817,627.74	-415,724.35	0.11
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	28,042.000	Local	27.544654	772,407.19	49.190000	1,379,385.98	606,978.79	0.18
		Base	27.544654	772,407.19	49.190000	1,379,385.98	606,978.79	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	52,349.000	Local	14.534814	760,882.99	8.650000	452,818.85	-308,064.14	0.06
		Base	14.534814	760,882.99	8.650000	452,818.85	-308,064.14	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
	17,644.000	Local	81.681674	1,441,191.45	66.600000	1,175,090.40	-266,101.05	0.16
		Base	81.681674	1,441,191.45	66.600000	1,175,090.40	-266,101.05	0.16
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	46,422.000	Local	15.460498	717,707.25	23.470000	1,089,524.34	371,817.09	0.14
		Base	15.460498	717,707.25	23.470000	1,089,524.34	371,817.09	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
	8,413.000	Local	76.867289	646,684.50	237.720000	1,999,938.36	1,353,253.86	0.27
		Base	76.867289	646,684.50	237.720000	1,999,938.36	1,353,253.86	0.27
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	21,410.000	Local	16.241011	347,720.05	21.410000	458,388.10	110,668.05	0.06
		Base	16.241011	347,720.05	21.410000	458,388.10	110,668.05	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
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	31,437.000	Local	9.304397	292,502.34	17.560000	552,033.72	259,531.38	0.07
		Base	9.304397	292,502.34	17.560000	552,033.72	259,531.38	0.07
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	100.270000	1,898,612.45	1,138,090.03	0.25
		Base	40.164902	760,522.42	100.270000	1,898,612.45	1,138,090.03	0.25
749660106	RPC INC COMMON STOCK USD.1							
	37,189.000	Local	4.942597	183,810.24	4.860000	180,738.54	-3,071.70	0.02
		Base	4.942597	183,810.24	4.860000	180,738.54	-3,071.70	0.02
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	666.910000	5,177,889.24	4,888,363.35	0.69
		Base	37.290815	289,525.89	666.910000	5,177,889.24	4,888,363.35	0.69
74971D101	RPT REALTY REIT USD.01							
	51,725.000	Local	12.180425	630,032.47	12.760000	660,011.00	29,978.53	0.09
		Base	12.180425	630,032.47	12.760000	660,011.00	29,978.53	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
	27,875.000	Local	18.207404	507,531.40	29.310000	817,016.25	309,484.85	0.11
		Base	18.207404	507,531.40	29.310000	817,016.25	309,484.85	0.11
750917106	RAMBUS INC COMMON STOCK USD.001							
	71,697.000	Local	11.619754	833,101.52	22.200000	1,591,673.40	758,571.88	0.21
		Base	11.619754	833,101.52	22.200000	1,591,673.40	758,571.88	0.21
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	165,533.000	Local	4.386239	726,067.28	22.630000	3,746,011.79	3,019,944.51	0.50
		Base	4.386239	726,067.28	22.630000	3,746,011.79	3,019,944.51	0.50
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	22,894.000	Local	22.392148	512,645.84	57.610000	1,318,923.34	806,277.50	0.18
		Base	22.392148	512,645.84	57.610000	1,318,923.34	806,277.50	0.18
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	40,529.000	Local	14.025163	568,425.82	7.500000	303,967.50	-264,458.32	0.04
		Base	14.025163	568,425.82	7.500000	303,967.50	-264,458.32	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
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	12,039.000	Local	31.089904	374,291.36	31.160000	375,135.24	843.88	0.05
		Base	31.089904	374,291.36	31.160000	375,135.24	843.88	0.05
75574U101	READY CAPITAL CORP REIT USD.0001							
	38,833.000	Local	13.792530	535,605.33	14.430000	560,360.19	24,754.86	0.07
		Base	13.792530	535,605.33	14.430000	560,360.19	24,754.86	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	74,278.000	Local	6.701965	497,808.52	17.540000	1,302,836.12	805,027.60	0.17
		Base	6.701965	497,808.52	17.540000	1,302,836.12	805,027.60	0.17
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	9,994.000	Local	32.287179	322,678.07	23.060000	230,461.64	-92,216.43	0.03
		Base	32.287179	322,678.07	23.060000	230,461.64	-92,216.43	0.03
758075402	REDWOOD TRUST INC REIT USD.01							
	72,079.000	Local	11.536264	831,522.37	12.890000	929,098.31	97,575.94	0.12
		Base	11.536264	831,522.37	12.890000	929,098.31	97,575.94	0.12
758932107	REGIS CORP COMMON STOCK USD.05							
	15,510.000	Local	14.574133	226,044.80	3.480000	53,974.80	-172,070.00	0.01
		Base	14.574133	226,044.80	3.480000	53,974.80	-172,070.00	0.01
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	22,214.000	Local	60.959796	1,354,160.91	41.920000	931,210.88	-422,950.03	0.12
		Base	60.959796	1,354,160.91	41.920000	931,210.88	-422,950.03	0.12
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	35,973.000	Local	31.832422	1,145,107.70	36.050000	1,296,826.65	151,718.95	0.17
		Base	31.832422	1,145,107.70	36.050000	1,296,826.65	151,718.95	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	30,379.000	Local	22.002509	668,414.22	50.200000	1,525,025.80	856,611.58	0.20
		Base	22.002509	668,414.22	50.200000	1,525,025.80	856,611.58	0.20
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	38,031.000	Local	20.952168	796,831.89	56.210000	2,137,722.51	1,340,890.62	0.28
		Base	20.952168	796,831.89	56.210000	2,137,722.51	1,340,890.62	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
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	91,672.000	12.922287	1,184,611.92	24.790000	2,272,548.88	1,087,936.96	0.30
		Base		12.922287	1,184,611.92	24.790000	2,272,548.88	1,087,936.96	0.30
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	19,662.000	11.865033	233,290.28	15.780000	310,266.36	76,976.08	0.04
		Base		11.865033	233,290.28	15.780000	310,266.36	76,976.08	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	75,737.000	15.424364	1,168,195.03	17.420000	1,319,338.54	151,143.51	0.18
		Base		15.424364	1,168,195.03	17.420000	1,319,338.54	151,143.51	0.18
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	136,962.000	7.147300	978,908.50	12.880000	1,764,070.56	785,162.06	0.23
		Base		7.147300	978,908.50	12.880000	1,764,070.56	785,162.06	0.23
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	3,345.000	58.388413	195,309.24	79.870000	267,165.15	71,855.91	0.04
		Base		58.388413	195,309.24	79.870000	267,165.15	71,855.91	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	11,907.000	65.240935	776,823.81	186.480000	2,220,417.36	1,443,593.55	0.29
		Base		65.240935	776,823.81	186.480000	2,220,417.36	1,443,593.55	0.29
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,368.000	9.118852	185,732.78	20.710000	421,821.28	236,088.50	0.06
		Base		9.118852	185,732.78	20.710000	421,821.28	236,088.50	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,099.000	25.915721	650,458.68	29.470000	739,667.53	89,208.85	0.10
		Base		25.915721	650,458.68	29.470000	739,667.53	89,208.85	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	69,841.000	9.389650	655,782.56	26.380000	1,842,405.58	1,186,623.02	0.24
		Base		9.389650	655,782.56	26.380000	1,842,405.58	1,186,623.02	0.24
784635104	SPX CORP COMMON STOCK USD.01								
		Local	28,920.000	18.900162	546,592.69	53.450000	1,545,774.00	999,181.31	0.21
		Base		18.900162	546,592.69	53.450000	1,545,774.00	999,181.31	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
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	22,893.000	Local	39.715234	909,200.86	161.310000	3,692,869.83	2,783,668.97	0.49
		Base	39.715234	909,200.86	161.310000	3,692,869.83	2,783,668.97	0.49
78469X107	SPX FLOW INC COMMON STOCK USD.01							
	26,903.000	Local	33.088958	890,192.23	73.100000	1,966,609.30	1,076,417.07	0.26
		Base	33.088958	890,192.23	73.100000	1,966,609.30	1,076,417.07	0.26
78645L100	SAFEHOLD INC REIT USD.01							
	9,153.000	Local	44.445644	406,810.98	71.890000	658,009.17	251,198.19	0.09
		Base	44.445644	406,810.98	71.890000	658,009.17	251,198.19	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	9,090.000	Local	57.892666	526,244.33	79.250000	720,382.50	194,138.17	0.10
		Base	57.892666	526,244.33	79.250000	720,382.50	194,138.17	0.10
78709Y105	SAIA INC COMMON STOCK USD.001							
	16,788.000	Local	46.665059	783,413.01	238.030000	3,996,047.64	3,212,634.63	0.53
		Base	46.665059	783,413.01	238.030000	3,996,047.64	3,212,634.63	0.53
790148100	ST JOE CO/THE COMMON STOCK							
	19,884.000	Local	19.555366	388,838.89	42.100000	837,116.40	448,277.51	0.11
		Base	19.555366	388,838.89	42.100000	837,116.40	448,277.51	0.11
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	71,951.000	Local	8.343452	600,319.75	16.850000	1,212,374.35	612,054.60	0.16
		Base	8.343452	600,319.75	16.850000	1,212,374.35	612,054.60	0.16
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	5,658.000	Local	75.003613	424,370.44	81.720000	462,371.76	38,001.32	0.06
		Base	75.003613	424,370.44	81.720000	462,371.76	38,001.32	0.06
801056102	SANMINA CORP COMMON STOCK USD.01							
	41,484.000	Local	19.702137	817,323.45	38.540000	1,598,793.36	781,469.91	0.21
		Base	19.702137	817,323.45	38.540000	1,598,793.36	781,469.91	0.21
804395101	SAUL CENTERS INC REIT USD.01							
	8,239.000	Local	41.186083	339,332.14	44.060000	363,010.34	23,678.20	0.05
		Base	41.186083	339,332.14	44.060000	363,010.34	23,678.20	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
806037107	SCANSOURCE INC COMMON STOCK								
		Local	16,304.000	32.949497	537,208.60	34.790000	567,216.16	30,007.56	0.08
		Base		32.949497	537,208.60	34.790000	567,216.16	30,007.56	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,160.000	31.660225	606,609.92	35.650000	683,054.00	76,444.08	0.09
		Base		31.660225	606,609.92	35.650000	683,054.00	76,444.08	0.09
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,007.000	31.685543	633,932.65	34.660000	693,442.62	59,509.97	0.09
		Base		31.685543	633,932.65	34.660000	693,442.62	59,509.97	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	36,745.000	14.447221	530,863.13	18.060000	663,614.70	132,751.57	0.09
		Base		14.447221	530,863.13	18.060000	663,614.70	132,751.57	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	35,197.000	25.619472	901,728.57	33.810000	1,190,010.57	288,282.00	0.16
		Base		25.619472	901,728.57	33.810000	1,190,010.57	288,282.00	0.16
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	68,792.000	14.680426	1,009,895.86	36.170000	2,488,206.64	1,478,310.78	0.33
		Base		14.680426	1,009,895.86	36.170000	2,488,206.64	1,478,310.78	0.33
816307300	SELECTQUOTE INC COMMON STOCK USD.01								
		Local	28,114.000	19.902500	559,538.89	12.930000	363,514.02	-196,024.87	0.05
		Base		19.902500	559,538.89	12.930000	363,514.02	-196,024.87	0.05
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,259.000	29.241897	124,541.24	48.220000	205,368.98	80,827.74	0.03
		Base		29.241897	124,541.24	48.220000	205,368.98	80,827.74	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	105,039.000	12.704300	1,334,446.97	11.210000	1,177,487.19	-156,959.78	0.16
		Base		12.704300	1,334,446.97	11.210000	1,177,487.19	-156,959.78	0.16
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	30,024.000	25.041837	751,856.10	77.800000	2,335,867.20	1,584,011.10	0.31
		Base		25.041837	751,856.10	77.800000	2,335,867.20	1,584,011.10	0.31

Base Currency: USD - US DOLLAR

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819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	23,176.000	51.237680	1,187,484.47	78.460000	1,818,388.96	630,904.49	0.24
		Base		51.237680	1,187,484.47	78.460000	1,818,388.96	630,904.49	0.24
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	31,834.000	38.759351	1,233,865.18	31.580000	1,005,317.72	-228,547.46	0.13
		Base		38.759351	1,233,865.18	31.580000	1,005,317.72	-228,547.46	0.13
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,012.000	14.413602	158,722.59	32.420000	357,009.04	198,286.45	0.05
		Base		14.413602	158,722.59	32.420000	357,009.04	198,286.45	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,212.000	44.549232	633,133.69	113.320000	1,610,503.84	977,370.15	0.21
		Base		44.549232	633,133.69	113.320000	1,610,503.84	977,370.15	0.21
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	69,026.000	22.067685	1,523,244.04	29.560000	2,040,408.56	517,164.52	0.27
		Base		22.067685	1,523,244.04	29.560000	2,040,408.56	517,164.52	0.27
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	53,689.000	31.208300	1,675,542.42	34.490000	1,851,733.61	176,191.19	0.25
		Base		31.208300	1,675,542.42	34.490000	1,851,733.61	176,191.19	0.25
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	9,744.000	61.537777	599,624.10	39.500000	384,888.00	-214,736.10	0.05
		Base		61.537777	599,624.10	39.500000	384,888.00	-214,736.10	0.05
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	107,660.000	7.955113	856,447.48	15.440000	1,662,270.40	805,822.92	0.22
		Base		7.955113	856,447.48	15.440000	1,662,270.40	805,822.92	0.22
830879102	SKYWEST INC COMMON STOCK								
		Local	32,084.000	20.735373	665,273.72	49.340000	1,583,024.56	917,750.84	0.21
		Base		20.735373	665,273.72	49.340000	1,583,024.56	917,750.84	0.21
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	15,600.000	23.518801	366,893.29	93.480000	1,458,288.00	1,091,394.71	0.19
		Base		23.518801	366,893.29	93.480000	1,458,288.00	1,091,394.71	0.19

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83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	14,878.000	Local	17.590286	261,708.27	52.540000	781,690.12	519,981.85	0.10
		Base	17.590286	261,708.27	52.540000	781,690.12	519,981.85	0.10
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	71,697.000	Local	27.166913	1,947,786.16	21.260000	1,524,278.22	-423,507.94	0.20
		Base	27.166913	1,947,786.16	21.260000	1,524,278.22	-423,507.94	0.20
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	19,774.000	Local	27.975773	553,192.93	38.290000	757,146.46	203,953.53	0.10
		Base	27.975773	553,192.93	38.290000	757,146.46	203,953.53	0.10
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	414,179.000	Local	2.267766	939,261.25	5.540000	2,294,551.66	1,355,290.41	0.30
		Base	2.267766	939,261.25	5.540000	2,294,551.66	1,355,290.41	0.30
847215100	SPARTANNASH CO COMMON STOCK							
	23,095.000	Local	19.909065	459,799.86	21.900000	505,780.50	45,980.64	0.07
		Base	19.909065	459,799.86	21.900000	505,780.50	45,980.64	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
	102,934.000	Local	7.754137	798,164.33	2.180000	224,396.12	-573,768.21	0.03
		Base	7.754137	798,164.33	2.180000	224,396.12	-573,768.21	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001							
	11,675.000	Local	81.049351	946,251.17	329.790000	3,850,298.25	2,904,047.08	0.51
		Base	81.049351	946,251.17	329.790000	3,850,298.25	2,904,047.08	0.51
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	12,717.000	Local	27.153583	345,312.12	43.710000	555,860.07	210,547.95	0.07
		Base	27.153583	345,312.12	43.710000	555,860.07	210,547.95	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	7,813.000	Local	47.641175	372,220.50	98.910000	772,783.83	400,563.33	0.10
		Base	47.641175	372,220.50	98.910000	772,783.83	400,563.33	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
	13,611.000	Local	59.536459	810,350.74	112.940000	1,537,226.34	726,875.60	0.20
		Base	59.536459	810,350.74	112.940000	1,537,226.34	726,875.60	0.20

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860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	17,086.000	Local	26.019971	444,577.22	63.260000	1,080,860.36	636,283.14	0.14
		Base	26.019971	444,577.22	63.260000	1,080,860.36	636,283.14	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	10,607.000	Local	32.541958	345,172.55	65.900000	699,001.30	353,828.75	0.09
		Base	32.541958	345,172.55	65.900000	699,001.30	353,828.75	0.09
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	15,622.000	Local	77.520501	1,211,025.26	70.500000	1,101,351.00	-109,674.26	0.15
		Base	77.520501	1,211,025.26	70.500000	1,101,351.00	-109,674.26	0.15
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	11,206.000	Local	40.190028	450,369.45	73.780000	826,778.68	376,409.23	0.11
		Base	40.190028	450,369.45	73.780000	826,778.68	376,409.23	0.11
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	67,972.000	Local	12.149695	825,839.09	9.630000	654,570.36	-171,268.73	0.09
		Base	12.149695	825,839.09	9.630000	654,570.36	-171,268.73	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	52,880.000	Local	10.170033	537,791.32	6.280000	332,086.40	-205,704.92	0.04
		Base	10.170033	537,791.32	6.280000	332,086.40	-205,704.92	0.04
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	33,840.000	Local	19.676383	665,848.81	26.670000	902,512.80	236,663.99	0.12
		Base	19.676383	665,848.81	26.670000	902,512.80	236,663.99	0.12
868873100	SURMODICS INC COMMON STOCK USD.05							
	8,849.000	Local	22.155750	196,056.23	55.600000	492,004.40	295,948.17	0.07
		Base	22.155750	196,056.23	55.600000	492,004.40	295,948.17	0.07
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	63,527.000	Local	11.969836	760,407.79	12.570000	798,534.39	38,126.60	0.11
		Base	11.969836	760,407.79	12.570000	798,534.39	38,126.60	0.11
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
	14,407.000	Local	48.136717	693,505.68	26.210000	377,607.47	-315,898.21	0.05
		Base	48.136717	693,505.68	26.210000	377,607.47	-315,898.21	0.05

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87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	12,523.000	37.948921	475,234.34	44.450000	556,647.35	81,413.01	0.07
		Base		37.948921	475,234.34	44.450000	556,647.35	81,413.01	0.07
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	20,308.000	18.783622	381,457.80	13.770000	279,641.16	-101,816.64	0.04
		Base		18.783622	381,457.80	13.770000	279,641.16	-101,816.64	0.04
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	64,172.000	14.148595	907,943.67	16.300000	1,046,003.60	138,059.93	0.14
		Base		14.148595	907,943.67	16.300000	1,046,003.60	138,059.93	0.14
878155100	TEAM INC COMMON STOCK USD.3								
		Local	19,688.000	24.072920	473,947.65	3.010000	59,260.88	-414,686.77	0.01
		Base		24.072920	473,947.65	3.010000	59,260.88	-414,686.77	0.01
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	15,067.000	21.010186	316,560.47	82.420000	1,241,822.14	925,261.67	0.16
		Base		21.010186	316,560.47	82.420000	1,241,822.14	925,261.67	0.16
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	11,871.000	49.524154	587,901.23	73.950000	877,860.45	289,959.22	0.12
		Base		49.524154	587,901.23	73.950000	877,860.45	289,959.22	0.12
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	79,612.000	24.386373	1,941,447.93	40.160000	3,197,217.92	1,255,769.99	0.42
		Base		24.386373	1,941,447.93	40.160000	3,197,217.92	1,255,769.99	0.42
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	79,793.000	11.117247	887,078.50	27.570000	2,199,893.01	1,312,814.51	0.29
		Base		11.117247	887,078.50	27.570000	2,199,893.01	1,312,814.51	0.29
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	24,465.000	14.403093	352,371.66	13.080000	320,002.20	-32,369.46	0.04
		Base		14.403093	352,371.66	13.080000	320,002.20	-32,369.46	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,390.000	16.317100	528,510.87	7.160000	231,912.40	-296,598.47	0.03
		Base		16.317100	528,510.87	7.160000	231,912.40	-296,598.47	0.03

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88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
	24,203.000	Local	15.958841	386,251.82	23.060000	558,121.18	171,869.36	0.07
		Base	15.958841	386,251.82	23.060000	558,121.18	171,869.36	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	7,705.000	Local	52.888884	407,508.85	80.910000	623,411.55	215,902.70	0.08
		Base	52.888884	407,508.85	80.910000	623,411.55	215,902.70	0.08
894650100	TREDEGAR CORP COMMON STOCK							
	16,502.000	Local	18.670603	308,102.29	12.180000	200,994.36	-107,107.93	0.03
		Base	18.670603	308,102.29	12.180000	200,994.36	-107,107.93	0.03
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
	14,430.000	Local	38.325778	553,040.97	100.130000	1,444,875.90	891,834.93	0.19
		Base	38.325778	553,040.97	100.130000	1,444,875.90	891,834.93	0.19
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	38,880.000	Local	23.234715	903,365.71	18.630000	724,334.40	-179,031.31	0.10
		Base	23.234715	903,365.71	18.630000	724,334.40	-179,031.31	0.10
89785X101	TRUEBLUE INC COMMON STOCK							
	22,597.000	Local	17.830169	402,908.32	27.080000	611,926.76	209,018.44	0.08
		Base	17.830169	402,908.32	27.080000	611,926.76	209,018.44	0.08
898202106	TRUPANION INC COMMON STOCK USD.00001							
	21,443.000	Local	78.721903	1,688,033.77	77.670000	1,665,477.81	-22,555.96	0.22
		Base	78.721903	1,688,033.77	77.670000	1,665,477.81	-22,555.96	0.22
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	12,289.000	Local	28.941527	355,662.42	31.970000	392,879.33	37,216.91	0.05
		Base	28.941527	355,662.42	31.970000	392,879.33	37,216.91	0.05
898402102	TRUSTMARK CORP COMMON STOCK							
	40,187.000	Local	31.209600	1,254,220.19	32.220000	1,294,825.14	40,604.95	0.17
		Base	31.209600	1,254,220.19	32.220000	1,294,825.14	40,604.95	0.17
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	11,637.000	Local	27.354719	318,326.86	93.530000	1,088,408.61	770,081.75	0.14
		Base	27.354719	318,326.86	93.530000	1,088,408.61	770,081.75	0.14

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899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	31,652.000	13.040865	412,769.47	21.120000	668,490.24	255,720.77	0.09
		Base		13.040865	412,769.47	21.120000	668,490.24	255,720.77	0.09
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	174,438.000	7.709600	1,344,847.21	6.340000	1,105,936.92	-238,910.29	0.15
		Base		7.709600	1,344,847.21	6.340000	1,105,936.92	-238,910.29	0.15
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	59.360000	1,127,661.92	605,555.85	0.15
		Base		27.483606	522,106.07	59.360000	1,127,661.92	605,555.85	0.15
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	39,408.000	19.715315	776,941.14	67.980000	2,678,955.84	1,902,014.70	0.36
		Base		19.715315	776,941.14	67.980000	2,678,955.84	1,902,014.70	0.36
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	7,352.000	63.234223	464,898.01	92.200000	677,854.40	212,956.39	0.09
		Base		63.234223	464,898.01	92.200000	677,854.40	212,956.39	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	8,253.000	60.252969	497,267.75	110.600000	912,781.80	415,514.05	0.12
		Base		60.252969	497,267.75	110.600000	912,781.80	415,514.05	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	47,414.000	25.253260	1,197,358.05	7.990000	378,837.86	-818,520.19	0.05
		Base		25.253260	1,197,358.05	7.990000	378,837.86	-818,520.19	0.05
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,913.000	22.773591	635,679.25	42.600000	1,189,093.80	553,414.55	0.16
		Base		22.773591	635,679.25	42.600000	1,189,093.80	553,414.55	0.16
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	9,510.000	26.497542	251,991.62	21.930000	208,554.30	-43,437.32	0.03
		Base		26.497542	251,991.62	21.930000	208,554.30	-43,437.32	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,707.000	94.618141	918,458.29	212.620000	2,063,902.34	1,145,444.05	0.27
		Base		94.618141	918,458.29	212.620000	2,063,902.34	1,145,444.05	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
909214306	UNISYS CORP COMMON STOCK USD.01							
	42,712.000	Local	16.012700	683,934.45	25.140000	1,073,779.68	389,845.23	0.14
		Base	16.012700	683,934.45	25.140000	1,073,779.68	389,845.23	0.14
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	55,285.000	Local	17.478303	966,287.99	32.820000	1,814,453.70	848,165.71	0.24
		Base	17.478303	966,287.99	32.820000	1,814,453.70	848,165.71	0.24
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	13,782.000	Local	26.469539	364,803.18	23.100000	318,364.20	-46,438.98	0.04
		Base	26.469539	364,803.18	23.100000	318,364.20	-46,438.98	0.04
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	13,223.000	Local	19.108005	252,665.15	3.630000	47,999.49	-204,665.66	0.01
		Base	19.108005	252,665.15	3.630000	47,999.49	-204,665.66	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	35,885.000	Local	18.765280	673,392.07	48.420000	1,737,551.70	1,064,159.63	0.23
		Base	18.765280	673,392.07	48.420000	1,737,551.70	1,064,159.63	0.23
913259107	UNITIL CORP COMMON STOCK							
	9,587.000	Local	54.409300	521,621.96	42.780000	410,131.86	-111,490.10	0.05
		Base	54.409300	521,621.96	42.780000	410,131.86	-111,490.10	0.05
91325V108	UNITI GROUP INC REIT USD.0001							
	148,771.000	Local	8.494353	1,263,713.32	12.370000	1,840,297.27	576,583.95	0.24
		Base	8.494353	1,263,713.32	12.370000	1,840,297.27	576,583.95	0.24
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	15,628.000	Local	47.733164	745,973.89	48.330000	755,301.24	9,327.35	0.10
		Base	47.733164	745,973.89	48.330000	755,301.24	9,327.35	0.10
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	8,794.000	Local	32.674113	287,336.15	49.250000	433,104.50	145,768.35	0.06
		Base	32.674113	287,336.15	49.250000	433,104.50	145,768.35	0.06
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,165.000	Local	57.284103	467,724.70	55.270000	451,279.55	-16,445.15	0.06
		Base	57.284103	467,724.70	55.270000	451,279.55	-16,445.15	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
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	18,103.000	Local	17.784002	321,943.79	13.040000	236,063.12	-85,880.67	0.03
		Base	17.784002	321,943.79	13.040000	236,063.12	-85,880.67	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	19,230.000	Local	18.952622	364,458.93	18.930000	364,023.90	-435.03	0.05
		Base	18.952622	364,458.93	18.930000	364,023.90	-435.03	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	20,082.000	Local	43.710515	877,794.57	32.350000	649,652.70	-228,141.87	0.09
		Base	43.710515	877,794.57	32.350000	649,652.70	-228,141.87	0.09
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	35,425.000	Local	17.629409	624,521.83	17.140000	607,184.50	-17,337.33	0.08
		Base	17.629409	624,521.83	17.140000	607,184.50	-17,337.33	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	114,481.000	Local	185.917873	21,284,063.98	201.530000	23,071,355.93	1,787,291.95	3.06
		Base	185.917873	21,284,063.98	201.530000	23,071,355.93	1,787,291.95	3.06
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	25,045.000	Local	27.452395	687,545.23	28.200000	706,269.00	18,723.77	0.09
		Base	27.452395	687,545.23	28.200000	706,269.00	18,723.77	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	81,560.000	Local	10.920679	890,690.61	12.750000	1,039,890.00	149,199.39	0.14
		Base	10.920679	890,690.61	12.750000	1,039,890.00	149,199.39	0.14
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	31,980.000	Local	28.939783	925,494.26	22.210000	710,275.80	-215,218.46	0.09
		Base	28.939783	925,494.26	22.210000	710,275.80	-215,218.46	0.09
92335C106	VERA BRADLEY INC COMMON STOCK							
	14,127.000	Local	13.616331	192,357.91	9.410000	132,935.07	-59,422.84	0.02
		Base	13.616331	192,357.91	9.410000	132,935.07	-59,422.84	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	31,524.000	Local	22.914373	722,352.71	39.360000	1,240,784.64	518,431.93	0.16
		Base	22.914373	722,352.71	39.360000	1,240,784.64	518,431.93	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
923454102	VERITIV CORP COMMON STOCK USD.01							
	7,797.000	Local	33.933455	264,579.15	89.560000	698,299.32	433,720.17	0.09
		Base	33.933455	264,579.15	89.560000	698,299.32	433,720.17	0.09
92346J108	VERICEL CORP COMMON STOCK							
	29,546.000	Local	53.655830	1,585,315.15	48.800000	1,441,844.80	-143,470.35	0.19
		Base	53.655830	1,585,315.15	48.800000	1,441,844.80	-143,470.35	0.19
92552R406	VIAD CORP COMMON STOCK USD1.5							
	13,046.000	Local	26.795405	349,572.86	45.410000	592,418.86	242,846.00	0.08
		Base	26.795405	349,572.86	45.410000	592,418.86	242,846.00	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	145,706.000	Local	7.882982	1,148,597.72	15.740000	2,293,412.44	1,144,814.72	0.30
		Base	7.882982	1,148,597.72	15.740000	2,293,412.44	1,144,814.72	0.30
925815102	VICOR CORP COMMON STOCK USD.01							
	13,564.000	Local	26.911629	365,029.33	134.160000	1,819,746.24	1,454,716.91	0.24
		Base	26.911629	365,029.33	134.160000	1,819,746.24	1,454,716.91	0.24
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,583.000	Local	103.904999	476,196.61	310.320000	1,422,196.56	945,999.95	0.19
		Base	103.904999	476,196.61	310.320000	1,422,196.56	945,999.95	0.19
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	36,800.000	Local	17.041814	627,138.76	40.310000	1,483,408.00	856,269.24	0.20
		Base	17.041814	627,138.76	40.310000	1,483,408.00	856,269.24	0.20
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	150,592.000	Local	8.447974	1,272,197.29	16.120000	2,427,543.04	1,155,345.75	0.32
		Base	8.447974	1,272,197.29	16.120000	2,427,543.04	1,155,345.75	0.32
929236107	WD 40 CO COMMON STOCK USD.001							
	8,739.000	Local	88.755058	775,630.45	231.480000	2,022,903.72	1,247,273.27	0.27
		Base	88.755058	775,630.45	231.480000	2,022,903.72	1,247,273.27	0.27
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	30,291.000	Local	47.251619	1,431,298.80	51.310000	1,554,231.21	122,932.41	0.21
		Base	47.251619	1,431,298.80	51.310000	1,554,231.21	122,932.41	0.21

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	33,023.000	12.896298	425,874.44	15.130000	499,637.99	73,763.55	0.07
		Base		12.896298	425,874.44	15.130000	499,637.99	73,763.55	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	18,816.000	27.927008	525,474.58	113.500000	2,135,616.00	1,610,141.42	0.28
		Base		27.927008	525,474.58	113.500000	2,135,616.00	1,610,141.42	0.28
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	32,762.000	18.165751	595,146.33	23.270000	762,371.74	167,225.41	0.10
		Base		18.165751	595,146.33	23.270000	762,371.74	167,225.41	0.10
939653101	WASHINGTON REIT REIT USD.01								
		Local	54,386.000	26.627706	1,448,174.44	24.750000	1,346,053.50	-102,120.94	0.18
		Base		26.627706	1,448,174.44	24.750000	1,346,053.50	-102,120.94	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	17,527.000	51.661451	905,470.26	168.090000	2,946,113.43	2,040,643.17	0.39
		Base		51.661451	905,470.26	168.090000	2,946,113.43	2,040,643.17	0.39
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	17,126.000	50.393414	863,037.61	56.260000	963,508.76	100,471.15	0.13
		Base		50.393414	863,037.61	56.260000	963,508.76	100,471.15	0.13
966084204	WHITESTONE REIT REIT USD.001								
		Local	25,447.000	11.979550	304,843.60	9.780000	248,871.66	-55,971.94	0.03
		Base		11.979550	304,843.60	9.780000	248,871.66	-55,971.94	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,400.000	23.764187	508,553.60	72.450000	1,550,430.00	1,041,876.40	0.21
		Base		23.764187	508,553.60	72.450000	1,550,430.00	1,041,876.40	0.21
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	71,499.000	7.350176	525,530.22	5.670000	405,399.33	-120,130.89	0.05
		Base		7.350176	525,530.22	5.670000	405,399.33	-120,130.89	0.05
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	52,768.000	21.290042	1,123,432.95	29.840000	1,574,597.12	451,164.17	0.21
		Base		21.290042	1,123,432.95	29.840000	1,574,597.12	451,164.17	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,504.000	70.928870	177,605.89	189.580000	474,708.32	297,102.43	0.06
		Base		70.928870	177,605.89	189.580000	474,708.32	297,102.43	0.06
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	40,181.000	32.150900	1,291,855.32	33.620000	1,350,885.22	59,029.90	0.18
		Base		32.150900	1,291,855.32	33.620000	1,350,885.22	59,029.90	0.18
98390M103	XPERI HOLDING CORP COMMON STOCK								
		Local	66,915.000	23.272941	1,557,308.85	18.840000	1,260,678.60	-296,630.25	0.17
		Base		23.272941	1,557,308.85	18.840000	1,260,678.60	-296,630.25	0.17
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	72,525.000	19.527552	1,416,235.72	17.740000	1,286,593.50	-129,642.22	0.17
		Base		19.527552	1,416,235.72	17.740000	1,286,593.50	-129,642.22	0.17
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	37,105.000	40.844112	1,515,520.79	32.660000	1,211,849.30	-303,671.49	0.16
		Base		40.844112	1,515,520.79	32.660000	1,211,849.30	-303,671.49	0.16
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,453.000	24.988226	336,166.60	39.760000	534,891.28	198,724.68	0.07
		Base		24.988226	336,166.60	39.760000	534,891.28	198,724.68	0.07
98986M103	ZYNEX INC COMMON STOCK USD.001								
		Local	12,420.000	22.808780	283,285.05	11.390000	141,463.80	-141,821.25	0.02
		Base		22.808780	283,285.05	11.390000	141,463.80	-141,821.25	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	48,064.000	25.445700	1,223,022.12	46.810000	2,249,875.84	1,026,853.72	0.30
		Base		25.445700	1,223,022.12	46.810000	2,249,875.84	1,026,853.72	0.30
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	149,287.000	7.568644	1,129,900.16	3.240000	483,689.88	-646,210.28	0.06
		Base		7.568644	1,129,900.16	3.240000	483,689.88	-646,210.28	0.06
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	23,505.000	33.207417	780,540.34	102.510000	2,409,497.55	1,628,957.21	0.32
		Base		33.207417	780,540.34	102.510000	2,409,497.55	1,628,957.21	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
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	19,325.000	Local	33.633572	649,968.78	32.220000	622,651.50	-27,317.28	0.08
		Base	33.633572	649,968.78	32.220000	622,651.50	-27,317.28	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	17,894.000	Local	25.589752	457,903.02	41.090000	735,264.46	277,361.44	0.10
		Base	25.589752	457,903.02	41.090000	735,264.46	277,361.44	0.10
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	23,746.000	Local	35.777356	849,569.10	37.730000	895,936.58	46,367.48	0.12
		Base	35.777356	849,569.10	37.730000	895,936.58	46,367.48	0.12
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	4,157.000	Local	108.734215	452,008.13	96.480000	401,067.36	-50,940.77	0.05
		Base	108.734215	452,008.13	96.480000	401,067.36	-50,940.77	0.05
G6359F145	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26							
	1,686.000	Local	0.000000	0.00	5.840000	9,846.24	9,846.24	0.00
		Base	0.000000	0.00	5.840000	9,846.24	9,846.24	0.00
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	33,370.000	Local	16.163712	539,383.07	78.960000	2,634,895.20	2,095,512.13	0.35
		Base	16.163712	539,383.07	78.960000	2,634,895.20	2,095,512.13	0.35
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	48,399.000	Local	14.135536	684,145.81	9.260000	448,174.74	-235,971.07	0.06
		Base	14.135536	684,145.81	9.260000	448,174.74	-235,971.07	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	8,663.000	Local	28.479945	246,721.76	44.500000	385,503.50	138,781.74	0.05
		Base	28.479945	246,721.76	44.500000	385,503.50	138,781.74	0.05
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	24,692.000	Local	32.163811	794,188.82	53.980000	1,332,874.16	538,685.34	0.18
		Base	32.163811	794,188.82	53.980000	1,332,874.16	538,685.34	0.18
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	29,510.000	Local	17.720442	522,930.25	27.750000	818,902.50	295,972.25	0.11
		Base	17.720442	522,930.25	27.750000	818,902.50	295,972.25	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
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	17,281.000	Local	12.584528	217,473.22	12.410000	214,457.21	-3,016.01	0.03
		Base	12.584528	217,473.22	12.410000	214,457.21	-3,016.01	0.03
US DOLLAR Total								
	21,181,514.000	Local		474,370,480.04		717,161,855.78	242,791,375.74	95.19
		Base		474,370,480.04		717,161,855.78	242,791,375.74	95.19
EQUITY Total								
	21,181,514.000	Base		474,370,480.04		717,161,855.78	242,791,375.74	95.19

& 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									
		57,418,232.910	Base		510,625,334.39		753,416,690.52	242,791,356.13	100.00

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

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
				Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total										
			-0.010	Local		-0.01		-0.01	0.00	0.00
				Base		-0.01		-0.01	0.00	0.00
CASH Total										
			-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2ZG0	AT&T INC						0.295000	16 Dec 2021		
			10,000,000.000	Local	99.937722	9,993,772.22	99.937722	9,993,772.22	0.00	0.39
				Base	99.937722	9,993,772.22	99.937722	9,993,772.22	0.00	0.39
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24						0.035113	31 Dec 2030		
			41,598,994.970	Local	100.050000	41,619,794.49	100.050000	41,619,794.47	-0.02	1.64
				Base	100.050000	41,619,794.49	100.050000	41,619,794.47	-0.02	1.64
02665JXT2	AMERICAN HONDA FINAN						0.160000	27 Oct 2021		
			10,000,000.000	Local	99.988444	9,998,844.44	99.988444	9,998,844.44	0.00	0.39
				Base	99.988444	9,998,844.44	99.988444	9,998,844.44	0.00	0.39
0347M2X19	ANGLESEA FDG PLC and ANG						0.100000	01 Oct 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.39
0347M2ZV1	ANGLESEA FDG PLC and ANG						0.120000	29 Dec 2021		
			10,000,000.000	Local	99.970333	9,997,033.33	99.970333	9,997,033.33	0.00	0.39
				Base	99.970333	9,997,033.33	99.970333	9,997,033.33	0.00	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0347M3A53	ANGLESEA FDG PLC and ANG				0.120000	05 Jan 2022		
	10,000,000.000	Local	99.968000	9,996,800.00	99.968000	9,996,800.00	0.00	0.39
		Base	99.968000	9,996,800.00	99.968000	9,996,800.00	0.00	0.39
04821TY90	ATLANTIC ASSET SECUR				0.100000	09 Nov 2021		
	15,000,000.000	Local	99.989167	14,998,375.00	99.989167	14,998,375.00	0.00	0.59
		Base	99.989167	14,998,375.00	99.989167	14,998,375.00	0.00	0.59
13738JZT0	CAN AST + CAN LTD JT				0.100000	27 Dec 2021		
	15,000,000.000	Local	99.975833	14,996,375.00	99.975833	14,996,375.00	0.00	0.59
		Base	99.975833	14,996,375.00	99.975833	14,996,375.00	0.00	0.59
15060YCR9	CEDAR SPRING CPTL CO				0.180000	25 Mar 2022		
	15,000,000.000	Local	99.912500	14,986,875.00	99.912500	14,986,875.00	0.00	0.59
		Base	99.912500	14,986,875.00	99.912500	14,986,875.00	0.00	0.59
17177LX41	CIESCO LLC				0.170000	04 Oct 2021		
	15,000,000.000	Local	99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	0.59
		Base	99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	0.59
2063C1B33	CONCORD MIN CPTL CO				0.150000	03 Feb 2022		
	15,000,000.000	Local	99.947917	14,992,187.50	99.947917	14,992,187.50	0.00	0.59
		Base	99.947917	14,992,187.50	99.947917	14,992,187.50	0.00	0.59
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	10,000,000.000	Local	99.777028	9,977,702.77	99.777028	9,977,702.77	0.00	0.39
		Base	99.777028	9,977,702.77	99.777028	9,977,702.77	0.00	0.39
30229AYG8	EXXON MOBIL CORP				0.120000	16 Nov 2021		
	15,000,000.000	Local	99.984667	14,997,700.00	99.984667	14,997,700.00	0.00	0.59
		Base	99.984667	14,997,700.00	99.984667	14,997,700.00	0.00	0.59
36955DYA2	GEN DYNAMICS CORP				0.190000	10 Nov 2021		
	15,000,000.000	Local	99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	0.59
		Base	99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	0.59
40588LY11	HALKIN FINANCE LLC USC				0.200000	01 Nov 2021		
	10,000,000.000	Local	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.39
		Base	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LZT9	HALKIN FINANCE LLC USC					0.120000	27 Dec 2021		
		Local	15,000,000.000	99.971000	14,995,650.00	99.971000	14,995,650.00	0.00	0.59
		Base		99.971000	14,995,650.00	99.971000	14,995,650.00	0.00	0.59
40588LZV4	HALKIN FINANCE LLC USC					0.120000	29 Dec 2021		
		Local	10,000,000.000	99.970333	9,997,033.34	99.970333	9,997,033.34	0.00	0.39
		Base		99.970333	9,997,033.34	99.970333	9,997,033.34	0.00	0.39
41282JXM8	HARLEY-DAVIDSON FND CP					0.360000	21 Oct 2021		
		Local	10,000,000.000	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.39
		Base		99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.39
41282JZE4	HARLEY-DAVIDSON FND CP					0.320000	14 Dec 2021		
		Local	5,000,000.000	99.934222	4,996,711.11	99.934222	4,996,711.11	0.00	0.20
		Base		99.934222	4,996,711.11	99.934222	4,996,711.11	0.00	0.20
41282KBJ6	HARLEY-DAVIDSON FND CP					0.320000	18 Feb 2022		
		Local	5,000,000.000	99.875556	4,993,777.78	99.875556	4,993,777.78	0.00	0.20
		Base		99.875556	4,993,777.78	99.875556	4,993,777.78	0.00	0.20
45779PX52	INSTITUTIONAL SECURED					0.120000	05 Oct 2021		
		Local	10,000,000.000	99.998667	9,999,866.67	99.998667	9,999,866.67	0.00	0.39
		Base		99.998667	9,999,866.67	99.998667	9,999,866.67	0.00	0.39
45779PXM5	INSTITUTIONAL SECURED					0.150000	21 Oct 2021		
		Local	10,000,000.000	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.39
		Base		99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.39
45779QA55	INSTITUTIONAL SECURED					0.140000	05 Jan 2022		
		Local	15,000,000.000	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.59
		Base		99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.59
52953AX67	LEXINGTN PKR CAP CO LL					0.130000	06 Oct 2021		
		Local	5,153,000.000	99.998194	5,152,906.96	99.998194	5,152,906.96	0.00	0.20
		Base		99.998194	5,152,906.96	99.998194	5,152,906.96	0.00	0.20
52953BB36	LEXINGTN PKR CAP CO LL					0.210000	03 Feb 2022		
		Local	15,000,000.000	99.927083	14,989,062.50	99.954167	14,993,125.05	4,062.55	0.59
		Base		99.927083	14,989,062.50	99.954167	14,993,125.05	4,062.55	0.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455AY84	MOUNTCLIFF					0.160000	08 Nov 2021		
		Local	12,500,000.000	99.983111	12,497,888.89	99.983111	12,497,888.89	0.00	0.49
		Base		99.983111	12,497,888.89	99.983111	12,497,888.89	0.00	0.49
62455AYK7	MOUNTCLIFF					0.130000	19 Nov 2021		
		Local	12,500,000.000	99.982306	12,497,788.20	99.982306	12,497,788.20	0.00	0.49
		Base		99.982306	12,497,788.20	99.982306	12,497,788.20	0.00	0.49
62455AZ18	MOUNTCLIFF					0.150000	01 Dec 2021		
		Local	10,000,000.000	99.974583	9,997,458.33	99.974583	9,997,458.33	0.00	0.39
		Base		99.974583	9,997,458.33	99.974583	9,997,458.33	0.00	0.39
85520LX75	STARBIRD FDG. CORP					0.080000	07 Oct 2021		
		Local	15,000,000.000	99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	0.59
		Base		99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	0.59
85520LZL2	STARBIRD FDG. CORP					0.130000	20 Dec 2021		
		Local	10,000,000.000	99.971111	9,997,111.11	99.971111	9,997,111.11	0.00	0.39
		Base		99.971111	9,997,111.11	99.971111	9,997,111.11	0.00	0.39
91842JXE4	VW CR INC					0.140000	14 Oct 2021		
		Local	15,000,000.000	99.994944	14,999,241.67	99.994944	14,999,241.67	0.00	0.59
		Base		99.994944	14,999,241.67	99.994944	14,999,241.67	0.00	0.59
91842JXM6	VW CR INC					0.150000	21 Oct 2021		
		Local	15,000,000.000	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.59
		Base		99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.59
92646KY14	VICTORY RECEIVABLES					0.090000	01 Nov 2021		
		Local	10,000,000.000	99.992250	9,999,225.00	99.992250	9,999,225.00	0.00	0.39
		Base		99.992250	9,999,225.00	99.992250	9,999,225.00	0.00	0.39
94107MXD3	WASTE MANAGEMENT INC					0.180000	13 Oct 2021		
		Local	20,000,000.000	99.994000	19,998,800.00	99.994000	19,998,800.00	0.00	0.79
		Base		99.994000	19,998,800.00	99.994000	19,998,800.00	0.00	0.79
US DOLLAR Total									
		Local	436,751,994.970		436,652,996.59		436,657,059.12	4,062.53	17.19
		Base			436,652,996.59		436,657,059.12	4,062.53	17.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	436,751,994.970		436,652,996.59		436,657,059.12	4,062.53	17.19
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
		Local	201,613.000	127.422983	25,690,129.86	127.690000	25,743,963.97	53,834.11	1.01
		Base		127.422983	25,690,129.86	127.690000	25,743,963.97	53,834.11	1.01
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		Local	75,200.000	114.608568	8,618,564.32	114.830000	8,635,216.00	16,651.68	0.34
		Base		114.608568	8,618,564.32	114.830000	8,635,216.00	16,651.68	0.34
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	6,000,000.000	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
		Base		1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
US DOLLAR Total									
		Local	6,276,813.000		40,308,694.18		40,379,179.97	70,485.79	1.59
		Base			40,308,694.18		40,379,179.97	70,485.79	1.59
EQUITY Total									
		Base	6,276,813.000		40,308,694.18		40,379,179.97	70,485.79	1.59
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	7,500,000.000	99.914124	7,493,559.31	99.909225	7,493,191.88	-367.43	0.29
		Base		99.914124	7,493,559.31	99.909225	7,493,191.88	-367.43	0.29
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.190640	10,224,454.80	112.587834	11,489,588.46	1,265,133.66	0.45
		Base		100.190640	10,224,454.80	112.587834	11,489,588.46	1,265,133.66	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
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	126.358066	12,714,148.60	2,665,466.66	0.50
		Base		99.867640	10,048,681.94	126.358066	12,714,148.60	2,665,466.66	0.50
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.594964	9,959,496.39	94.799123	9,479,912.30	-479,584.09	0.37
		Base		99.594964	9,959,496.39	94.799123	9,479,912.30	-479,584.09	0.37
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.987567	9,998,756.74	98.726679	9,872,667.90	-126,088.84	0.39
		Base		99.987567	9,998,756.74	98.726679	9,872,667.90	-126,088.84	0.39
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	102.506135	5,125,306.76	106.865985	5,343,299.25	217,992.49	0.21
		Base		102.506135	5,125,306.76	106.865985	5,343,299.25	217,992.49	0.21
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.924146	9,992,414.57	98.651956	9,865,195.60	-127,218.97	0.39
		Base		99.924146	9,992,414.57	98.651956	9,865,195.60	-127,218.97	0.39
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.988723	17,997,970.19	100.161780	18,029,120.40	31,150.21	0.71
		Base		99.988723	17,997,970.19	100.161780	18,029,120.40	31,150.21	0.71
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.872916	9,987,291.60	99.770601	9,977,060.10	-10,231.50	0.39
		Base		99.872916	9,987,291.60	99.770601	9,977,060.10	-10,231.50	0.39
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.798564	4,989,928.22	157.380329	7,869,016.45	2,879,088.23	0.31
		Base		99.798564	4,989,928.22	157.380329	7,869,016.45	2,879,088.23	0.31
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					0.773750	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.734310	10,073,431.00	73,431.00	0.40
		Base		100.000000	10,000,000.00	100.734310	10,073,431.00	73,431.00	0.40
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.403750	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.375990	4,015,039.60	15,039.60	0.16
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.375990	4,015,039.60	15,039.60	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
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.955227	2,998,656.80	125.497486	3,764,924.58	766,267.78	0.15
		Base		99.955227	2,998,656.80	125.497486	3,764,924.58	766,267.78	0.15
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	98.005224	7,395,474.22	98.225757	7,412,115.62	16,641.40	0.29
		Base		98.005224	7,395,474.22	98.225757	7,412,115.62	16,641.40	0.29
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.927830	4,996,391.50	119.028673	5,951,433.65	955,042.15	0.23
		Base		99.927830	4,996,391.50	119.028673	5,951,433.65	955,042.15	0.23
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.821683	4,991,084.14	109.623063	5,481,153.15	490,069.01	0.22
		Base		99.821683	4,991,084.14	109.623063	5,481,153.15	490,069.01	0.22
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.997149	9,999,714.90	111.452303	11,145,230.30	1,145,515.40	0.44
		Base		99.997149	9,999,714.90	111.452303	11,145,230.30	1,145,515.40	0.44
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	98.738417	14,810,762.55	-189,237.45	0.58
		Base		100.000000	15,000,000.00	98.738417	14,810,762.55	-189,237.45	0.58
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	109.870324	11,536,384.03	109.222741	11,468,387.81	-67,996.22	0.45
		Base		109.870324	11,536,384.03	109.222741	11,468,387.81	-67,996.22	0.45
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.930629	5,046,531.44	103.051943	5,152,597.15	106,065.71	0.20
		Base		100.930629	5,046,531.44	103.051943	5,152,597.15	106,065.71	0.20
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.642437	5,082,121.87	108.777654	5,438,882.70	356,760.83	0.21
		Base		101.642437	5,082,121.87	108.777654	5,438,882.70	356,760.83	0.21
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.951986	14,992,797.84	103.236538	15,485,480.70	492,682.86	0.61
		Base		99.951986	14,992,797.84	103.236538	15,485,480.70	492,682.86	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
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.988722	14,998,308.33	101.961449	15,294,217.35	295,909.02	0.60
		Base		99.988722	14,998,308.33	101.961449	15,294,217.35	295,909.02	0.60
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.959465	2,998,783.96	108.484754	3,254,542.62	255,758.66	0.13
		Base		99.959465	2,998,783.96	108.484754	3,254,542.62	255,758.66	0.13
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.933414	9,993,341.35	103.050469	10,305,046.90	311,705.55	0.41
		Base		99.933414	9,993,341.35	103.050469	10,305,046.90	311,705.55	0.41
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	114.978169	34,493,450.70	4,493,450.70	1.36
		Base		100.000000	30,000,000.00	114.978169	34,493,450.70	4,493,450.70	1.36
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	116.405782	5,820,289.08	127.370000	6,368,500.00	548,210.92	0.25
		Base		116.405782	5,820,289.08	127.370000	6,368,500.00	548,210.92	0.25
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	132.823069	6,641,153.45	1,641,153.45	0.26
		Base		100.000000	5,000,000.00	132.823069	6,641,153.45	1,641,153.45	0.26
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	14,458,056.820	95.400656	13,793,080.98	95.745570	13,842,948.91	49,867.93	0.54
Original Face:		Base	15,000,000.000	95.400656	13,793,080.98	95.745570	13,842,948.91	49,867.93	0.54
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	10,000,000.000	98.082210	9,808,221.02	98.082031	9,808,203.10	-17.92	0.39
Original Face:		Base	10,000,000.000	98.082210	9,808,221.02	98.082031	9,808,203.10	-17.92	0.39
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.126583	3,370,177.23	106.784850	3,523,900.05	153,722.82	0.14
Original Face:		Base	3,300,000.000	102.126583	3,370,177.23	106.784850	3,523,900.05	153,722.82	0.14
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	102.778910	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	102.778910	0.01	8.73	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
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	0.39
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.39
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.278500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.333063	10,033,306.30	33,306.30	0.39
		Base		100.000000	10,000,000.00	100.333063	10,033,306.30	33,306.30	0.39
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.991348	2,999,740.43	100.948410	3,028,452.30	28,711.87	0.12
		Base		99.991348	2,999,740.43	100.948410	3,028,452.30	28,711.87	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.620996	2,988,629.89	107.912089	3,237,362.67	248,732.78	0.13
		Base		99.620996	2,988,629.89	107.912089	3,237,362.67	248,732.78	0.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.967035	14,995,055.21	100.602823	15,090,423.45	95,368.24	0.59
		Base		99.967035	14,995,055.21	100.602823	15,090,423.45	95,368.24	0.59
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.231183	20,046,236.67	100.244069	20,048,813.80	2,577.13	0.79
		Base		100.231183	20,046,236.67	100.244069	20,048,813.80	2,577.13	0.79
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.648880	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.202163	4,008,086.52	8,086.52	0.16
		Base		100.000000	4,000,000.00	100.202163	4,008,086.52	8,086.52	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	107.702315	10,770,231.50	770,231.50	0.42
		Base		100.000000	10,000,000.00	107.702315	10,770,231.50	770,231.50	0.42
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	103.033346	2,060,666.92	60,666.92	0.08
		Base		100.000000	2,000,000.00	103.033346	2,060,666.92	60,666.92	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	107.832294	10,783,229.43	108.872258	10,887,225.80	103,996.37	0.43
		Base		107.832294	10,783,229.43	108.872258	10,887,225.80	103,996.37	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.390477	5,119,523.83	106.571180	5,328,559.00	209,035.17	0.21
Original Face:		Base	5,000,000.000	102.390477	5,119,523.83	106.571180	5,328,559.00	209,035.17	0.21
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.790744	9,979,074.43	136.744171	13,674,417.10	3,695,342.67	0.54
		Base		99.790744	9,979,074.43	136.744171	13,674,417.10	3,695,342.67	0.54
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.315849	8,503,439.24	104.943823	8,807,935.06	304,495.82	0.35
		Base		101.315849	8,503,439.24	104.943823	8,807,935.06	304,495.82	0.35
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.960363	4,998,018.17	100.282162	5,014,108.10	16,089.93	0.20
		Base		99.960363	4,998,018.17	100.282162	5,014,108.10	16,089.93	0.20
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.725947	12,964,373.12	100.905004	13,117,650.52	153,277.40	0.52
		Base		99.725947	12,964,373.12	100.905004	13,117,650.52	153,277.40	0.52
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					0.998500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	101.032234	15,154,835.10	154,835.10	0.60
		Base		100.000000	15,000,000.00	101.032234	15,154,835.10	154,835.10	0.60
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	104.928395	5,246,419.75	246,419.75	0.21
		Base		100.000000	5,000,000.00	104.928395	5,246,419.75	246,419.75	0.21
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	36,712.350	100.126851	36,758.92	114.598064	42,071.64	5,312.72	0.00
Original Face:		Base	5,000,000.000	100.126851	36,758.92	114.598064	42,071.64	5,312.72	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,877,099.110	91.739260	1,722,036.83	103.002975	1,933,467.93	211,431.10	0.08
Original Face:		Base	10,000,000.000	91.739260	1,722,036.83	103.002975	1,933,467.93	211,431.10	0.08
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	311,409.520	101.572553	316,306.60	106.358737	331,211.23	14,904.63	0.01
Original Face:		Base	5,085,000.000	101.572553	316,306.60	106.358737	331,211.23	14,904.63	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,355,924.600	102.513584	1,390,006.90	106.270524	1,440,948.18	50,941.28	0.06
	Original Face:	Base	5,000,000.000	102.513584	1,390,006.90	106.270524	1,440,948.18	50,941.28	0.06
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	1,255,269.750	106.587820	1,337,964.66	108.999194	1,368,233.91	30,269.25	0.05
	Original Face:	Base	5,000,000.000	106.587820	1,337,964.66	108.999194	1,368,233.91	30,269.25	0.05
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,915,433.030	102.729545	1,967,715.64	106.738823	2,044,510.67	76,795.03	0.08
	Original Face:	Base	7,000,000.000	102.729545	1,967,715.64	106.738823	2,044,510.67	76,795.03	0.08
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	1,309,920.540	100.793460	1,320,314.24	106.000642	1,388,524.18	68,209.94	0.05
	Original Face:	Base	3,550,000.000	100.793460	1,320,314.24	106.000642	1,388,524.18	68,209.94	0.05
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	1,383,677.000	102.804064	1,422,476.19	107.705994	1,490,303.07	67,826.88	0.06
	Original Face:	Base	5,000,000.000	102.804064	1,422,476.19	107.705994	1,490,303.07	67,826.88	0.06
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	766,760.430	104.017672	797,566.35	116.605678	894,086.20	96,519.85	0.04
	Original Face:	Base	10,300,000.000	104.017672	797,566.35	116.605678	894,086.20	96,519.85	0.04
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	439,345.730	99.689211	437,980.29	113.691075	499,496.88	61,516.59	0.02
	Original Face:	Base	14,598,876.000	99.689211	437,980.29	113.691075	499,496.88	61,516.59	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	439,588.740	99.681416	438,188.28	114.088140	501,518.62	63,330.34	0.02
	Original Face:	Base	11,774,977.000	99.681416	438,188.28	114.088140	501,518.62	63,330.34	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	192,019.140	99.632766	191,313.98	112.150438	215,350.31	24,036.33	0.01
	Original Face:	Base	3,598,890.000	99.632766	191,313.98	112.150438	215,350.31	24,036.33	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	107,512.310	99.705634	107,195.83	113.773331	122,320.34	15,124.51	0.00
	Original Face:	Base	6,241,535.000	99.705634	107,195.83	113.773331	122,320.34	15,124.51	0.00

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	145,200.500	Local	100.187548	145,472.82	114.043204	165,591.30	20,118.48	0.01
Original Face:	5,000,000.000	Base	100.187548	145,472.82	114.043204	165,591.30	20,118.48	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	191,104.000	Local	100.715223	192,470.82	114.616322	219,036.38	26,565.56	0.01
Original Face:	5,000,000.000	Base	100.715223	192,470.82	114.616322	219,036.38	26,565.56	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	184,359.300	Local	100.486138	185,255.54	116.046643	213,942.78	28,687.24	0.01
Original Face:	5,000,000.000	Base	100.486138	185,255.54	116.046643	213,942.78	28,687.24	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.322000	01 Jan 2037		
	485,892.600	Local	103.107658	500,992.48	106.890609	519,373.56	18,381.08	0.02
Original Face:	6,000,000.000	Base	103.107658	500,992.48	106.890609	519,373.56	18,381.08	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.240000	01 Oct 2036		
	467,686.700	Local	103.055992	481,979.17	105.769676	494,670.71	12,691.54	0.02
Original Face:	5,000,000.000	Base	103.055992	481,979.17	105.769676	494,670.71	12,691.54	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,957,126.580	Local	99.941951	1,955,990.48	105.838679	2,071,396.92	115,406.44	0.08
Original Face:	8,208,821.000	Base	99.941951	1,955,990.48	105.838679	2,071,396.92	115,406.44	0.08
3130ALRG1	FEDERAL HOME LOAN BANK 03/23 0.125				0.125000	17 Mar 2023		
	20,000,000.000	Local	99.919726	19,983,945.13	99.929745	19,985,949.00	2,003.87	0.79
		Base	99.919726	19,983,945.13	99.929745	19,985,949.00	2,003.87	0.79
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	1,518,464.550	Local	103.280847	1,568,283.05	107.886853	1,638,223.62	69,940.57	0.06
Original Face:	5,000,000.000	Base	103.280847	1,568,283.05	107.886853	1,638,223.62	69,940.57	0.06
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,875,487.900	Local	109.555003	2,054,690.83	111.454952	2,090,324.14	35,633.31	0.08
Original Face:	7,231,153.000	Base	109.555003	2,054,690.83	111.454952	2,090,324.14	35,633.31	0.08
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	2,439,565.070	Local	99.965723	2,438,728.87	104.632027	2,552,566.38	113,837.51	0.10
Original Face:	8,000,000.000	Base	99.965723	2,438,728.87	104.632027	2,552,566.38	113,837.51	0.10

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3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	1,617,878.160	Local	102.993551	1,666,310.16	106.994225	1,731,036.20	64,726.04	0.07
Original Face:	6,000,000.000	Base	102.993551	1,666,310.16	106.994225	1,731,036.20	64,726.04	0.07
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,932,238.850	Local	100.419533	1,940,345.22	106.075094	2,049,624.18	109,278.96	0.08
Original Face:	5,000,000.000	Base	100.419533	1,940,345.22	106.075094	2,049,624.18	109,278.96	0.08
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	106.495001	5,324,750.05	116.545793	5,827,289.65	502,539.60	0.23
		Base	106.495001	5,324,750.05	116.545793	5,827,289.65	502,539.60	0.23
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	105.746810	5,287,340.52	113.127651	5,656,382.55	369,042.03	0.22
		Base	105.746810	5,287,340.52	113.127651	5,656,382.55	369,042.03	0.22
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	115.499684	4,897,186.59	109.062079	4,624,232.15	-272,954.44	0.18
		Base	115.499684	4,897,186.59	109.062079	4,624,232.15	-272,954.44	0.18
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.897249	6,992,807.45	99.890488	6,992,334.16	-473.29	0.28
		Base	99.897249	6,992,807.45	99.890488	6,992,334.16	-473.29	0.28
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	134.116625	6,705,831.27	142.627321	7,131,366.05	425,534.78	0.28
		Base	134.116625	6,705,831.27	142.627321	7,131,366.05	425,534.78	0.28
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.705500	4,985,275.01	98.666244	4,933,312.20	-51,962.81	0.19
		Base	99.705500	4,985,275.01	98.666244	4,933,312.20	-51,962.81	0.19
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.637129	25 Mar 2052		
	342,711.220	Local	108.449076	371,667.15	115.683780	396,461.29	24,794.14	0.02
Original Face:	4,261,779.000	Base	108.449076	371,667.15	115.683780	396,461.29	24,794.14	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
	378,262.220	Local	100.214748	379,074.53	100.267860	379,275.43	200.90	0.01
Original Face:	5,000,000.000	Base	100.214748	379,074.53	100.267860	379,275.43	200.90	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
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	767,216.900	103.361007	793,003.11	104.839140	804,343.60	11,340.49	0.03
Original Face:		Base	5,000,000.000	103.361007	793,003.11	104.839140	804,343.60	11,340.49	0.03
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	5,232,653.700	98.419608	5,149,957.27	104.814070	5,484,557.31	334,600.04	0.22
Original Face:		Base	30,000,000.000	98.419608	5,149,957.27	104.814070	5,484,557.31	334,600.04	0.22
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	955,995.550	101.309130	968,510.77	102.578220	980,643.22	12,132.45	0.04
Original Face:		Base	5,000,000.000	101.309130	968,510.77	102.578220	980,643.22	12,132.45	0.04
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,345,572.540	99.930436	1,344,636.50	104.147960	1,401,386.35	56,749.85	0.06
Original Face:		Base	6,000,000.000	99.930436	1,344,636.50	104.147960	1,401,386.35	56,749.85	0.06
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,194,821.200	99.357498	1,187,144.45	103.598350	1,237,815.05	50,670.60	0.05
Original Face:		Base	5,000,000.000	99.357498	1,187,144.45	103.598350	1,237,815.05	50,670.60	0.05
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	702,620.040	100.771504	708,040.78	106.678210	749,542.48	41,501.70	0.03
Original Face:		Base	6,000,000.000	100.771504	708,040.78	106.678210	749,542.48	41,501.70	0.03
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	154,969.980	101.894541	157,905.95	101.106020	156,683.98	-1,221.97	0.01
Original Face:		Base	2,500,000.000	101.894541	157,905.95	101.106020	156,683.98	-1,221.97	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.436000	25 Apr 2038		
		Local	1,116,108.050	99.871820	1,114,677.42	100.723500	1,124,183.09	9,505.67	0.04
Original Face:		Base	5,000,000.000	99.871820	1,114,677.42	100.723500	1,124,183.09	9,505.67	0.04
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	860,689.420	102.180227	879,454.40	100.536150	865,304.01	-14,150.39	0.03
Original Face:		Base	1,500,000.000	102.180227	879,454.40	100.536150	865,304.01	-14,150.39	0.03
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	601,664.450	105.453945	634,478.90	105.327900	633,720.53	-758.37	0.02
Original Face:		Base	5,000,000.000	105.453945	634,478.90	105.327900	633,720.53	-758.37	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	810,696.590	102.176823	828,344.02	102.355750	829,794.57	1,450.55	0.03
Original Face:	1,750,000.000	Base		102.176823	828,344.02	102.355750	829,794.57	1,450.55	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.643916	3,456,208.43	101.939330	3,722,622.49	266,414.06	0.15
Original Face:	3,651,802.000	Base		94.643916	3,456,208.43	101.939330	3,722,622.49	266,414.06	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	784,556.460	101.598855	797,100.38	103.797430	814,349.44	17,249.06	0.03
Original Face:	8,500,000.000	Base		101.598855	797,100.38	103.797430	814,349.44	17,249.06	0.03
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	421,096.650	102.506990	431,653.50	101.486380	427,355.75	-4,297.75	0.02
Original Face:	5,000,000.000	Base		102.506990	431,653.50	101.486380	427,355.75	-4,297.75	0.02
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	64,884.460	104.671411	67,915.48	100.116750	64,960.21	-2,955.27	0.00
Original Face:	5,000,000.000	Base		104.671411	67,915.48	100.116750	64,960.21	-2,955.27	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	822,393.890	102.042324	839,189.84	103.546820	851,562.72	12,372.88	0.03
Original Face:	5,000,000.000	Base		102.042324	839,189.84	103.546820	851,562.72	12,372.88	0.03
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	0.030	-432,500.000000	-129.75	100.000000	0.03	129.78	0.00
Original Face:	8,346,000.000	Base		-432,500.000000	-129.75	100.000000	0.03	129.78	0.00
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	810,902.600	101.647113	824,259.08	103.724210	841,102.32	16,843.24	0.03
Original Face:	5,000,000.000	Base		101.647113	824,259.08	103.724210	841,102.32	16,843.24	0.03
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	1,040,799.720	101.923700	1,060,821.58	103.420540	1,076,400.69	15,579.11	0.04
Original Face:	6,000,000.000	Base		101.923700	1,060,821.58	103.420540	1,076,400.69	15,579.11	0.04
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	5,134,878.420	102.537201	5,265,160.59	102.294540	5,252,700.26	-12,460.33	0.21
Original Face:	9,284,523.000	Base		102.537201	5,265,160.59	102.294540	5,252,700.26	-12,460.33	0.21

Base Currency: USD - US DOLLAR

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3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	1,059,410.460	Local	85.211811	902,742.84	100.000000	1,059,410.46	156,667.62	0.04
Original Face:	6,000,000.000	Base	85.211811	902,742.84	100.000000	1,059,410.46	156,667.62	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	101.921749	10,897,751.61	103.843190	11,103,197.37	205,445.76	0.44
Original Face:	10,692,273.000	Base	101.921749	10,897,751.61	103.843190	11,103,197.37	205,445.76	0.44
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	305,363.100	Local	101.956209	311,336.64	101.858240	311,037.48	-299.16	0.01
Original Face:	15,000,000.000	Base	101.956209	311,336.64	101.858240	311,037.48	-299.16	0.01
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	1,590,138.660	Local	104.546742	1,662,438.16	101.992370	1,621,820.11	-40,618.05	0.06
Original Face:	11,000,000.000	Base	104.546742	1,662,438.16	101.992370	1,621,820.11	-40,618.05	0.06
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,056,979.420	Local	102.276223	1,081,038.63	101.444340	1,072,245.80	-8,792.83	0.04
Original Face:	2,304,044.000	Base	102.276223	1,081,038.63	101.444340	1,072,245.80	-8,792.83	0.04
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	1,735,709.520	Local	107.084461	1,858,675.19	104.019230	1,805,471.68	-53,203.51	0.07
Original Face:	4,600,000.000	Base	107.084461	1,858,675.19	104.019230	1,805,471.68	-53,203.51	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	3,871,103.920	Local	102.787730	3,979,019.86	102.888890	3,982,935.85	3,915.99	0.16
Original Face:	6,976,000.000	Base	102.787730	3,979,019.86	102.888890	3,982,935.85	3,915.99	0.16
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	2,137,240.470	Local	100.882341	2,156,098.22	103.206500	2,205,771.09	49,672.87	0.09
Original Face:	6,000,000.000	Base	100.882341	2,156,098.22	103.206500	2,205,771.09	49,672.87	0.09
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,998,191.580	Local	101.238378	2,022,936.75	104.313240	2,084,378.38	61,441.63	0.08
Original Face:	6,000,000.000	Base	101.238378	2,022,936.75	104.313240	2,084,378.38	61,441.63	0.08
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	3,330,319.310	Local	99.116334	3,300,890.40	104.466150	3,479,056.37	178,165.97	0.14
Original Face:	10,000,000.000	Base	99.116334	3,300,890.40	104.466150	3,479,056.37	178,165.97	0.14

& Issue has redenominated but Local is not converted
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3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,665,159.650	Local	99.870996	1,663,011.52	104.466150	1,739,528.18	76,516.66	0.07
Original Face:	5,000,000.000	Base	99.870996	1,663,011.52	104.466150	1,739,528.18	76,516.66	0.07
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	3,064,271.530	Local	102.505136	3,141,035.69	100.639420	3,083,865.10	-57,170.59	0.12
Original Face:	5,000,000.000	Base	102.505136	3,141,035.69	100.639420	3,083,865.10	-57,170.59	0.12
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	380,826.450	Local	101.636725	387,059.53	100.266790	381,842.46	-5,217.07	0.02
Original Face:	5,000,000.000	Base	101.636725	387,059.53	100.266790	381,842.46	-5,217.07	0.02
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	130,816.850	Local	101.845878	133,231.57	99.935420	130,732.37	-2,499.20	0.01
Original Face:	5,000,000.000	Base	101.845878	133,231.57	99.935420	130,732.37	-2,499.20	0.01
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,609,090.050	Local	104.547329	4,818,680.56	102.776290	4,737,051.76	-81,628.80	0.19
Original Face:	5,000,000.000	Base	104.547329	4,818,680.56	102.776290	4,737,051.76	-81,628.80	0.19
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,452,447.330	Local	104.880836	6,767,380.70	103.220670	6,660,259.37	-107,121.33	0.26
Original Face:	7,000,000.000	Base	104.880836	6,767,380.70	103.220670	6,660,259.37	-107,121.33	0.26
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	4,677,879.850	Local	100.427903	4,697,896.65	99.616690	4,659,949.07	-37,947.58	0.18
Original Face:	5,000,000.000	Base	100.427903	4,697,896.65	99.616690	4,659,949.07	-37,947.58	0.18
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	152,014.470	Local	99.886629	151,842.13	113.879911	173,113.94	21,271.81	0.01
Original Face:	6,625,000.000	Base	99.886629	151,842.13	113.879911	173,113.94	21,271.81	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	148,898.220	Local	99.946144	148,818.03	115.134598	171,433.37	22,615.34	0.01
Original Face:	6,000,000.000	Base	99.946144	148,818.03	115.134598	171,433.37	22,615.34	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	385,447.330	Local	103.723219	399,798.38	106.011660	408,619.11	8,820.73	0.02
Original Face:	7,703,000.000	Base	103.723219	399,798.38	106.011660	408,619.11	8,820.73	0.02

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3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	689,426.400	102.802375	708,746.71	108.731970	749,626.91	40,880.20	0.03
Original Face:		Base	10,000,000.000	102.802375	708,746.71	108.731970	749,626.91	40,880.20	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	1,158,960.920	102.339039	1,186,069.47	104.457670	1,210,623.57	24,554.10	0.05
Original Face:		Base	13,000,000.000	102.339039	1,186,069.47	104.457670	1,210,623.57	24,554.10	0.05
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	274,189.230	100.546550	275,687.81	103.326910	283,311.26	7,623.45	0.01
Original Face:		Base	3,000,000.000	100.546550	275,687.81	103.326910	283,311.26	7,623.45	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	603,076.380	102.816217	620,060.32	103.568200	624,595.35	4,535.03	0.02
Original Face:		Base	12,500,000.000	102.816217	620,060.32	103.568200	624,595.35	4,535.03	0.02
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	712,053.950	106.028150	754,977.63	106.893320	761,138.11	6,160.48	0.03
Original Face:		Base	5,000,000.000	106.028150	754,977.63	106.893320	761,138.11	6,160.48	0.03
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	2,913,391.360	102.357706	2,982,080.57	103.969930	3,029,050.96	46,970.39	0.12
Original Face:		Base	8,000,000.000	102.357706	2,982,080.57	103.969930	3,029,050.96	46,970.39	0.12
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	888,546.430	102.030968	906,592.52	103.825010	922,533.42	15,940.90	0.04
Original Face:		Base	5,000,000.000	102.030968	906,592.52	103.825010	922,533.42	15,940.90	0.04
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	402,462.750	103.473360	416,441.73	101.783400	409,640.27	-6,801.46	0.02
Original Face:		Base	5,000,000.000	103.473360	416,441.73	101.783400	409,640.27	-6,801.46	0.02
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,145,582.150	100.672427	1,153,285.35	104.414600	1,196,155.02	42,869.67	0.05
Original Face:		Base	5,000,000.000	100.672427	1,153,285.35	104.414600	1,196,155.02	42,869.67	0.05
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,249,554.700	103.112065	1,288,441.66	105.876440	1,322,984.03	34,542.37	0.05
Original Face:		Base	5,000,000.000	103.112065	1,288,441.66	105.876440	1,322,984.03	34,542.37	0.05

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3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.454658	6,308,552.54	102.739680	6,452,051.90	143,499.36	0.25
Original Face:		Base	6,280,000.000	100.454658	6,308,552.54	102.739680	6,452,051.90	143,499.36	0.25
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,182,961.800	104.257021	1,233,320.73	104.641920	1,237,873.94	4,553.21	0.05
Original Face:		Base	5,000,000.000	104.257021	1,233,320.73	104.641920	1,237,873.94	4,553.21	0.05
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	148,089.550	100.755482	149,208.34	101.764720	150,702.92	1,494.58	0.01
Original Face:		Base	1,000,000.000	100.755482	149,208.34	101.764720	150,702.92	1,494.58	0.01
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	499,770.200	100.920835	504,372.26	102.118110	510,355.88	5,983.62	0.02
Original Face:		Base	5,000,000.000	100.920835	504,372.26	102.118110	510,355.88	5,983.62	0.02
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	600,965.930	101.836547	612,002.95	101.121200	607,703.96	-4,298.99	0.02
Original Face:		Base	7,500,000.000	101.836547	612,002.95	101.121200	607,703.96	-4,298.99	0.02
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	2,790,607.200	102.401064	2,857,611.47	105.896380	2,955,152.00	97,540.53	0.12
Original Face:		Base	10,000,000.000	102.401064	2,857,611.47	105.896380	2,955,152.00	97,540.53	0.12
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	887,167.800	101.480466	900,302.02	103.535180	918,530.78	18,228.76	0.04
Original Face:		Base	5,000,000.000	101.480466	900,302.02	103.535180	918,530.78	18,228.76	0.04
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	331,543.790	101.831740	337,616.81	100.815920	334,248.92	-3,367.89	0.01
Original Face:		Base	5,000,000.000	101.831740	337,616.81	100.815920	334,248.92	-3,367.89	0.01
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.980344	1,766,776.38	106.659650	1,903,850.22	137,073.84	0.07
Original Face:		Base	1,784,977.000	98.980344	1,766,776.38	106.659650	1,903,850.22	137,073.84	0.07
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	59,618.300	101.337408	60,415.64	99.947150	59,586.79	-828.85	0.00
Original Face:		Base	10,000,000.000	101.337408	60,415.64	99.947150	59,586.79	-828.85	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
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,075,227.770	101.291246	2,102,024.07	103.073970	2,139,019.65	36,995.58	0.08
Original Face:		Base	5,183,921.000	101.291246	2,102,024.07	103.073970	2,139,019.65	36,995.58	0.08
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	762,582.650	100.967896	769,963.66	103.352180	788,145.79	18,182.13	0.03
Original Face:		Base	5,000,000.000	100.967896	769,963.66	103.352180	788,145.79	18,182.13	0.03
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	1,119,512.130	102.238266	1,144,569.79	100.926480	1,129,884.19	-14,685.60	0.04
Original Face:		Base	14,550,000.000	102.238266	1,144,569.79	100.926480	1,129,884.19	-14,685.60	0.04
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	262,530.300	102.404960	268,844.05	100.137690	262,891.78	-5,952.27	0.01
Original Face:		Base	10,000,000.000	102.404960	268,844.05	100.137690	262,891.78	-5,952.27	0.01
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,622,949.150	102.826483	1,668,821.53	102.488060	1,663,329.10	-5,492.43	0.07
Original Face:		Base	3,000,000.000	102.826483	1,668,821.53	102.488060	1,663,329.10	-5,492.43	0.07
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	470,980.400	102.732114	483,848.12	101.247830	476,857.43	-6,990.69	0.02
Original Face:		Base	5,000,000.000	102.732114	483,848.12	101.247830	476,857.43	-6,990.69	0.02
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,247,692.410	102.387459	1,277,480.55	103.325800	1,289,188.16	11,707.61	0.05
Original Face:		Base	2,579,263.000	102.387459	1,277,480.55	103.325800	1,289,188.16	11,707.61	0.05
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	515,031.550	102.069413	525,689.68	101.520250	522,861.32	-2,828.36	0.02
Original Face:		Base	5,000,000.000	102.069413	525,689.68	101.520250	522,861.32	-2,828.36	0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	739,866.500	102.700157	759,844.06	101.864190	753,659.02	-6,185.04	0.03
Original Face:		Base	5,000,000.000	102.700157	759,844.06	101.864190	753,659.02	-6,185.04	0.03
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	449,723.850	101.778921	457,724.08	100.921630	453,868.64	-3,855.44	0.02
Original Face:		Base	5,000,000.000	101.778921	457,724.08	100.921630	453,868.64	-3,855.44	0.02

Base Currency: USD - US DOLLAR

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3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	358,364.150	99.849017	357,823.08	100.763440	361,100.05	3,276.97	0.01
Original Face:		Base	3,650,000.000	99.849017	357,823.08	100.763440	361,100.05	3,276.97	0.01
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.983435	1,999,668.70	100.654741	2,013,094.82	13,426.12	0.08
		Base		99.983435	1,999,668.70	100.654741	2,013,094.82	13,426.12	0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.760223	9,976,022.31	98.335287	9,833,528.70	-142,493.61	0.39
		Base		99.760223	9,976,022.31	98.335287	9,833,528.70	-142,493.61	0.39
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	567,786.950	101.724215	577,576.82	100.421020	570,177.45	-7,399.37	0.02
Original Face:		Base	1,104,000.000	101.724215	577,576.82	100.421020	570,177.45	-7,399.37	0.02
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	475,140.610	103.048352	489,624.57	103.421770	491,398.83	1,774.26	0.02
Original Face:		Base	5,000,000.000	103.048352	489,624.57	103.421770	491,398.83	1,774.26	0.02
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	6,695,101.950	103.521653	6,930,880.24	101.526730	6,797,318.08	-133,562.16	0.27
Original Face:		Base	9,629,000.000	103.521653	6,930,880.24	101.526730	6,797,318.08	-133,562.16	0.27
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	2,888,603.900	100.599714	2,905,927.26	104.553080	3,020,124.35	114,197.09	0.12
Original Face:		Base	5,000,000.000	100.599714	2,905,927.26	104.553080	3,020,124.35	114,197.09	0.12
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,518,069.780	99.469430	4,494,098.27	104.945140	4,741,494.66	247,396.39	0.19
Original Face:		Base	6,000,000.000	99.469430	4,494,098.27	104.945140	4,741,494.66	247,396.39	0.19
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	2,557,099.600	112.251555	2,870,384.06	113.399450	2,899,736.88	29,352.82	0.11
Original Face:		Base	10,000,000.000	112.251555	2,870,384.06	113.399450	2,899,736.88	29,352.82	0.11
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	8,440,305.550	104.016426	8,779,304.18	103.432430	8,730,013.13	-49,291.05	0.34
Original Face:		Base	11,739,000.000	104.016426	8,779,304.18	103.432430	8,730,013.13	-49,291.05	0.34

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3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	767,265.910	103.778544	796,257.39	100.070740	767,808.67	-28,448.72	0.03
Original Face:		Base	4,774,000.000	103.778544	796,257.39	100.070740	767,808.67	-28,448.72	0.03
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	1,957,240.620	102.703076	2,010,146.32	100.404680	1,965,161.18	-44,985.14	0.08
Original Face:		Base	5,000,000.000	102.703076	2,010,146.32	100.404680	1,965,161.18	-44,985.14	0.08
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	3,250,735.900	102.276553	3,324,740.61	101.927970	3,313,409.11	-11,331.50	0.13
Original Face:		Base	5,000,000.000	102.276553	3,324,740.61	101.927970	3,313,409.11	-11,331.50	0.13
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	9,969,541.200	102.825934	10,251,273.84	101.508900	10,119,971.61	-131,302.23	0.40
Original Face:		Base	10,000,000.000	102.825934	10,251,273.84	101.508900	10,119,971.61	-131,302.23	0.40
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	1,434,259.500	103.777678	1,488,441.20	110.077914	1,578,802.94	90,361.74	0.06
Original Face:		Base	10,000,000.000	103.777678	1,488,441.20	110.077914	1,578,802.94	90,361.74	0.06
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	733,464.340	101.746281	746,272.69	106.776674	783,168.83	36,896.14	0.03
Original Face:		Base	7,000,000.000	101.746281	746,272.69	106.776674	783,168.83	36,896.14	0.03
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.004000	01 Nov 2035		
		Local	438,875.550	102.942422	451,789.12	105.173133	461,579.17	9,790.05	0.02
Original Face:		Base	5,000,000.000	102.942422	451,789.12	105.173133	461,579.17	9,790.05	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	2,212,930.000	105.269084	2,329,531.15	111.719682	2,472,278.36	142,747.21	0.10
Original Face:		Base	20,000,000.000	105.269084	2,329,531.15	111.719682	2,472,278.36	142,747.21	0.10
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					1.991000	01 May 2036		
		Local	502,492.800	103.083961	517,989.48	105.271534	528,981.88	10,992.40	0.02
Original Face:		Base	5,000,000.000	103.083961	517,989.48	105.271534	528,981.88	10,992.40	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					1.874000	01 Oct 2037		
		Local	169,033.640	105.864010	178,945.79	103.113395	174,296.32	-4,649.47	0.01
Original Face:		Base	4,000,000.000	105.864010	178,945.79	103.113395	174,296.32	-4,649.47	0.01

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3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	1,120,116.240	103.715635	1,161,735.67	108.696026	1,217,521.84	55,786.17	0.05
	Original Face:	Base	8,000,000.000	103.715635	1,161,735.67	108.696026	1,217,521.84	55,786.17	0.05
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					2.065000	01 Aug 2037		
		Local	86,134.250	106.093894	91,383.18	99.840401	85,996.78	-5,386.40	0.00
	Original Face:	Base	5,000,000.000	106.093894	91,383.18	99.840401	85,996.78	-5,386.40	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.698000	01 Apr 2023		
		Local	2,741,178.110	101.298435	2,776,770.52	102.389633	2,806,682.21	29,911.69	0.11
	Original Face:	Base	4,950,000.000	101.298435	2,776,770.52	102.389633	2,806,682.21	29,911.69	0.11
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE					2.444000	01 Feb 2023		
		Local	2,477,721.380	100.820131	2,498,041.94	101.614915	2,517,734.47	19,692.53	0.10
	Original Face:	Base	6,575,000.000	100.820131	2,498,041.94	101.614915	2,517,734.47	19,692.53	0.10
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	875,206.620	101.813651	891,079.81	105.140414	920,195.86	29,116.05	0.04
	Original Face:	Base	6,000,000.000	101.813651	891,079.81	105.140414	920,195.86	29,116.05	0.04
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	965,843.400	102.722775	992,141.14	106.607838	1,029,664.77	37,523.63	0.04
	Original Face:	Base	10,000,000.000	102.722775	992,141.14	106.607838	1,029,664.77	37,523.63	0.04
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	1,404,976.200	103.951861	1,460,498.91	108.197632	1,520,150.98	59,652.07	0.06
	Original Face:	Base	6,000,000.000	103.951861	1,460,498.91	108.197632	1,520,150.98	59,652.07	0.06
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	2,307,996.650	104.680427	2,416,020.75	109.053748	2,516,956.85	100,936.10	0.10
	Original Face:	Base	6,750,000.000	104.680427	2,416,020.75	109.053748	2,516,956.85	100,936.10	0.10
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	1,439,804.240	102.601027	1,477,253.93	109.196876	1,572,221.25	94,967.32	0.06
	Original Face:	Base	7,000,000.000	102.601027	1,477,253.93	109.196876	1,572,221.25	94,967.32	0.06
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,173,115.960	99.725090	8,150,647.23	102.648514	8,389,582.08	238,934.85	0.33
	Original Face:	Base	8,500,000.000	99.725090	8,150,647.23	102.648514	8,389,582.08	238,934.85	0.33

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3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.810237	5,606,341.02	107.681803	6,048,486.87	442,145.85	0.24
Original Face:	5,617,000.000	Base	99.810237	5,606,341.02	107.681803	6,048,486.87	442,145.85	0.24
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,645,489.030	Local	101.087881	1,663,390.00	103.804576	1,708,092.91	44,702.91	0.07
Original Face:	5,948,304.000	Base	101.087881	1,663,390.00	103.804576	1,708,092.91	44,702.91	0.07
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	2,226,030.740	Local	102.011099	2,270,798.42	106.354181	2,367,476.76	96,678.34	0.09
Original Face:	7,922,201.000	Base	102.011099	2,270,798.42	106.354181	2,367,476.76	96,678.34	0.09
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,623,132.540	Local	101.983075	1,655,320.47	108.892164	1,767,464.15	112,143.68	0.07
Original Face:	6,000,000.000	Base	101.983075	1,655,320.47	108.892164	1,767,464.15	112,143.68	0.07
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	3,243,207.850	Local	103.975460	3,372,140.27	109.591767	3,554,288.79	182,148.52	0.14
Original Face:	11,523,254.000	Base	103.975460	3,372,140.27	109.591767	3,554,288.79	182,148.52	0.14
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	5,895.550	Local	99.901451	5,889.74	100.005610	5,895.88	6.14	0.00
Original Face:	5,000,000.000	Base	99.901451	5,889.74	100.005610	5,895.88	6.14	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,286,869.960	Local	116.164945	3,818,190.67	116.883560	3,841,810.62	23,619.95	0.15
Original Face:	41,000,000.000	Base	116.164945	3,818,190.67	116.883560	3,841,810.62	23,619.95	0.15
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	128,674.200	Local	101.330461	130,386.16	113.457960	145,991.12	15,604.96	0.01
Original Face:	5,000,000.000	Base	101.330461	130,386.16	113.457960	145,991.12	15,604.96	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	750,923.970	Local	107.748417	809,108.69	109.543400	822,587.65	13,478.96	0.03
Original Face:	5,855,000.000	Base	107.748417	809,108.69	109.543400	822,587.65	13,478.96	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.002032	25 Sep 2039		
	348,493.000	Local	104.525339	364,263.49	113.475160	395,452.99	31,189.50	0.02
Original Face:	5,000,000.000	Base	104.525339	364,263.49	113.475160	395,452.99	31,189.50	0.02

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31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	1,364.520	100.865506	1,376.33	101.635040	1,386.83	10.50	0.00
	Original Face:	Base	6,000,000.000	100.865506	1,376.33	101.635040	1,386.83	10.50	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.577372	25 Aug 2039		
		Local	1,090,365.700	102.427652	1,116,835.99	111.387950	1,214,536.00	97,700.01	0.05
	Original Face:	Base	10,000,000.000	102.427652	1,116,835.99	111.387950	1,214,536.00	97,700.01	0.05
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	2,971,370.940	102.133298	3,034,759.13	108.907340	3,236,041.05	201,281.92	0.13
	Original Face:	Base	8,609,641.000	102.133298	3,034,759.13	108.907340	3,236,041.05	201,281.92	0.13
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	2,163,837.000	99.682426	2,156,965.21	104.466270	2,260,479.80	103,514.59	0.09
	Original Face:	Base	5,000,000.000	99.682426	2,156,965.21	104.466270	2,260,479.80	103,514.59	0.09
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.014862	25 Oct 2040		
		Local	736,088.850	107.553365	791,688.33	114.579280	843,405.30	51,716.97	0.03
	Original Face:	Base	5,000,000.000	107.553365	791,688.33	114.579280	843,405.30	51,716.97	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	770,638.170	99.688517	768,237.76	114.400125	881,611.03	113,373.27	0.03
	Original Face:	Base	11,959,998.000	99.688517	768,237.76	114.400125	881,611.03	113,373.27	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	149,486.350	99.446030	148,658.24	114.052072	170,492.28	21,834.04	0.01
	Original Face:	Base	5,000,000.000	99.446030	148,658.24	114.052072	170,492.28	21,834.04	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	137,154.160	100.523433	137,872.07	115.481681	158,387.93	20,515.86	0.01
	Original Face:	Base	6,500,000.000	100.523433	137,872.07	115.481681	158,387.93	20,515.86	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	254,794.640	100.124457	255,111.75	114.278577	291,175.69	36,063.94	0.01
	Original Face:	Base	8,000,000.000	100.124457	255,111.75	114.278577	291,175.69	36,063.94	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	102,654.830	100.411418	103,077.17	111.802928	114,771.11	11,693.94	0.00
	Original Face:	Base	5,457,127.000	100.411418	103,077.17	111.802928	114,771.11	11,693.94	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
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	252,449.050	Local	100.463781	253,619.86	113.233127	285,855.95	32,236.09	0.01
Original Face:	5,000,000.000	Base	100.463781	253,619.86	113.233127	285,855.95	32,236.09	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	552,898.900	Local	100.852282	557,611.16	114.205899	631,443.16	73,832.00	0.02
Original Face:	10,547,657.000	Base	100.852282	557,611.16	114.205899	631,443.16	73,832.00	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	442,534.750	Local	100.476448	444,643.20	115.062351	509,190.89	64,547.69	0.02
Original Face:	17,500,000.000	Base	100.476448	444,643.20	115.062351	509,190.89	64,547.69	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	130,090.310	Local	103.020778	134,020.05	114.838375	149,393.60	15,373.55	0.01
Original Face:	9,397,749.000	Base	103.020778	134,020.05	114.838375	149,393.60	15,373.55	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	5,381,415.780	Local	105.122516	5,657,079.65	109.470440	5,891,059.53	233,979.88	0.23
Original Face:	15,243,777.000	Base	105.122516	5,657,079.65	109.470440	5,891,059.53	233,979.88	0.23
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	631,103.190	Local	100.568983	634,694.06	103.587747	653,745.58	19,051.52	0.03
Original Face:	4,744,826.000	Base	100.568983	634,694.06	103.587747	653,745.58	19,051.52	0.03
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	956,602.870	Local	100.593464	962,279.96	103.303621	988,205.40	25,925.44	0.04
Original Face:	4,166,154.000	Base	100.593464	962,279.96	103.303621	988,205.40	25,925.44	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	3,339,869.200	Local	102.412598	3,420,446.83	106.777519	3,566,229.47	145,782.64	0.14
Original Face:	10,000,000.000	Base	102.412598	3,420,446.83	106.777519	3,566,229.47	145,782.64	0.14
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	5,649,333.990	Local	107.771388	6,088,365.64	109.104358	6,163,669.58	75,303.94	0.24
Original Face:	9,938,165.000	Base	107.771388	6,088,365.64	109.104358	6,163,669.58	75,303.94	0.24
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	3,624,206.760	Local	107.767786	3,905,727.39	109.103978	3,954,153.75	48,426.36	0.16
Original Face:	6,864,195.000	Base	107.767786	3,905,727.39	109.103978	3,954,153.75	48,426.36	0.16

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3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	1,285,003.230	Local	105.111603	1,350,687.49	108.441891	1,393,481.80	42,794.31	0.05
Original Face:	11,668,342.000	Base	105.111603	1,350,687.49	108.441891	1,393,481.80	42,794.31	0.05
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	3,498,412.700	Local	99.849747	3,493,156.24	105.809296	3,701,645.85	208,489.61	0.15
Original Face:	10,000,000.000	Base	99.849747	3,493,156.24	105.809296	3,701,645.85	208,489.61	0.15
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	12,628,553.210	Local	106.270482	13,420,424.39	104.830770	13,238,609.57	-181,814.82	0.52
Original Face:	12,784,918.000	Base	106.270482	13,420,424.39	104.830770	13,238,609.57	-181,814.82	0.52
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,035,487.040	Local	100.619418	2,048,095.21	104.522568	2,127,543.33	79,448.12	0.08
Original Face:	6,000,000.000	Base	100.619418	2,048,095.21	104.522568	2,127,543.33	79,448.12	0.08
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	621,500.970	Local	104.694855	650,679.54	116.060196	721,315.24	70,635.70	0.03
Original Face:	9,100,000.000	Base	104.694855	650,679.54	116.060196	721,315.24	70,635.70	0.03
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	349,034.890	Local	100.849422	351,999.67	106.311980	371,065.90	19,066.23	0.01
Original Face:	7,060,000.000	Base	100.849422	351,999.67	106.311980	371,065.90	19,066.23	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	326,938.740	Local	102.001280	333,481.70	106.198729	347,204.79	13,723.09	0.01
Original Face:	6,000,000.000	Base	102.001280	333,481.70	106.198729	347,204.79	13,723.09	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	939,020.700	Local	103.883302	975,485.71	110.610182	1,038,652.51	63,166.80	0.04
Original Face:	5,000,000.000	Base	103.883302	975,485.71	110.610182	1,038,652.51	63,166.80	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,240,196.910	Local	103.292945	2,313,965.36	107.130428	2,399,932.54	85,967.18	0.09
Original Face:	7,000,000.000	Base	103.292945	2,313,965.36	107.130428	2,399,932.54	85,967.18	0.09
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	134,061.410	Local	100.688848	134,984.89	105.939783	142,024.37	7,039.48	0.01
Original Face:	7,000,000.000	Base	100.688848	134,984.89	105.939783	142,024.37	7,039.48	0.01

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31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	702,801.010	104.895924	737,209.61	108.608468	763,301.41	26,091.80	0.03
	Original Face:	Base	6,100,000.000	104.895924	737,209.61	108.608468	763,301.41	26,091.80	0.03
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	1,996,929.260	101.499643	2,026,876.07	105.187882	2,100,527.59	73,651.52	0.08
	Original Face:	Base	9,500,000.000	101.499643	2,026,876.07	105.187882	2,100,527.59	73,651.52	0.08
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,029,611.800	102.509668	1,055,451.64	108.239735	1,114,449.08	58,997.44	0.04
	Original Face:	Base	5,000,000.000	102.509668	1,055,451.64	108.239735	1,114,449.08	58,997.44	0.04
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,723,604.170	103.549731	1,784,787.48	109.578948	1,888,707.32	103,919.84	0.07
	Original Face:	Base	7,899,440.000	103.549731	1,784,787.48	109.578948	1,888,707.32	103,919.84	0.07
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	2,106,271.600	105.400672	2,220,024.42	109.804533	2,312,781.69	92,757.27	0.09
	Original Face:	Base	8,000,000.000	105.400672	2,220,024.42	109.804533	2,312,781.69	92,757.27	0.09
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,194,364.040	102.003961	2,238,338.25	105.770511	2,320,990.06	82,651.81	0.09
	Original Face:	Base	6,000,000.000	102.003961	2,238,338.25	105.770511	2,320,990.06	82,651.81	0.09
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	1,567,175.650	102.117225	1,600,356.28	105.195240	1,648,594.19	48,237.91	0.06
	Original Face:	Base	5,000,000.000	102.117225	1,600,356.28	105.195240	1,648,594.19	48,237.91	0.06
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	1,644,096.300	102.932223	1,692,304.87	106.872444	1,757,085.90	64,781.03	0.07
	Original Face:	Base	5,000,000.000	102.932223	1,692,304.87	106.872444	1,757,085.90	64,781.03	0.07
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.073000	01 Feb 2037		
		Local	374,251.900	102.770129	384,619.16	105.626662	395,309.79	10,690.63	0.02
	Original Face:	Base	5,000,000.000	102.770129	384,619.16	105.626662	395,309.79	10,690.63	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	302,518.500	105.174622	318,172.69	108.278186	327,561.54	9,388.85	0.01
	Original Face:	Base	3,262,241.000	105.174622	318,172.69	108.278186	327,561.54	9,388.85	0.01

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31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				2.234000	01 Jan 2037		
	496,395.480	Local	102.761242	510,102.16	105.183387	522,125.58	12,023.42	0.02
Original Face:	6,271,091.000	Base	102.761242	510,102.16	105.183387	522,125.58	12,023.42	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	489,881.040	Local	101.988715	499,623.38	106.666409	522,538.51	22,915.13	0.02
Original Face:	12,000,000.000	Base	101.988715	499,623.38	106.666409	522,538.51	22,915.13	0.02
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.097614	9,909,761.42	131.756935	13,175,693.50	3,265,932.08	0.52
		Base	99.097614	9,909,761.42	131.756935	13,175,693.50	3,265,932.08	0.52
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	109.295796	4,371,831.83	109.076027	4,363,041.08	-8,790.75	0.17
		Base	109.295796	4,371,831.83	109.076027	4,363,041.08	-8,790.75	0.17
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.704225	4,985,211.24	141.537425	7,076,871.25	2,091,660.01	0.28
		Base	99.704225	4,985,211.24	141.537425	7,076,871.25	2,091,660.01	0.28
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300002	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.013322	15,001,998.30	1,998.30	0.59
		Base	100.000000	15,000,000.00	100.013322	15,001,998.30	1,998.30	0.59
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.913595	13,738,119.33	99.595220	13,694,342.75	-43,776.58	0.54
Original Face:	13,750,000.000	Base	99.913595	13,738,119.33	99.595220	13,694,342.75	-43,776.58	0.54
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.225059	6,286,406.10	107.054230	6,519,602.61	233,196.51	0.26
Original Face:	6,090,000.000	Base	103.225059	6,286,406.10	107.054230	6,519,602.61	233,196.51	0.26
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.995694	4,999,784.68	100.000000	5,000,000.00	215.32	0.20
		Base	99.995694	4,999,784.68	100.000000	5,000,000.00	215.32	0.20
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.509133	25 Jul 2022		
	5,000,000.000	Local	99.841089	4,992,054.46	101.904570	5,095,228.50	103,174.04	0.20
Original Face:	5,000,000.000	Base	99.841089	4,992,054.46	101.904570	5,095,228.50	103,174.04	0.20

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36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,412,020.900	110.217139	1,556,289.04	115.590084	1,632,156.14	75,867.10	0.06
Original Face:		Base	8,707,929.000	110.217139	1,556,289.04	115.590084	1,632,156.14	75,867.10	0.06
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	5,928,327.470	105.456977	6,251,834.95	107.485361	6,372,084.18	120,249.23	0.25
Original Face:		Base	11,805,572.000	105.456977	6,251,834.95	107.485361	6,372,084.18	120,249.23	0.25
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	1,848,227.800	100.000000	1,848,227.80	106.131514	1,961,552.15	113,324.35	0.08
Original Face:		Base	10,000,000.000	100.000000	1,848,227.80	106.131514	1,961,552.15	113,324.35	0.08
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	8,943,227.180	111.914024	10,008,725.41	110.266691	9,861,400.68	-147,324.73	0.39
Original Face:		Base	9,821,806.000	111.914024	10,008,725.41	110.266691	9,861,400.68	-147,324.73	0.39
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,846,995.710	106.710964	13,709,152.97	106.397174	13,668,840.38	-40,312.59	0.54
Original Face:		Base	12,889,444.000	106.710964	13,709,152.97	106.397174	13,668,840.38	-40,312.59	0.54
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,969,431.000	109.197629	10,886,382.29	108.818566	10,848,591.85	-37,790.44	0.43
Original Face:		Base	10,000,000.000	109.197629	10,886,382.29	108.818566	10,848,591.85	-37,790.44	0.43
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	10,136,134.660	106.420507	10,786,925.94	106.456156	10,790,539.33	3,613.39	0.42
Original Face:		Base	10,204,176.000	106.420507	10,786,925.94	106.456156	10,790,539.33	3,613.39	0.42
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	12,317,168.220	109.073490	13,434,765.26	109.364214	13,470,574.21	35,808.95	0.53
Original Face:		Base	12,373,645.000	109.073490	13,434,765.26	109.364214	13,470,574.21	35,808.95	0.53
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,100,646.720	108.497425	1,194,173.35	115.136106	1,267,241.77	73,068.42	0.05
Original Face:		Base	6,000,000.000	108.497425	1,194,173.35	115.136106	1,267,241.77	73,068.42	0.05
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	2,472,092.120	105.423413	2,606,163.89	107.997879	2,669,807.06	63,643.17	0.11
Original Face:		Base	5,682,660.000	105.423413	2,606,163.89	107.997879	2,669,807.06	63,643.17	0.11

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36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	1,599,865.120	105.646056	1,690,194.40	108.260647	1,732,024.33	41,829.93	0.07
Original Face:		Base	5,271,946.000	105.646056	1,690,194.40	108.260647	1,732,024.33	41,829.93	0.07
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	6,286,383.430	105.440804	6,628,413.20	107.272694	6,743,572.86	115,159.66	0.27
Original Face:		Base	8,934,236.000	105.440804	6,628,413.20	107.272694	6,743,572.86	115,159.66	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	129,241.630	100.810343	130,288.93	115.402556	149,148.14	18,859.21	0.01
Original Face:		Base	7,000,000.000	100.810343	130,288.93	115.402556	149,148.14	18,859.21	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	1,218,580.770	103.115182	1,256,541.78	106.190379	1,294,015.54	37,473.76	0.05
Original Face:		Base	22,821,698.000	103.115182	1,256,541.78	106.190379	1,294,015.54	37,473.76	0.05
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	116,805.600	102.509083	119,736.35	104.166450	121,672.25	1,935.90	0.00
Original Face:		Base	5,000,000.000	102.509083	119,736.35	104.166450	121,672.25	1,935.90	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	2,046,721.540	100.906155	2,065,268.00	104.176631	2,132,205.55	66,937.55	0.08
Original Face:		Base	13,640,889.000	100.906155	2,065,268.00	104.176631	2,132,205.55	66,937.55	0.08
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	847,064.800	107.612236	911,545.37	108.382436	918,069.46	6,524.09	0.04
Original Face:		Base	5,000,000.000	107.612236	911,545.37	108.382436	918,069.46	6,524.09	0.04
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,794,358.200	105.985120	1,901,752.70	110.658381	1,985,607.73	83,855.03	0.08
Original Face:		Base	10,000,000.000	105.985120	1,901,752.70	110.658381	1,985,607.73	83,855.03	0.08
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.057000	20 Mar 2070		
		Local	5,602,680.330	106.442819	5,963,650.89	104.939820	5,879,442.65	-84,208.24	0.23
Original Face:		Base	6,631,731.000	106.442819	5,963,650.89	104.939820	5,879,442.65	-84,208.24	0.23
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.238000	20 Apr 2070		
		Local	8,218,414.790	112.033272	9,207,358.96	106.839280	8,780,495.19	-426,863.77	0.35
Original Face:		Base	10,005,856.000	112.033272	9,207,358.96	106.839280	8,780,495.19	-426,863.77	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	5,643,168.180	106.836705	6,028,974.95	106.529999	6,011,667.01	-17,307.94	0.24
Original Face:		Base	7,538,423.000	106.836705	6,028,974.95	106.529999	6,011,667.01	-17,307.94	0.24
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					2.727000	20 May 2070		
		Local	8,079,105.100	110.542845	8,930,872.61	105.755270	8,544,079.41	-386,793.20	0.34
Original Face:		Base	10,000,000.000	110.542845	8,930,872.61	105.755270	8,544,079.41	-386,793.20	0.34
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.248000	20 Oct 2070		
		Local	8,245,529.700	108.600702	8,954,703.16	108.750000	8,967,013.55	12,310.39	0.35
Original Face:		Base	10,000,000.000	108.600702	8,954,703.16	108.750000	8,967,013.55	12,310.39	0.35
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.571000	20 Jan 2071		
		Local	5,746,091.490	112.558624	6,467,721.51	109.767000	6,307,312.25	-160,409.26	0.25
Original Face:		Base	6,168,892.000	112.558624	6,467,721.51	109.767000	6,307,312.25	-160,409.26	0.25
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.560000	20 Aug 2071		
		Local	10,000,000.000	109.530926	10,953,092.60	109.531250	10,953,125.00	32.40	0.43
Original Face:		Base	10,000,000.000	109.530926	10,953,092.60	109.531250	10,953,125.00	32.40	0.43
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	127,348.110	100.767228	128,325.16	115.805481	147,476.09	19,150.93	0.01
Original Face:		Base	7,322,535.000	100.767228	128,325.16	115.805481	147,476.09	19,150.93	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	605,928.750	104.788578	634,944.12	115.646457	700,735.13	65,791.01	0.03
Original Face:		Base	8,800,000.000	104.788578	634,944.12	115.646457	700,735.13	65,791.01	0.03
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481					0.481000	27 Jan 2023		
		Local	15,000,000.000	100.014857	15,002,228.56	100.014929	15,002,239.35	10.79	0.59
		Base		100.014857	15,002,228.56	100.014929	15,002,239.35	10.79	0.59
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.825134	9,882,513.40	-117,486.60	0.39
		Base		100.000000	10,000,000.00	98.825134	9,882,513.40	-117,486.60	0.39
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45					1.450000	28 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.967277	9,896,727.70	-103,272.30	0.39
		Base		100.000000	10,000,000.00	98.967277	9,896,727.70	-103,272.30	0.39

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	523,345.200	Local	106.021251	554,857.13	108.047910	565,463.55	10,606.42	0.02
Original Face:	2,500,000.000	Base	106.021251	554,857.13	108.047910	565,463.55	10,606.42	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,630,667.200	Local	105.829802	2,784,029.89	109.062530	2,869,072.20	85,042.31	0.11
Original Face:	8,000,000.000	Base	105.829802	2,784,029.89	109.062530	2,869,072.20	85,042.31	0.11
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.029000	20 Apr 2067		
	7,285,380.200	Local	103.460611	7,537,498.90	101.209410	7,373,490.32	-164,008.58	0.29
Original Face:	10,000,000.000	Base	103.460611	7,537,498.90	101.209410	7,373,490.32	-164,008.58	0.29
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	300,480.700	Local	103.271991	310,312.40	105.505450	317,023.51	6,711.11	0.01
Original Face:	10,000,000.000	Base	103.271991	310,312.40	105.505450	317,023.51	6,711.11	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.730130	20 Dec 2066		
	7,649,838.700	Local	101.002902	7,726,559.11	99.913700	7,643,236.89	-83,322.22	0.30
Original Face:	10,000,000.000	Base	101.002902	7,726,559.11	99.913700	7,643,236.89	-83,322.22	0.30
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.696940	20 Aug 2034		
	617,043.100	Local	106.393902	656,496.23	113.808380	702,246.76	45,750.53	0.03
Original Face:	5,000,000.000	Base	106.393902	656,496.23	113.808380	702,246.76	45,750.53	0.03
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.941180	20 Apr 2037		
	1,226,715.300	Local	107.531707	1,319,107.90	114.136650	1,400,131.75	81,023.85	0.06
Original Face:	10,000,000.000	Base	107.531707	1,319,107.90	114.136650	1,400,131.75	81,023.85	0.06
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	362,878.690	Local	101.795380	369,393.74	104.360370	378,701.54	9,307.80	0.01
Original Face:	6,500,000.000	Base	101.795380	369,393.74	104.360370	378,701.54	9,307.80	0.01
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				2.976070	16 Oct 2051		
	2,000,000.000	Local	99.703818	1,994,076.36	103.421680	2,068,433.60	74,357.24	0.08
Original Face:	2,000,000.000	Base	99.703818	1,994,076.36	103.421680	2,068,433.60	74,357.24	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	4,195,252.650	Local	103.124187	4,326,320.19	101.308890	4,250,163.89	-76,156.30	0.17
Original Face:	5,000,000.000	Base	103.124187	4,326,320.19	101.308890	4,250,163.89	-76,156.30	0.17

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38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	858,459.600	100.264431	860,729.63	101.847920	874,323.25	13,593.62	0.03
	Original Face:	Base	12,000,000.000	100.264431	860,729.63	101.847920	874,323.25	13,593.62	0.03
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.526577	5,240,427.87	107.623640	5,842,887.42	602,459.55	0.23
	Original Face:	Base	5,429,000.000	96.526577	5,240,427.87	107.623640	5,842,887.42	602,459.55	0.23
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,807,380.720	102.070123	1,844,795.73	103.889840	1,877,684.94	32,889.21	0.07
	Original Face:	Base	3,000,000.000	102.070123	1,844,795.73	103.889840	1,877,684.94	32,889.21	0.07
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	577,777.400	99.894117	577,165.63	100.335550	579,716.13	2,550.50	0.02
	Original Face:	Base	10,000,000.000	99.894117	577,165.63	100.335550	579,716.13	2,550.50	0.02
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.102730	20 Nov 2042		
		Local	1,829,224.890	112.881542	2,064,857.27	116.847750	2,137,408.13	72,550.86	0.08
	Original Face:	Base	5,010,613.000	112.881542	2,064,857.27	116.847750	2,137,408.13	72,550.86	0.08
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	359,027.580	99.592881	357,565.91	100.970870	362,513.27	4,947.36	0.01
	Original Face:	Base	6,000,000.000	99.592881	357,565.91	100.970870	362,513.27	4,947.36	0.01
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	299,840.590	102.026620	305,917.22	100.113850	300,181.96	-5,735.26	0.01
	Original Face:	Base	13,484,830.000	102.026620	305,917.22	100.113850	300,181.96	-5,735.26	0.01
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	4,654,354.850	101.326832	4,716,110.33	103.455290	4,815,176.31	99,065.98	0.19
	Original Face:	Base	6,068,715.000	101.326832	4,716,110.33	103.455290	4,815,176.31	99,065.98	0.19
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.089630	20 Aug 2069		
		Local	7,430,875.400	102.700808	7,631,569.09	103.478250	7,689,339.82	57,770.73	0.30
	Original Face:	Base	10,000,000.000	102.700808	7,631,569.09	103.478250	7,689,339.82	57,770.73	0.30
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.375570	20 Jul 2070		
		Local	13,300,089.720	117.914161	15,682,689.18	109.514334	14,565,504.68	-1,117,184.50	0.57
	Original Face:	Base	13,083,197.000	117.914161	15,682,689.18	109.514334	14,565,504.68	-1,117,184.50	0.57

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38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.087380	20 Aug 2070		
	4,623,172.400	Local	103.759984	4,797,002.94	104.042150	4,810,047.96	13,045.02	0.19
Original Face:	5,000,000.000	Base	103.759984	4,797,002.94	104.042150	4,810,047.96	13,045.02	0.19
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.237380	20 Aug 2070		
	4,624,349.400	Local	104.803624	4,846,485.75	104.933840	4,852,507.40	6,021.65	0.19
Original Face:	5,000,000.000	Base	104.803624	4,846,485.75	104.933840	4,852,507.40	6,021.65	0.19
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.137380	20 Sep 2070		
	9,726,896.000	Local	104.606178	10,174,934.18	104.436090	10,158,389.86	-16,544.32	0.40
Original Face:	10,000,000.000	Base	104.606178	10,174,934.18	104.436090	10,158,389.86	-16,544.32	0.40
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	213,686.200	Local	100.411388	214,565.28	100.201690	214,117.18	-448.10	0.01
Original Face:	10,000,000.000	Base	100.411388	214,565.28	100.201690	214,117.18	-448.10	0.01
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	0.010	Local	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:	10,000,000.000	Base	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.626330	20 Jun 2048		
	4,009,767.900	Local	106.215204	4,258,983.16	114.305510	4,583,385.65	324,402.49	0.18
Original Face:	10,000,000.000	Base	106.215204	4,258,983.16	114.305510	4,583,385.65	324,402.49	0.18
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.555370	20 Feb 2049		
	3,837,864.600	Local	104.465662	4,009,250.68	110.410250	4,237,395.90	228,145.22	0.17
Original Face:	10,000,000.000	Base	104.465662	4,009,250.68	110.410250	4,237,395.90	228,145.22	0.17
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	1,838,788.700	Local	101.784300	1,871,598.21	102.907640	1,892,254.06	20,655.85	0.07
Original Face:	10,000,000.000	Base	101.784300	1,871,598.21	102.907640	1,892,254.06	20,655.85	0.07
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.167320	20 Jun 2034		
	2,208,828.090	Local	104.324258	2,304,343.51	108.291520	2,391,973.51	87,630.00	0.09
Original Face:	6,317,173.000	Base	104.324258	2,304,343.51	108.291520	2,391,973.51	87,630.00	0.09
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.622930	20 Dec 2041		
	4,480,091.990	Local	104.680120	4,689,765.65	108.142310	4,844,874.97	155,109.32	0.19
Original Face:	11,457,930.000	Base	104.680120	4,689,765.65	108.142310	4,844,874.97	155,109.32	0.19

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38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.555460	20 Jan 2050		
		Local	5,329,232.720	113.136711	6,029,318.64	115.580960	6,159,578.34	130,259.70	0.24
Original Face:		Base	8,141,884.000	113.136711	6,029,318.64	115.580960	6,159,578.34	130,259.70	0.24
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	8,533,363.500	100.327360	8,561,298.33	100.690470	8,592,283.81	30,985.48	0.34
Original Face:		Base	10,000,000.000	100.327360	8,561,298.33	100.690470	8,592,283.81	30,985.48	0.34
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	9,396,796.600	102.656573	9,646,429.32	102.230560	9,606,397.79	-40,031.53	0.38
Original Face:		Base	10,000,000.000	102.656573	9,646,429.32	102.230560	9,606,397.79	-40,031.53	0.38
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.881891	4,994,094.55	107.441535	5,372,076.75	377,982.20	0.21
		Base		99.881891	4,994,094.55	107.441535	5,372,076.75	377,982.20	0.21
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.947289	3,997,891.55	104.080864	4,163,234.56	165,343.01	0.16
		Base		99.947289	3,997,891.55	104.080864	4,163,234.56	165,343.01	0.16
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	1,072,640.850	100.000000	1,072,640.85	100.000000	1,072,640.85	0.00	0.04
Original Face:		Base	8,000,000.000	100.000000	1,072,640.85	100.000000	1,072,640.85	0.00	0.04
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	113.270770	11,327,076.99	127.740717	12,774,071.70	1,446,994.71	0.50
		Base		113.270770	11,327,076.99	127.740717	12,774,071.70	1,446,994.71	0.50
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.360302	4,968,015.10	145.248038	7,262,401.90	2,294,386.80	0.29
		Base		99.360302	4,968,015.10	145.248038	7,262,401.90	2,294,386.80	0.29
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.943175	9,994,317.51	103.428662	10,342,866.20	348,548.69	0.41
		Base		99.943175	9,994,317.51	103.428662	10,342,866.20	348,548.69	0.41
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.638725	2,207,010.11	102.173920	2,240,676.98	33,666.87	0.09
Original Face:		Base	4,840,000.000	100.638725	2,207,010.11	102.173920	2,240,676.98	33,666.87	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.584748	4,929,237.38	130.104034	6,505,201.70	1,575,964.32	0.26
		Base		98.584748	4,929,237.38	130.104034	6,505,201.70	1,575,964.32	0.26
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.942930	9,994,293.00	97.978404	9,797,840.40	-196,452.60	0.39
		Base		99.942930	9,994,293.00	97.978404	9,797,840.40	-196,452.60	0.39
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.372504	7,452,937.81	94.228402	7,067,130.15	-385,807.66	0.28
		Base		99.372504	7,452,937.81	94.228402	7,067,130.15	-385,807.66	0.28
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.073880	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.430119	5,021,505.95	21,505.95	0.20
		Base		100.000000	5,000,000.00	100.430119	5,021,505.95	21,505.95	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.953529	4,997,676.46	108.393089	5,419,654.45	421,977.99	0.21
		Base		99.953529	4,997,676.46	108.393089	5,419,654.45	421,977.99	0.21
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.699800	9,969,979.98	103.274349	10,327,434.90	357,454.92	0.41
		Base		99.699800	9,969,979.98	103.274349	10,327,434.90	357,454.92	0.41
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	2,425,000.000	101.938440	2,472,007.18	102.013692	2,473,832.03	1,824.85	0.10
		Base		101.938440	2,472,007.18	102.013692	2,473,832.03	1,824.85	0.10
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.697880	3,987,915.20	101.071451	4,042,858.04	54,942.84	0.16
		Base		99.697880	3,987,915.20	101.071451	4,042,858.04	54,942.84	0.16
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					0.948380	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.999925	14,999,988.75	-11.25	0.59
		Base		100.000000	15,000,000.00	99.999925	14,999,988.75	-11.25	0.59
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.823060	14,823,459.02	90.154878	13,523,231.70	-1,300,227.32	0.53
		Base		98.823060	14,823,459.02	90.154878	13,523,231.70	-1,300,227.32	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
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.938141	4,996,907.03	97.196195	4,859,809.75	-137,097.28	0.19
		Base	99.938141	4,996,907.03	97.196195	4,859,809.75	-137,097.28	0.19
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.744013	4,987,200.67	142.633710	7,131,685.50	2,144,484.83	0.28
		Base	99.744013	4,987,200.67	142.633710	7,131,685.50	2,144,484.83	0.28
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	111.907474	5,595,373.68	110.423852	5,521,192.60	-74,181.08	0.22
		Base	111.907474	5,595,373.68	110.423852	5,521,192.60	-74,181.08	0.22
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	20,000,000.000	Local	104.075877	20,815,175.30	103.929600	20,785,920.00	-29,255.30	0.82
		Base	104.075877	20,815,175.30	103.929600	20,785,920.00	-29,255.30	0.82
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	114.100826	11,410,082.59	127.779758	12,777,975.80	1,367,893.21	0.50
		Base	114.100826	11,410,082.59	127.779758	12,777,975.80	1,367,893.21	0.50
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.784223	16,464,396.76	95.811198	15,808,847.67	-655,549.09	0.62
		Base	99.784223	16,464,396.76	95.811198	15,808,847.67	-655,549.09	0.62
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.883787	9,988,378.65	107.740460	10,774,046.00	785,667.35	0.42
		Base	99.883787	9,988,378.65	107.740460	10,774,046.00	785,667.35	0.42
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.984021	7,998,721.70	100.602498	8,048,199.84	49,478.14	0.32
		Base	99.984021	7,998,721.70	100.602498	8,048,199.84	49,478.14	0.32
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.678835	4,983,941.74	104.575657	5,228,782.85	244,841.11	0.21
		Base	99.678835	4,983,941.74	104.575657	5,228,782.85	244,841.11	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	10,000,000.000	Local	99.992773	9,999,277.31	100.350952	10,035,095.20	35,817.89	0.40
		Base	99.992773	9,999,277.31	100.350952	10,035,095.20	35,817.89	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.590000	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.434700	5,021,735.00	21,735.00	0.20
		Base		100.000000	5,000,000.00	100.434700	5,021,735.00	21,735.00	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.686231	6,978,036.20	109.674699	7,677,228.93	699,192.73	0.30
		Base		99.686231	6,978,036.20	109.674699	7,677,228.93	699,192.73	0.30
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.911727	4,995,586.35	108.468103	5,423,405.15	427,818.80	0.21
		Base		99.911727	4,995,586.35	108.468103	5,423,405.15	427,818.80	0.21
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.676100	4,983,805.01	100.197657	5,009,882.85	26,077.84	0.20
		Base		99.676100	4,983,805.01	100.197657	5,009,882.85	26,077.84	0.20
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	100.010722	35,003,752.70	3,752.70	1.38
		Base		100.000000	35,000,000.00	100.010722	35,003,752.70	3,752.70	1.38
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.957096	9,995,709.61	101.419030	10,141,903.00	146,193.39	0.40
		Base		99.957096	9,995,709.61	101.419030	10,141,903.00	146,193.39	0.40
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.961181	4,998,059.07	106.730571	5,336,528.55	338,469.48	0.21
		Base		99.961181	4,998,059.07	106.730571	5,336,528.55	338,469.48	0.21
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.490750	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.181291	20,036,258.20	36,258.20	0.79
		Base		100.000000	20,000,000.00	100.181291	20,036,258.20	36,258.20	0.79
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	109.504171	5,475,208.57	106.457753	5,322,887.65	-152,320.92	0.21
		Base		109.504171	5,475,208.57	106.457753	5,322,887.65	-152,320.92	0.21
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.996310	4,999,815.52	100.402821	5,020,141.05	20,325.53	0.20
		Base		99.996310	4,999,815.52	100.402821	5,020,141.05	20,325.53	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
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	113.113125	3,393,393.75	128.613372	3,858,401.16	465,007.41	0.15
		Base		113.113125	3,393,393.75	128.613372	3,858,401.16	465,007.41	0.15
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.739123	19,947,824.54	97.448190	19,489,638.00	-458,186.54	0.77
		Base		99.739123	19,947,824.54	97.448190	19,489,638.00	-458,186.54	0.77
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.985563	2,999,566.88	101.364049	3,040,921.47	41,354.59	0.12
		Base		99.985563	2,999,566.88	101.364049	3,040,921.47	41,354.59	0.12
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.956749	9,795,761.42	141.845141	13,900,823.82	4,105,062.40	0.55
		Base		99.956749	9,795,761.42	141.845141	13,900,823.82	4,105,062.40	0.55
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500003	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.351307	7,526,348.03	26,348.03	0.30
		Base		100.000000	7,500,000.00	100.351307	7,526,348.03	26,348.03	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.964439	7,497,332.90	100.098996	7,507,424.70	10,091.80	0.30
		Base		99.964439	7,497,332.90	100.098996	7,507,424.70	10,091.80	0.30
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.889789	14,983,468.29	100.868704	15,130,305.60	146,837.31	0.60
		Base		99.889789	14,983,468.29	100.868704	15,130,305.60	146,837.31	0.60
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.279262	5,013,963.11	107.101397	5,355,069.85	341,106.74	0.21
		Base		100.279262	5,013,963.11	107.101397	5,355,069.85	341,106.74	0.21
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	101.200000	10,120,000.00	120,000.00	0.40
		Base		100.000000	10,000,000.00	101.200000	10,120,000.00	120,000.00	0.40
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	8,000,000.000	99.960226	7,996,818.04	100.185690	8,014,855.20	18,037.16	0.32
		Base		99.960226	7,996,818.04	100.185690	8,014,855.20	18,037.16	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
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.904869	9,990,486.87	109.105135	10,910,513.50	920,026.63	0.43
		Base	99.904869	9,990,486.87	109.105135	10,910,513.50	920,026.63	0.43
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.980637	4,999,031.87	103.805904	5,190,295.20	191,263.33	0.20
		Base	99.980637	4,999,031.87	103.805904	5,190,295.20	191,263.33	0.20
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.999125	3,999,964.99	100.848997	4,033,959.88	33,994.89	0.16
		Base	99.999125	3,999,964.99	100.848997	4,033,959.88	33,994.89	0.16
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.891078	4,994,553.88	98.498761	4,924,938.05	-69,615.83	0.19
		Base	99.891078	4,994,553.88	98.498761	4,924,938.05	-69,615.83	0.19
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.998511	4,999,925.53	101.309701	5,065,485.05	65,559.52	0.20
		Base	99.998511	4,999,925.53	101.309701	5,065,485.05	65,559.52	0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.973826	4,998,691.32	104.532086	5,226,604.30	227,912.98	0.21
		Base	99.973826	4,998,691.32	104.532086	5,226,604.30	227,912.98	0.21
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.985772	4,999,288.60	100.003335	5,000,166.75	878.15	0.20
		Base	99.985772	4,999,288.60	100.003335	5,000,166.75	878.15	0.20
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.990527	4,999,526.36	101.410806	5,070,540.30	71,013.94	0.20
		Base	99.990527	4,999,526.36	101.410806	5,070,540.30	71,013.94	0.20
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	106.499664	5,324,983.20	139.647392	6,982,369.60	1,657,386.40	0.27
		Base	106.499664	5,324,983.20	139.647392	6,982,369.60	1,657,386.40	0.27
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.989547	4,999,477.36	100.863713	5,043,185.65	43,708.29	0.20
		Base	99.989547	4,999,477.36	100.863713	5,043,185.65	43,708.29	0.20

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.958693	4,997,934.63	96.914726	4,845,736.30	-152,198.33	0.19
		Base		99.958693	4,997,934.63	96.914726	4,845,736.30	-152,198.33	0.19
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.938498	11,992,619.75	100.176319	12,021,158.28	28,538.53	0.47
		Base		99.938498	11,992,619.75	100.176319	12,021,158.28	28,538.53	0.47
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	98.420510	4,428,922.95	-71,077.05	0.17
		Base		100.000000	4,500,000.00	98.420510	4,428,922.95	-71,077.05	0.17
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.108413	2,377,574.81	98.116010	2,330,255.24	-47,319.57	0.09
		Base		100.108413	2,377,574.81	98.116010	2,330,255.24	-47,319.57	0.09
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.974942	2,999,248.26	101.881166	3,056,434.98	57,186.72	0.12
		Base		99.974942	2,999,248.26	101.881166	3,056,434.98	57,186.72	0.12
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.721439	4,986,071.96	145.070787	7,253,539.35	2,267,467.39	0.29
		Base		99.721439	4,986,071.96	145.070787	7,253,539.35	2,267,467.39	0.29
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	102.664599	5,133,229.93	109.546875	5,477,343.75	344,113.82	0.22
		Base		102.664599	5,133,229.93	109.546875	5,477,343.75	344,113.82	0.22
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	115.335328	5,766,766.39	121.515625	6,075,781.25	309,014.86	0.24
		Base		115.335328	5,766,766.39	121.515625	6,075,781.25	309,014.86	0.24
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	113.936984	14,242,122.94	123.355469	15,419,433.63	1,177,310.69	0.61
		Base		113.936984	14,242,122.94	123.355469	15,419,433.63	1,177,310.69	0.61
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	110.386866	13,798,358.23	122.023438	15,252,929.75	1,454,571.52	0.60
		Base		110.386866	13,798,358.23	122.023438	15,252,929.75	1,454,571.52	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
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	119.027102	23,805,420.47	127.542969	25,508,593.80	1,703,173.33	1.00
		Base	119.027102	23,805,420.47	127.542969	25,508,593.80	1,703,173.33	1.00
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	121.141371	15,142,671.40	127.453125	15,931,640.63	788,969.23	0.63
		Base	121.141371	15,142,671.40	127.453125	15,931,640.63	788,969.23	0.63
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	114.005118	17,100,767.71	129.875000	19,481,250.00	2,380,482.29	0.77
		Base	114.005118	17,100,767.71	129.875000	19,481,250.00	2,380,482.29	0.77
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	122.947650	18,442,147.53	129.394531	19,409,179.65	967,032.12	0.76
		Base	122.947650	18,442,147.53	129.394531	19,409,179.65	967,032.12	0.76
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	118.996552	26,774,224.30	127.695312	28,731,445.20	1,957,220.90	1.13
		Base	118.996552	26,774,224.30	127.695312	28,731,445.20	1,957,220.90	1.13
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	118.595268	20,754,171.84	126.945312	22,215,429.60	1,461,257.76	0.87
		Base	118.595268	20,754,171.84	126.945312	22,215,429.60	1,461,257.76	0.87
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.389255	5,019,462.77	102.039062	5,101,953.10	82,490.33	0.20
		Base	100.389255	5,019,462.77	102.039062	5,101,953.10	82,490.33	0.20
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.783549	5,139,177.46	106.230469	5,311,523.45	172,345.99	0.21
		Base	102.783549	5,139,177.46	106.230469	5,311,523.45	172,345.99	0.21
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.066636	5,053,331.82	103.457031	5,172,851.55	119,519.73	0.20
		Base	101.066636	5,053,331.82	103.457031	5,172,851.55	119,519.73	0.20
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.603734	2,540,093.34	105.246094	2,631,152.35	91,059.01	0.10
		Base	101.603734	2,540,093.34	105.246094	2,631,152.35	91,059.01	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
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.932641	4,996,632.03	101.339844	5,066,992.20	70,360.17	0.20
		Base	99.932641	4,996,632.03	101.339844	5,066,992.20	70,360.17	0.20
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.813699	4,990,684.94	101.679688	5,083,984.40	93,299.46	0.20
		Base	99.813699	4,990,684.94	101.679688	5,083,984.40	93,299.46	0.20
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.414081	9,741,408.10	104.871094	10,487,109.40	745,701.30	0.41
		Base	97.414081	9,741,408.10	104.871094	10,487,109.40	745,701.30	0.41
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.902300	9,990,229.99	106.156250	10,615,625.00	625,395.01	0.42
		Base	99.902300	9,990,229.99	106.156250	10,615,625.00	625,395.01	0.42
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.414096	5,020,704.79	101.742188	5,087,109.40	66,404.61	0.20
		Base	100.414096	5,020,704.79	101.742188	5,087,109.40	66,404.61	0.20
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.896725	4,994,836.24	98.191406	4,909,570.30	-85,265.94	0.19
		Base	99.896725	4,994,836.24	98.191406	4,909,570.30	-85,265.94	0.19
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	10,000,000.000	Local	100.029110	10,002,910.96	100.031250	10,003,125.00	214.04	0.39
		Base	100.029110	10,002,910.96	100.031250	10,003,125.00	214.04	0.39
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.385400	4,969,270.00	97.675781	4,883,789.05	-85,480.95	0.19
		Base	99.385400	4,969,270.00	97.675781	4,883,789.05	-85,480.95	0.19
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.013454	10,001,345.37	99.953125	9,995,312.50	-6,032.87	0.39
		Base	100.013454	10,001,345.37	99.953125	9,995,312.50	-6,032.87	0.39
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.900786	4,995,039.29	94.554070	4,727,703.50	-267,335.79	0.19
		Base	99.900786	4,995,039.29	94.554070	4,727,703.50	-267,335.79	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
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	101.692003	15,253,800.45	253,800.45	0.60
		Base		100.000000	15,000,000.00	101.692003	15,253,800.45	253,800.45	0.60
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	5,000,000.000	99.995057	4,999,752.83	100.370894	5,018,544.70	18,791.87	0.20
		Base		99.995057	4,999,752.83	100.370894	5,018,544.70	18,791.87	0.20
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,237,946.100	99.991295	2,237,751.29	100.872000	2,257,460.99	19,709.70	0.09
Original Face:		Base	5,000,000.000	99.991295	2,237,751.29	100.872000	2,257,460.99	19,709.70	0.09
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.987084	9,998,708.36	100.181050	10,018,105.00	19,396.64	0.39
Original Face:		Base	10,000,000.000	99.987084	9,998,708.36	100.181050	10,018,105.00	19,396.64	0.39
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.987012	7,998,960.96	102.405640	8,192,451.20	193,490.24	0.32
Original Face:		Base	8,000,000.000	99.987012	7,998,960.96	102.405640	8,192,451.20	193,490.24	0.32
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.388531	5,219,426.54	101.527921	5,076,396.05	-143,030.49	0.20
		Base		104.388531	5,219,426.54	101.527921	5,076,396.05	-143,030.49	0.20
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	6,056,516.880	106.425093	6,445,653.74	103.054830	6,241,533.17	-204,120.57	0.25
Original Face:		Base	9,250,000.000	106.425093	6,445,653.74	103.054830	6,241,533.17	-204,120.57	0.25
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.948495	4,997,424.77	123.792406	6,189,620.30	1,192,195.53	0.24
		Base		99.948495	4,997,424.77	123.792406	6,189,620.30	1,192,195.53	0.24
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.978324	4,998,916.18	102.903269	5,145,163.45	146,247.27	0.20
		Base		99.978324	4,998,916.18	102.903269	5,145,163.45	146,247.27	0.20
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	101.719794	5,085,989.70	85,989.70	0.20
		Base		100.000000	5,000,000.00	101.719794	5,085,989.70	85,989.70	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	99.820980	6,987,468.62	107.537902	7,527,653.14	540,184.52	0.30
		Base	99.820980	6,987,468.62	107.537902	7,527,653.14	540,184.52	0.30
US DOLLAR Total								
	1,929,288,282.050	Local		1,988,080,835.41		2,063,313,759.40	75,232,923.99	81.22
Original Face:	1,868,618,694.000	Base		1,988,080,835.41		2,063,313,759.40	75,232,923.99	81.22
FIXED INCOME Total								
	1,929,288,282.050	Base		1,988,080,835.41		2,063,313,759.40	75,232,923.99	81.22
Original Face:	1,868,618,694.000							

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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									
		2,372,317,090.010	Base		2,465,042,526.17		2,540,349,998.48	75,307,472.31	100.00
	Original Face:	1,868,618,694.000							

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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									
			316,939.510	Local	1.000000	316,939.51	1.000000	316,939.51	0.00	0.05
				Base	1.000000	316,939.51	1.000000	316,939.51	0.00	0.05
US DOLLAR Total										
			316,939.510	Local		316,939.51		316,939.51	0.00	0.05
				Base		316,939.51		316,939.51	0.00	0.05
CASH Total										
			316,939.510	Base		316,939.51		316,939.51	0.00	0.05
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2YJ5	AT&T INC						0.170000	18 Nov 2021		
			250,000.000	Local	99.977332	249,943.33	99.977332	249,943.33	0.00	0.04
				Base	99.977332	249,943.33	99.977332	249,943.33	0.00	0.04
0020A2YJ5	AT&T INC						0.380000	18 Nov 2021		
			3,000,000.000	Local	99.949333	2,998,480.00	99.949333	2,998,480.00	0.00	0.47
				Base	99.949333	2,998,480.00	99.949333	2,998,480.00	0.00	0.47
0020A2ZE5	AT&T INC						0.400000	14 Dec 2021		
			3,000,000.000	Local	99.917778	2,997,533.33	99.917778	2,997,533.33	0.00	0.47
				Base	99.917778	2,997,533.33	99.917778	2,997,533.33	0.00	0.47
0020A3AK6	AT&T INC						0.200000	19 Jan 2022		
			5,000,000.000	Local	99.938889	4,996,944.45	99.938889	4,996,944.45	0.00	0.79
				Base	99.938889	4,996,944.45	99.938889	4,996,944.45	0.00	0.79
05253CAR7	AUST & NEW ZEA						0.130000	25 Jan 2022		
			5,000,000.000	Local	99.958111	4,997,905.55	99.958111	4,997,905.55	0.00	0.79
				Base	99.958111	4,997,905.55	99.958111	4,997,905.55	0.00	0.79

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367CG35	BANK OF MONTREAL-				0.210000	07 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.020000	5,001,000.00	1,000.00	0.79
		Base	100.000000	5,000,000.00	100.020000	5,001,000.00	1,000.00	0.79
06417KGV5	BANK OF NOVA SCOTIA/THE				0.190000	29 Jul 2022		
	5,000,000.000	Local	99.841139	4,992,056.94	99.855353	4,992,767.65	710.71	0.79
		Base	99.841139	4,992,056.94	99.855353	4,992,767.65	710.71	0.79
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022		
	4,000,000.000	Local	100.006175	4,000,246.98	100.039000	4,001,560.00	1,313.02	0.63
		Base	100.006175	4,000,246.98	100.039000	4,001,560.00	1,313.02	0.63
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022		
	5,000,000.000	Local	99.945167	4,997,258.33	99.971017	4,998,550.85	1,292.52	0.79
		Base	99.945167	4,997,258.33	99.971017	4,998,550.85	1,292.52	0.79
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.986859	2,999,605.78	99.907000	2,997,210.00	-2,395.78	0.47
		Base	99.986859	2,999,605.78	99.907000	2,997,210.00	-2,395.78	0.47
138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Oct 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.58
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.58
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.58
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.58
16677JXV3	CHEVRON CORP				0.160000	29 Oct 2021		
	5,000,000.000	Local	99.987556	4,999,377.78	99.987556	4,999,377.78	0.00	0.79
		Base	99.987556	4,999,377.78	99.987556	4,999,377.78	0.00	0.79
2063C1B33	CONCORD MIN CPTL CO				0.230000	03 Feb 2022		
	2,500,000.000	Local	99.920139	2,498,003.47	99.943750	2,498,593.75	590.28	0.40
		Base	99.920139	2,498,003.47	99.943750	2,498,593.75	590.28	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K1H14	CROWN POINT CAP CO.					0.260000	01 Aug 2022		
		Local	5,000,000.000	99.780444	4,989,022.22	99.737800	4,986,890.00	-2,132.22	0.79
		Base		99.780444	4,989,022.22	99.737800	4,986,890.00	-2,132.22	0.79
2546R2XV3	WALT DISNEY CO					0.250000	29 Oct 2021		
		Local	5,000,000.000	99.980556	4,999,027.78	99.980556	4,999,027.78	0.00	0.79
		Base		99.980556	4,999,027.78	99.980556	4,999,027.78	0.00	0.79
2546R2YF7	WALT DISNEY CO					0.260000	15 Nov 2021		
		Local	3,000,000.000	99.967500	2,999,025.00	99.967500	2,999,025.00	0.00	0.47
		Base		99.967500	2,999,025.00	99.967500	2,999,025.00	0.00	0.47
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	3,000,000.000	99.842500	2,995,275.00	99.883333	2,996,499.99	1,224.99	0.47
		Base		99.842500	2,995,275.00	99.883333	2,996,499.99	1,224.99	0.47
2546R3FW9	DISNEY (WALT) CO THE					0.200000	30 Jun 2022		
		Local	250,000.000	99.848888	249,622.22	99.833778	249,584.45	-37.77	0.04
		Base		99.848888	249,622.22	99.833778	249,584.45	-37.77	0.04
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	2,000,000.000	99.841334	1,996,826.67	99.833778	1,996,675.56	-151.11	0.32
		Base		99.841334	1,996,826.67	99.833778	1,996,675.56	-151.11	0.32
2546R3FW9	DISNEY (WALT) CO THE					0.220000	30 Jun 2022		
		Local	3,000,000.000	99.833778	2,995,013.33	99.833778	2,995,013.34	0.01	0.47
		Base		99.833778	2,995,013.33	99.833778	2,995,013.34	0.01	0.47
26244HX57	DUKE ENERGY CORP					0.150000	05 Oct 2021		
		Local	5,000,000.000	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.79
		Base		99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.79
36955DZ78	GEN DYNAMICS CORP					0.210000	07 Dec 2021		
		Local	3,000,000.000	99.960917	2,998,827.50	99.960917	2,998,827.50	0.00	0.47
		Base		99.960917	2,998,827.50	99.960917	2,998,827.50	0.00	0.47
40588LX12	HALKIN FINANCE LLC USC					0.210000	01 Oct 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779QA55	INSTITUTIONAL SECURED				0.150000	05 Jan 2022		
	5,000,000.000	Local	99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	0.79
		Base	99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	0.79
45856WXL8	INTERCONTINENTAL EXCHANGE				0.150000	20 Oct 2021		
	3,078,000.000	Local	99.992083	3,077,756.33	99.992083	3,077,756.33	0.00	0.49
		Base	99.992083	3,077,756.33	99.992083	3,077,756.33	0.00	0.49
45856WYV5	INTERCONTINENTAL EXCHANGE				0.200000	29 Nov 2021		
	5,000,000.000	Local	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	0.79
		Base	99.967222	4,998,361.11	99.967222	4,998,361.11	0.00	0.79
52953BB36	LEXINGTN PKR CAP CO LL				0.200000	03 Feb 2022		
	6,000,000.000	Local	99.930556	5,995,833.33	99.954167	5,997,250.02	1,416.69	0.95
		Base	99.930556	5,995,833.33	99.954167	5,997,250.02	1,416.69	0.95
56274LYW8	MANHATTAN ASSET FDG.				0.200000	30 Nov 2021		
	5,000,000.000	Local	99.966667	4,998,333.33	99.966667	4,998,333.33	0.00	0.79
		Base	99.966667	4,998,333.33	99.966667	4,998,333.33	0.00	0.79
57978CY39	MCCORMICK & COMPANY				0.150000	03 Nov 2021		
	5,000,000.000	Local	99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	0.79
		Base	99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	0.79
62455BDV4	MOUNTCLIFF				0.210000	29 Apr 2022		
	5,000,000.000	Local	99.877500	4,993,875.00	99.895000	4,994,750.00	875.00	0.79
		Base	99.877500	4,993,875.00	99.895000	4,994,750.00	875.00	0.79
62455BF18	MOUNTCLIFF				0.200000	01 Jun 2022		
	5,000,000.000	Local	99.865000	4,993,250.00	99.865000	4,993,250.00	0.00	0.79
		Base	99.865000	4,993,250.00	99.865000	4,993,250.00	0.00	0.79
62455BF18	MOUNTCLIFF				0.220000	01 Jun 2022		
	500,000.000	Local	99.851500	499,257.50	99.851500	499,257.50	0.00	0.08
		Base	99.851500	499,257.50	99.851500	499,257.50	0.00	0.08
63307MF12	NATIONAL BK OF CANAD				0.170000	01 Jun 2022		
	4,000,000.000	Local	99.885250	3,995,410.00	99.885250	3,995,410.00	0.00	0.63
		Base	99.885250	3,995,410.00	99.885250	3,995,410.00	0.00	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339MXJ0	NEXTERA ENERGY CAP HLDGS INC					0.160000	18 Oct 2021		
		Local	3,025,000.000	99.992445	3,024,771.45	99.992445	3,024,771.45	0.00	0.48
		Base		99.992445	3,024,771.45	99.992445	3,024,771.45	0.00	0.48
65339MXV3	NEXTERA ENERGY CAP HLDGS INC					0.160000	29 Oct 2021		
		Local	1,000,000.000	99.987555	999,875.55	99.987555	999,875.55	0.00	0.16
		Base		99.987555	999,875.55	99.987555	999,875.55	0.00	0.16
65339MYC4	NEXTERA ENERGY CAP HLDGS INC					0.160000	12 Nov 2021		
		Local	5,000,000.000	99.981333	4,999,066.67	99.981333	4,999,066.67	0.00	0.79
		Base		99.981333	4,999,066.67	99.981333	4,999,066.67	0.00	0.79
65478JXF6	NISOURCE INC					0.130000	15 Oct 2021		
		Local	5,000,000.000	99.994944	4,999,747.22	99.994944	4,999,747.22	0.00	0.79
		Base		99.994944	4,999,747.22	99.994944	4,999,747.22	0.00	0.79
8225X2X17	SHELL INTNL FNC B.V					0.150000	01 Oct 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
89119BE36	TORONTO DOMINION BANK					0.190000	03 May 2022		
		Local	1,500,000.000	99.887055	1,498,305.83	99.909050	1,498,635.75	329.92	0.24
		Base		99.887055	1,498,305.83	99.909050	1,498,635.75	329.92	0.24
91842KAA4	VW CR INC					0.320000	10 Jan 2022		
		Local	4,830,000.000	99.910222	4,825,663.73	99.942767	4,827,235.65	1,571.92	0.76
		Base		99.910222	4,825,663.73	99.942767	4,827,235.65	1,571.92	0.76
91842KBG0	VW CR INC					0.250000	16 Feb 2022		
		Local	698,000.000	99.904165	697,331.07	99.904165	697,331.07	0.00	0.11
		Base		99.904165	697,331.07	99.904165	697,331.07	0.00	0.11
91842KC87	VW CR INC					0.250000	08 Mar 2022		
		Local	3,000,000.000	99.890278	2,996,708.33	99.893350	2,996,800.50	92.17	0.47
		Base		99.890278	2,996,708.33	99.893350	2,996,800.50	92.17	0.47
91842KCJ3	VW CR INC					0.240000	18 Mar 2022		
		Local	250,000.000	99.888000	249,720.00	99.888000	249,720.00	0.00	0.04
		Base		99.888000	249,720.00	99.888000	249,720.00	0.00	0.04

& 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
91842KCJ3	VW CR INC					0.260000	18 Mar 2022		
		Local	250,000.000	99.878668	249,696.67	99.885200	249,713.00	16.33	0.04
		Base		99.878668	249,696.67	99.885200	249,713.00	16.33	0.04
91842KCJ3	VW CR INC					0.300000	18 Mar 2022		
		Local	610,000.000	99.860000	609,146.00	99.885200	609,299.72	153.72	0.10
		Base		99.860000	609,146.00	99.885200	609,299.72	153.72	0.10
91842KHP4	VW CR INC					0.320000	23 Aug 2022		
		Local	5,000,000.000	99.710222	4,985,511.11	99.738294	4,986,914.70	1,403.59	0.79
		Base		99.710222	4,985,511.11	99.738294	4,986,914.70	1,403.59	0.79
91842KHS8	VW CR INC					0.330000	26 Aug 2022		
		Local	550,000.000	99.698416	548,341.29	99.698416	548,341.29	0.00	0.09
		Base		99.698416	548,341.29	99.698416	548,341.29	0.00	0.09
926NKW009	AMHERST PIERPONT 04/15 VAR					0.300000	18 Oct 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.79
93142WXU2	WALGREENS BOOTS					0.190000	28 Oct 2021		
		Local	5,000,000.000	99.985750	4,999,287.50	99.985750	4,999,287.50	0.00	0.79
		Base		99.985750	4,999,287.50	99.985750	4,999,287.50	0.00	0.79
94107MXD3	WASTE MANAGEMENT INC					0.170000	13 Oct 2021		
		Local	4,000,000.000	99.994333	3,999,773.33	99.994333	3,999,773.33	0.00	0.63
		Base		99.994333	3,999,773.33	99.994333	3,999,773.33	0.00	0.63
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	5,000,000.000	99.737361	4,986,868.05	99.755153	4,987,757.65	889.60	0.79
		Base		99.737361	4,986,868.05	99.755153	4,987,757.65	889.60	0.79
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	5,000,000.000	99.802611	4,990,130.56	99.650500	4,982,525.00	-7,605.56	0.79
		Base		99.802611	4,990,130.56	99.650500	4,982,525.00	-7,605.56	0.79
94107PAE9	WASTE MANAGEMENT INC					0.010000	31 Aug 2022		
		Local	4,000,000.000	99.730945	3,989,237.78	99.702700	3,988,108.00	-1,129.78	0.63
		Base		99.730945	3,989,237.78	99.702700	3,988,108.00	-1,129.78	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9612C0Z10	WESTPAC BANKING CORP.				0.180000	01 Dec 2021		
	5,000,000.000	Local	99.969500	4,998,475.00	99.969500	4,998,475.00	0.00	0.79
		Base	99.969500	4,998,475.00	99.969500	4,998,475.00	0.00	0.79
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	99.871083	2,996,132.50	99.871083	2,996,132.50	0.00	0.47
		Base	99.871083	2,996,132.50	99.871083	2,996,132.50	0.00	0.47
96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022		
	2,050,000.000	Local	99.999999	2,049,999.98	100.054884	2,051,125.12	1,125.14	0.32
		Base	99.999999	2,049,999.98	100.054884	2,051,125.12	1,125.14	0.32
979QHR003	SOUTH STREET REPO				0.030000	01 Oct 2021		
	2,000,738.890	Local	100.000000	2,000,738.89	100.000000	2,000,738.89	0.00	0.32
		Base	100.000000	2,000,738.89	100.000000	2,000,738.89	0.00	0.32
US DOLLAR Total								
	222,341,738.890	Local		222,193,829.94		222,194,383.33	553.39	35.14
		Base		222,193,829.94		222,194,383.33	553.39	35.14
CASH EQUIVALENT Total								
	222,341,738.890	Base		222,193,829.94		222,194,383.33	553.39	35.14
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.914124	2,497,853.10	99.909225	2,497,730.63	-122.47	0.40
		Base	99.914124	2,497,853.10	99.909225	2,497,730.63	-122.47	0.40
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.954700	2,998,641.01	100.150731	3,004,521.93	5,880.92	0.48
		Base	99.954700	2,998,641.01	100.150731	3,004,521.93	5,880.92	0.48
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.876803	2,996,304.10	101.406570	3,042,197.10	45,893.00	0.48
		Base	99.876803	2,996,304.10	101.406570	3,042,197.10	45,893.00	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.924146	2,997,724.37	98.651956	2,959,558.68	-38,165.69	0.47
		Base	99.924146	2,997,724.37	98.651956	2,959,558.68	-38,165.69	0.47
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.872916	3,994,916.64	99.770601	3,990,824.04	-4,092.60	0.63
		Base	99.872916	3,994,916.64	99.770601	3,990,824.04	-4,092.60	0.63
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.974708	3,998,988.32	101.381322	4,055,252.88	56,264.56	0.64
		Base	99.974708	3,998,988.32	101.381322	4,055,252.88	56,264.56	0.64
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.817939	4,990,896.93	105.102062	5,255,103.10	264,206.17	0.83
		Base	99.817939	4,990,896.93	105.102062	5,255,103.10	264,206.17	0.83
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.403750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.375990	4,015,039.60	15,039.60	0.63
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.375990	4,015,039.60	15,039.60	0.63
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.534630	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.644311	5,032,215.55	32,215.55	0.80
		Base	100.000000	5,000,000.00	100.644311	5,032,215.55	32,215.55	0.80
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.935341	1,998,706.81	99.953485	1,999,069.70	362.89	0.32
		Base	99.935341	1,998,706.81	99.953485	1,999,069.70	362.89	0.32
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.477250	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.157131	7,010,999.17	10,999.17	1.11
		Base	100.000000	7,000,000.00	100.157131	7,010,999.17	10,999.17	1.11
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.867339	1,997,346.77	103.475573	2,069,511.46	72,164.69	0.33
		Base	99.867339	1,997,346.77	103.475573	2,069,511.46	72,164.69	0.33
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.871630	4,993,581.51	100.691329	5,034,566.45	40,984.94	0.80
		Base	99.871630	4,993,581.51	100.691329	5,034,566.45	40,984.94	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
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.804457	4,990,222.84	98.848965	4,942,448.25	-47,774.59	0.78
		Base	99.804457	4,990,222.84	98.848965	4,942,448.25	-47,774.59	0.78
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	101.358074	3,040,742.22	101.462217	3,043,866.51	3,124.29	0.48
		Base	101.358074	3,040,742.22	101.462217	3,043,866.51	3,124.29	0.48
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.724286	2,991,728.57	98.069604	2,942,088.12	-49,640.45	0.47
		Base	99.724286	2,991,728.57	98.069604	2,942,088.12	-49,640.45	0.47
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	96.844447	2,905,333.42	96.288963	2,888,668.89	-16,664.53	0.46
		Base	96.844447	2,905,333.42	96.288963	2,888,668.89	-16,664.53	0.46
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	101.849089	3,629,901.53	104.212141	3,714,120.71	84,219.18	0.59
		Base	101.849089	3,629,901.53	104.212141	3,714,120.71	84,219.18	0.59
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	100.116335	4,004,653.40	4,653.40	0.63
		Base	100.000000	4,000,000.00	100.116335	4,004,653.40	4,653.40	0.63
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	101.095000	3,032,850.00	32,850.00	0.48
		Base	100.000000	3,000,000.00	101.095000	3,032,850.00	32,850.00	0.48
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	98.642843	4,171,605.83	-57,394.17	0.66
		Base	100.000000	4,229,000.00	98.642843	4,171,605.83	-57,394.17	0.66
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.892816	2,996,784.48	104.140980	3,124,229.40	127,444.92	0.49
		Base	99.892816	2,996,784.48	104.140980	3,124,229.40	127,444.92	0.49
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.922940	1,998,458.80	99.891932	1,997,838.64	-620.16	0.32
		Base	99.922940	1,998,458.80	99.891932	1,997,838.64	-620.16	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
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.908874	2,997,266.22	99.795037	2,993,851.11	-3,415.11	0.47
		Base	99.908874	2,997,266.22	99.795037	2,993,851.11	-3,415.11	0.47
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	99.441940	2,406,494.96	97.075976	2,349,238.62	-57,256.34	0.37
		Base	99.441940	2,406,494.96	97.075976	2,349,238.62	-57,256.34	0.37
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.988722	2,999,661.66	101.961449	3,058,843.47	59,181.81	0.48
		Base	99.988722	2,999,661.66	101.961449	3,058,843.47	59,181.81	0.48
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.892945	4,994,647.27	104.185898	5,209,294.90	214,647.63	0.82
		Base	99.892945	4,994,647.27	104.185898	5,209,294.90	214,647.63	0.82
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.902185	2,997,065.56	102.328128	3,069,843.84	72,778.28	0.49
		Base	99.902185	2,997,065.56	102.328128	3,069,843.84	72,778.28	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	100.230147	2,004,602.94	4,602.94	0.32
		Base	100.000000	2,000,000.00	100.230147	2,004,602.94	4,602.94	0.32
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	2,053,236.230	Local	99.996861	2,053,171.78	100.025640	2,053,762.68	590.90	0.32
Original Face:	2,250,000.000	Base	99.996861	2,053,171.78	100.025640	2,053,762.68	590.90	0.32
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.463000	2,983,890.00	-16,110.00	0.47
		Base	100.000000	3,000,000.00	99.463000	2,983,890.00	-16,110.00	0.47
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.838000	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.502095	3,015,062.85	15,062.85	0.48
		Base	100.000000	3,000,000.00	100.502095	3,015,062.85	15,062.85	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.917236	1,998,344.72	99.749126	1,994,982.52	-3,362.20	0.32
		Base		99.917236	1,998,344.72	99.749126	1,994,982.52	-3,362.20	0.32
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	3,000,000.000	99.866114	2,995,983.41	99.951218	2,998,536.54	2,553.13	0.47
		Base		99.866114	2,995,983.41	99.951218	2,998,536.54	2,553.13	0.47
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	98.887053	4,944,352.65	-55,647.35	0.78
		Base		100.000000	5,000,000.00	98.887053	4,944,352.65	-55,647.35	0.78
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	99.105505	2,973,165.15	-26,834.85	0.47
		Base		100.000000	3,000,000.00	99.105505	2,973,165.15	-26,834.85	0.47
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	98.457054	4,922,852.70	-77,147.30	0.78
		Base		100.000000	5,000,000.00	98.457054	4,922,852.70	-77,147.30	0.78
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.950387	2,998,511.61	-1,488.39	0.47
		Base		100.000000	3,000,000.00	99.950387	2,998,511.61	-1,488.39	0.47
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5					0.500000	28 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.778494	2,993,354.82	-6,645.18	0.47
		Base		100.000000	3,000,000.00	99.778494	2,993,354.82	-6,645.18	0.47
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	3,000,000.000	99.943281	2,998,298.44	99.970491	2,999,114.73	816.29	0.47
		Base		99.943281	2,998,298.44	99.970491	2,999,114.73	816.29	0.47
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625					0.625000	10 Sep 2024		
		Local	2,000,000.000	99.936247	1,998,724.94	100.030236	2,000,604.72	1,879.78	0.32
		Base		99.936247	1,998,724.94	100.030236	2,000,604.72	1,879.78	0.32
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.764414	4,988,220.68	103.084793	5,154,239.65	166,018.97	0.82
		Base		99.764414	4,988,220.68	103.084793	5,154,239.65	166,018.97	0.82

Base Currency: 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				0.764130	11 Mar 2022		
	3,000,000.000	Local	100.211577	3,006,347.32	100.243099	3,007,292.97	945.65	0.48
		Base	100.211577	3,006,347.32	100.243099	3,007,292.97	945.65	0.48
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.880423	1,997,608.46	100.270048	2,005,400.96	7,792.50	0.32
		Base	99.880423	1,997,608.46	100.270048	2,005,400.96	7,792.50	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	104.003141	5,200,157.05	200,157.05	0.82
		Base	100.000000	5,000,000.00	104.003141	5,200,157.05	200,157.05	0.82
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	604,750.800	Local	100.000000	604,750.80	100.800610	609,592.50	4,841.70	0.10
Original Face:	5,126,000.000	Base	100.000000	604,750.80	100.800610	609,592.50	4,841.70	0.10
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	399,231.010	Local	103.080602	411,529.73	111.303474	444,357.98	32,828.25	0.07
Original Face:	2,090,000.000	Base	103.080602	411,529.73	111.303474	444,357.98	32,828.25	0.07
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	629.170	Local	100.317879	631.17	104.660666	658.49	27.32	0.00
Original Face:	250,000.000	Base	100.317879	631.17	104.660666	658.49	27.32	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	11,421.490	Local	100.050606	11,427.27	104.829024	11,973.04	545.77	0.00
Original Face:	1,000,000.000	Base	100.050606	11,427.27	104.829024	11,973.04	545.77	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	11,822.830	Local	100.279967	11,855.93	104.810959	12,391.62	535.69	0.00
Original Face:	2,206,300.000	Base	100.279967	11,855.93	104.810959	12,391.62	535.69	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	315,188.850	Local	100.914744	318,072.02	105.330718	331,990.68	13,918.66	0.05
Original Face:	5,000,000.000	Base	100.914744	318,072.02	105.330718	331,990.68	13,918.66	0.05
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	943,574.000	Local	101.445244	957,210.95	104.674125	987,677.83	30,466.88	0.16
Original Face:	5,000,000.000	Base	101.445244	957,210.95	104.674125	987,677.83	30,466.88	0.16

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3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	11,698.570	Local	100.513653	11,758.66	104.860636	12,267.19	508.53	0.00
Original Face:	1,000,000.000	Base	100.513653	11,758.66	104.860636	12,267.19	508.53	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	143,378.880	Local	100.738575	144,437.84	106.011835	151,998.58	7,560.74	0.02
Original Face:	6,000,000.000	Base	100.738575	144,437.84	106.011835	151,998.58	7,560.74	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	134,465.800	Local	100.987136	135,793.16	106.662296	143,424.31	7,631.15	0.02
Original Face:	5,000,000.000	Base	100.987136	135,793.16	106.662296	143,424.31	7,631.15	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	802,629.850	Local	103.417243	830,057.66	108.936733	874,358.74	44,301.08	0.14
Original Face:	5,000,000.000	Base	103.417243	830,057.66	108.936733	874,358.74	44,301.08	0.14
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	702,232.930	Local	103.280867	725,272.26	110.630656	776,884.90	51,612.64	0.12
Original Face:	5,700,000.000	Base	103.280867	725,272.26	110.630656	776,884.90	51,612.64	0.12
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	293,296.160	Local	103.066297	302,289.49	111.293401	326,419.27	24,129.78	0.05
Original Face:	2,000,000.000	Base	103.066297	302,289.49	111.293401	326,419.27	24,129.78	0.05
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	99.041939	2,971,258.17	-28,741.83	0.47
		Base	100.000000	3,000,000.00	99.041939	2,971,258.17	-28,741.83	0.47
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026		
	2,925,000.000	Local	100.000000	2,925,000.00	99.874207	2,921,320.55	-3,679.45	0.46
		Base	100.000000	2,925,000.00	99.874207	2,921,320.55	-3,679.45	0.46
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.694647	2,990,839.41	-9,160.59	0.47
		Base	100.000000	3,000,000.00	99.694647	2,990,839.41	-9,160.59	0.47
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	99.271726	2,978,151.78	-21,848.22	0.47
		Base	100.000000	3,000,000.00	99.271726	2,978,151.78	-21,848.22	0.47

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3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.544301	2,986,329.03	-13,670.97	0.47
		Base	100.000000	3,000,000.00	99.544301	2,986,329.03	-13,670.97	0.47
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,853,218.760	Local	102.273446	1,895,350.68	101.203785	1,875,527.53	-19,823.15	0.30
Original Face:	2,000,000.000	Base	102.273446	1,895,350.68	101.203785	1,875,527.53	-19,823.15	0.30
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.850951	2,995,528.53	-4,471.47	0.47
		Base	100.000000	3,000,000.00	99.850951	2,995,528.53	-4,471.47	0.47
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.126637	4,956,331.85	-43,668.15	0.78
		Base	100.000000	5,000,000.00	99.126637	4,956,331.85	-43,668.15	0.78
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.414829	2,982,444.87	-17,555.13	0.47
		Base	100.000000	3,000,000.00	99.414829	2,982,444.87	-17,555.13	0.47
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.993299	1,999,865.98	100.691545	2,013,830.90	13,964.92	0.32
		Base	99.993299	1,999,865.98	100.691545	2,013,830.90	13,964.92	0.32
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	375,865.600	Local	101.783558	382,569.38	100.875500	379,156.30	-3,413.08	0.06
Original Face:	5,300,000.000	Base	101.783558	382,569.38	100.875500	379,156.30	-3,413.08	0.06
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	1,838,562.950	Local	102.547361	1,885,397.79	100.639420	1,850,319.09	-35,078.70	0.29
Original Face:	3,000,000.000	Base	102.547361	1,885,397.79	100.639420	1,850,319.09	-35,078.70	0.29
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	2,135,550.610	Local	102.556050	2,190,136.35	102.617210	2,191,442.45	1,306.10	0.35
Original Face:	3,000,000.000	Base	102.556050	2,190,136.35	102.617210	2,191,442.45	1,306.10	0.35
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.190822	2,975,724.66	-24,275.34	0.47
		Base	100.000000	3,000,000.00	99.190822	2,975,724.66	-24,275.34	0.47

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3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	1,659,548.480	99.837873	1,656,857.91	102.456070	1,700,308.15	43,450.24	0.27
Original Face:		Base	8,190,000.000	99.837873	1,656,857.91	102.456070	1,700,308.15	43,450.24	0.27
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	553,752.040	103.569928	573,520.59	100.858310	558,504.95	-15,015.64	0.09
Original Face:		Base	1,212,000.000	103.569928	573,520.59	100.858310	558,504.95	-15,015.64	0.09
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	1,168,409.800	102.504233	1,197,669.50	101.546590	1,186,480.31	-11,189.19	0.19
Original Face:		Base	2,000,000.000	102.504233	1,197,669.50	101.546590	1,186,480.31	-11,189.19	0.19
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,870,177.230	102.603741	1,918,871.80	102.051090	1,908,536.25	-10,335.55	0.30
Original Face:		Base	3,000,000.000	102.603741	1,918,871.80	102.051090	1,908,536.25	-10,335.55	0.30
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	255,853.220	100.927665	258,226.68	104.861504	268,291.53	10,064.85	0.04
Original Face:		Base	1,500,000.000	100.927665	258,226.68	104.861504	268,291.53	10,064.85	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	34,061.620	101.334023	34,516.01	112.056887	38,168.39	3,652.38	0.01
Original Face:		Base	983,845.000	101.334023	34,516.01	112.056887	38,168.39	3,652.38	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	5,871.870	100.116488	5,878.71	101.402592	5,954.23	75.52	0.00
Original Face:		Base	1,800,000.000	100.116488	5,878.71	101.402592	5,954.23	75.52	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	790,784.640	103.384461	817,548.44	110.602024	874,623.82	57,075.38	0.14
Original Face:		Base	5,200,000.000	103.384461	817,548.44	110.602024	874,623.82	57,075.38	0.14
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	300,213.810	101.002229	303,222.64	104.860949	314,807.05	11,584.41	0.05
Original Face:		Base	2,680,283.000	101.002229	303,222.64	104.860949	314,807.05	11,584.41	0.05
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	2,238,469.050	101.540460	2,272,951.78	104.650424	2,342,567.35	69,615.57	0.37
Original Face:		Base	15,000,000.000	101.540460	2,272,951.78	104.650424	2,342,567.35	69,615.57	0.37

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	858,828.390	Local	100.880150	866,387.37	104.639218	898,671.31	32,283.94	0.14
Original Face:	4,200,000.000	Base	100.880150	866,387.37	104.639218	898,671.31	32,283.94	0.14
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	48,150.480	Local	101.103603	48,681.87	104.343802	50,242.04	1,560.17	0.01
Original Face:	1,500,000.000	Base	101.103603	48,681.87	104.343802	50,242.04	1,560.17	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	61,285.220	Local	100.691309	61,708.89	105.939783	64,925.43	3,216.54	0.01
Original Face:	3,200,000.000	Base	100.691309	61,708.89	105.939783	64,925.43	3,216.54	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	64,708.020	Local	101.957918	65,974.95	106.753573	69,078.12	3,103.17	0.01
Original Face:	765,534.000	Base	101.957918	65,974.95	106.753573	69,078.12	3,103.17	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	594,242.160	Local	101.537646	603,379.50	104.639519	621,812.14	18,432.64	0.10
Original Face:	5,157,070.000	Base	101.537646	603,379.50	104.639519	621,812.14	18,432.64	0.10
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	68,565.400	Local	100.835276	69,138.11	105.106799	72,066.90	2,928.79	0.01
Original Face:	5,000,000.000	Base	100.835276	69,138.11	105.106799	72,066.90	2,928.79	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	143,043.400	Local	101.211136	144,775.85	106.015715	151,648.48	6,872.63	0.02
Original Face:	5,000,000.000	Base	101.211136	144,775.85	106.015715	151,648.48	6,872.63	0.02
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	190,316.520	Local	103.192298	196,391.99	110.183110	209,696.66	13,304.67	0.03
Original Face:	2,000,000.000	Base	103.192298	196,391.99	110.183110	209,696.66	13,304.67	0.03
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	93,338.250	Local	103.031865	96,168.14	110.884969	103,498.09	7,329.95	0.02
Original Face:	5,000,000.000	Base	103.031865	96,168.14	110.884969	103,498.09	7,329.95	0.02
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,207,654.780	Local	106.005853	1,280,184.75	112.105200	1,353,843.81	73,659.06	0.21
Original Face:	14,750,000.000	Base	106.005853	1,280,184.75	112.105200	1,353,843.81	73,659.06	0.21

& 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
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	88,136.100	Local	100.701960	88,754.78	105.285527	92,794.56	4,039.78	0.01
Original Face:	2,000,000.000	Base	100.701960	88,754.78	105.285527	92,794.56	4,039.78	0.01
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.013322	3,000,399.66	399.66	0.47
		Base	100.000000	3,000,000.00	100.013322	3,000,399.66	399.66	0.47
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	100.121000	3,003,630.00	3,630.00	0.48
		Base	100.000000	3,000,000.00	100.121000	3,003,630.00	3,630.00	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	98.190468	2,945,714.04	-54,285.96	0.47
		Base	100.000000	3,000,000.00	98.190468	2,945,714.04	-54,285.96	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	98.354574	2,950,637.22	-49,362.78	0.47
		Base	100.000000	3,000,000.00	98.354574	2,950,637.22	-49,362.78	0.47
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	98.825134	2,964,754.02	-35,245.98	0.47
		Base	100.000000	3,000,000.00	98.825134	2,964,754.02	-35,245.98	0.47
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	802,500.440	Local	98.959167	794,147.75	100.525530	806,717.82	12,570.07	0.13
Original Face:	4,000,000.000	Base	98.959167	794,147.75	100.525530	806,717.82	12,570.07	0.13
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	191,908.460	Local	99.212562	190,397.30	100.682860	193,218.93	2,821.63	0.03
Original Face:	1,900,000.000	Base	99.212562	190,397.30	100.682860	193,218.93	2,821.63	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	684,183.260	Local	99.598083	681,433.41	101.190090	692,325.66	10,892.25	0.11
Original Face:	3,050,000.000	Base	99.598083	681,433.41	101.190090	692,325.66	10,892.25	0.11
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	1,286,203.440	Local	99.358990	1,277,958.75	101.390460	1,304,087.58	26,128.83	0.21
Original Face:	3,000,000.000	Base	99.358990	1,277,958.75	101.390460	1,304,087.58	26,128.83	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,188,312.840	Local	102.837221	1,222,027.90	103.178320	1,226,081.22	4,053.32	0.19
Original Face:	3,000,000.000	Base	102.837221	1,222,027.90	103.178320	1,226,081.22	4,053.32	0.19
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	591,526.300	Local	100.406411	593,930.33	102.308592	605,182.23	11,251.90	0.10
Original Face:	1,000,000.000	Base	100.406411	593,930.33	102.308592	605,182.23	11,251.90	0.10
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
	1,759,864.630	Local	99.991851	1,759,721.21	100.006770	1,759,983.77	262.56	0.28
Original Face:	2,750,000.000	Base	99.991851	1,759,721.21	100.006770	1,759,983.77	262.56	0.28
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.350000	06 Aug 2024		
	3,000,000.000	Local	100.055339	3,001,660.18	100.518000	3,015,540.00	13,879.82	0.48
		Base	100.055339	3,001,660.18	100.518000	3,015,540.00	13,879.82	0.48
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.190905	5,009,545.25	9,545.25	0.79
		Base	100.000000	5,000,000.00	100.190905	5,009,545.25	9,545.25	0.79
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.381307	2,981,439.22	103.428662	3,102,859.86	121,420.64	0.49
		Base	99.381307	2,981,439.22	103.428662	3,102,859.86	121,420.64	0.49
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.915316	1,998,306.32	98.743663	1,974,873.26	-23,433.06	0.31
		Base	99.915316	1,998,306.32	98.743663	1,974,873.26	-23,433.06	0.31
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.042115	3,001,263.45	1,263.45	0.47
		Base	100.000000	3,000,000.00	100.042115	3,001,263.45	1,263.45	0.47
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	96.963716	1,939,274.32	-60,725.68	0.31
		Base	100.000000	2,000,000.00	96.963716	1,939,274.32	-60,725.68	0.31
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.978584	2,999,357.53	101.327043	3,039,811.29	40,453.76	0.48
		Base	99.978584	2,999,357.53	101.327043	3,039,811.29	40,453.76	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.981599	2,999,447.98	102.029728	3,060,891.84	61,443.86	0.48
		Base	99.981599	2,999,447.98	102.029728	3,060,891.84	61,443.86	0.48
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.990667	2,334,782.07	100.184280	2,339,302.94	4,520.87	0.37
		Base	99.990667	2,334,782.07	100.184280	2,339,302.94	4,520.87	0.37
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.945808	4,997,290.41	99.326903	4,966,345.15	-30,945.26	0.79
		Base	99.945808	4,997,290.41	99.326903	4,966,345.15	-30,945.26	0.79
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.860728	2,995,821.84	101.505656	3,045,169.68	49,347.84	0.48
		Base	99.860728	2,995,821.84	101.505656	3,045,169.68	49,347.84	0.48
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.909977	1,998,199.53	100.043099	2,000,861.98	2,662.45	0.32
		Base	99.909977	1,998,199.53	100.043099	2,000,861.98	2,662.45	0.32
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.834449	4,991,722.43	99.606273	4,980,313.65	-11,408.78	0.79
		Base	99.834449	4,991,722.43	99.606273	4,980,313.65	-11,408.78	0.79
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.762435	4,988,121.75	103.198966	5,159,948.30	171,826.55	0.82
		Base	99.762435	4,988,121.75	103.198966	5,159,948.30	171,826.55	0.82
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.992773	3,999,710.92	100.350952	4,014,038.08	14,327.16	0.63
		Base	99.992773	3,999,710.92	100.350952	4,014,038.08	14,327.16	0.63
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.010722	5,000,536.10	536.10	0.79
		Base	100.000000	5,000,000.00	100.010722	5,000,536.10	536.10	0.79
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	2,000,000.000	Local	100.992490	2,019,849.80	101.003000	2,020,060.00	210.20	0.32
		Base	100.992490	2,019,849.80	101.003000	2,020,060.00	210.20	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
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.957096	1,999,141.92	101.419030	2,028,380.60	29,238.68	0.32
		Base	99.957096	1,999,141.92	101.419030	2,028,380.60	29,238.68	0.32
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.961688	1,999,233.75	100.238969	2,004,779.38	5,545.63	0.32
		Base	99.961688	1,999,233.75	100.238969	2,004,779.38	5,545.63	0.32
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.992627	2,999,778.80	100.108778	3,003,263.34	3,484.54	0.47
		Base	99.992627	2,999,778.80	100.108778	3,003,263.34	3,484.54	0.47
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.500000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.351307	2,508,782.68	8,782.68	0.40
		Base	100.000000	2,500,000.00	100.351307	2,508,782.68	8,782.68	0.40
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.964439	1,999,288.77	100.098996	2,001,979.92	2,691.15	0.32
		Base	99.964439	1,999,288.77	100.098996	2,001,979.92	2,691.15	0.32
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.290000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.237794	3,007,133.82	7,133.82	0.48
		Base	100.000000	3,000,000.00	100.237794	3,007,133.82	7,133.82	0.48
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.517630	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.724080	4,986,204.00	-13,796.00	0.79
		Base	100.000000	5,000,000.00	99.724080	4,986,204.00	-13,796.00	0.79
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.133618	2,002,672.36	2,672.36	0.32
		Base	100.000000	2,000,000.00	100.133618	2,002,672.36	2,672.36	0.32
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	100.116029	3,464,014.60	4,014.60	0.55
		Base	100.000000	3,460,000.00	100.116029	3,464,014.60	4,014.60	0.55
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	101.179000	3,035,370.00	35,370.00	0.48
		Base	100.000000	3,000,000.00	101.179000	3,035,370.00	35,370.00	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
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	97.082300	2,912,469.00	-87,531.00	0.46
		Base		100.000000	3,000,000.00	97.082300	2,912,469.00	-87,531.00	0.46
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	2,000,000.000	99.960226	1,999,204.51	100.185690	2,003,713.80	4,509.29	0.32
		Base		99.960226	1,999,204.51	100.185690	2,003,713.80	4,509.29	0.32
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.521250	13 Nov 2023		
		Local	1,950,000.000	100.177654	1,953,464.26	100.601617	1,961,731.53	8,267.27	0.31
		Base		100.177654	1,953,464.26	100.601617	1,961,731.53	8,267.27	0.31
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.991319	2,999,739.58	103.592000	3,107,760.00	108,020.42	0.49
		Base		99.991319	2,999,739.58	103.592000	3,107,760.00	108,020.42	0.49
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.979992	2,999,399.75	100.599349	3,017,980.47	18,580.72	0.48
		Base		99.979992	2,999,399.75	100.599349	3,017,980.47	18,580.72	0.48
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.488250	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.993543	2,999,806.29	-193.71	0.47
		Base		100.000000	3,000,000.00	99.993543	2,999,806.29	-193.71	0.47
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	101.602575	3,048,077.25	48,077.25	0.48
		Base		100.000000	3,000,000.00	101.602575	3,048,077.25	48,077.25	0.48
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.311000	3,009,330.00	9,330.00	0.48
		Base		100.000000	3,000,000.00	100.311000	3,009,330.00	9,330.00	0.48
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	97.967651	2,939,029.53	-60,970.47	0.46
		Base		100.000000	3,000,000.00	97.967651	2,939,029.53	-60,970.47	0.46
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.160574	2,974,817.22	-25,182.78	0.47
		Base		100.000000	3,000,000.00	99.160574	2,974,817.22	-25,182.78	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023		
	3,000,000.000	Local	99.954889	2,998,646.67	99.864308	2,995,929.24	-2,717.43	0.47
		Base	99.954889	2,998,646.67	99.864308	2,995,929.24	-2,717.43	0.47
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.988906	1,999,778.12	101.280583	2,025,611.66	25,833.54	0.32
		Base	99.988906	1,999,778.12	101.280583	2,025,611.66	25,833.54	0.32
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.954857	4,997,742.83	102.680595	5,134,029.75	136,286.92	0.81
		Base	99.954857	4,997,742.83	102.680595	5,134,029.75	136,286.92	0.81
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.350000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.191106	3,005,733.18	5,733.18	0.48
		Base	100.000000	3,000,000.00	100.191106	3,005,733.18	5,733.18	0.48
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	5,000,000.000	Local	99.938498	4,996,924.90	100.176319	5,008,815.95	11,891.05	0.79
		Base	99.938498	4,996,924.90	100.176319	5,008,815.95	11,891.05	0.79
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.859384	2,995,781.52	101.772091	3,053,162.73	57,381.21	0.48
		Base	99.859384	2,995,781.52	101.772091	3,053,162.73	57,381.21	0.48
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.935251	999,352.51	101.749452	1,017,494.52	18,142.01	0.16
		Base	99.935251	999,352.51	101.749452	1,017,494.52	18,142.01	0.16
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.120718	2,002,414.36	103.234714	2,064,694.28	62,279.92	0.33
		Base	100.120718	2,002,414.36	103.234714	2,064,694.28	62,279.92	0.33
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.516000	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.500997	5,025,049.85	25,049.85	0.79
		Base	100.000000	5,000,000.00	100.500997	5,025,049.85	25,049.85	0.79
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.944620	4,997,231.01	104.745845	5,237,292.25	240,061.24	0.83
		Base	99.944620	4,997,231.01	104.745845	5,237,292.25	240,061.24	0.83

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.917464	2,997,523.91	101.567252	3,047,017.56	49,493.65	0.48
		Base	99.917464	2,997,523.91	101.567252	3,047,017.56	49,493.65	0.48
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.534902	1,990,698.04	98.273438	1,965,468.76	-25,229.28	0.31
		Base	99.534902	1,990,698.04	98.273438	1,965,468.76	-25,229.28	0.31
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.985809	2,999,574.27	104.746026	3,142,380.78	142,806.51	0.50
		Base	99.985809	2,999,574.27	104.746026	3,142,380.78	142,806.51	0.50
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.984272	3,249,488.85	100.248810	3,258,086.33	8,597.48	0.52
Original Face:	3,250,000.000	Base	99.984272	3,249,488.85	100.248810	3,258,086.33	8,597.48	0.52
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	101.692003	3,050,760.09	50,760.09	0.48
		Base	100.000000	3,000,000.00	101.692003	3,050,760.09	50,760.09	0.48
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.995057	1,999,901.13	100.370894	2,007,417.88	7,516.75	0.32
		Base	99.995057	1,999,901.13	100.370894	2,007,417.88	7,516.75	0.32
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.824170	1,996,483.40	100.926000	2,018,520.00	22,036.60	0.32
		Base	99.824170	1,996,483.40	100.926000	2,018,520.00	22,036.60	0.32
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	895,178.440	Local	99.991294	895,100.51	100.872000	902,984.40	7,883.89	0.14
Original Face:	2,000,000.000	Base	99.991294	895,100.51	100.872000	902,984.40	7,883.89	0.14
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.992663	1,999,853.26	101.319180	2,026,383.60	26,530.34	0.32
Original Face:	2,000,000.000	Base	99.992663	1,999,853.26	101.319180	2,026,383.60	26,530.34	0.32
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	130,934.890	Local	99.999465	130,934.19	100.374290	131,424.97	490.78	0.02
Original Face:	1,000,000.000	Base	99.999465	130,934.19	100.374290	131,424.97	490.78	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
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.892681	2,996,780.42	100.492741	3,014,782.23	18,001.81	0.48
		Base	99.892681	2,996,780.42	100.492741	3,014,782.23	18,001.81	0.48
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.935185	1,998,703.70	105.978404	2,119,568.08	120,864.38	0.34
		Base	99.935185	1,998,703.70	105.978404	2,119,568.08	120,864.38	0.34
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.975898	1,999,517.96	101.730031	2,034,600.62	35,082.66	0.32
		Base	99.975898	1,999,517.96	101.730031	2,034,600.62	35,082.66	0.32
US DOLLAR Total								
	406,589,777.670	Local		406,960,193.75		409,795,648.14	2,835,454.39	64.81
Original Face:	182,011,032.000	Base		406,960,193.75		409,795,648.14	2,835,454.39	64.81
FIXED INCOME Total								
	406,589,777.670	Base		406,960,193.75		409,795,648.14	2,835,454.39	64.81
Original Face:	182,011,032.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		629,248,456.070	Base		629,470,963.20		632,306,970.98	2,836,007.78	100.00
	Original Face:	182,011,032.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			229,917.590	1.000000	229,917.59	1.000000	229,917.59	0.00	0.07
		Base		1.000000	229,917.59	1.000000	229,917.59	0.00	0.07
US DOLLAR Total									
			229,917.590		229,917.59		229,917.59	0.00	0.07
		Base			229,917.59		229,917.59	0.00	0.07
CASH Total									
			229,917.590	Base	229,917.59		229,917.59	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.060000	01 Oct 2021		
			53,502,869.290	100.000000	53,502,869.29	100.000000	53,502,869.29	0.00	15.86
		Base		100.000000	53,502,869.29	100.000000	53,502,869.29	0.00	15.86
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	0.59
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.59
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	0.89
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.89
942PVL006	WAM AZ 4 WAM AZR 4					0.200000	01 Oct 2021		
			12,006,838.050	100.000000	12,006,838.05	100.000000	12,006,838.05	0.00	3.56
		Base		100.000000	12,006,838.05	100.000000	12,006,838.05	0.00	3.56
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	1.48
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.48

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
95763A914	WESTERN ALLIANCE BANCORP PP				0.250000	23 Jun 2022		
	5,004,983.710	Local	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.48
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.48
US DOLLAR Total								
	80,514,691.050	Local		80,514,691.05		80,514,691.05	0.00	23.87
		Base		80,514,691.05		80,514,691.05	0.00	23.87
CASH EQUIVALENT Total								
	80,514,691.050	Base		80,514,691.05		80,514,691.05	0.00	23.87
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	598,301.100	Local	102.723030	614,593.02	105.134132	629,018.67	14,425.65	0.19
Original Face:	5,000,000.000	Base	102.723030	614,593.02	105.134132	629,018.67	14,425.65	0.19
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	492,401.770	Local	102.078654	502,637.10	103.188709	508,103.03	5,465.93	0.15
Original Face:	4,372,786.000	Base	102.078654	502,637.10	103.188709	508,103.03	5,465.93	0.15
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	603,041.150	Local	101.833525	614,098.06	103.187447	622,262.77	8,164.71	0.18
Original Face:	5,000,000.000	Base	101.833525	614,098.06	103.187447	622,262.77	8,164.71	0.18
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	361,298.270	Local	103.001315	372,141.97	106.801525	385,872.06	13,730.09	0.11
Original Face:	4,169,641.000	Base	103.001315	372,141.97	106.801525	385,872.06	13,730.09	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	247,857.640	Local	101.096012	250,574.19	103.264026	255,947.78	5,373.59	0.08
Original Face:	2,000,000.000	Base	101.096012	250,574.19	103.264026	255,947.78	5,373.59	0.08
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	137,426.020	Local	101.968288	140,130.96	105.329305	144,749.87	4,618.91	0.04
Original Face:	2,910,888.000	Base	101.968288	140,130.96	105.329305	144,749.87	4,618.91	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
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	456,613.130	102.911844	469,908.99	104.345776	476,456.51	6,547.52	0.14
Original Face:	9,450,000.000	Base		102.911844	469,908.99	104.345776	476,456.51	6,547.52	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	331,681.470	100.935446	334,784.17	104.170900	345,515.57	10,731.40	0.10
Original Face:	2,500,000.000	Base		100.935446	334,784.17	104.170900	345,515.57	10,731.40	0.10
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	225,064.700	100.906157	227,104.14	104.176631	234,464.82	7,360.68	0.07
Original Face:	1,500,000.000	Base		100.906157	227,104.14	104.176631	234,464.82	7,360.68	0.07
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	417,925.810	105.101922	439,248.06	109.717681	458,538.51	19,290.45	0.14
Original Face:	5,872,458.000	Base		105.101922	439,248.06	109.717681	458,538.51	19,290.45	0.14
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	9,415.350	101.265699	9,534.52	104.080406	9,799.53	265.01	0.00
Original Face:	1,000,000.000	Base		101.265699	9,534.52	104.080406	9,799.53	265.01	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	24,476.220	104.294740	25,527.41	113.286715	27,728.31	2,200.90	0.01
Original Face:	1,000,000.000	Base		104.294740	25,527.41	113.286715	27,728.31	2,200.90	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	124.070	100.427178	124.60	103.051796	127.86	3.26	0.00
Original Face:	25,000.000	Base		100.427178	124.60	103.051796	127.86	3.26	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	49,908.960	103.026150	51,419.28	115.942905	57,865.90	6,446.62	0.02
Original Face:	2,000,000.000	Base		103.026150	51,419.28	115.942905	57,865.90	6,446.62	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.789630	20 Sep 2063		
		Local	697,392.440	100.418176	700,308.77	100.630870	701,792.08	1,483.31	0.21
Original Face:	1,500,000.000	Base		100.418176	700,308.77	100.630870	701,792.08	1,483.31	0.21
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB					0.739630	20 Feb 2064		
		Local	737,148.290	100.368853	739,867.28	100.634460	741,825.20	1,957.92	0.22
Original Face:	1,530,000.000	Base		100.368853	739,867.28	100.634460	741,825.20	1,957.92	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
	820,571.900	Local	101.982802	836,842.22	101.017680	828,922.70	-7,919.52	0.25
Original Face:	1,200,000.000	Base	101.982802	836,842.22	101.017680	828,922.70	-7,919.52	0.25
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	154,375.450	Local	100.973361	155,878.08	100.975990	155,882.14	4.06	0.05
Original Face:	2,720,000.000	Base	100.973361	155,878.08	100.975990	155,882.14	4.06	0.05
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	169,860.120	Local	101.453431	172,328.92	101.280510	172,035.20	-293.72	0.05
Original Face:	4,000,000.000	Base	101.453431	172,328.92	101.280510	172,035.20	-293.72	0.05
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,166,834.330	Local	101.963033	1,189,739.67	102.776970	1,199,236.97	9,497.30	0.36
Original Face:	4,400,000.000	Base	101.963033	1,189,739.67	102.776970	1,199,236.97	9,497.30	0.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	601,875.330	Local	99.389663	598,201.86	100.525530	605,038.37	6,836.51	0.18
Original Face:	3,000,000.000	Base	99.389663	598,201.86	100.525530	605,038.37	6,836.51	0.18
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	252,511.330	Local	100.579325	253,974.19	102.358630	258,467.14	4,492.95	0.08
Original Face:	1,000,000.000	Base	100.579325	253,974.19	102.358630	258,467.14	4,492.95	0.08
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	224,109.620	Local	101.242370	226,893.89	101.062800	226,491.46	-402.43	0.07
Original Face:	1,000,000.000	Base	101.242370	226,893.89	101.062800	226,491.46	-402.43	0.07
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	101.398480	0.01	0.00	0.00
		Base	100.000000	0.01	101.398480	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	384,824.270	Local	100.697079	387,506.80	104.290760	401,336.16	13,829.36	0.12
Original Face:	1,000,000.000	Base	100.697079	387,506.80	104.290760	401,336.16	13,829.36	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	246,012.670	Local	100.782074	247,936.67	103.182240	253,841.38	5,904.71	0.08
Original Face:	1,000,000.000	Base	100.782074	247,936.67	103.182240	253,841.38	5,904.71	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	57,777.740	Local	99.894111	57,716.56	100.335550	57,971.61	255.05	0.02
Original Face:	1,000,000.000	Base	99.894111	57,716.56	100.335550	57,971.61	255.05	0.02
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	87,976.000	Local	100.291636	88,232.57	100.413200	88,339.52	106.95	0.03
Original Face:	1,000,000.000	Base	100.291636	88,232.57	100.413200	88,339.52	106.95	0.03
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	59,328.050	Local	100.857503	59,836.79	100.529420	59,642.14	-194.65	0.02
Original Face:	1,000,000.000	Base	100.857503	59,836.79	100.529420	59,642.14	-194.65	0.02
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.057330	0.03	-0.06	0.00
		Base	300.000000	0.09	102.057330	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,188,312.840	Local	102.837221	1,222,027.90	103.178320	1,226,081.22	4,053.32	0.36
Original Face:	3,000,000.000	Base	102.837221	1,222,027.90	103.178320	1,226,081.22	4,053.32	0.36
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,183,052.600	Local	100.342381	1,187,103.15	102.308592	1,210,364.46	23,261.31	0.36
Original Face:	2,000,000.000	Base	100.342381	1,187,103.15	102.308592	1,210,364.46	23,261.31	0.36
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	556,598.340	Local	100.066781	556,970.04	101.989890	567,674.03	10,703.99	0.17
Original Face:	2,000,000.000	Base	100.066781	556,970.04	101.989890	567,674.03	10,703.99	0.17
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.739000	20 Apr 2071		
	1,878,432.060	Local	107.758485	2,024,169.93	105.094178	1,974,122.73	-50,047.20	0.59
Original Face:	1,978,780.000	Base	107.758485	2,024,169.93	105.094178	1,974,122.73	-50,047.20	0.59
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,270,521.160	Local	102.193792	1,298,393.75	100.790760	1,280,567.93	-17,825.82	0.38
Original Face:	2,000,000.000	Base	102.193792	1,298,393.75	100.790760	1,280,567.93	-17,825.82	0.38
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	3,132,652.300	Local	101.405716	3,176,688.49	100.422870	3,145,899.35	-30,789.14	0.93
Original Face:	3,185,000.000	Base	101.405716	3,176,688.49	100.422870	3,145,899.35	-30,789.14	0.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,786,873.440	Local	102.326662	1,828,447.94	101.498590	1,813,651.35	-14,796.59	0.54
Original Face:	2,000,000.000	Base	102.326662	1,828,447.94	101.498590	1,813,651.35	-14,796.59	0.54
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.500000	20 Jun 2036		
	1,866,064.070	Local	104.362041	1,947,462.55	103.536630	1,932,059.85	-15,402.70	0.57
Original Face:	2,000,000.000	Base	104.362041	1,947,462.55	103.536630	1,932,059.85	-15,402.70	0.57
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
	2,967,140.020	Local	102.802842	3,050,304.28	101.875220	3,022,780.42	-27,523.86	0.90
Original Face:	3,000,000.000	Base	102.802842	3,050,304.28	101.875220	3,022,780.42	-27,523.86	0.90
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.080000	20 Jan 2027		
	4,583,333.330	Local	100.000000	4,583,333.34	100.000000	4,583,333.33	-0.01	1.36
Original Face:	5,000,000.000	Base	100.000000	4,583,333.34	100.000000	4,583,333.33	-0.01	1.36
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.080000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.80
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.80
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.080000	15 Sep 2026		
	4,583,333.360	Local	100.000000	4,583,333.36	100.000000	4,583,333.36	0.00	1.36
Original Face:	5,500,000.000	Base	100.000000	4,583,333.36	100.000000	4,583,333.36	0.00	1.36
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.917301	1,998,346.02	103.299408	2,065,988.16	67,642.14	0.61
		Base	99.917301	1,998,346.02	103.299408	2,065,988.16	67,642.14	0.61
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	787.750	Local	100.194224	789.28	100.626120	792.68	3.40	0.00
Original Face:	1,000,000.000	Base	100.194224	789.28	100.626120	792.68	3.40	0.00
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.672036	3,020,161.07	99.719870	2,991,596.10	-28,564.97	0.89
		Base	100.672036	3,020,161.07	99.719870	2,991,596.10	-28,564.97	0.89
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	100.675224	3,926,333.73	99.883850	3,895,470.15	-30,863.58	1.16
		Base	100.675224	3,926,333.73	99.883850	3,895,470.15	-30,863.58	1.16

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90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.351494	2,007,029.88	99.843740	1,996,874.80	-10,155.08	0.59
		Base	100.351494	2,007,029.88	99.843740	1,996,874.80	-10,155.08	0.59
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	2,900,000.000	Local	100.081555	2,902,365.09	100.054655	2,901,585.00	-780.09	0.86
		Base	100.081555	2,902,365.09	100.054655	2,901,585.00	-780.09	0.86
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.182719	5,009,135.96	99.960000	4,998,000.00	-11,135.96	1.48
		Base	100.182719	5,009,135.96	99.960000	4,998,000.00	-11,135.96	1.48
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.080000	13 Aug 2027		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.19
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.19
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	2,000,000.000	Local	100.249568	2,004,991.35	99.892819	1,997,856.38	-7,134.97	0.59
		Base	100.249568	2,004,991.35	99.892819	1,997,856.38	-7,134.97	0.59
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.074399	4,002,975.96	100.098514	4,003,940.56	964.60	1.19
		Base	100.074399	4,002,975.96	100.098514	4,003,940.56	964.60	1.19
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	100.158854	2,804,447.91	100.539360	2,815,102.08	10,654.17	0.83
		Base	100.158854	2,804,447.91	100.539360	2,815,102.08	10,654.17	0.83
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	100.201083	3,006,032.48	99.811530	2,994,345.90	-11,686.58	0.89
		Base	100.201083	3,006,032.48	99.811530	2,994,345.90	-11,686.58	0.89
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.028542	6,501,855.22	99.955979	6,497,138.64	-4,716.58	1.93
		Base	100.028542	6,501,855.22	99.955979	6,497,138.64	-4,716.58	1.93
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.132887	2,503,322.18	100.321346	2,508,033.65	4,711.47	0.74
		Base	100.132887	2,503,322.18	100.321346	2,508,033.65	4,711.47	0.74

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90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,000,000.000	Local	100.044345	5,002,217.26	99.958346	4,997,917.30	-4,299.96	1.48
		Base	100.044345	5,002,217.26	99.958346	4,997,917.30	-4,299.96	1.48
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	3,000,000.000	Local	99.979661	2,999,389.82	99.994833	2,999,844.99	455.17	0.89
		Base	99.979661	2,999,389.82	99.994833	2,999,844.99	455.17	0.89
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	3,000,000.000	Local	99.973000	2,999,190.00	99.990625	2,999,718.75	528.75	0.89
		Base	99.973000	2,999,190.00	99.990625	2,999,718.75	528.75	0.89
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	3,000,000.000	Local	99.968042	2,999,041.25	99.986069	2,999,582.07	540.82	0.89
		Base	99.968042	2,999,041.25	99.986069	2,999,582.07	540.82	0.89
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 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
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	104.044040	2,080,880.80	104.007812	2,080,156.24	-724.56	0.62
		Base	104.044040	2,080,880.80	104.007812	2,080,156.24	-724.56	0.62
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	103.600036	2,072,000.71	103.507812	2,070,156.24	-1,844.47	0.61
		Base	103.600036	2,072,000.71	103.507812	2,070,156.24	-1,844.47	0.61
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 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
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	102.005860	2,040,117.19	101.960938	2,039,218.76	-898.43	0.60
		Base	102.005860	2,040,117.19	101.960938	2,039,218.76	-898.43	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
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	102.380098	2,047,601.96	102.324219	2,046,484.38	-1,117.58	0.61
		Base	102.380098	2,047,601.96	102.324219	2,046,484.38	-1,117.58	0.61
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	102.134057	3,064,021.71	101.992188	3,059,765.64	-4,256.07	0.91
		Base	102.134057	3,064,021.71	101.992188	3,059,765.64	-4,256.07	0.91
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	101.878750	2,037,575.00	101.828125	2,036,562.50	-1,012.50	0.60
		Base	101.878750	2,037,575.00	101.828125	2,036,562.50	-1,012.50	0.60
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 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
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	5,000,000.000	Local	100.267145	5,013,357.24	100.277295	5,013,864.75	507.51	1.49
		Base	100.267145	5,013,357.24	100.277295	5,013,864.75	507.51	1.49
912828YN4	US TREASURY FRN 10/21 VAR				0.335003	31 Oct 2021		
	3,000,000.000	Local	100.001604	3,000,048.11	100.019167	3,000,575.01	526.90	0.89
		Base	100.001604	3,000,048.11	100.019167	3,000,575.01	526.90	0.89
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	100.111634	3,003,349.01	100.117519	3,003,525.57	176.56	0.89
		Base	100.111634	3,003,349.01	100.117519	3,003,525.57	176.56	0.89
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	100.224848	5,011,242.41	100.236323	5,011,816.15	573.74	1.49
		Base	100.224848	5,011,242.41	100.236323	5,011,816.15	573.74	1.49
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	100.366644	5,018,332.19	100.389870	5,019,493.50	1,161.31	1.49
		Base	100.366644	5,018,332.19	100.389870	5,019,493.50	1,161.31	1.49
912828Z45	US TREASURY FRN 01/22 VAR				0.189003	31 Jan 2022		
	2,000,000.000	Local	99.997341	1,999,946.81	100.051845	2,001,036.90	1,090.09	0.59
		Base	99.997341	1,999,946.81	100.051845	2,001,036.90	1,090.09	0.59

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912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	100.404243	2,008,084.86	100.437500	2,008,750.00	665.14	0.60
		Base	100.404243	2,008,084.86	100.437500	2,008,750.00	665.14	0.60
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	4,000,000.000	Local	100.118599	4,004,743.94	100.156250	4,006,250.00	1,506.06	1.19
		Base	100.118599	4,004,743.94	100.156250	4,006,250.00	1,506.06	1.19
912828ZK9	US TREASURY FRN 04/22 VAR				0.149003	30 Apr 2022		
	3,000,000.000	Local	100.014042	3,000,421.26	100.066222	3,001,986.66	1,565.40	0.89
		Base	100.014042	3,000,421.26	100.066222	3,001,986.66	1,565.40	0.89
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.880107	1,997,602.13	98.863281	1,977,265.62	-20,336.51	0.59
		Base	99.880107	1,997,602.13	98.863281	1,977,265.62	-20,336.51	0.59
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.984995	1,999,699.90	100.031250	2,000,625.00	925.10	0.59
		Base	99.984995	1,999,699.90	100.031250	2,000,625.00	925.10	0.59
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.417817	1,988,356.34	98.281250	1,965,625.00	-22,731.34	0.58
		Base	99.417817	1,988,356.34	98.281250	1,965,625.00	-22,731.34	0.58
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.064142	2,001,282.84	100.023438	2,000,468.76	-814.08	0.59
		Base	100.064142	2,001,282.84	100.023438	2,000,468.76	-814.08	0.59
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.803428	1,996,068.55	98.191406	1,963,828.12	-32,240.43	0.58
		Base	99.803428	1,996,068.55	98.191406	1,963,828.12	-32,240.43	0.58
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.981004	4,999,050.19	100.031250	5,001,562.50	2,512.31	1.48
		Base	99.981004	4,999,050.19	100.031250	5,001,562.50	2,512.31	1.48
91282CAA9	US TREASURY FRN 07/22 VAR				0.900031	31 Jul 2022		
	5,000,000.000	Local	99.994119	4,999,705.93	100.044601	5,002,230.05	2,524.12	1.48
		Base	99.994119	4,999,705.93	100.044601	5,002,230.05	2,524.12	1.48

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
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.824598	1,996,491.95	99.742188	1,994,843.76	-1,648.19	0.59
		Base		99.824598	1,996,491.95	99.742188	1,994,843.76	-1,648.19	0.59
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	5,000,000.000	99.972478	4,998,623.88	100.023438	5,001,171.90	2,548.02	1.48
		Base		99.972478	4,998,623.88	100.023438	5,001,171.90	2,548.02	1.48
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.414352	1,988,287.04	97.921875	1,958,437.50	-29,849.54	0.58
		Base		99.414352	1,988,287.04	97.921875	1,958,437.50	-29,849.54	0.58
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.775906	1,995,518.12	99.691406	1,993,828.12	-1,690.00	0.59
		Base		99.775906	1,995,518.12	99.691406	1,993,828.12	-1,690.00	0.59
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.802585	1,996,051.69	97.820312	1,956,406.24	-39,645.45	0.58
		Base		99.802585	1,996,051.69	97.820312	1,956,406.24	-39,645.45	0.58
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
		Local	5,000,000.000	99.981498	4,999,074.92	100.019531	5,000,976.55	1,901.63	1.48
		Base		99.981498	4,999,074.92	100.019531	5,000,976.55	1,901.63	1.48
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	2,000,000.000	99.809142	1,996,182.83	99.640625	1,992,812.50	-3,370.33	0.59
		Base		99.809142	1,996,182.83	99.640625	1,992,812.50	-3,370.33	0.59
91282CAR2	US TREASURY N/B 10/22 0.125					0.125000	31 Oct 2022		
		Local	2,000,000.000	99.997372	1,999,947.43	100.003906	2,000,078.12	130.69	0.59
		Base		99.997372	1,999,947.43	100.003906	2,000,078.12	130.69	0.59
91282CAS0	US TREASURY FRN 10/22 VAR					0.900031	31 Oct 2022		
		Local	3,000,000.000	99.993429	2,999,802.86	100.044517	3,001,335.51	1,532.65	0.89
		Base		99.993429	2,999,802.86	100.044517	3,001,335.51	1,532.65	0.89
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.182172	1,983,643.44	97.675781	1,953,515.62	-30,127.82	0.58
		Base		99.182172	1,983,643.44	97.675781	1,953,515.62	-30,127.82	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
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.007399	2,000,147.98	99.855469	1,997,109.38	-3,038.60	0.59
		Base	100.007399	2,000,147.98	99.855469	1,997,109.38	-3,038.60	0.59
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	10,000,000.000	Local	99.969694	9,996,969.36	99.984375	9,998,437.50	1,468.14	2.96
		Base	99.969694	9,996,969.36	99.984375	9,998,437.50	1,468.14	2.96
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.794787	1,995,895.74	98.058594	1,961,171.88	-34,723.86	0.58
		Base	99.794787	1,995,895.74	98.058594	1,961,171.88	-34,723.86	0.58
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.815416	1,996,308.31	99.523438	1,990,468.76	-5,839.55	0.59
		Base	99.815416	1,996,308.31	99.523438	1,990,468.76	-5,839.55	0.59
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.602514	1,992,050.28	97.949219	1,958,984.38	-33,065.90	0.58
		Base	99.602514	1,992,050.28	97.949219	1,958,984.38	-33,065.90	0.58
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	12,000,000.000	Local	99.977846	11,997,341.56	99.972656	11,996,718.72	-622.84	3.56
		Base	99.977846	11,997,341.56	99.972656	11,996,718.72	-622.84	3.56
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.758195	1,995,163.90	99.457031	1,989,140.62	-6,023.28	0.59
		Base	99.758195	1,995,163.90	99.457031	1,989,140.62	-6,023.28	0.59
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	3,000,000.000	Local	99.998668	2,999,960.04	99.953125	2,998,593.75	-1,366.29	0.89
		Base	99.998668	2,999,960.04	99.953125	2,998,593.75	-1,366.29	0.89
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.653257	1,993,065.14	97.816406	1,956,328.12	-36,737.02	0.58
		Base	99.653257	1,993,065.14	97.816406	1,956,328.12	-36,737.02	0.58
91282CBK6	US TREASURY FRN 01/23 VAR				0.084003	31 Jan 2023		
	2,000,000.000	Local	99.993246	1,999,864.92	100.043281	2,000,865.62	1,000.70	0.59
		Base	99.993246	1,999,864.92	100.043281	2,000,865.62	1,000.70	0.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	2,000,000.000	99.786200	1,995,724.00	99.421875	1,988,437.50	-7,286.50	0.59
		Base		99.786200	1,995,724.00	99.421875	1,988,437.50	-7,286.50	0.59
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	5,000,000.000	99.966002	4,998,300.11	99.921875	4,996,093.75	-2,206.36	1.48
		Base		99.966002	4,998,300.11	99.921875	4,996,093.75	-2,206.36	1.48
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.646156	1,992,923.11	98.273438	1,965,468.76	-27,454.35	0.58
		Base		99.646156	1,992,923.11	98.273438	1,965,468.76	-27,454.35	0.58
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.760304	1,995,206.07	99.644531	1,992,890.62	-2,315.45	0.59
		Base		99.760304	1,995,206.07	99.644531	1,992,890.62	-2,315.45	0.59
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.233827	1,984,676.54	99.257812	1,985,156.24	479.70	0.59
		Base		99.233827	1,984,676.54	99.257812	1,985,156.24	479.70	0.59
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.943272	2,998,298.16	99.906250	2,997,187.50	-1,110.66	0.89
		Base		99.943272	2,998,298.16	99.906250	2,997,187.50	-1,110.66	0.89
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.889664	3,995,586.54	99.863281	3,994,531.24	-1,055.30	1.18
		Base		99.889664	3,995,586.54	99.863281	3,994,531.24	-1,055.30	1.18
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.964173	2,998,925.19	99.835938	2,995,078.14	-3,847.05	0.89
		Base		99.964173	2,998,925.19	99.835938	2,995,078.14	-3,847.05	0.89
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
		Local	2,000,000.000	99.834790	1,996,695.79	99.726562	1,994,531.24	-2,164.55	0.59
		Base		99.834790	1,996,695.79	99.726562	1,994,531.24	-2,164.55	0.59
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	2,000,000.000	99.780032	1,995,600.63	99.554688	1,991,093.76	-4,506.87	0.59
		Base		99.780032	1,995,600.63	99.554688	1,991,093.76	-4,506.87	0.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
			3,000,000.000	99.904488	2,997,134.64	99.917969	2,997,539.07	404.43	0.89
		Base		99.904488	2,997,134.64	99.917969	2,997,539.07	404.43	0.89
US DOLLAR Total									
			255,913,234.510		256,865,901.20		256,521,408.26	-344,492.94	76.06
	Original Face:		111,514,553.000						
		Base			256,865,901.20		256,521,408.26	-344,492.94	76.06
FIXED INCOME Total									
			255,913,234.510		256,865,901.20		256,521,408.26	-344,492.94	76.06
	Original Face:		111,514,553.000						

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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									
		336,657,843.150	Base		337,610,509.84		337,266,016.90	-344,492.94	100.00
	Original Face:	111,514,553.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR									Exchange Rate:	1.000000
USD	US DOLLAR									
			13,256.900	Local	1.000000	13,256.90	1.000000	13,256.90	0.00	0.00
				Base	1.000000	13,256.90	1.000000	13,256.90	0.00	0.00
US DOLLAR Total										
			13,256.900	Local		13,256.90		13,256.90	0.00	0.00
				Base		13,256.90		13,256.90	0.00	0.00
CASH Total										
			13,256.900	Base		13,256.90		13,256.90	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		
			30,029,436.230	Local	100.050008	30,044,453.28	100.050000	30,044,450.95	-2.33	1.16
				Base	100.050008	30,044,453.28	100.050000	30,044,450.95	-2.33	1.16
US DOLLAR Total										
			30,029,436.230	Local		30,044,453.28		30,044,450.95	-2.33	1.16
				Base		30,044,453.28		30,044,450.95	-2.33	1.16
CASH EQUIVALENT Total										
			30,029,436.230	Base		30,044,453.28		30,044,450.95	-2.33	1.16
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1									
			43,172.000	Local	20.857953	900,479.53	52.130000	2,250,556.36	1,350,076.83	0.09
				Base	20.857953	900,479.53	52.130000	2,250,556.36	1,350,076.83	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	46,629.000	Local	19.601132	913,981.18	22.830000	1,064,540.07	150,558.89	0.04
		Base	19.601132	913,981.18	22.830000	1,064,540.07	150,558.89	0.04
00206R102	AT+T INC COMMON STOCK USD1.0							
	499,624.000	Local	34.109899	17,042,123.97	27.010000	13,494,844.24	-3,547,279.73	0.52
		Base	34.109899	17,042,123.97	27.010000	13,494,844.24	-3,547,279.73	0.52
002824100	ABBOTT LABORATORIES COMMON STOCK							
	124,042.000	Local	33.606283	4,168,590.53	118.130000	14,653,081.46	10,484,490.93	0.57
		Base	33.606283	4,168,590.53	118.130000	14,653,081.46	10,484,490.93	0.57
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	123,647.000	Local	44.070307	5,449,161.22	107.870000	13,337,801.89	7,888,640.67	0.52
		Base	44.070307	5,449,161.22	107.870000	13,337,801.89	7,888,640.67	0.52
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,175.000	Local	364.820617	1,158,305.46	325.520000	1,033,526.00	-124,779.46	0.04
		Base	364.820617	1,158,305.46	325.520000	1,033,526.00	-124,779.46	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	54,413.000	Local	39.587003	2,154,047.58	77.390000	4,211,022.07	2,056,974.49	0.16
		Base	39.587003	2,154,047.58	77.390000	4,211,022.07	2,056,974.49	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001							
	33,342.000	Local	62.538557	2,085,160.58	575.720000	19,195,656.24	17,110,495.66	0.74
		Base	62.538557	2,085,160.58	575.720000	19,195,656.24	17,110,495.66	0.74
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	4,578.000	Local	157.468534	720,890.95	208.890000	956,298.42	235,407.47	0.04
		Base	157.468534	720,890.95	208.890000	956,298.42	235,407.47	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	84,894.000	Local	24.552026	2,084,319.71	102.900000	8,735,592.60	6,651,272.89	0.34
		Base	24.552026	2,084,319.71	102.900000	8,735,592.60	6,651,272.89	0.34
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	21,235.000	Local	35.266214	748,878.06	157.530000	3,345,149.55	2,596,271.49	0.13
		Base	35.266214	748,878.06	157.530000	3,345,149.55	2,596,271.49	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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	15,487.000	87.053196	1,348,192.85	256.110000	3,966,375.57	2,618,182.72	0.15
		Base		87.053196	1,348,192.85	256.110000	3,966,375.57	2,618,182.72	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	11,397.000	48.483246	552,563.56	104.590000	1,192,012.23	639,448.67	0.05
		Base		48.483246	552,563.56	104.590000	1,192,012.23	639,448.67	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	8,766.000	63.830609	559,539.12	58.600000	513,687.60	-45,851.52	0.02
		Base		63.830609	559,539.12	58.600000	513,687.60	-45,851.52	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,189.000	91.801314	751,760.96	218.970000	1,793,145.33	1,041,384.37	0.07
		Base		91.801314	751,760.96	218.970000	1,793,145.33	1,041,384.37	0.07
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,705.000	132.136081	1,282,380.67	191.070000	1,854,334.35	571,953.68	0.07
		Base		132.136081	1,282,380.67	191.070000	1,854,334.35	571,953.68	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,142.000	177.915389	914,840.93	665.430000	3,421,641.06	2,506,800.13	0.13
		Base		177.915389	914,840.93	665.430000	3,421,641.06	2,506,800.13	0.13
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	17,512.000	41.534312	727,348.88	55.980000	980,321.76	252,972.88	0.04
		Base		41.534312	727,348.88	55.980000	980,321.76	252,972.88	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	20,687.000	43.486322	899,601.54	127.310000	2,633,661.97	1,734,060.43	0.10
		Base		43.486322	899,601.54	127.310000	2,633,661.97	1,734,060.43	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	19,715.000	411.881109	8,120,236.07	2,665.310000	52,546,586.65	44,426,350.58	2.03
		Base		411.881109	8,120,236.07	2,665.310000	52,546,586.65	44,426,350.58	2.03
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	21,069.000	414.480038	8,732,679.92	2,673.520000	56,328,392.88	47,595,712.96	2.18
		Base		414.480038	8,732,679.92	2,673.520000	56,328,392.88	47,595,712.96	2.18

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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	129,040.000	20.718592	2,673,527.06	45.520000	5,873,900.80	3,200,373.74	0.23
		Base		20.718592	2,673,527.06	45.520000	5,873,900.80	3,200,373.74	0.23
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	30,481.000	472.830245	14,412,338.69	3,285.040000	100,131,304.24	85,718,965.55	3.87
		Base		472.830245	14,412,338.69	3,285.040000	100,131,304.24	85,718,965.55	3.87
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	17,994.000	44.754193	805,306.95	81.000000	1,457,514.00	652,207.05	0.06
		Base		44.754193	805,306.95	81.000000	1,457,514.00	652,207.05	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	45,306.000	20.604747	933,518.68	20.520000	929,679.12	-3,839.56	0.04
		Base		20.604747	933,518.68	20.520000	929,679.12	-3,839.56	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	34,997.000	43.033709	1,506,050.71	81.180000	2,841,056.46	1,335,005.75	0.11
		Base		43.033709	1,506,050.71	81.180000	2,841,056.46	1,335,005.75	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	45,021.000	48.607091	2,188,339.84	167.530000	7,542,368.13	5,354,028.29	0.29
		Base		48.607091	2,188,339.84	167.530000	7,542,368.13	5,354,028.29	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	59,843.000	101.942473	6,100,543.43	54.890000	3,284,782.27	-2,815,761.16	0.13
		Base		101.942473	6,100,543.43	54.890000	3,284,782.27	-2,815,761.16	0.13
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	31,847.000	77.496891	2,468,043.49	265.410000	8,452,512.27	5,984,468.78	0.33
		Base		77.496891	2,468,043.49	265.410000	8,452,512.27	5,984,468.78	0.33
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	12,699.000	73.989422	939,591.67	169.040000	2,146,638.96	1,207,047.29	0.08
		Base		73.989422	939,591.67	169.040000	2,146,638.96	1,207,047.29	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	10,469.000	33.450157	350,189.69	119.450000	1,250,522.05	900,332.36	0.05
		Base		33.450157	350,189.69	119.450000	1,250,522.05	900,332.36	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
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	7,958.000	Local	44.745714	356,086.39	264.120000	2,101,866.96	1,745,780.57	0.08
		Base	44.745714	356,086.39	264.120000	2,101,866.96	1,745,780.57	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
	16,176.000	Local	51.090040	826,432.48	124.010000	2,005,985.76	1,179,553.28	0.08
		Base	51.090040	826,432.48	124.010000	2,005,985.76	1,179,553.28	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	39,734.000	Local	75.399369	2,995,918.53	212.650000	8,449,435.10	5,453,516.57	0.33
		Base	75.399369	2,995,918.53	212.650000	8,449,435.10	5,453,516.57	0.33
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	41,858.000	Local	14.526865	608,065.52	73.230000	3,065,261.34	2,457,195.82	0.12
		Base	14.526865	608,065.52	73.230000	3,065,261.34	2,457,195.82	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	37,637.000	Local	64.950366	2,444,536.91	167.480000	6,303,444.76	3,858,907.85	0.24
		Base	64.950366	2,444,536.91	167.480000	6,303,444.76	3,858,907.85	0.24
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,105.000	Local	141.520100	863,980.21	340.450000	2,078,447.25	1,214,467.04	0.08
		Base	141.520100	863,980.21	340.450000	2,078,447.25	1,214,467.04	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	17,061.000	Local	77.995719	1,330,684.96	372.800000	6,360,340.80	5,029,655.84	0.25
		Base	77.995719	1,330,684.96	372.800000	6,360,340.80	5,029,655.84	0.25
03743Q108	APA CORP COMMON STOCK USD.625							
	26,452.000	Local	62.593129	1,655,713.44	21.430000	566,866.36	-1,088,847.08	0.02
		Base	62.593129	1,655,713.44	21.430000	566,866.36	-1,088,847.08	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
	1,098,946.000	Local	10.393515	11,421,912.01	141.500000	155,500,859.00	144,078,946.99	6.01
		Base	10.393515	11,421,912.01	141.500000	155,500,859.00	144,078,946.99	6.01
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	63,951.000	Local	24.240128	1,550,180.45	128.730000	8,232,412.23	6,682,231.78	0.32
		Base	24.240128	1,550,180.45	128.730000	8,232,412.23	6,682,231.78	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
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	39,135.000	Local	25.949483	1,015,533.02	60.010000	2,348,491.35	1,332,958.33	0.09
		Base	25.949483	1,015,533.02	60.010000	2,348,491.35	1,332,958.33	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	3,919.000	Local	289.408229	1,134,190.85	343.640000	1,346,725.16	212,534.31	0.05
		Base	289.408229	1,134,190.85	343.640000	1,346,725.16	212,534.31	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01							
	4,115.000	Local	68.967687	283,802.03	157.750000	649,141.25	365,339.22	0.03
		Base	68.967687	283,802.03	157.750000	649,141.25	365,339.22	0.03
046353108	ASTRAZENECA PLC SPONS ADR ADR							
	35,885.000	Local	58.150000	2,086,712.75	60.060000	2,155,253.10	68,540.35	0.08
		Base	58.150000	2,086,712.75	60.060000	2,155,253.10	68,540.35	0.08
049560105	ATMOS ENERGY CORP COMMON STOCK							
	9,153.000	Local	97.738892	894,604.08	88.200000	807,294.60	-87,309.48	0.03
		Base	97.738892	894,604.08	88.200000	807,294.60	-87,309.48	0.03
052769106	AUTODESK INC COMMON STOCK USD.01							
	15,394.000	Local	56.130131	864,067.23	285.170000	4,389,906.98	3,525,839.75	0.17
		Base	56.130131	864,067.23	285.170000	4,389,906.98	3,525,839.75	0.17
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	29,605.000	Local	47.571090	1,408,342.11	199.920000	5,918,631.60	4,510,289.49	0.23
		Base	47.571090	1,408,342.11	199.920000	5,918,631.60	4,510,289.49	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,508.000	Local	256.557149	386,888.18	1,697.990000	2,560,568.92	2,173,680.74	0.10
		Base	256.557149	386,888.18	1,697.990000	2,560,568.92	2,173,680.74	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	9,771.000	Local	137.613728	1,344,623.74	221.640000	2,165,644.44	821,020.70	0.08
		Base	137.613728	1,344,623.74	221.640000	2,165,644.44	821,020.70	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	5,800.000	Local	55.964567	324,594.49	207.210000	1,201,818.00	877,223.51	0.05
		Base	55.964567	324,594.49	207.210000	1,201,818.00	877,223.51	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							
	57,974.000	Local	38.000469	2,203,039.17	24.730000	1,433,697.02	-769,342.15	0.06
		Base	38.000469	2,203,039.17	24.730000	1,433,697.02	-769,342.15	0.06
058498106	BALL CORP COMMON STOCK							
	22,850.000	Local	20.428286	466,786.33	89.970000	2,055,814.50	1,589,028.17	0.08
		Base	20.428286	466,786.33	89.970000	2,055,814.50	1,589,028.17	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	518,296.000	Local	24.055287	12,467,759.25	42.450000	22,001,665.20	9,533,905.95	0.85
		Base	24.055287	12,467,759.25	42.450000	22,001,665.20	9,533,905.95	0.85
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	55,569.000	Local	35.842593	1,991,737.07	51.840000	2,880,696.96	888,959.89	0.11
		Base	35.842593	1,991,737.07	51.840000	2,880,696.96	888,959.89	0.11
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	18,526.000	Local	29.397838	544,624.34	63.030000	1,167,693.78	623,069.44	0.05
		Base	29.397838	544,624.34	63.030000	1,167,693.78	623,069.44	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	34,990.000	Local	36.137678	1,264,457.37	80.430000	2,814,245.70	1,549,788.33	0.11
		Base	36.137678	1,264,457.37	80.430000	2,814,245.70	1,549,788.33	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	20,094.000	Local	142.943514	2,872,306.97	245.820000	4,939,507.08	2,067,200.11	0.19
		Base	142.943514	2,872,306.97	245.820000	4,939,507.08	2,067,200.11	0.19
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	9,814.000	Local	68.889245	676,079.05	73.180000	718,188.52	42,109.47	0.03
		Base	68.889245	676,079.05	73.180000	718,188.52	42,109.47	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	129,688.000	Local	97.098566	12,592,518.77	272.940000	35,397,042.72	22,804,523.95	1.37
		Base	97.098566	12,592,518.77	272.940000	35,397,042.72	22,804,523.95	1.37
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	15,779.000	Local	35.707362	563,426.46	105.710000	1,667,998.09	1,104,571.63	0.06
		Base	35.707362	563,426.46	105.710000	1,667,998.09	1,104,571.63	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,504.000	458.600213	689,734.72	745.950000	1,121,908.80	432,174.08	0.04
		Base		458.600213	689,734.72	745.950000	1,121,908.80	432,174.08	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	10,432.000	106.848236	1,114,640.80	282.990000	2,952,151.68	1,837,510.88	0.11
		Base		106.848236	1,114,640.80	282.990000	2,952,151.68	1,837,510.88	0.11
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	2,721.000	510.787501	1,389,852.79	484.570000	1,318,514.97	-71,337.82	0.05
		Base		510.787501	1,389,852.79	484.570000	1,318,514.97	-71,337.82	0.05
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,016.000	308.086511	3,085,794.49	838.660000	8,400,018.56	5,314,224.07	0.32
		Base		308.086511	3,085,794.49	838.660000	8,400,018.56	5,314,224.07	0.32
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	38,552.000	88.797136	3,423,307.17	219.940000	8,479,126.88	5,055,819.71	0.33
		Base		88.797136	3,423,307.17	219.940000	8,479,126.88	5,055,819.71	0.33
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,873.000	443.946537	1,275,458.40	2,373.870000	6,820,128.51	5,544,670.11	0.26
		Base		443.946537	1,275,458.40	2,373.870000	6,820,128.51	5,544,670.11	0.26
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	16,787.000	34.849794	585,023.50	43.210000	725,366.27	140,342.77	0.03
		Base		34.849794	585,023.50	43.210000	725,366.27	140,342.77	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	9,948.000	93.965477	934,768.57	108.350000	1,077,865.80	143,097.23	0.04
		Base		93.965477	934,768.57	108.350000	1,077,865.80	143,097.23	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	99,612.000	19.727547	1,965,100.41	43.390000	4,322,164.68	2,357,064.27	0.17
		Base		19.727547	1,965,100.41	43.390000	4,322,164.68	2,357,064.27	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	155,519.000	47.104849	7,325,699.08	59.170000	9,202,059.23	1,876,360.15	0.36
		Base		47.104849	7,325,699.08	59.170000	9,202,059.23	1,876,360.15	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
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
	8,129.000	Local	116.365715	945,936.90	166.640000	1,354,616.56	408,679.66	0.05
		Base	116.365715	945,936.90	166.640000	1,354,616.56	408,679.66	0.05
11135F101	BROADCOM INC COMMON STOCK							
	28,708.000	Local	195.352634	5,608,183.42	484.930000	13,921,370.44	8,313,187.02	0.54
		Base	195.352634	5,608,183.42	484.930000	13,921,370.44	8,313,187.02	0.54
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	16,356.000	Local	57.327500	937,648.59	55.450000	906,940.20	-30,708.39	0.04
		Base	57.327500	937,648.59	55.450000	906,940.20	-30,708.39	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
	12,786.000	Local	27.892161	356,629.17	67.010000	856,789.86	500,160.69	0.03
		Base	27.892161	356,629.17	67.010000	856,789.86	500,160.69	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
	7,456.000	Local	85.444439	637,073.74	123.860000	923,500.16	286,426.42	0.04
		Base	85.444439	637,073.74	123.860000	923,500.16	286,426.42	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
	23,488.000	Local	27.962274	656,777.89	97.360000	2,286,791.68	1,630,013.79	0.09
		Base	27.962274	656,777.89	97.360000	2,286,791.68	1,630,013.79	0.09
12514G108	CDW CORP/DE COMMON STOCK USD.01							
	9,625.000	Local	121.309218	1,167,601.22	182.020000	1,751,942.50	584,341.28	0.07
		Base	121.309218	1,167,601.22	182.020000	1,751,942.50	584,341.28	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
	15,054.000	Local	27.829535	418,945.82	55.820000	840,314.28	421,368.46	0.03
		Base	27.829535	418,945.82	55.820000	840,314.28	421,368.46	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
	9,216.000	Local	55.766688	513,945.80	87.000000	801,792.00	287,846.20	0.03
		Base	55.766688	513,945.80	87.000000	801,792.00	287,846.20	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
	23,797.000	Local	74.230970	1,766,474.40	200.160000	4,763,207.52	2,996,733.12	0.18
		Base	74.230970	1,766,474.40	200.160000	4,763,207.52	2,996,733.12	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	25,129.000	Local	101.662199	2,554,669.39	193.380000	4,859,446.02	2,304,776.63	0.19
		Base	101.662199	2,554,669.39	193.380000	4,859,446.02	2,304,776.63	0.19
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	20,269.000	Local	24.988292	506,487.69	59.730000	1,210,667.37	704,179.68	0.05
		Base	24.988292	506,487.69	59.730000	1,210,667.37	704,179.68	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
	157,707.000	Local	5.939951	936,771.81	29.740000	4,690,206.18	3,753,434.37	0.18
		Base	5.939951	936,771.81	29.740000	4,690,206.18	3,753,434.37	0.18
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	92,327.000	Local	47.623823	4,396,964.71	84.860000	7,834,869.22	3,437,904.51	0.30
		Base	47.623823	4,396,964.71	84.860000	7,834,869.22	3,437,904.51	0.30
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
	27,967.000	Local	17.206883	481,224.91	21.760000	608,561.92	127,337.01	0.02
		Base	17.206883	481,224.91	21.760000	608,561.92	127,337.01	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	19,368.000	Local	41.509719	803,960.23	151.440000	2,933,089.92	2,129,129.69	0.11
		Base	41.509719	803,960.23	151.440000	2,933,089.92	2,129,129.69	0.11
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	14,945.000	Local	88.389180	1,320,976.30	112.280000	1,678,024.60	357,048.30	0.06
		Base	88.389180	1,320,976.30	112.280000	1,678,024.60	357,048.30	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	14,208.000	Local	39.428759	560,203.81	41.810000	594,036.48	33,832.67	0.02
		Base	39.428759	560,203.81	41.810000	594,036.48	33,832.67	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	31,213.000	Local	58.545369	1,827,376.60	161.970000	5,055,569.61	3,228,193.01	0.20
		Base	58.545369	1,827,376.60	161.970000	5,055,569.61	3,228,193.01	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	20,303.000	Local	43.326372	879,655.34	49.460000	1,004,186.38	124,531.04	0.04
		Base	43.326372	879,655.34	49.460000	1,004,186.38	124,531.04	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143130102	CARMAX INC COMMON STOCK USD.5							
	11,401.000	Local	28.814510	328,514.23	127.960000	1,458,871.96	1,130,357.73	0.06
		Base	28.814510	328,514.23	127.960000	1,458,871.96	1,130,357.73	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	55,878.000	Local	29.500174	1,648,410.70	25.010000	1,397,508.78	-250,901.92	0.05
		Base	29.500174	1,648,410.70	25.010000	1,397,508.78	-250,901.92	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	60,729.000	Local	13.812205	838,801.40	51.760000	3,143,333.04	2,304,531.64	0.12
		Base	13.812205	838,801.40	51.760000	3,143,333.04	2,304,531.64	0.12
148806102	CATALENT INC COMMON STOCK USD.01							
	11,920.000	Local	85.526412	1,019,474.83	133.070000	1,586,194.40	566,719.57	0.06
		Base	85.526412	1,019,474.83	133.070000	1,586,194.40	566,719.57	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	38,283.000	Local	66.644558	2,551,353.62	191.970000	7,349,187.51	4,797,833.89	0.28
		Base	66.644558	2,551,353.62	191.970000	7,349,187.51	4,797,833.89	0.28
150870103	CELANESE CORP COMMON STOCK USD.0001							
	7,775.000	Local	85.418062	664,125.43	150.640000	1,171,226.00	507,100.57	0.05
		Base	85.418062	664,125.43	150.640000	1,171,226.00	507,100.57	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
	40,787.000	Local	51.228534	2,089,458.23	62.310000	2,541,437.97	451,979.74	0.10
		Base	51.228534	2,089,458.23	62.310000	2,541,437.97	451,979.74	0.10
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	41,504.000	Local	20.402864	846,800.46	24.600000	1,020,998.40	174,197.94	0.04
		Base	20.402864	846,800.46	24.600000	1,020,998.40	174,197.94	0.04
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	9,438.000	Local	115.917501	1,094,029.37	112.620000	1,062,907.56	-31,121.81	0.04
		Base	115.917501	1,094,029.37	112.620000	1,062,907.56	-31,121.81	0.04
156782104	CERNER CORP COMMON STOCK USD.01							
	20,681.000	Local	35.467176	733,496.66	70.520000	1,458,424.12	724,927.46	0.06
		Base	35.467176	733,496.66	70.520000	1,458,424.12	724,927.46	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
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	3,525.000	Local	368.218250	1,297,969.33	412.670000	1,454,661.75	156,692.42	0.06
		Base	368.218250	1,297,969.33	412.670000	1,454,661.75	156,692.42	0.06
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	8,875.000	Local	285.394143	2,532,873.02	727.560000	6,457,095.00	3,924,221.98	0.25
		Base	285.394143	2,532,873.02	727.560000	6,457,095.00	3,924,221.98	0.25
166764100	CHEVRON CORP COMMON STOCK USD.75							
	135,339.000	Local	75.333532	10,195,564.95	101.450000	13,730,141.55	3,534,576.60	0.53
		Base	75.333532	10,195,564.95	101.450000	13,730,141.55	3,534,576.60	0.53
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	1,968.000	Local	431.868140	849,916.50	1,817.520000	3,576,879.36	2,726,962.86	0.14
		Base	431.868140	849,916.50	1,817.520000	3,576,879.36	2,726,962.86	0.14
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	17,182.000	Local	46.405421	797,337.95	82.570000	1,418,717.74	621,379.79	0.05
		Base	46.405421	797,337.95	82.570000	1,418,717.74	621,379.79	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	10,489.000	Local	45.567904	477,961.75	114.220000	1,198,053.58	720,091.83	0.05
		Base	45.567904	477,961.75	114.220000	1,198,053.58	720,091.83	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	294,890.000	Local	29.247927	8,624,921.05	54.430000	16,050,862.70	7,425,941.65	0.62
		Base	29.247927	8,624,921.05	54.430000	16,050,862.70	7,425,941.65	0.62
172908105	CINTAS CORP COMMON STOCK							
	6,135.000	Local	68.384931	419,541.55	380.660000	2,335,349.10	1,915,807.55	0.09
		Base	68.384931	419,541.55	380.660000	2,335,349.10	1,915,807.55	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01							
	141,805.000	Local	80.211600	11,374,405.89	70.180000	9,951,874.90	-1,422,530.99	0.38
		Base	80.211600	11,374,405.89	70.180000	9,951,874.90	-1,422,530.99	0.38
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	29,815.000	Local	20.721933	617,824.42	46.980000	1,400,708.70	782,884.28	0.05
		Base	20.721933	617,824.42	46.980000	1,400,708.70	782,884.28	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	8,698.000	51.432920	447,363.54	107.370000	933,904.26	486,540.72	0.04
		Base		51.432920	447,363.54	107.370000	933,904.26	486,540.72	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	8,595.000	69.981810	601,493.66	165.610000	1,423,417.95	821,924.29	0.05
		Base		69.981810	601,493.66	165.610000	1,423,417.95	821,924.29	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	271,851.000	30.865167	8,390,726.49	52.470000	14,264,021.97	5,873,295.48	0.55
		Base		30.865167	8,390,726.49	52.470000	14,264,021.97	5,873,295.48	0.55
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	36,779.000	27.053721	995,008.81	74.210000	2,729,369.59	1,734,360.78	0.11
		Base		27.053721	995,008.81	74.210000	2,729,369.59	1,734,360.78	0.11
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	59,017.000	38.048434	2,245,504.44	75.580000	4,460,504.86	2,215,000.42	0.17
		Base		38.048434	2,245,504.44	75.580000	4,460,504.86	2,215,000.42	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	320,508.000	17.148735	5,496,306.84	55.930000	17,926,012.44	12,429,705.60	0.69
		Base		17.148735	5,496,306.84	55.930000	17,926,012.44	12,429,705.60	0.69
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	9,375.000	45.686086	428,307.06	80.500000	754,687.50	326,380.44	0.03
		Base		45.686086	428,307.06	80.500000	754,687.50	326,380.44	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	33,622.000	22.893743	769,733.43	33.870000	1,138,777.14	369,043.71	0.04
		Base		22.893743	769,733.43	33.870000	1,138,777.14	369,043.71	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	93,689.000	47.060242	4,409,027.05	67.770000	6,349,303.53	1,940,276.48	0.25
		Base		47.060242	4,409,027.05	67.770000	6,349,303.53	1,940,276.48	0.25
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	24,731.000	55.419427	1,370,577.86	72.590000	1,795,223.29	424,645.43	0.07
		Base		55.419427	1,370,577.86	72.590000	1,795,223.29	424,645.43	0.07

Base Currency: USD - US DOLLAR

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	11,777.000	55.368022	652,069.19	210.690000	2,481,296.13	1,829,226.94	0.10
		Base		55.368022	652,069.19	210.690000	2,481,296.13	1,829,226.94	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,447.000	198.353124	683,723.22	413.310000	1,424,679.57	740,956.35	0.06
		Base		198.353124	683,723.22	413.310000	1,424,679.57	740,956.35	0.06
217204106	COPART INC COMMON STOCK								
		Local	14,899.000	61.742489	919,901.34	138.720000	2,066,789.28	1,146,887.94	0.08
		Base		61.742489	919,901.34	138.720000	2,066,789.28	1,146,887.94	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	53,785.000	22.846878	1,228,819.32	36.490000	1,962,614.65	733,795.33	0.08
		Base		22.846878	1,228,819.32	36.490000	1,962,614.65	733,795.33	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	51,375.000	22.009356	1,130,730.68	42.080000	2,161,860.00	1,031,129.32	0.08
		Base		22.009356	1,130,730.68	42.080000	2,161,860.00	1,031,129.32	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	30,934.000	85.524466	2,645,613.82	449.350000	13,900,192.90	11,254,579.08	0.54
		Base		85.524466	2,645,613.82	449.350000	13,900,192.90	11,254,579.08	0.54
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	30,238.000	78.269545	2,366,714.49	173.320000	5,240,850.16	2,874,135.67	0.20
		Base		78.269545	2,366,714.49	173.320000	5,240,850.16	2,874,135.67	0.20
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	10,049.000	62.230712	625,356.42	224.560000	2,256,603.44	1,631,247.02	0.09
		Base		62.230712	625,356.42	224.560000	2,256,603.44	1,631,247.02	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	22,811.000	29.259685	667,442.68	83.970000	1,915,439.67	1,247,996.99	0.07
		Base		29.259685	667,442.68	83.970000	1,915,439.67	1,247,996.99	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	13,559.000	50.780099	688,527.36	111.710000	1,514,675.89	826,148.53	0.06
		Base		50.780099	688,527.36	111.710000	1,514,675.89	826,148.53	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
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	17,627.000	Local	52.334908	922,507.43	33.610000	592,443.47	-330,063.96	0.02
		Base	52.334908	922,507.43	33.610000	592,443.47	-330,063.96	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	44,468.000	Local	48.926918	2,175,682.20	304.440000	13,537,837.92	11,362,155.72	0.52
		Base	48.926918	2,175,682.20	304.440000	13,537,837.92	11,362,155.72	0.52
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,120.000	Local	40.091012	365,630.03	151.470000	1,381,406.40	1,015,776.37	0.05
		Base	40.091012	365,630.03	151.470000	1,381,406.40	1,015,776.37	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	4,693.000	Local	38.621223	181,249.40	116.260000	545,608.18	364,358.78	0.02
		Base	38.621223	181,249.40	116.260000	545,608.18	364,358.78	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
	19,861.000	Local	65.955175	1,309,935.74	335.070000	6,654,825.27	5,344,889.53	0.26
		Base	65.955175	1,309,935.74	335.070000	6,654,825.27	5,344,889.53	0.26
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	44,768.000	Local	24.877115	1,113,698.67	42.610000	1,907,564.48	793,865.81	0.07
		Base	24.877115	1,113,698.67	42.610000	1,907,564.48	793,865.81	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	15,291.000	Local	45.878538	701,528.73	58.050000	887,642.55	186,113.82	0.03
		Base	45.878538	701,528.73	58.050000	887,642.55	186,113.82	0.03
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	44,057.000	Local	34.105962	1,502,606.36	35.510000	1,564,464.07	61,857.71	0.06
		Base	34.105962	1,502,606.36	35.510000	1,564,464.07	61,857.71	0.06
252131107	DEXCOM INC COMMON STOCK USD.001							
	6,770.000	Local	404.909851	2,741,239.69	546.860000	3,702,242.20	961,002.51	0.14
		Base	404.909851	2,741,239.69	546.860000	3,702,242.20	961,002.51	0.14
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	11,917.000	Local	101.794332	1,213,083.05	94.670000	1,128,182.39	-84,900.66	0.04
		Base	101.794332	1,213,083.05	94.670000	1,128,182.39	-84,900.66	0.04

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253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	19,772.000	107.170722	2,118,979.51	144.450000	2,856,065.40	737,085.89	0.11
		Base		107.170722	2,118,979.51	144.450000	2,856,065.40	737,085.89	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	173,795.000	55.628066	9,667,879.75	169.170000	29,400,900.15	19,733,020.40	1.14
		Base		55.628066	9,667,879.75	169.170000	29,400,900.15	19,733,020.40	1.14
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	20,960.000	24.446683	512,402.47	122.850000	2,574,936.00	2,062,533.53	0.10
		Base		24.446683	512,402.47	122.850000	2,574,936.00	2,062,533.53	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	11,832.000	20.422860	241,643.28	25.380000	300,296.16	58,652.88	0.01
		Base		20.422860	241,643.28	25.380000	300,296.16	58,652.88	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	21,245.000	22.700404	482,270.08	24.270000	515,616.15	33,346.07	0.02
		Base		22.700404	482,270.08	24.270000	515,616.15	33,346.07	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	17,423.000	55.253471	962,681.22	43.460000	757,203.58	-205,477.64	0.03
		Base		55.253471	962,681.22	43.460000	757,203.58	-205,477.64	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	16,532.000	61.576304	1,017,979.45	212.140000	3,507,098.48	2,489,119.03	0.14
		Base		61.576304	1,017,979.45	212.140000	3,507,098.48	2,489,119.03	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	16,229.000	51.897656	842,247.06	95.720000	1,553,439.88	711,192.82	0.06
		Base		51.897656	842,247.06	95.720000	1,553,439.88	711,192.82	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	56,628.000	52.682007	2,983,276.67	73.020000	4,134,976.56	1,151,699.89	0.16
		Base		52.682007	2,983,276.67	73.020000	4,134,976.56	1,151,699.89	0.16
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	2,581.000	379.131046	978,537.23	476.960000	1,231,033.76	252,496.53	0.05
		Base		379.131046	978,537.23	476.960000	1,231,033.76	252,496.53	0.05

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260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	10,072.000	38.271204	385,467.57	155.500000	1,566,196.00	1,180,728.43	0.06
		Base		38.271204	385,467.57	155.500000	1,566,196.00	1,180,728.43	0.06
260557103	DOW INC COMMON STOCK USD.01								
		Local	52,159.000	36.383638	1,897,734.16	57.560000	3,002,272.04	1,104,537.88	0.12
		Base		36.383638	1,897,734.16	57.560000	3,002,272.04	1,104,537.88	0.12
264411505	DUKE REALTY CORP REIT USD.01								
		Local	26,474.000	29.333551	776,576.43	47.870000	1,267,310.38	490,733.95	0.05
		Base		29.333551	776,576.43	47.870000	1,267,310.38	490,733.95	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	53,835.000	60.059578	3,233,307.37	97.590000	5,253,757.65	2,020,450.28	0.20
		Base		60.059578	3,233,307.37	97.590000	5,253,757.65	2,020,450.28	0.20
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		Local	36,606.000	52.707744	1,929,419.69	67.990000	2,488,841.94	559,422.25	0.10
		Base		52.707744	1,929,419.69	67.990000	2,488,841.94	559,422.25	0.10
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	40,861.000	43.631287	1,782,818.02	80.270000	3,279,912.47	1,497,094.45	0.13
		Base		43.631287	1,782,818.02	80.270000	3,279,912.47	1,497,094.45	0.13
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	9,501.000	37.603945	357,275.08	100.740000	957,130.74	599,855.66	0.04
		Base		37.603945	357,275.08	100.740000	957,130.74	599,855.66	0.04
278642103	EBAY INC COMMON STOCK USD.001								
		Local	45,488.000	17.561054	798,817.21	69.670000	3,169,148.96	2,370,331.75	0.12
		Base		17.561054	798,817.21	69.670000	3,169,148.96	2,370,331.75	0.12
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	17,420.000	61.375826	1,069,166.89	208.620000	3,634,160.40	2,564,993.51	0.14
		Base		61.375826	1,069,166.89	208.620000	3,634,160.40	2,564,993.51	0.14
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	26,570.000	42.172046	1,120,511.25	55.470000	1,473,837.90	353,326.65	0.06
		Base		42.172046	1,120,511.25	55.470000	1,473,837.90	353,326.65	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
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	43,618.000	21.609688	942,571.36	113.210000	4,937,993.78	3,995,422.42	0.19
		Base		21.609688	942,571.36	113.210000	4,937,993.78	3,995,422.42	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	19,896.000	42.812536	851,798.21	142.250000	2,830,206.00	1,978,407.79	0.11
		Base		42.812536	851,798.21	142.250000	2,830,206.00	1,978,407.79	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	41,827.000	40.851896	1,708,712.27	94.200000	3,940,103.40	2,231,391.13	0.15
		Base		40.851896	1,708,712.27	94.200000	3,940,103.40	2,231,391.13	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	9,420.000	196.823711	1,854,079.36	149.970000	1,412,717.40	-441,361.96	0.05
		Base		196.823711	1,854,079.36	149.970000	1,412,717.40	-441,361.96	0.05
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	14,059.000	69.064831	970,982.46	99.310000	1,396,199.29	425,216.83	0.05
		Base		69.064831	970,982.46	99.310000	1,396,199.29	425,216.83	0.05
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	8,522.000	112.122982	955,512.05	253.420000	2,159,645.24	1,204,133.19	0.08
		Base		112.122982	955,512.05	253.420000	2,159,645.24	1,204,133.19	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	6,280.000	319.396543	2,005,810.29	790.130000	4,962,016.40	2,956,206.11	0.19
		Base		319.396543	2,005,810.29	790.130000	4,962,016.40	2,956,206.11	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	23,842.000	47.321678	1,128,243.45	80.920000	1,929,294.64	801,051.19	0.07
		Base		47.321678	1,128,243.45	80.920000	1,929,294.64	801,051.19	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,551.000	187.991046	855,547.25	319.740000	1,455,136.74	599,589.49	0.06
		Base		187.991046	855,547.25	319.740000	1,455,136.74	599,589.49	0.06
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	8,857.000	123.563464	1,094,401.60	207.960000	1,841,901.72	747,500.12	0.07
		Base		123.563464	1,094,401.60	207.960000	1,841,901.72	747,500.12	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
30034W106	EVERGY INC COMMON STOCK							
	16,045.000	Local	54.476482	874,075.15	62.200000	997,999.00	123,923.85	0.04
		Base	54.476482	874,075.15	62.200000	997,999.00	123,923.85	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	24,047.000	Local	39.132948	941,030.01	81.760000	1,966,082.72	1,025,052.71	0.08
		Base	39.132948	941,030.01	81.760000	1,966,082.72	1,025,052.71	0.08
30161N101	EXELON CORP COMMON STOCK							
	68,438.000	Local	41.293449	2,826,041.08	48.340000	3,308,292.92	482,251.84	0.13
		Base	41.293449	2,826,041.08	48.340000	3,308,292.92	482,251.84	0.13
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,167.000	Local	77.287585	785,782.88	163.900000	1,666,371.30	880,588.42	0.06
		Base	77.287585	785,782.88	163.900000	1,666,371.30	880,588.42	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	11,887.000	Local	44.968527	534,540.88	119.130000	1,416,098.31	881,557.43	0.05
		Base	44.968527	534,540.88	119.130000	1,416,098.31	881,557.43	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,365.000	Local	90.427543	846,853.94	167.990000	1,573,226.35	726,372.41	0.06
		Base	90.427543	846,853.94	167.990000	1,573,226.35	726,372.41	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK							
	296,294.000	Local	58.809118	17,424,788.74	58.820000	17,428,013.08	3,224.34	0.67
		Base	58.809118	17,424,788.74	58.820000	17,428,013.08	3,224.34	0.67
302491303	FMC CORP COMMON STOCK USD.1							
	9,007.000	Local	31.453690	283,303.39	91.560000	824,680.92	541,377.53	0.03
		Base	31.453690	283,303.39	91.560000	824,680.92	541,377.53	0.03
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	166,808.000	Local	94.419682	15,749,958.36	339.390000	56,612,967.12	40,863,008.76	2.19
		Base	94.419682	15,749,958.36	339.390000	56,612,967.12	40,863,008.76	2.19
311900104	FASTENAL CO COMMON STOCK USD.01							
	40,218.000	Local	17.352233	697,872.10	51.610000	2,075,650.98	1,377,778.88	0.08
		Base	17.352233	697,872.10	51.610000	2,075,650.98	1,377,778.88	0.08

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313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	4,898.000	Local	144.421409	707,376.06	117.990000	577,915.02	-129,461.04	0.02
		Base	144.421409	707,376.06	117.990000	577,915.02	-129,461.04	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,216.000	Local	91.688881	1,578,515.78	219.290000	3,775,296.64	2,196,780.86	0.15
		Base	91.688881	1,578,515.78	219.290000	3,775,296.64	2,196,780.86	0.15
315616102	F5 NETWORKS INC COMMON STOCK							
	4,221.000	Local	129.146302	545,126.54	198.780000	839,050.38	293,923.84	0.03
		Base	129.146302	545,126.54	198.780000	839,050.38	293,923.84	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	43,230.000	Local	86.288353	3,730,245.48	121.680000	5,260,226.40	1,529,980.92	0.20
		Base	86.288353	3,730,245.48	121.680000	5,260,226.40	1,529,980.92	0.20
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	48,333.000	Local	24.358787	1,177,333.27	42.440000	2,051,252.52	873,919.25	0.08
		Base	24.358787	1,177,333.27	42.440000	2,051,252.52	873,919.25	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	12,340.000	Local	90.697776	1,119,210.56	192.880000	2,380,139.20	1,260,928.64	0.09
		Base	90.697776	1,119,210.56	192.880000	2,380,139.20	1,260,928.64	0.09
337738108	FISERV INC COMMON STOCK USD.01							
	41,704.000	Local	49.460316	2,062,693.03	108.500000	4,524,884.00	2,462,190.97	0.17
		Base	49.460316	2,062,693.03	108.500000	4,524,884.00	2,462,190.97	0.17
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	38,080.000	Local	43.653937	1,662,341.91	35.620000	1,356,409.60	-305,932.31	0.05
		Base	43.653937	1,662,341.91	35.620000	1,356,409.60	-305,932.31	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	5,785.000	Local	213.806494	1,236,870.57	261.270000	1,511,446.95	274,576.38	0.06
		Base	213.806494	1,236,870.57	261.270000	1,511,446.95	274,576.38	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	274,577.000	Local	11.950646	3,281,372.65	14.160000	3,888,010.32	606,637.67	0.15
		Base	11.950646	3,281,372.65	14.160000	3,888,010.32	606,637.67	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
34959E109	FORTINET INC COMMON STOCK USD.001							
	9,486.000	Local	85.829006	814,173.95	292.040000	2,770,291.44	1,956,117.49	0.11
		Base	85.829006	814,173.95	292.040000	2,770,291.44	1,956,117.49	0.11
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	25,079.000	Local	27.967052	701,385.69	70.570000	1,769,825.03	1,068,439.34	0.07
		Base	27.967052	701,385.69	70.570000	1,769,825.03	1,068,439.34	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	9,648.000	Local	56.971756	549,663.50	89.420000	862,724.16	313,060.66	0.03
		Base	56.971756	549,663.50	89.420000	862,724.16	313,060.66	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	22,625.000	Local	40.591451	918,381.59	40.110000	907,488.75	-10,892.84	0.04
		Base	40.591451	918,381.59	40.110000	907,488.75	-10,892.84	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	10,378.000	Local	40.440345	419,689.90	37.120000	385,231.36	-34,458.54	0.01
		Base	40.440345	419,689.90	37.120000	385,231.36	-34,458.54	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	19,705.000	Local	25.621903	504,879.59	29.720000	585,632.60	80,753.01	0.02
		Base	25.621903	504,879.59	29.720000	585,632.60	80,753.01	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	102,728.000	Local	23.348216	2,398,515.55	32.530000	3,341,741.84	943,226.29	0.13
		Base	23.348216	2,398,515.55	32.530000	3,341,741.84	943,226.29	0.13
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,465.000	Local	59.981601	867,633.86	148.650000	2,150,222.25	1,282,588.39	0.08
		Base	59.981601	867,633.86	148.650000	2,150,222.25	1,282,588.39	0.08
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,061.000	Local	26.334599	396,625.39	22.700000	341,884.70	-54,740.69	0.01
		Base	26.334599	396,625.39	22.700000	341,884.70	-54,740.69	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,854.000	Local	110.620285	647,571.15	303.880000	1,778,913.52	1,131,342.37	0.07
		Base	110.620285	647,571.15	303.880000	1,778,913.52	1,131,342.37	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
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	4,418.000	304.140598	1,343,693.16	408.670000	1,805,504.06	461,810.90	0.07
		Base		304.140598	1,343,693.16	408.670000	1,805,504.06	461,810.90	0.07
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	16,234.000	70.173913	1,139,203.30	196.030000	3,182,351.02	2,043,147.72	0.12
		Base		70.173913	1,139,203.30	196.030000	3,182,351.02	2,043,147.72	0.12
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01								
		Local	76,824.000	233.234795	17,918,029.89	103.030000	7,915,176.72	-10,002,853.17	0.31
		Base		233.234795	17,918,029.89	103.030000	7,915,176.72	-10,002,853.17	0.31
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	42,424.000	32.130858	1,363,119.51	59.820000	2,537,803.68	1,174,684.17	0.10
		Base		32.130858	1,363,119.51	59.820000	2,537,803.68	1,174,684.17	0.10
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	101,604.000	38.037309	3,864,742.72	52.710000	5,355,546.84	1,490,804.12	0.21
		Base		38.037309	3,864,742.72	52.710000	5,355,546.84	1,490,804.12	0.21
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	10,021.000	46.003869	461,004.77	121.230000	1,214,845.83	753,841.06	0.05
		Base		46.003869	461,004.77	121.230000	1,214,845.83	753,841.06	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	87,723.000	26.083038	2,288,082.35	69.850000	6,127,451.55	3,839,369.20	0.24
		Base		26.083038	2,288,082.35	69.850000	6,127,451.55	3,839,369.20	0.24
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	20,561.000	109.501755	2,251,465.59	157.580000	3,240,002.38	988,536.79	0.13
		Base		109.501755	2,251,465.59	157.580000	3,240,002.38	988,536.79	0.13
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	6,549.000	24.819424	162,542.41	89.030000	583,057.47	420,515.06	0.02
		Base		24.819424	162,542.41	89.030000	583,057.47	420,515.06	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	23,577.000	129.912224	3,062,940.51	378.030000	8,912,813.31	5,849,872.80	0.34
		Base		129.912224	3,062,940.51	378.030000	8,912,813.31	5,849,872.80	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,060.000	116.723735	357,174.63	393.060000	1,202,763.60	845,588.97	0.05
		Base		116.723735	357,174.63	393.060000	1,202,763.60	845,588.97	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	17,250.000	76.182174	1,314,142.50	242.720000	4,186,920.00	2,872,777.50	0.16
		Base		76.182174	1,314,142.50	242.720000	4,186,920.00	2,872,777.50	0.16
40434L105	HP INC COMMON STOCK USD.01								
		Local	84,058.000	15.588651	1,310,350.84	27.360000	2,299,826.88	989,476.04	0.09
		Base		15.588651	1,310,350.84	27.360000	2,299,826.88	989,476.04	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	62,313.000	30.685073	1,912,078.95	21.620000	1,347,207.06	-564,871.89	0.05
		Base		30.685073	1,912,078.95	21.620000	1,347,207.06	-564,871.89	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	24,432.000	31.694088	774,349.96	17.160000	419,253.12	-355,096.84	0.02
		Base		31.694088	774,349.96	17.160000	419,253.12	-355,096.84	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	24,294.000	44.555959	1,082,442.47	70.250000	1,706,653.50	624,211.03	0.07
		Base		44.555959	1,082,442.47	70.250000	1,706,653.50	624,211.03	0.07
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	9,058.000	44.171202	400,102.75	89.220000	808,154.76	408,052.01	0.03
		Base		44.171202	400,102.75	89.220000	808,154.76	408,052.01	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	37,703.000	34.436916	1,298,375.05	33.480000	1,262,296.44	-36,078.61	0.05
		Base		34.436916	1,298,375.05	33.480000	1,262,296.44	-36,078.61	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	5,198.000	127.015650	660,227.35	164.060000	852,783.88	192,556.53	0.03
		Base		127.015650	660,227.35	164.060000	852,783.88	192,556.53	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	10,176.000	62.744187	638,484.85	169.250000	1,722,288.00	1,083,803.15	0.07
		Base		62.744187	638,484.85	169.250000	1,722,288.00	1,083,803.15	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
42809H107	HESS CORP COMMON STOCK USD1.0							
	19,286.000	Local	51.790178	998,825.37	78.110000	1,506,429.46	507,604.09	0.06
		Base	51.790178	998,825.37	78.110000	1,506,429.46	507,604.09	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	91,383.000	Local	10.896638	995,767.45	14.250000	1,302,207.75	306,440.30	0.05
		Base	10.896638	995,767.45	14.250000	1,302,207.75	306,440.30	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	19,507.000	Local	71.551762	1,395,760.22	132.110000	2,577,069.77	1,181,309.55	0.10
		Base	71.551762	1,395,760.22	132.110000	2,577,069.77	1,181,309.55	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01							
	17,735.000	Local	38.843631	688,891.79	73.810000	1,309,020.35	620,128.56	0.05
		Base	38.843631	688,891.79	73.810000	1,309,020.35	620,128.56	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	74,409.000	Local	55.966712	4,164,427.06	328.260000	24,425,498.34	20,261,071.28	0.94
		Base	55.966712	4,164,427.06	328.260000	24,425,498.34	20,261,071.28	0.94
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	48,311.000	Local	53.339431	2,576,881.25	212.280000	10,255,459.08	7,678,577.83	0.40
		Base	53.339431	2,576,881.25	212.280000	10,255,459.08	7,678,577.83	0.40
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	19,729.000	Local	15.275024	301,360.94	41.000000	808,889.00	507,528.06	0.03
		Base	15.275024	301,360.94	41.000000	808,889.00	507,528.06	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	49,961.000	Local	18.387572	918,661.50	16.330000	815,863.13	-102,798.37	0.03
		Base	18.387572	918,661.50	16.330000	815,863.13	-102,798.37	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	27,029.000	Local	33.430219	903,585.38	31.200000	843,304.80	-60,280.58	0.03
		Base	33.430219	903,585.38	31.200000	843,304.80	-60,280.58	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	8,995.000	Local	73.682018	662,769.75	389.150000	3,500,404.25	2,837,634.50	0.14
		Base	73.682018	662,769.75	389.150000	3,500,404.25	2,837,634.50	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
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	5,889.000	Local	85.835303	505,484.10	167.220000	984,758.58	479,274.48	0.04
		Base	85.835303	505,484.10	167.220000	984,758.58	479,274.48	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	103,389.000	Local	11.579994	1,197,244.01	15.460000	1,598,393.94	401,149.93	0.06
		Base	11.579994	1,197,244.01	15.460000	1,598,393.94	401,149.93	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	2,810.000	Local	225.716801	634,264.21	193.060000	542,498.60	-91,765.61	0.02
		Base	225.716801	634,264.21	193.060000	542,498.60	-91,765.61	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,508.000	Local	231.992899	581,838.19	158.400000	397,267.20	-184,570.99	0.02
		Base	231.992899	581,838.19	158.400000	397,267.20	-184,570.99	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,317.000	Local	160.507299	853,417.31	206.950000	1,100,353.15	246,935.84	0.04
		Base	160.507299	853,417.31	206.950000	1,100,353.15	246,935.84	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	5,953.000	Local	137.748048	820,014.13	621.900000	3,702,170.70	2,882,156.57	0.14
		Base	137.748048	820,014.13	621.900000	3,702,170.70	2,882,156.57	0.14
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	20,055.000	Local	54.623485	1,095,474.00	206.630000	4,143,964.65	3,048,490.65	0.16
		Base	54.623485	1,095,474.00	206.630000	4,143,964.65	3,048,490.65	0.16
452327109	ILLUMINA INC COMMON STOCK USD.01							
	10,266.000	Local	194.939265	2,001,246.49	405.610000	4,163,992.26	2,162,745.77	0.16
		Base	194.939265	2,001,246.49	405.610000	4,163,992.26	2,162,745.77	0.16
45337C102	INCYTE CORP COMMON STOCK USD.001							
	13,135.000	Local	125.649071	1,650,400.55	68.780000	903,425.30	-746,975.25	0.03
		Base	125.649071	1,650,400.55	68.780000	903,425.30	-746,975.25	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,369.000	Local	21.403782	607,203.88	50.410000	1,430,081.29	822,877.41	0.06
		Base	21.403782	607,203.88	50.410000	1,430,081.29	822,877.41	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
458140100	INTEL CORP COMMON STOCK USD.001							
	283,890.000	Local	30.488824	8,655,472.33	53.280000	15,125,659.20	6,470,186.87	0.58
		Base	30.488824	8,655,472.33	53.280000	15,125,659.20	6,470,186.87	0.58
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	39,397.000	Local	35.685845	1,405,915.25	114.820000	4,523,563.54	3,117,648.29	0.17
		Base	35.685845	1,405,915.25	114.820000	4,523,563.54	3,117,648.29	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	62,702.000	Local	119.851208	7,514,910.46	138.930000	8,711,188.86	1,196,278.40	0.34
		Base	119.851208	7,514,910.46	138.930000	8,711,188.86	1,196,278.40	0.34
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	17,427.000	Local	106.032361	1,847,825.96	133.720000	2,330,338.44	482,512.48	0.09
		Base	106.032361	1,847,825.96	133.720000	2,330,338.44	482,512.48	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	27,349.000	Local	34.974328	956,512.91	55.920000	1,529,356.08	572,843.17	0.06
		Base	34.974328	956,512.91	55.920000	1,529,356.08	572,843.17	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	27,544.000	Local	18.255691	502,834.75	36.670000	1,010,038.48	507,203.73	0.04
		Base	18.255691	502,834.75	36.670000	1,010,038.48	507,203.73	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
	19,121.000	Local	86.849156	1,660,642.71	539.510000	10,315,970.71	8,655,328.00	0.40
		Base	86.849156	1,660,642.71	539.510000	10,315,970.71	8,655,328.00	0.40
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	8,320.000	Local	187.110338	1,556,758.01	994.150000	8,271,328.00	6,714,569.99	0.32
		Base	187.110338	1,556,758.01	994.150000	8,271,328.00	6,714,569.99	0.32
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,404.000	Local	110.592936	1,482,387.72	239.540000	3,210,794.16	1,728,406.44	0.12
		Base	110.592936	1,482,387.72	239.540000	3,210,794.16	1,728,406.44	0.12
46284V101	IRON MOUNTAIN INC REIT USD.01							
	20,260.000	Local	30.995891	627,976.76	43.450000	880,297.00	252,320.24	0.03
		Base	30.995891	627,976.76	43.450000	880,297.00	252,320.24	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
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
	200.000	Local	321.970350	64,394.07	430.820000	86,164.00	21,769.93	0.00
		Base	321.970350	64,394.07	430.820000	86,164.00	21,769.93	0.00
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	209,135.000	Local	46.679198	9,762,254.03	163.690000	34,233,308.15	24,471,054.12	1.32
		Base	46.679198	9,762,254.03	163.690000	34,233,308.15	24,471,054.12	1.32
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	9,119.000	Local	78.556913	716,360.49	132.530000	1,208,541.07	492,180.58	0.05
		Base	78.556913	716,360.49	132.530000	1,208,541.07	492,180.58	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	184,164.000	Local	68.221299	12,563,907.40	161.500000	29,742,486.00	17,178,578.60	1.15
		Base	68.221299	12,563,907.40	161.500000	29,742,486.00	17,178,578.60	1.15
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	22,753.000	Local	20.652471	469,905.68	27.520000	626,162.56	156,256.88	0.02
		Base	20.652471	469,905.68	27.520000	626,162.56	156,256.88	0.02
482480100	KLA CORP COMMON STOCK USD.001							
	10,688.000	Local	57.409822	613,596.18	334.510000	3,575,242.88	2,961,646.70	0.14
		Base	57.409822	613,596.18	334.510000	3,575,242.88	2,961,646.70	0.14
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	6,369.000	Local	113.101944	720,346.28	270.640000	1,723,706.16	1,003,359.88	0.07
		Base	113.101944	720,346.28	270.640000	1,723,706.16	1,003,359.88	0.07
487836108	KELLOGG CO COMMON STOCK USD.25							
	17,890.000	Local	47.271139	845,680.67	63.920000	1,143,528.80	297,848.13	0.04
		Base	47.271139	845,680.67	63.920000	1,143,528.80	297,848.13	0.04
493267108	KEYCORP COMMON STOCK USD1.0							
	66,922.000	Local	13.529607	905,428.34	21.620000	1,446,853.64	541,425.30	0.06
		Base	13.529607	905,428.34	21.620000	1,446,853.64	541,425.30	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	12,891.000	Local	61.351086	790,876.85	164.290000	2,117,862.39	1,326,985.54	0.08
		Base	61.351086	790,876.85	164.290000	2,117,862.39	1,326,985.54	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
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	23,565.000	Local	67.394588	1,588,153.46	132.440000	3,120,948.60	1,532,795.14	0.12
		Base	67.394588	1,588,153.46	132.440000	3,120,948.60	1,532,795.14	0.12
49446R109	KIMCO REALTY CORP REIT USD.01							
	42,931.000	Local	22.579396	969,356.07	20.750000	890,818.25	-78,537.82	0.03
		Base	22.579396	969,356.07	20.750000	890,818.25	-78,537.82	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	136,397.000	Local	33.403562	4,556,145.70	16.730000	2,281,921.81	-2,274,223.89	0.09
		Base	33.403562	4,556,145.70	16.730000	2,281,921.81	-2,274,223.89	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	47,084.000	Local	32.312150	1,521,385.29	36.820000	1,733,632.88	212,247.59	0.07
		Base	32.312150	1,521,385.29	36.820000	1,733,632.88	212,247.59	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	47,582.000	Local	15.171678	721,898.76	40.430000	1,923,740.26	1,201,841.50	0.07
		Base	15.171678	721,898.76	40.430000	1,923,740.26	1,201,841.50	0.07
501889208	LKQ CORP COMMON STOCK USD.01							
	18,915.000	Local	31.381214	593,575.67	50.320000	951,802.80	358,227.13	0.04
		Base	31.381214	593,575.67	50.320000	951,802.80	358,227.13	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	14,100.000	Local	70.419534	992,915.43	220.240000	3,105,384.00	2,112,468.57	0.12
		Base	70.419534	992,915.43	220.240000	3,105,384.00	2,112,468.57	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,767.000	Local	81.490288	551,444.78	281.440000	1,904,504.48	1,353,059.70	0.07
		Base	81.490288	551,444.78	281.440000	1,904,504.48	1,353,059.70	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	9,969.000	Local	58.218229	580,377.52	569.150000	5,673,856.35	5,093,478.83	0.22
		Base	58.218229	580,377.52	569.150000	5,673,856.35	5,093,478.83	0.22
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,156.000	Local	76.058698	772,452.14	61.370000	623,273.72	-149,178.42	0.02
		Base	76.058698	772,452.14	61.370000	623,273.72	-149,178.42	0.02

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,064.000	Local	54.663226	1,315,415.86	36.600000	880,742.40	-434,673.46	0.03
		Base	54.663226	1,315,415.86	36.600000	880,742.40	-434,673.46	0.03
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	16,224.000	Local	59.004100	957,282.52	299.930000	4,866,064.32	3,908,781.80	0.19
		Base	59.004100	957,282.52	299.930000	4,866,064.32	3,908,781.80	0.19
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	9,328.000	Local	25.083054	233,974.73	44.840000	418,267.52	184,292.79	0.02
		Base	25.083054	233,974.73	44.840000	418,267.52	184,292.79	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	9,905.000	Local	85.506650	846,943.37	96.130000	952,167.65	105,224.28	0.04
		Base	85.506650	846,943.37	96.130000	952,167.65	105,224.28	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	19,224.000	Local	52.932978	1,017,583.57	93.680000	1,800,904.32	783,320.75	0.07
		Base	52.932978	1,017,583.57	93.680000	1,800,904.32	783,320.75	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	55,575.000	Local	65.955457	3,665,474.52	231.050000	12,840,603.75	9,175,129.23	0.50
		Base	65.955457	3,665,474.52	231.050000	12,840,603.75	9,175,129.23	0.50
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	12,366.000	Local	39.689339	490,798.37	68.750000	850,162.50	359,364.13	0.03
		Base	39.689339	490,798.37	68.750000	850,162.50	359,364.13	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	9,220.000	Local	70.331380	648,455.32	91.130000	840,218.60	191,763.28	0.03
		Base	70.331380	648,455.32	91.130000	840,218.60	191,763.28	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	17,247.000	Local	98.055320	1,691,160.10	345.100000	5,951,939.70	4,260,779.60	0.23
		Base	98.055320	1,691,160.10	345.100000	5,951,939.70	4,260,779.60	0.23
540424108	LOEWS CORP COMMON STOCK USD.01							
	14,222.000	Local	30.481047	433,501.45	53.930000	766,992.46	333,491.01	0.03
		Base	30.481047	433,501.45	53.930000	766,992.46	333,491.01	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
548661107	LOWE S COS INC COMMON STOCK USD.5							
	49,465.000	Local	29.456430	1,457,062.30	202.860000	10,034,469.90	8,577,407.60	0.39
		Base	29.456430	1,457,062.30	202.860000	10,034,469.90	8,577,407.60	0.39
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	69,605.000	Local	38.822687	2,702,253.11	12.390000	862,405.95	-1,839,847.16	0.03
		Base	38.822687	2,702,253.11	12.390000	862,405.95	-1,839,847.16	0.03
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,006.000	Local	101.839942	917,170.52	149.340000	1,344,956.04	427,785.52	0.05
		Base	101.839942	917,170.52	149.340000	1,344,956.04	427,785.52	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	27,994.000	Local	32.116135	899,059.07	43.150000	1,207,941.10	308,882.03	0.05
		Base	32.116135	899,059.07	43.150000	1,207,941.10	308,882.03	0.05
55354G100	MSCI INC COMMON STOCK USD.01							
	5,769.000	Local	164.860435	951,079.85	608.340000	3,509,513.46	2,558,433.61	0.14
		Base	164.860435	951,079.85	608.340000	3,509,513.46	2,558,433.61	0.14
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	55,209.000	Local	16.916124	933,922.31	13.670000	754,707.03	-179,215.28	0.03
		Base	16.916124	933,922.31	13.670000	754,707.03	-179,215.28	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	65,167.000	Local	32.651147	2,127,777.32	61.810000	4,027,972.27	1,900,194.95	0.16
		Base	32.651147	2,127,777.32	61.810000	4,027,972.27	1,900,194.95	0.16
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,658.000	Local	329.559488	875,969.12	420.690000	1,118,194.02	242,224.90	0.04
		Base	329.559488	875,969.12	420.690000	1,118,194.02	242,224.90	0.04
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	35,451.000	Local	44.251845	1,568,772.17	151.430000	5,368,344.93	3,799,572.76	0.21
		Base	44.251845	1,568,772.17	151.430000	5,368,344.93	3,799,572.76	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	19,139.000	Local	44.904220	859,421.86	148.090000	2,834,294.51	1,974,872.65	0.11
		Base	44.904220	859,421.86	148.090000	2,834,294.51	1,974,872.65	0.11

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,367.000	Local	143.011999	624,533.40	341.680000	1,492,116.56	867,583.16	0.06
		Base	143.011999	624,533.40	341.680000	1,492,116.56	867,583.16	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	17,302.000	Local	20.968194	362,791.69	55.550000	961,126.10	598,334.41	0.04
		Base	20.968194	362,791.69	55.550000	961,126.10	598,334.41	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	60,954.000	Local	52.996937	3,230,375.31	347.680000	21,192,486.72	17,962,111.41	0.82
		Base	52.996937	3,230,375.31	347.680000	21,192,486.72	17,962,111.41	0.82
57667L107	MATCH GROUP INC COMMON STOCK							
	5,370.000	Local	153.456601	824,061.95	156.990000	843,036.30	18,974.35	0.03
		Base	153.456601	824,061.95	156.990000	843,036.30	18,974.35	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	17,435.000	Local	26.750762	466,399.54	81.030000	1,412,758.05	946,358.51	0.05
		Base	26.750762	466,399.54	81.030000	1,412,758.05	946,358.51	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	52,253.000	Local	60.615175	3,167,324.76	241.110000	12,598,720.83	9,431,396.07	0.49
		Base	60.615175	3,167,324.76	241.110000	12,598,720.83	9,431,396.07	0.49
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	10,823.000	Local	65.987509	714,182.81	199.380000	2,157,889.74	1,443,706.93	0.08
		Base	65.987509	714,182.81	199.380000	2,157,889.74	1,443,706.93	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	177,110.000	Local	47.366259	8,389,038.16	75.110000	13,302,732.10	4,913,693.94	0.51
		Base	47.366259	8,389,038.16	75.110000	13,302,732.10	4,913,693.94	0.51
59156R108	METLIFE INC COMMON STOCK USD.01							
	50,959.000	Local	36.093317	1,839,279.35	61.730000	3,145,699.07	1,306,419.72	0.12
		Base	36.093317	1,839,279.35	61.730000	3,145,699.07	1,306,419.72	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,619.000	Local	427.411834	691,979.76	1,377.360000	2,229,945.84	1,537,966.08	0.09
		Base	427.411834	691,979.76	1,377.360000	2,229,945.84	1,537,966.08	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
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	525,857.000	Local	47.071718	24,752,992.40	281.920000	148,249,605.44	123,496,613.04	5.73
		Base	47.071718	24,752,992.40	281.920000	148,249,605.44	123,496,613.04	5.73
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	19,176.000	Local	53.067756	1,017,627.28	153.490000	2,943,324.24	1,925,696.96	0.11
		Base	53.067756	1,017,627.28	153.490000	2,943,324.24	1,925,696.96	0.11
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	78,732.000	Local	22.943926	1,806,421.16	70.980000	5,588,397.36	3,781,976.20	0.22
		Base	22.943926	1,806,421.16	70.980000	5,588,397.36	3,781,976.20	0.22
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,119.000	Local	92.904802	754,294.09	186.750000	1,516,223.25	761,929.16	0.06
		Base	92.904802	754,294.09	186.750000	1,516,223.25	761,929.16	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
	1,700.000	Local	388.159288	659,870.79	384.860000	654,262.00	-5,608.79	0.03
		Base	388.159288	659,870.79	384.860000	654,262.00	-5,608.79	0.03
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	3,914.000	Local	84.353048	330,157.83	177.400000	694,343.60	364,185.77	0.03
		Base	84.353048	330,157.83	177.400000	694,343.60	364,185.77	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	13,183.000	Local	51.822760	683,179.45	46.380000	611,427.54	-71,751.91	0.02
		Base	51.822760	683,179.45	46.380000	611,427.54	-71,751.91	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	97,829.000	Local	19.894083	1,946,218.25	58.180000	5,691,691.22	3,745,472.97	0.22
		Base	19.894083	1,946,218.25	58.180000	5,691,691.22	3,745,472.97	0.22
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,021.000	Local	364.690943	1,101,731.34	484.680000	1,464,218.28	362,486.94	0.06
		Base	364.690943	1,101,731.34	484.680000	1,464,218.28	362,486.94	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	26,276.000	Local	31.417160	825,517.29	88.830000	2,334,097.08	1,508,579.79	0.09
		Base	31.417160	825,517.29	88.830000	2,334,097.08	1,508,579.79	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	11,336.000	55.299936	626,880.08	355.110000	4,025,526.96	3,398,646.88	0.16
		Base		55.299936	626,880.08	355.110000	4,025,526.96	3,398,646.88	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	102,159.000	37.546299	3,835,692.35	97.310000	9,941,092.29	6,105,399.94	0.38
		Base		37.546299	3,835,692.35	97.310000	9,941,092.29	6,105,399.94	0.38
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	24,191.000	46.571549	1,126,612.35	35.720000	864,102.52	-262,509.83	0.03
		Base		46.571549	1,126,612.35	35.720000	864,102.52	-262,509.83	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	11,848.000	83.288763	986,805.26	232.320000	2,752,527.36	1,765,722.10	0.11
		Base		83.288763	986,805.26	232.320000	2,752,527.36	1,765,722.10	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	17,132.000	24.860446	425,909.16	40.830000	699,499.56	273,590.40	0.03
		Base		24.860446	425,909.16	40.830000	699,499.56	273,590.40	0.03
62944T105	NVR INC COMMON STOCK USD.01								
		Local	236.000	3,619.243051	854,141.36	4,794.080000	1,131,402.88	277,261.52	0.04
		Base		3,619.243051	854,141.36	4,794.080000	1,131,402.88	277,261.52	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	8,189.000	40.859138	334,595.48	193.020000	1,580,640.78	1,246,045.30	0.06
		Base		40.859138	334,595.48	193.020000	1,580,640.78	1,246,045.30	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	15,674.000	36.467889	571,597.69	89.760000	1,406,898.24	835,300.55	0.05
		Base		36.467889	571,597.69	89.760000	1,406,898.24	835,300.55	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	30,971.000	72.192843	2,235,884.54	610.340000	18,902,840.14	16,666,955.60	0.73
		Base		72.192843	2,235,884.54	610.340000	18,902,840.14	16,666,955.60	0.73
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	26,493.000	32.848173	870,246.65	22.140000	586,555.02	-283,691.63	0.02
		Base		32.848173	870,246.65	22.140000	586,555.02	-283,691.63	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
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	55,929.000	Local	37.602831	2,103,088.75	54.300000	3,036,944.70	933,855.95	0.12
		Base	37.602831	2,103,088.75	54.300000	3,036,944.70	933,855.95	0.12
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	27,375.000	Local	12.175685	333,309.38	23.530000	644,133.75	310,824.37	0.02
		Base	12.175685	333,309.38	23.530000	644,133.75	310,824.37	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,521.000	Local	12.972338	110,537.29	23.230000	197,942.83	87,405.54	0.01
		Base	12.972338	110,537.29	23.230000	197,942.83	87,405.54	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	137,257.000	Local	19.559597	2,684,691.63	78.520000	10,777,419.64	8,092,728.01	0.42
		Base	19.559597	2,684,691.63	78.520000	10,777,419.64	8,092,728.01	0.42
654106103	NIKE INC CL B COMMON STOCK							
	89,404.000	Local	24.236993	2,166,884.14	145.230000	12,984,142.92	10,817,258.78	0.50
		Base	24.236993	2,166,884.14	145.230000	12,984,142.92	10,817,258.78	0.50
65473P105	NISOURCE INC COMMON STOCK USD.01							
	27,459.000	Local	12.976894	356,332.54	24.230000	665,331.57	308,999.03	0.03
		Base	12.976894	356,332.54	24.230000	665,331.57	308,999.03	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	17,286.000	Local	52.916691	914,717.92	239.250000	4,135,675.50	3,220,957.58	0.16
		Base	52.916691	914,717.92	239.250000	4,135,675.50	3,220,957.58	0.16
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	14,585.000	Local	62.363554	909,572.44	107.810000	1,572,408.85	662,836.41	0.06
		Base	62.363554	909,572.44	107.810000	1,572,408.85	662,836.41	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,531.000	Local	72.867940	767,372.28	360.150000	3,792,739.65	3,025,367.37	0.15
		Base	72.867940	767,372.28	360.150000	3,792,739.65	3,025,367.37	0.15
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	40,691.000	Local	27.455811	1,117,204.42	25.300000	1,029,482.30	-87,722.12	0.04
		Base	27.455811	1,117,204.42	25.300000	1,029,482.30	-87,722.12	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
670346105	NUCOR CORP COMMON STOCK USD.4							
	20,551.000	Local	36.239181	744,751.40	98.490000	2,024,067.99	1,279,316.59	0.08
		Base	36.239181	744,751.40	98.490000	2,024,067.99	1,279,316.59	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	174,421.000	Local	16.315795	2,845,817.30	207.160000	36,133,054.36	33,287,237.06	1.40
		Base	16.315795	2,845,817.30	207.160000	36,133,054.36	33,287,237.06	1.40
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,825.000	Local	78.406730	378,312.47	611.060000	2,948,364.50	2,570,052.03	0.11
		Base	78.406730	378,312.47	611.060000	2,948,364.50	2,570,052.03	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	62,072.000	Local	42.843003	2,659,350.90	29.580000	1,836,089.76	-823,261.14	0.07
		Base	42.843003	2,659,350.90	29.580000	1,836,089.76	-823,261.14	0.07
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	11.850000	108,735.60	63,314.40	0.00
		Base	4.950000	45,421.20	11.850000	108,735.60	63,314.40	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,564.000	Local	125.083553	821,048.44	285.980000	1,877,172.72	1,056,124.28	0.07
		Base	125.083553	821,048.44	285.980000	1,877,172.72	1,056,124.28	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	15,003.000	Local	44.711428	670,805.55	72.460000	1,087,117.38	416,311.83	0.04
		Base	44.711428	670,805.55	72.460000	1,087,117.38	416,311.83	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
	31,185.000	Local	39.028311	1,217,097.87	57.990000	1,808,418.15	591,320.28	0.07
		Base	39.028311	1,217,097.87	57.990000	1,808,418.15	591,320.28	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
	115,269.000	Local	23.692895	2,731,056.37	87.130000	10,043,387.97	7,312,331.60	0.39
		Base	23.692895	2,731,056.37	87.130000	10,043,387.97	7,312,331.60	0.39
68622V106	ORGANON + CO COMMON STOCK USD.01							
	17,740.000	Local	22.092618	391,923.04	32.790000	581,694.60	189,771.56	0.02
		Base	22.092618	391,923.04	32.790000	581,694.60	189,771.56	0.02

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	29,864.000	Local	36.998837	1,104,933.27	82.280000	2,457,209.92	1,352,276.65	0.09
		Base	36.998837	1,104,933.27	82.280000	2,457,209.92	1,352,276.65	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	29,738.000	Local	84.279976	2,506,317.94	195.640000	5,817,942.32	3,311,624.38	0.22
		Base	84.279976	2,506,317.94	195.640000	5,817,942.32	3,311,624.38	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	16,615.000	Local	42.769090	710,608.43	143.010000	2,376,111.15	1,665,502.72	0.09
		Base	42.769090	710,608.43	143.010000	2,376,111.15	1,665,502.72	0.09
69351T106	PPL CORP COMMON STOCK USD.01							
	53,853.000	Local	26.741891	1,440,131.07	27.880000	1,501,421.64	61,290.57	0.06
		Base	26.741891	1,440,131.07	27.880000	1,501,421.64	61,290.57	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
	4,993.000	Local	115.715428	577,767.13	102.790000	513,230.47	-64,536.66	0.02
		Base	115.715428	577,767.13	102.790000	513,230.47	-64,536.66	0.02
69370C100	PTC INC COMMON STOCK USD.01							
	7,393.000	Local	130.824300	967,184.05	119.790000	885,607.47	-81,576.58	0.03
		Base	130.824300	967,184.05	119.790000	885,607.47	-81,576.58	0.03
693718108	PACCAR INC COMMON STOCK USD1.0							
	24,291.000	Local	34.135837	829,193.62	78.920000	1,917,045.72	1,087,852.10	0.07
		Base	34.135837	829,193.62	78.920000	1,917,045.72	1,087,852.10	0.07
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,647.000	Local	109.707874	729,228.24	137.440000	913,563.68	184,335.44	0.04
		Base	109.707874	729,228.24	137.440000	913,563.68	184,335.44	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,032.000	Local	66.856502	603,847.93	279.620000	2,525,527.84	1,921,679.91	0.10
		Base	66.856502	603,847.93	279.620000	2,525,527.84	1,921,679.91	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
	22,412.000	Local	37.270763	835,312.33	112.450000	2,520,229.40	1,684,917.07	0.10
		Base	37.270763	835,312.33	112.450000	2,520,229.40	1,684,917.07	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
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,364.000	316.056350	1,063,213.56	495.750000	1,667,703.00	604,489.44	0.06
		Base		316.056350	1,063,213.56	495.750000	1,667,703.00	604,489.44	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	82,214.000	34.471778	2,834,062.76	260.210000	21,392,904.94	18,558,842.18	0.83
		Base		34.471778	2,834,062.76	260.210000	21,392,904.94	18,558,842.18	0.83
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	10,973.000	101.079693	1,109,147.47	72.460000	795,103.58	-314,043.89	0.03
		Base		101.079693	1,109,147.47	72.460000	795,103.58	-314,043.89	0.03
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	29,946.000	16.313550	488,525.57	17.470000	523,156.62	34,631.05	0.02
		Base		16.313550	488,525.57	17.470000	523,156.62	34,631.05	0.02
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	96,708.000	60.664455	5,866,738.16	150.410000	14,545,850.28	8,679,112.12	0.56
		Base		60.664455	5,866,738.16	150.410000	14,545,850.28	8,679,112.12	0.56
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	7,850.000	36.393623	285,689.94	173.290000	1,360,326.50	1,074,636.56	0.05
		Base		36.393623	285,689.94	173.290000	1,360,326.50	1,074,636.56	0.05
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	392,330.000	27.542433	10,805,722.61	43.010000	16,874,113.30	6,068,390.69	0.65
		Base		27.542433	10,805,722.61	43.010000	16,874,113.30	6,068,390.69	0.65
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	109,037.000	44.304460	4,830,825.39	94.790000	10,335,617.23	5,504,791.84	0.40
		Base		44.304460	4,830,825.39	94.790000	10,335,617.23	5,504,791.84	0.40
718546104	PHILLIPS 66 COMMON STOCK								
		Local	30,644.000	37.598656	1,152,173.21	70.030000	2,145,999.32	993,826.11	0.08
		Base		37.598656	1,152,173.21	70.030000	2,145,999.32	993,826.11	0.08
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,891.000	47.528932	375,050.80	72.360000	570,992.76	195,941.96	0.02
		Base		47.528932	375,050.80	72.360000	570,992.76	195,941.96	0.02

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	15,874.000	Local	108.540951	1,722,979.06	166.510000	2,643,179.74	920,200.68	0.10
		Base	108.540951	1,722,979.06	166.510000	2,643,179.74	920,200.68	0.10
73278L105	POOL CORP COMMON STOCK USD.001							
	2,807.000	Local	341.966110	959,898.87	434.410000	1,219,388.87	259,490.00	0.05
		Base	341.966110	959,898.87	434.410000	1,219,388.87	259,490.00	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	15,880.000	Local	47.882264	760,370.35	196.700000	3,123,596.00	2,363,225.65	0.12
		Base	47.882264	760,370.35	196.700000	3,123,596.00	2,363,225.65	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	17,466.000	Local	33.449931	584,236.50	64.400000	1,124,810.40	540,573.90	0.04
		Base	33.449931	584,236.50	64.400000	1,124,810.40	540,573.90	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	169,812.000	Local	60.898412	10,341,281.22	139.800000	23,739,717.60	13,398,436.38	0.92
		Base	60.898412	10,341,281.22	139.800000	23,739,717.60	13,398,436.38	0.92
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	40,943.000	Local	24.179868	989,996.35	90.390000	3,700,837.77	2,710,841.42	0.14
		Base	24.179868	989,996.35	90.390000	3,700,837.77	2,710,841.42	0.14
74340W103	PROLOGIS INC REIT USD.01							
	51,733.000	Local	55.927933	2,893,319.74	125.430000	6,488,870.19	3,595,550.45	0.25
		Base	55.927933	2,893,319.74	125.430000	6,488,870.19	3,595,550.45	0.25
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	27,064.000	Local	51.146590	1,384,231.32	105.200000	2,847,132.80	1,462,901.48	0.11
		Base	51.146590	1,384,231.32	105.200000	2,847,132.80	1,462,901.48	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	35,378.000	Local	31.950215	1,130,334.70	60.900000	2,154,520.20	1,024,185.50	0.08
		Base	31.950215	1,130,334.70	60.900000	2,154,520.20	1,024,185.50	0.08
74460D109	PUBLIC STORAGE REIT USD.1							
	10,666.000	Local	115.006281	1,226,656.99	297.100000	3,168,868.60	1,942,211.61	0.12
		Base	115.006281	1,226,656.99	297.100000	3,168,868.60	1,942,211.61	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
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	18,164.000	Local	20.544809	373,175.91	45.920000	834,090.88	460,914.97	0.03
		Base	20.544809	373,175.91	45.920000	834,090.88	460,914.97	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,778.000	Local	81.936642	637,303.20	167.190000	1,300,403.82	663,100.62	0.05
		Base	81.936642	637,303.20	167.190000	1,300,403.82	663,100.62	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	78,932.000	Local	49.839736	3,933,950.03	128.980000	10,180,649.36	6,246,699.33	0.39
		Base	49.839736	3,933,950.03	128.980000	10,180,649.36	6,246,699.33	0.39
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	9,737.000	Local	25.975232	252,920.83	113.820000	1,108,265.34	855,344.51	0.04
		Base	25.975232	252,920.83	113.820000	1,108,265.34	855,344.51	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,551.000	Local	51.004850	436,142.47	145.310000	1,242,545.81	806,403.34	0.05
		Base	51.004850	436,142.47	145.310000	1,242,545.81	806,403.34	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,403.000	Local	95.965457	326,570.45	111.040000	377,869.12	51,298.67	0.01
		Base	95.965457	326,570.45	111.040000	377,869.12	51,298.67	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	12,960.000	Local	52.457220	679,845.57	92.280000	1,195,948.80	516,103.23	0.05
		Base	52.457220	679,845.57	92.280000	1,195,948.80	516,103.23	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	105,514.000	Local	34.014991	3,589,057.73	85.960000	9,069,983.44	5,480,925.71	0.35
		Base	34.014991	3,589,057.73	85.960000	9,069,983.44	5,480,925.71	0.35
756109104	REALTY INCOME CORP REIT USD1.0							
	27,248.000	Local	55.983269	1,525,432.11	64.860000	1,767,305.28	241,873.17	0.07
		Base	55.983269	1,525,432.11	64.860000	1,767,305.28	241,873.17	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	10,695.000	Local	66.432055	710,490.83	67.330000	720,094.35	9,603.52	0.03
		Base	66.432055	710,490.83	67.330000	720,094.35	9,603.52	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
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,356.000	Local	351.596092	2,586,340.85	605.180000	4,451,704.08	1,865,363.23	0.17
		Base	351.596092	2,586,340.85	605.180000	4,451,704.08	1,865,363.23	0.17
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	66,794.000	Local	12.856641	858,746.49	21.310000	1,423,380.14	564,633.65	0.05
		Base	12.856641	858,746.49	21.310000	1,423,380.14	564,633.65	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	14,701.000	Local	28.550538	419,721.46	120.060000	1,765,002.06	1,345,280.60	0.07
		Base	28.550538	419,721.46	120.060000	1,765,002.06	1,345,280.60	0.07
761152107	RESMED INC COMMON STOCK USD.004							
	10,186.000	Local	86.785006	883,992.07	263.550000	2,684,520.30	1,800,528.23	0.10
		Base	86.785006	883,992.07	263.550000	2,684,520.30	1,800,528.23	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	7,834.000	Local	31.230722	244,661.48	100.330000	785,985.22	541,323.74	0.03
		Base	31.230722	244,661.48	100.330000	785,985.22	541,323.74	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,122.000	Local	56.190400	456,378.43	294.040000	2,388,192.88	1,931,814.45	0.09
		Base	56.190400	456,378.43	294.040000	2,388,192.88	1,931,814.45	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	15,839.000	Local	27.092911	429,124.62	35.330000	559,591.87	130,467.25	0.02
		Base	27.092911	429,124.62	35.330000	559,591.87	130,467.25	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,377.000	Local	104.747037	772,718.89	446.130000	3,291,101.01	2,518,382.12	0.13
		Base	104.747037	772,718.89	446.130000	3,291,101.01	2,518,382.12	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
	24,987.000	Local	20.779646	519,221.02	108.850000	2,719,834.95	2,200,613.93	0.11
		Base	20.779646	519,221.02	108.850000	2,719,834.95	2,200,613.93	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	16,868.000	Local	66.132090	1,115,516.09	424.890000	7,167,044.52	6,051,528.43	0.28
		Base	66.132090	1,115,516.09	424.890000	7,167,044.52	6,051,528.43	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
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	7,667.000	161.130663	1,235,388.79	330.570000	2,534,480.19	1,299,091.40	0.10
		Base		161.130663	1,235,388.79	330.570000	2,534,480.19	1,299,091.40	0.10
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	749.000	285.973885	214,194.44	429.140000	321,425.86	107,231.42	0.01
		Base		285.973885	214,194.44	429.140000	321,425.86	107,231.42	0.01
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,106.000	297.899213	1,223,174.17	646.880000	2,656,089.28	1,432,915.11	0.10
		Base		297.899213	1,223,174.17	646.880000	2,656,089.28	1,432,915.11	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	67,973.000	83.923119	5,704,506.14	271.220000	18,435,637.06	12,731,130.92	0.71
		Base		83.923119	5,704,506.14	271.220000	18,435,637.06	12,731,130.92	0.71
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	9,775.000	54.643876	534,143.89	76.160000	744,464.00	210,320.11	0.03
		Base		54.643876	534,143.89	76.160000	744,464.00	210,320.11	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	97,856.000	79.672361	7,796,418.60	29.640000	2,900,451.84	-4,895,966.76	0.11
		Base		79.672361	7,796,418.60	29.640000	2,900,451.84	-4,895,966.76	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	105,049.000	27.491139	2,887,916.65	72.840000	7,651,769.16	4,763,852.51	0.30
		Base		27.491139	2,887,916.65	72.840000	7,651,769.16	4,763,852.51	0.30
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	10,487.000	24.523044	257,173.16	54.790000	574,582.73	317,409.57	0.02
		Base		24.523044	257,173.16	54.790000	574,582.73	317,409.57	0.02
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	22,351.000	74.623273	1,667,904.78	126.500000	2,827,401.50	1,159,496.72	0.11
		Base		74.623273	1,667,904.78	126.500000	2,827,401.50	1,159,496.72	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	13,862.000	310.482095	4,303,902.80	622.270000	8,625,906.74	4,322,003.94	0.33
		Base		310.482095	4,303,902.80	622.270000	8,625,906.74	4,322,003.94	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
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	16,960.000	39.646402	672,402.98	279.730000	4,744,220.80	4,071,817.82	0.18
		Base		39.646402	672,402.98	279.730000	4,744,220.80	4,071,817.82	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	22,996.000	86.133281	1,980,720.93	129.970000	2,988,790.12	1,008,069.19	0.12
		Base		86.133281	1,980,720.93	129.970000	2,988,790.12	1,008,069.19	0.12
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	11,557.000	93.338181	1,078,709.36	164.780000	1,904,362.46	825,653.10	0.07
		Base		93.338181	1,078,709.36	164.780000	1,904,362.46	825,653.10	0.07
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	9,318.000	53.366787	497,271.72	61.070000	569,050.26	71,778.54	0.02
		Base		53.366787	497,271.72	61.070000	569,050.26	71,778.54	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	7,580.000	67.503755	511,678.46	120.030000	909,827.40	398,148.94	0.04
		Base		67.503755	511,678.46	120.030000	909,827.40	398,148.94	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,778.000	55.105064	208,186.93	208.950000	789,413.10	581,226.17	0.03
		Base		55.105064	208,186.93	208.950000	789,413.10	581,226.17	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	74,092.000	36.917281	2,735,275.21	61.970000	4,591,481.24	1,856,206.03	0.18
		Base		36.917281	2,735,275.21	61.970000	4,591,481.24	1,856,206.03	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	41,401.000	19.235223	796,357.45	51.430000	2,129,253.43	1,332,895.98	0.08
		Base		19.235223	796,357.45	51.430000	2,129,253.43	1,332,895.98	0.08
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	95.670000	95.67	45.67	0.00
		Base		50.000000	50.00	95.670000	95.67	45.67	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	11,404.000	66.960324	763,615.54	175.310000	1,999,235.24	1,235,619.70	0.08
		Base		66.960324	763,615.54	175.310000	1,999,235.24	1,235,619.70	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
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	82,508.000	20.148227	1,662,389.91	110.310000	9,101,457.48	7,439,067.57	0.35
		Base		20.148227	1,662,389.91	110.310000	9,101,457.48	7,439,067.57	0.35
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	25,585.000	55.713029	1,425,417.84	84.720000	2,167,561.20	742,143.36	0.08
		Base		55.713029	1,425,417.84	84.720000	2,167,561.20	742,143.36	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	23,485.000	77.360160	1,816,803.36	263.720000	6,193,464.20	4,376,660.84	0.24
		Base		77.360160	1,816,803.36	263.720000	6,193,464.20	4,376,660.84	0.24
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	10,676.000	78.736832	840,594.42	299.410000	3,196,501.16	2,355,906.74	0.12
		Base		78.736832	840,594.42	299.410000	3,196,501.16	2,355,906.74	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	39,865.000	32.553881	1,297,760.48	48.880000	1,948,601.20	650,840.72	0.08
		Base		32.553881	1,297,760.48	48.880000	1,948,601.20	650,840.72	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	35,798.000	34.797463	1,245,679.59	78.500000	2,810,143.00	1,564,463.41	0.11
		Base		34.797463	1,245,679.59	78.500000	2,810,143.00	1,564,463.41	0.11
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	84,436.000	13.101644	1,106,250.38	65.980000	5,571,087.28	4,464,836.90	0.22
		Base		13.101644	1,106,250.38	65.980000	5,571,087.28	4,464,836.90	0.22
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	41,044.000	89.780853	3,684,965.35	127.760000	5,243,781.44	1,558,816.09	0.20
		Base		89.780853	3,684,965.35	127.760000	5,243,781.44	1,558,816.09	0.20
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	8,152.000	110.415460	900,106.83	154.070000	1,255,978.64	355,871.81	0.05
		Base		110.415460	900,106.83	154.070000	1,255,978.64	355,871.81	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	19,513.000	32.264240	629,572.11	37.020000	722,371.26	92,799.15	0.03
		Base		32.264240	629,572.11	37.020000	722,371.26	92,799.15	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
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	34,635.000	50.032292	1,732,868.42	228.770000	7,923,448.95	6,190,580.53	0.31
		Base		50.032292	1,732,868.42	228.770000	7,923,448.95	6,190,580.53	0.31
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,263.000	340.181566	1,110,012.45	429.580000	1,401,719.54	291,707.09	0.05
		Base		340.181566	1,110,012.45	429.580000	1,401,719.54	291,707.09	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	3,275.000	275.932104	903,677.64	376.550000	1,233,201.25	329,523.61	0.05
		Base		275.932104	903,677.64	376.550000	1,233,201.25	329,523.61	0.05
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	11,542.000	80.668447	931,075.21	109.170000	1,260,040.14	328,964.93	0.05
		Base		80.668447	931,075.21	109.170000	1,260,040.14	328,964.93	0.05
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	56,780.000	679.328819	38,572,290.34	775.480000	44,031,754.40	5,459,464.06	1.70
		Base		679.328819	38,572,290.34	775.480000	44,031,754.40	5,459,464.06	1.70
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	64,602.000	44.430255	2,870,283.32	192.210000	12,417,150.42	9,546,867.10	0.48
		Base		44.430255	2,870,283.32	192.210000	12,417,150.42	9,546,867.10	0.48
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	15,684.000	32.615732	511,545.14	69.810000	1,094,900.04	583,354.90	0.04
		Base		32.615732	511,545.14	69.810000	1,094,900.04	583,354.90	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	27,537.000	99.855139	2,749,710.96	571.330000	15,732,714.21	12,983,003.25	0.61
		Base		99.855139	2,749,710.96	571.330000	15,732,714.21	12,983,003.25	0.61
88579Y101	3M CO COMMON STOCK USD.01								
		Local	40,486.000	81.368515	3,294,285.70	175.420000	7,102,054.12	3,807,768.42	0.27
		Base		81.368515	3,294,285.70	175.420000	7,102,054.12	3,807,768.42	0.27
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	8,001.000	73.519628	588,230.54	202.610000	1,621,082.61	1,032,852.07	0.06
		Base		73.519628	588,230.54	202.610000	1,621,082.61	1,032,852.07	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
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,664.000	304.956916	1,117,362.14	624.570000	2,288,424.48	1,171,062.34	0.09
		Base		304.956916	1,117,362.14	624.570000	2,288,424.48	1,171,062.34	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	17,457.000	49.638377	866,537.14	152.010000	2,653,638.57	1,787,101.43	0.10
		Base		49.638377	866,537.14	152.010000	2,653,638.57	1,787,101.43	0.10
896239100	TRIMBLE INC COMMON STOCK								
		Local	17,607.000	68.499985	1,206,079.23	82.250000	1,448,175.75	242,096.52	0.06
		Base		68.499985	1,206,079.23	82.250000	1,448,175.75	242,096.52	0.06
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	93,389.000	33.640112	3,141,616.39	58.650000	5,477,264.85	2,335,648.46	0.21
		Base		33.640112	3,141,616.39	58.650000	5,477,264.85	2,335,648.46	0.21
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	55,847.000	38.258412	2,136,617.52	60.390000	3,372,600.33	1,235,982.81	0.13
		Base		38.258412	2,136,617.52	60.390000	3,372,600.33	1,235,982.81	0.13
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,858.000	339.504129	970,302.80	458.650000	1,310,821.70	340,518.90	0.05
		Base		339.504129	970,302.80	458.650000	1,310,821.70	340,518.90	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	20,625.000	26.879764	554,395.14	78.940000	1,628,137.50	1,073,742.36	0.06
		Base		26.879764	554,395.14	78.940000	1,628,137.50	1,073,742.36	0.06
902653104	UDR INC REIT USD.01								
		Local	19,526.000	37.224563	726,846.81	52.980000	1,034,487.48	307,640.67	0.04
		Base		37.224563	726,846.81	52.980000	1,034,487.48	307,640.67	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	94,394.000	27.425301	2,588,783.84	59.440000	5,610,779.36	3,021,995.52	0.22
		Base		27.425301	2,588,783.84	59.440000	5,610,779.36	3,021,995.52	0.22
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	3,832.000	211.564141	810,713.79	360.920000	1,383,045.44	572,331.65	0.05
		Base		211.564141	810,713.79	360.920000	1,383,045.44	572,331.65	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
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	13,200.000	27.022467	356,696.56	20.180000	266,376.00	-90,320.56	0.01
		Base		27.022467	356,696.56	20.180000	266,376.00	-90,320.56	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	14,591.000	23.994071	350,097.49	17.520000	255,634.32	-94,463.17	0.01
		Base		23.994071	350,097.49	17.520000	255,634.32	-94,463.17	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	45,628.000	37.071603	1,691,503.11	196.010000	8,943,544.28	7,252,041.17	0.35
		Base		37.071603	1,691,503.11	196.010000	8,943,544.28	7,252,041.17	0.35
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,645.000	52.016638	1,177,916.76	47.570000	1,077,222.65	-100,694.11	0.04
		Base		52.016638	1,177,916.76	47.570000	1,077,222.65	-100,694.11	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	50,962.000	78.654360	4,008,383.49	182.100000	9,280,180.20	5,271,796.71	0.36
		Base		78.654360	4,008,383.49	182.100000	9,280,180.20	5,271,796.71	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,066.000	117.063750	593,044.96	350.930000	1,777,811.38	1,184,766.42	0.07
		Base		117.063750	593,044.96	350.930000	1,777,811.38	1,184,766.42	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	65,981.000	64.055565	4,226,450.22	390.740000	25,781,415.94	21,554,965.72	1.00
		Base		64.055565	4,226,450.22	390.740000	25,781,415.94	21,554,965.72	1.00
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	5,308.000	114.223683	606,299.31	138.370000	734,467.96	128,168.65	0.03
		Base		114.223683	606,299.31	138.370000	734,467.96	128,168.65	0.03
918204108	VF CORP COMMON STOCK								
		Local	22,804.000	29.729179	677,944.19	66.990000	1,527,639.96	849,695.77	0.06
		Base		29.729179	677,944.19	66.990000	1,527,639.96	849,695.77	0.06
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	28,608.000	32.746094	936,800.25	70.570000	2,018,866.56	1,082,066.31	0.08
		Base		32.746094	936,800.25	70.570000	2,018,866.56	1,082,066.31	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92276F100	VENTAS INC REIT USD.25								
		Local	27,534.000	45.074265	1,241,074.82	55.210000	1,520,152.14	279,077.32	0.06
		Base		45.074265	1,241,074.82	55.210000	1,520,152.14	279,077.32	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	6,811.000	61.754318	420,608.66	205.010000	1,396,323.11	975,714.45	0.05
		Base		61.754318	420,608.66	205.010000	1,396,323.11	975,714.45	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	289,653.000	43.856120	12,703,056.86	54.010000	15,644,158.53	2,941,101.67	0.60
		Base		43.856120	12,703,056.86	54.010000	15,644,158.53	2,941,101.67	0.60
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	11,291.000	89.297254	1,008,255.29	200.270000	2,261,248.57	1,252,993.28	0.09
		Base		89.297254	1,008,255.29	200.270000	2,261,248.57	1,252,993.28	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	18,153.000	97.840318	1,776,095.29	181.390000	3,292,772.67	1,516,677.38	0.13
		Base		97.840318	1,776,095.29	181.390000	3,292,772.67	1,516,677.38	0.13
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001								
		Local	42,403.000	49.396453	2,094,557.81	39.510000	1,675,342.53	-419,215.28	0.06
		Base		49.396453	2,094,557.81	39.510000	1,675,342.53	-419,215.28	0.06
92556V106	VIATRIS INC COMMON STOCK								
		Local	123,795.000	15.070440	1,865,645.06	13.550000	1,677,422.25	-188,222.81	0.06
		Base		15.070440	1,865,645.06	13.550000	1,677,422.25	-188,222.81	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	118,083.000	38.053897	4,493,518.27	222.750000	26,302,988.25	21,809,469.98	1.02
		Base		38.053897	4,493,518.27	222.750000	26,302,988.25	21,809,469.98	1.02
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	11,126.000	58.465697	650,489.34	42.010000	467,403.26	-183,086.08	0.02
		Base		58.465697	650,489.34	42.010000	467,403.26	-183,086.08	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	9,285.000	64.695418	600,696.96	169.160000	1,570,650.60	969,953.64	0.06
		Base		64.695418	600,696.96	169.160000	1,570,650.60	969,953.64	0.06

Base Currency: USD - US DOLLAR

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92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	22,073.000	Local	40.887127	902,501.55	88.200000	1,946,838.60	1,044,337.05	0.08
		Base	40.887127	902,501.55	88.200000	1,946,838.60	1,044,337.05	0.08
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,228.000	Local	73.111755	967,122.30	86.210000	1,140,385.88	173,263.58	0.04
		Base	73.111755	967,122.30	86.210000	1,140,385.88	173,263.58	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	100,016.000	Local	62.861047	6,287,110.44	139.380000	13,940,230.08	7,653,119.64	0.54
		Base	62.861047	6,287,110.44	139.380000	13,940,230.08	7,653,119.64	0.54
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	50,238.000	Local	41.542842	2,087,029.29	47.050000	2,363,697.90	276,668.61	0.09
		Base	41.542842	2,087,029.29	47.050000	2,363,697.90	276,668.61	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	27,107.000	Local	36.855420	999,039.86	149.360000	4,048,701.52	3,049,661.66	0.16
		Base	36.855420	999,039.86	149.360000	4,048,701.52	3,049,661.66	0.16
941848103	WATERS CORP COMMON STOCK USD.01							
	4,293.000	Local	63.781463	273,813.82	357.300000	1,533,888.90	1,260,075.08	0.06
		Base	63.781463	273,813.82	357.300000	1,533,888.90	1,260,075.08	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	287,410.000	Local	37.183475	10,686,902.54	46.410000	13,338,698.10	2,651,795.56	0.52
		Base	37.183475	10,686,902.54	46.410000	13,338,698.10	2,651,795.56	0.52
95040Q104	WELLTOWER INC REIT USD1.0							
	29,565.000	Local	57.974670	1,714,021.13	82.400000	2,436,156.00	722,134.87	0.09
		Base	57.974670	1,714,021.13	82.400000	2,436,156.00	722,134.87	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,177.000	Local	206.524095	1,069,175.24	424.540000	2,197,843.58	1,128,668.34	0.08
		Base	206.524095	1,069,175.24	424.540000	2,197,843.58	1,128,668.34	0.08
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	21,444.000	Local	41.741784	895,110.82	56.440000	1,210,299.36	315,188.54	0.05
		Base	41.741784	895,110.82	56.440000	1,210,299.36	315,188.54	0.05

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959802109	WESTERN UNION CO COMMON STOCK USD.01							
	28,434.000	Local	17.569861	499,581.44	20.220000	574,935.48	75,354.04	0.02
		Base	17.569861	499,581.44	20.220000	574,935.48	75,354.04	0.02
96145D105	WESTROCK CO COMMON STOCK							
	18,683.000	Local	43.584482	814,288.88	49.830000	930,973.89	116,685.01	0.04
		Base	43.584482	814,288.88	49.830000	930,973.89	116,685.01	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	52,466.000	Local	27.747188	1,455,783.94	35.570000	1,866,215.62	410,431.68	0.07
		Base	27.747188	1,455,783.94	35.570000	1,866,215.62	410,431.68	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,389.000	Local	95.418770	418,792.98	203.860000	894,741.54	475,948.56	0.03
		Base	95.418770	418,792.98	203.860000	894,741.54	475,948.56	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	85,017.000	Local	27.927822	2,374,339.61	25.940000	2,205,340.98	-168,998.63	0.09
		Base	27.927822	2,374,339.61	25.940000	2,205,340.98	-168,998.63	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	77.190000	689,229.51	519,259.30	0.03
		Base	19.035750	169,970.21	77.190000	689,229.51	519,259.30	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,366.000	Local	91.609887	674,798.43	84.750000	624,268.50	-50,529.93	0.02
		Base	91.609887	674,798.43	84.750000	624,268.50	-50,529.93	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	37,683.000	Local	29.039805	1,094,306.97	62.500000	2,355,187.50	1,260,880.53	0.09
		Base	29.039805	1,094,306.97	62.500000	2,355,187.50	1,260,880.53	0.09
983919101	XILINX INC COMMON STOCK USD.01							
	17,317.000	Local	43.755405	757,712.35	150.990000	2,614,693.83	1,856,981.48	0.10
		Base	43.755405	757,712.35	150.990000	2,614,693.83	1,856,981.48	0.10
98419M100	XYLEM INC COMMON STOCK							
	12,607.000	Local	32.609218	411,104.41	123.680000	1,559,233.76	1,148,129.35	0.06
		Base	32.609218	411,104.41	123.680000	1,559,233.76	1,148,129.35	0.06

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988498101	YUM BRANDS INC COMMON STOCK							
	20,695.000	Local	26.486857	548,145.50	122.310000	2,531,205.45	1,983,059.95	0.10
		Base	26.486857	548,145.50	122.310000	2,531,205.45	1,983,059.95	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	3,737.000	Local	253.634972	947,833.89	515.420000	1,926,124.54	978,290.65	0.07
		Base	253.634972	947,833.89	515.420000	1,926,124.54	978,290.65	0.07
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	14,614.000	Local	76.361587	1,115,948.23	146.360000	2,138,905.04	1,022,956.81	0.08
		Base	76.361587	1,115,948.23	146.360000	2,138,905.04	1,022,956.81	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	11,341.000	Local	37.079651	420,520.32	61.890000	701,894.49	281,374.17	0.03
		Base	37.079651	420,520.32	61.890000	701,894.49	281,374.17	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
	33,158.000	Local	41.376953	1,371,977.01	194.140000	6,437,294.12	5,065,317.11	0.25
		Base	41.376953	1,371,977.01	194.140000	6,437,294.12	5,065,317.11	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,277.000	Local	35.035871	219,920.16	132.180000	829,693.86	609,773.70	0.03
		Base	35.035871	219,920.16	132.180000	829,693.86	609,773.70	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	107,887.000	Local	11.030862	1,190,086.65	11.590000	1,250,410.33	60,323.68	0.05
		Base	11.030862	1,190,086.65	11.590000	1,250,410.33	60,323.68	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	15,804.000	Local	50.747907	802,019.93	285.770000	4,516,309.08	3,714,289.15	0.17
		Base	50.747907	802,019.93	285.770000	4,516,309.08	3,714,289.15	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	44,374.000	Local	79.609223	3,532,579.66	319.920000	14,196,130.08	10,663,550.42	0.55
		Base	79.609223	3,532,579.66	319.920000	14,196,130.08	10,663,550.42	0.55
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	27,889.000	Local	40.573646	1,131,558.40	149.310000	4,164,106.59	3,032,548.19	0.16
		Base	40.573646	1,131,558.40	149.310000	4,164,106.59	3,032,548.19	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	2,792.000	251.074749	701,000.70	250.780000	700,177.76	-822.94	0.03
		Base		251.074749	701,000.70	250.780000	700,177.76	-822.94	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	27,869.000	55.059158	1,534,443.67	116.620000	3,250,082.78	1,715,639.11	0.13
		Base		55.059158	1,534,443.67	116.620000	3,250,082.78	1,715,639.11	0.13
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	23,892.000	22.967223	548,732.88	24.110000	576,036.12	27,303.24	0.02
		Base		22.967223	548,732.88	24.110000	576,036.12	27,303.24	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	36,420.000	36.835034	1,341,531.93	68.080000	2,479,473.60	1,137,941.67	0.10
		Base		36.835034	1,341,531.93	68.080000	2,479,473.60	1,137,941.67	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	36,148.000	161.886492	5,851,872.90	293.380000	10,605,100.24	4,753,227.34	0.41
		Base		161.886492	5,851,872.90	293.380000	10,605,100.24	4,753,227.34	0.41
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	94,055.000	77.151807	7,256,513.19	125.350000	11,789,794.25	4,533,281.06	0.46
		Base		77.151807	7,256,513.19	125.350000	11,789,794.25	4,533,281.06	0.46
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	18,925.000	40.767237	771,519.96	148.970000	2,819,257.25	2,047,737.29	0.11
		Base		40.767237	771,519.96	148.970000	2,819,257.25	2,047,737.29	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	25,107.000	36.527576	917,097.86	19.190000	481,803.33	-435,294.53	0.02
		Base		36.527576	917,097.86	19.190000	481,803.33	-435,294.53	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	25,902.000	41.722708	1,080,701.59	26.710000	691,842.42	-388,859.17	0.03
		Base		41.722708	1,080,701.59	26.710000	691,842.42	-388,859.17	0.03
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	14,652.000	32.787662	480,404.82	82.520000	1,209,083.04	728,678.22	0.05
		Base		32.787662	480,404.82	82.520000	1,209,083.04	728,678.22	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
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	11,606.000	Local	28.189675	327,169.37	72.630000	842,943.78	515,774.41	0.03
		Base	28.189675	327,169.37	72.630000	842,943.78	515,774.41	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,980.000	Local	158.271862	1,104,737.60	204.280000	1,425,874.40	321,136.80	0.06
		Base	158.271862	1,104,737.60	204.280000	1,425,874.40	321,136.80	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	16,632.000	Local	34.223954	569,212.81	172.650000	2,871,514.80	2,302,301.99	0.11
		Base	34.223954	569,212.81	172.650000	2,871,514.80	2,302,301.99	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	9,030.000	Local	131.832898	1,190,451.07	232.460000	2,099,113.80	908,662.73	0.08
		Base	131.832898	1,190,451.07	232.460000	2,099,113.80	908,662.73	0.08
H1467J104	CHUBB LTD COMMON STOCK							
	30,697.000	Local	82.491215	2,532,232.83	173.480000	5,325,315.56	2,793,082.73	0.21
		Base	82.491215	2,532,232.83	173.480000	5,325,315.56	2,793,082.73	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	10,628.000	Local	56.801529	603,686.65	155.460000	1,652,228.88	1,048,542.23	0.06
		Base	56.801529	603,686.65	155.460000	1,652,228.88	1,048,542.23	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	22,950.000	Local	40.346583	925,954.09	137.220000	3,149,199.00	2,223,244.91	0.12
		Base	40.346583	925,954.09	137.220000	3,149,199.00	2,223,244.91	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	18,494.000	Local	57.155267	1,057,029.50	93.850000	1,735,661.90	678,632.40	0.07
		Base	57.155267	1,057,029.50	93.850000	1,735,661.90	678,632.40	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
	18,566.000	Local	195.288517	3,625,726.60	195.870000	3,636,522.42	10,795.82	0.14
		Base	195.288517	3,625,726.60	195.870000	3,636,522.42	10,795.82	0.14
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	15,689.000	Local	80.671101	1,265,648.91	88.950000	1,395,536.55	129,887.64	0.05
		Base	80.671101	1,265,648.91	88.950000	1,395,536.55	129,887.64	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
US DOLLAR Total									
		20,771,254.000	Local		990,208,849.49		2,557,979,508.25	1,567,770,658.76	98.84
			Base		990,208,849.49		2,557,979,508.25	1,567,770,658.76	98.84
EQUITY Total									
		20,771,254.000	Base		990,208,849.49		2,557,979,508.25	1,567,770,658.76	98.84

& 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									
		50,813,947.130	Base		1,020,266,559.67		2,588,037,216.10	1,567,770,656.43	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								
			468,750.000	1.000000	468,750.00	1.000000	468,750.00	0.00	0.03
		Base		1.000000	468,750.00	1.000000	468,750.00	0.00	0.03
US DOLLAR Total									
			468,750.000		468,750.00		468,750.00	0.00	0.03
		Base			468,750.00		468,750.00	0.00	0.03
CASH Total									
			468,750.000	Base	468,750.00		468,750.00	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
9127964W6	TREASURY BILL 11/21 0.00000					0.032500	04 Nov 2021		
			50,000,000.000	99.993743	49,996,871.53	99.993743	49,996,871.53	0.00	3.57
		Base		99.993743	49,996,871.53	99.993743	49,996,871.53	0.00	3.57
9127965G0	TREASURY BILL 12/21 0.00000					0.088000	02 Dec 2021		
			65,000,000.000	99.983467	64,989,253.33	99.983467	64,989,253.33	0.00	4.64
		Base		99.983467	64,989,253.33	99.983467	64,989,253.33	0.00	4.64
912796C31	TREASURY BILL 01/22 0.00000					0.076000	27 Jan 2022		
			25,000,000.000	99.975089	24,993,772.22	99.984028	24,996,007.00	2,234.78	1.79
		Base		99.975089	24,993,772.22	99.984028	24,996,007.00	2,234.78	1.79
912796D30	TREASURY BILL 02/22 0.00000					0.076000	24 Feb 2022		
			20,000,000.000	99.969178	19,993,835.56	99.980139	19,996,027.80	2,192.24	1.43
		Base		99.969178	19,993,835.56	99.980139	19,996,027.80	2,192.24	1.43
912796G78	TREASURY BILL 10/21 0.00000					0.032500	28 Oct 2021		
			20,000,000.000	99.997563	19,999,512.50	99.997563	19,999,512.50	0.00	1.43
		Base		99.997563	19,999,512.50	99.997563	19,999,512.50	0.00	1.43

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
912796J42	TREASURY BILL 06/22 0.00000				0.063000	16 Jun 2022		
	40,000,000.000	Local	99.954850	39,981,940.00	99.953958	39,981,583.20	-356.80	2.86
		Base	99.954850	39,981,940.00	99.953958	39,981,583.20	-356.80	2.86
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	150,000,000.000	Local	99.943502	149,915,252.63	99.943007	149,915,033.04	-219.59	10.71
		Base	99.943502	149,915,252.63	99.943007	149,915,033.04	-219.59	10.71
912796M71	TREASURY BILL 09/22 0.00000				0.072500	08 Sep 2022		
	70,000,000.000	Local	99.933704	69,953,592.50	99.933704	69,953,592.50	0.00	5.00
		Base	99.933704	69,953,592.50	99.933704	69,953,592.50	0.00	5.00
978UHK000	DAIWA CAPITAL MARKETS REPO				0.030000	01 Oct 2021		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.86
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	17.86
979QRC005	BANK OF AMERICA REPO				0.040000	01 Oct 2021		
	133,196,298.280	Local	100.000000	133,196,298.28	100.000000	133,196,298.28	0.00	9.51
		Base	100.000000	133,196,298.28	100.000000	133,196,298.28	0.00	9.51
985FHY004	MITSUBISHI UFJ REPO				0.040000	01 Oct 2021		
	95,300,391.760	Local	100.000000	95,300,391.76	100.000000	95,300,391.76	0.00	6.81
		Base	100.000000	95,300,391.76	100.000000	95,300,391.76	0.00	6.81
US DOLLAR Total								
	918,496,690.040	Local		918,320,720.31		918,324,570.94	3,850.63	65.59
		Base		918,320,720.31		918,324,570.94	3,850.63	65.59
CASH EQUIVALENT Total								
	918,496,690.040	Base		918,320,720.31		918,324,570.94	3,850.63	65.59

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042		
	726,280.170	Local	102.542760	744,747.73	104.231113	757,009.90	12,262.17	0.05
Original Face:	15,000,000.000	Base	102.542760	744,747.73	104.231113	757,009.90	12,262.17	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
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					1.625000	20 Jul 2047		
		Local	967,888.000	100.351331	971,288.49	103.735183	1,004,040.39	32,751.90	0.07
Original Face:		Base	5,000,000.000	100.351331	971,288.49	103.735183	1,004,040.39	32,751.90	0.07
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
		Local	694.240	100.272240	696.13	103.473941	718.36	22.23	0.00
Original Face:		Base	300,000.000	100.272240	696.13	103.473941	718.36	22.23	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	3,449,349.500	99.852371	3,444,257.27	104.385434	3,600,618.45	156,361.18	0.26
Original Face:		Base	10,000,000.000	99.852371	3,444,257.27	104.385434	3,600,618.45	156,361.18	0.26
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	404,234.510	104.888247	423,994.49	106.820010	431,803.34	7,808.85	0.03
Original Face:		Base	17,600,000.000	104.888247	423,994.49	106.820010	431,803.34	7,808.85	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	1,304,328.270	104.842930	1,367,495.97	107.307050	1,399,636.19	32,140.22	0.10
Original Face:		Base	50,000,000.000	104.842930	1,367,495.97	107.307050	1,399,636.19	32,140.22	0.10
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.487380	20 Jun 2042		
		Local	681,778.300	100.079360	682,319.36	100.824210	687,397.58	5,078.22	0.05
Original Face:		Base	10,000,000.000	100.079360	682,319.36	100.824210	687,397.58	5,078.22	0.05
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	8,281,408.290	102.143135	8,458,890.09	103.057580	8,534,618.97	75,728.88	0.61
Original Face:		Base	41,570,000.000	102.143135	8,458,890.09	103.057580	8,534,618.97	75,728.88	0.61
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.384630	16 Jun 2037		
		Local	1,079,566.450	100.161190	1,081,306.60	100.310290	1,082,916.24	1,609.64	0.08
Original Face:		Base	32,313,742.000	100.161190	1,081,306.60	100.310290	1,082,916.24	1,609.64	0.08
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	115,282.780	99.809148	115,062.76	101.482550	116,991.90	1,929.14	0.01
Original Face:		Base	8,021,011.000	99.809148	115,062.76	101.482550	116,991.90	1,929.14	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	57,191.480	99.698084	57,018.81	100.712840	57,599.16	580.35	0.00
Original Face:		Base	2,750,000.000	99.698084	57,018.81	100.712840	57,599.16	580.35	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
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	533,965.180	Local	105.698546	564,393.43	109.714900	585,839.36	21,445.93	0.04
Original Face:	10,300,000.000	Base	105.698546	564,393.43	109.714900	585,839.36	21,445.93	0.04
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.309630	20 Apr 2067		
	50,096.250	Local	100.000000	50,096.25	100.037430	50,115.00	18.75	0.00
Original Face:	2,754,386.000	Base	100.000000	50,096.25	100.037430	50,115.00	18.75	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	297,023.060	Local	104.917817	311,630.11	107.357970	318,877.93	7,247.82	0.02
Original Face:	7,350,000.000	Base	104.917817	311,630.11	107.357970	318,877.93	7,247.82	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	141,790.900	Local	99.970379	141,748.90	101.009710	143,222.58	1,473.68	0.01
Original Face:	5,000,000.000	Base	99.970379	141,748.90	101.009710	143,222.58	1,473.68	0.01
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	78,002.900	Local	99.821994	77,864.05	100.183720	78,146.21	282.16	0.01
Original Face:	10,000,000.000	Base	99.821994	77,864.05	100.183720	78,146.21	282.16	0.01
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	78,002.900	Local	100.923171	78,723.00	100.305860	78,241.48	-481.52	0.01
Original Face:	10,000,000.000	Base	100.923171	78,723.00	100.305860	78,241.48	-481.52	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	104,603.200	Local	101.405234	106,073.12	105.879230	110,753.06	4,679.94	0.01
Original Face:	5,000,000.000	Base	101.405234	106,073.12	105.879230	110,753.06	4,679.94	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	27,948.400	Local	99.919888	27,926.01	100.256790	28,020.17	94.16	0.00
Original Face:	5,000,000.000	Base	99.919888	27,926.01	100.256790	28,020.17	94.16	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	659,440.310	Local	99.838818	658,377.41	104.219230	687,263.61	28,886.20	0.05
Original Face:	10,815,142.000	Base	99.838818	658,377.41	104.219230	687,263.61	28,886.20	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	298,244.000	Local	102.110664	304,538.93	106.584550	317,882.03	13,343.10	0.02
Original Face:	5,648,629.000	Base	102.110664	304,538.93	106.584550	317,882.03	13,343.10	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
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.387380	20 Nov 2042		
	6,699,507.830	Local	100.000000	6,699,507.83	100.195320	6,712,593.31	13,085.48	0.48
Original Face:	25,333,333.000	Base	100.000000	6,699,507.83	100.195320	6,712,593.31	13,085.48	0.48
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.434630	16 Nov 2041		
	1,793,458.180	Local	100.128911	1,795,770.15	100.376450	1,800,209.65	4,439.50	0.13
Original Face:	10,000,000.000	Base	100.128911	1,795,770.15	100.376450	1,800,209.65	4,439.50	0.13
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	664,004.200	Local	104.037773	690,815.18	105.251890	698,876.97	8,061.79	0.05
Original Face:	10,359,452.000	Base	104.037773	690,815.18	105.251890	698,876.97	8,061.79	0.05
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.434630	16 Dec 2041		
	3,410,454.020	Local	100.129075	3,414,856.08	100.484870	3,426,990.29	12,134.21	0.24
Original Face:	12,911,372.000	Base	100.129075	3,414,856.08	100.484870	3,426,990.29	12,134.21	0.24
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,467,735.300	Local	95.658245	2,360,592.28	100.837560	2,488,404.06	127,811.78	0.18
Original Face:	10,000,000.000	Base	95.658245	2,360,592.28	100.837560	2,488,404.06	127,811.78	0.18
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	1,972,248.750	Local	100.879693	1,989,598.48	100.975450	1,991,487.05	1,888.57	0.14
Original Face:	25,000,000.000	Base	100.879693	1,989,598.48	100.975450	1,991,487.05	1,888.57	0.14
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,931,635.300	Local	100.158995	1,934,706.51	101.918230	1,968,688.51	33,982.00	0.14
Original Face:	10,000,000.000	Base	100.158995	1,934,706.51	101.918230	1,968,688.51	33,982.00	0.14
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,931,635.300	Local	100.761503	1,946,344.77	102.793080	1,985,587.42	39,242.65	0.14
Original Face:	10,000,000.000	Base	100.761503	1,946,344.77	102.793080	1,985,587.42	39,242.65	0.14
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,942,022.250	Local	101.633442	1,973,744.06	102.518160	1,990,925.48	17,181.42	0.14
Original Face:	18,249,312.000	Base	101.633442	1,973,744.06	102.518160	1,990,925.48	17,181.42	0.14
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,845,412.300	Local	99.999999	1,845,412.28	101.105680	1,865,816.65	20,404.37	0.13
Original Face:	10,000,000.000	Base	99.999999	1,845,412.28	101.105680	1,865,816.65	20,404.37	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,845,412.300	Local	101.472203	1,872,580.51	103.009420	1,900,948.51	28,368.00	0.14
Original Face:	10,000,000.000	Base	101.472203	1,872,580.51	103.009420	1,900,948.51	28,368.00	0.14
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,162,707.900	Local	101.605800	2,197,436.67	102.669010	2,220,430.79	22,994.12	0.16
Original Face:	10,000,000.000	Base	101.605800	2,197,436.67	102.669010	2,220,430.79	22,994.12	0.16
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	3,611,251.980	Local	99.248280	3,584,105.48	100.525530	3,630,230.19	46,124.71	0.26
Original Face:	18,000,000.000	Base	99.248280	3,584,105.48	100.525530	3,630,230.19	46,124.71	0.26
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,238,739.500	Local	94.698681	4,014,030.39	100.788940	4,272,180.61	258,150.22	0.31
Original Face:	10,000,000.000	Base	94.698681	4,014,030.39	100.788940	4,272,180.61	258,150.22	0.31
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	100,364.450	Local	99.130230	99,491.51	99.990120	100,354.53	863.02	0.01
Original Face:	5,000,000.000	Base	99.130230	99,491.51	99.990120	100,354.53	863.02	0.01
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,186,172.000	Local	99.390440	5,154,559.15	101.333090	5,255,308.34	100,749.19	0.38
Original Face:	15,000,000.000	Base	99.390440	5,154,559.15	101.333090	5,255,308.34	100,749.19	0.38
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	224,109.620	Local	101.242370	226,893.89	101.062800	226,491.46	-402.43	0.02
Original Face:	1,000,000.000	Base	101.242370	226,893.89	101.062800	226,491.46	-402.43	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	769,648.540	Local	100.697077	775,013.58	104.290760	802,672.31	27,658.73	0.06
Original Face:	2,000,000.000	Base	100.697077	775,013.58	104.290760	802,672.31	27,658.73	0.06
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	246,012.670	Local	100.782074	247,936.67	103.182240	253,841.38	5,904.71	0.02
Original Face:	1,000,000.000	Base	100.782074	247,936.67	103.182240	253,841.38	5,904.71	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	343,239.000	Local	101.011820	346,711.96	103.085520	353,829.71	7,117.75	0.03
Original Face:	5,000,000.000	Base	101.011820	346,711.96	103.085520	353,829.71	7,117.75	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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	355,078.380	Local	100.743765	357,719.33	100.529420	356,958.24	-761.09	0.03
Original Face:	5,985,000.000	Base	100.743765	357,719.33	100.529420	356,958.24	-761.09	0.03
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	2,792,466.250	Local	97.821892	2,731,643.32	102.911100	2,873,757.74	142,114.42	0.21
Original Face:	5,000,000.000	Base	97.821892	2,731,643.32	102.911100	2,873,757.74	142,114.42	0.21
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,856,544.200	Local	100.776360	1,870,957.67	104.419980	1,938,603.08	67,645.41	0.14
Original Face:	20,000,000.000	Base	100.776360	1,870,957.67	104.419980	1,938,603.08	67,645.41	0.14
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	880,445.800	Local	100.214169	882,331.44	103.357880	910,010.11	27,678.67	0.06
Original Face:	10,000,000.000	Base	100.214169	882,331.44	103.357880	910,010.11	27,678.67	0.06
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,997,374.760	Local	96.018527	1,917,849.83	101.103330	2,019,412.39	101,562.56	0.14
Original Face:	4,000,000.000	Base	96.018527	1,917,849.83	101.103330	2,019,412.39	101,562.56	0.14
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,823,336.250	Local	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.20
Original Face:	5,000,000.000	Base	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.20
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	867,767.300	Local	99.905845	866,950.25	101.485710	880,659.81	13,709.56	0.06
Original Face:	10,000,000.000	Base	99.905845	866,950.25	101.485710	880,659.81	13,709.56	0.06
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,391,495.850	Local	100.081621	1,392,631.60	101.989890	1,419,185.09	26,553.49	0.10
Original Face:	5,000,000.000	Base	100.081621	1,392,631.60	101.989890	1,419,185.09	26,553.49	0.10
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	40,309.740	Local	101.374283	40,863.71	100.009390	40,313.53	-550.18	0.00
Original Face:	3,000,000.000	Base	101.374283	40,863.71	100.009390	40,313.53	-550.18	0.00
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	793,959.300	Local	100.000000	793,959.30	103.371850	820,730.42	26,771.12	0.06
Original Face:	10,000,000.000	Base	100.000000	793,959.30	103.371850	820,730.42	26,771.12	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
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.500000	20 Jun 2036		
	7,464,256.270	Local	104.362041	7,789,850.17	103.536630	7,728,239.40	-61,610.77	0.55
Original Face:	8,000,000.000	Base	104.362041	7,789,850.17	103.536630	7,728,239.40	-61,610.77	0.55
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.080000	15 Mar 2030		
	21,250,000.000	Local	100.000000	21,250,000.00	100.000000	21,250,000.00	0.00	1.52
Original Face:	25,000,000.000	Base	100.000000	21,250,000.00	100.000000	21,250,000.00	0.00	1.52
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.080000	20 Jan 2027		
	13,750,000.000	Local	100.000000	13,750,000.01	100.000000	13,750,000.00	-0.01	0.98
Original Face:	15,000,000.000	Base	100.000000	13,750,000.01	100.000000	13,750,000.00	-0.01	0.98
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	5,833,333.330	Local	100.000000	5,833,333.33	103.336298	6,027,950.71	194,617.38	0.43
Original Face:	7,000,000.000	Base	100.000000	5,833,333.33	103.336298	6,027,950.71	194,617.38	0.43
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.080000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.57
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.57
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.080000	15 Sep 2026		
	1,666,666.680	Local	100.000000	1,666,666.68	100.000000	1,666,666.68	0.00	0.12
Original Face:	2,000,000.000	Base	100.000000	1,666,666.68	100.000000	1,666,666.68	0.00	0.12
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.917301	2,997,519.02	103.299408	3,098,982.24	101,463.22	0.22
		Base	99.917301	2,997,519.02	103.299408	3,098,982.24	101,463.22	0.22
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,525,497.740	Local	105.561050	1,610,331.43	107.648710	1,642,178.64	31,847.21	0.12
Original Face:	28,600,000.000	Base	105.561050	1,610,331.43	107.648710	1,642,178.64	31,847.21	0.12
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	376,678.980	Local	101.990485	384,176.72	100.161230	377,286.30	-6,890.42	0.03
Original Face:	4,240,960.000	Base	101.990485	384,176.72	100.161230	377,286.30	-6,890.42	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	401,405.410	Local	101.905575	409,054.49	100.137458	401,957.17	-7,097.32	0.03
Original Face:	6,113,646.000	Base	101.905575	409,054.49	100.137458	401,957.17	-7,097.32	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
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	435,201.220	Local	103.418046	450,076.60	101.363791	441,136.46	-8,940.14	0.03
Original Face:	4,650,545.000	Base	103.418046	450,076.60	101.363791	441,136.46	-8,940.14	0.03
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.284000	25 Nov 2024		
	520,189.090	Local	103.952888	540,751.58	102.665489	534,054.67	-6,696.91	0.04
Original Face:	12,180,140.000	Base	103.952888	540,751.58	102.665489	534,054.67	-6,696.91	0.04
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.911000	25 Jan 2025		
	1,086,498.480	Local	103.929195	1,129,189.12	101.175767	1,099,273.17	-29,915.95	0.08
Original Face:	10,243,765.000	Base	103.929195	1,129,189.12	101.175767	1,099,273.17	-29,915.95	0.08
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.593000	25 Jan 2029		
	1,498,746.420	Local	108.304383	1,623,208.06	105.576090	1,582,317.87	-40,890.19	0.11
Original Face:	5,000,000.000	Base	108.304383	1,623,208.06	105.576090	1,582,317.87	-40,890.19	0.11
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.672036	2,718,144.96	99.719870	2,692,436.49	-25,708.47	0.19
		Base	100.672036	2,718,144.96	99.719870	2,692,436.49	-25,708.47	0.19
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.675244	3,020,257.33	99.883850	2,996,515.50	-23,741.83	0.21
		Base	100.675244	3,020,257.33	99.883850	2,996,515.50	-23,741.83	0.21
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.193406	2,504,835.16	100.235528	2,505,888.20	1,053.04	0.18
		Base	100.193406	2,504,835.16	100.235528	2,505,888.20	1,053.04	0.18
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.182719	6,010,963.15	99.960000	5,997,600.00	-13,363.15	0.43
		Base	100.182719	6,010,963.15	99.960000	5,997,600.00	-13,363.15	0.43
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,400,000.000	Local	100.249568	3,408,485.30	99.892819	3,396,355.85	-12,129.45	0.24
		Base	100.249568	3,408,485.30	99.892819	3,396,355.85	-12,129.45	0.24
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.074399	4,002,975.96	100.098514	4,003,940.56	964.60	0.29
		Base	100.074399	4,002,975.96	100.098514	4,003,940.56	964.60	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
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	100.201083	7,014,075.78	99.811530	6,986,807.10	-27,268.68	0.50
		Base	100.201083	7,014,075.78	99.811530	6,986,807.10	-27,268.68	0.50
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	6,500,000.000	Local	100.044345	6,502,882.44	99.958346	6,497,292.49	-5,589.95	0.46
		Base	100.044345	6,502,882.44	99.958346	6,497,292.49	-5,589.95	0.46
9127964W6	TREASURY BILL 11/21 0.00000					04 Nov 2021		
	20,000,000.000	Local	99.995684	19,999,136.77	99.994255	19,998,851.00	-285.77	1.43
		Base	99.995684	19,999,136.77	99.994255	19,998,851.00	-285.77	1.43
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	35,000,000.000	Local	99.981831	34,993,640.71	99.994833	34,998,191.55	4,550.84	2.50
		Base	99.981831	34,993,640.71	99.994833	34,998,191.55	4,550.84	2.50
912796H51	TREASURY BILL 11/21 0.00000				0.010000	12 Nov 2021		
	30,000,000.000	Local	99.994303	29,998,290.79	99.994458	29,998,337.40	46.61	2.14
		Base	99.994303	29,998,290.79	99.994458	29,998,337.40	46.61	2.14
912796M22	TREASURY BILL 10/21 0.00000					05 Oct 2021		
	20,000,000.000	Local	99.999489	19,999,897.77	99.999720	19,999,944.00	46.23	1.43
		Base	99.999489	19,999,897.77	99.999720	19,999,944.00	46.23	1.43
912796M30	TREASURY BILL 10/21 0.00000					12 Oct 2021		
	20,000,000.000	Local	99.998625	19,999,725.00	99.999287	19,999,857.40	132.40	1.43
		Base	99.998625	19,999,725.00	99.999287	19,999,857.40	132.40	1.43
912796N88	TREASURY BILL 11/21 0.00000					30 Nov 2021		
	20,000,000.000	Local	99.992500	19,998,500.00	99.992450	19,998,490.00	-10.00	1.43
		Base	99.992500	19,998,500.00	99.992450	19,998,490.00	-10.00	1.43
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	30,000,000.000	Local	99.994833	29,998,450.00	99.994833	29,998,449.90	-0.10	2.14
		Base	99.994833	29,998,450.00	99.994833	29,998,449.90	-0.10	2.14
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	101.734224	25,433,555.98	101.761719	25,440,429.75	6,873.77	1.82
		Base	101.734224	25,433,555.98	101.761719	25,440,429.75	6,873.77	1.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	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
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	100.156250	20,031,250.00	100.158268	20,031,653.60	403.60	1.43
		Base	100.156250	20,031,250.00	100.158268	20,031,653.60	403.60	1.43
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	100.867509	25,216,877.19	100.898438	25,224,609.50	7,732.31	1.80
		Base	100.867509	25,216,877.19	100.898438	25,224,609.50	7,732.31	1.80
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.151523	5,007,576.15	101.527344	5,076,367.20	68,791.05	0.36
		Base	100.151523	5,007,576.15	101.527344	5,076,367.20	68,791.05	0.36
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.991477	19,998,295.45	100.117519	20,023,503.80	25,208.35	1.43
		Base	99.991477	19,998,295.45	100.117519	20,023,503.80	25,208.35	1.43
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.007346	10,000,734.61	100.236323	10,023,632.30	22,897.69	0.72
		Base	100.007346	10,000,734.61	100.236323	10,023,632.30	22,897.69	0.72
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.545379	19,709,075.74	98.273438	19,654,687.60	-54,388.14	1.40
		Base	98.545379	19,709,075.74	98.273438	19,654,687.60	-54,388.14	1.40
US DOLLAR Total								
	478,430,141.930	Local		479,420,963.20		481,281,596.41	1,860,633.21	34.38
Original Face:	697,290,435.000	Base		479,420,963.20		481,281,596.41	1,860,633.21	34.38
FIXED INCOME Total								
	478,430,141.930	Base		479,420,963.20		481,281,596.41	1,860,633.21	34.38
Original Face:	697,290,435.000							

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									
		1,397,395,581.970	Base		1,398,210,433.51		1,400,074,917.35	1,864,483.84	100.00
	Original Face:	697,290,435.000							

& 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								
			-183,750.010	1.000000	-183,750.01	1.000000	-183,750.01	0.00	0.00
		Base		1.000000	-183,750.01	1.000000	-183,750.01	0.00	0.00
US DOLLAR Total									
			-183,750.010		-183,750.01		-183,750.01	0.00	0.00
		Base			-183,750.01		-183,750.01	0.00	0.00
CASH Total									
			-183,750.010	Base	-183,750.01		-183,750.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2XK3	AT&T INC					0.230000	19 Oct 2021		
			20,000,000.000	Local	99.988500	19,997,700.00	99.988500	19,997,700.00	0.00	0.34
		Base		99.988500	19,997,700.00	99.988500	19,997,700.00	0.00	0.34
0020A2ZE5	AT&T INC					0.250000	14 Dec 2021		
			10,000,000.000	Local	99.948611	9,994,861.11	99.948611	9,994,861.11	0.00	0.17
		Base		99.948611	9,994,861.11	99.948611	9,994,861.11	0.00	0.17
0020A2ZF2	AT&T INC					0.290000	15 Dec 2021		
			10,000,000.000	Local	99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.17
		Base		99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.17
0020A2ZF2	AT&T INC					0.420000	15 Dec 2021		
			10,000,000.000	Local	99.912500	9,991,250.00	99.912500	9,991,250.00	0.00	0.17
		Base		99.912500	9,991,250.00	99.912500	9,991,250.00	0.00	0.17
0020A2ZH8	AT&T INC					0.250000	17 Dec 2021		
			20,000,000.000	Local	99.946528	19,989,305.55	99.946528	19,989,305.55	0.00	0.34
		Base		99.946528	19,989,305.55	99.946528	19,989,305.55	0.00	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0020A3AK6	AT&T INC					0.200000	19 Jan 2022		
		Local	15,000,000.000	99.938889	14,990,833.33	99.938889	14,990,833.33	0.00	0.25
		Base		99.938889	14,990,833.33	99.938889	14,990,833.33	0.00	0.25
02314PZ12	AMAZON COM INC DISC COML					0.060000	01 Dec 2021		
		Local	10,000,000.000	99.989833	9,998,983.33	99.989833	9,998,983.33	0.00	0.17
		Base		99.989833	9,998,983.33	99.989833	9,998,983.33	0.00	0.17
02314QBP3	AMAZON COM INC DISC COML					0.060000	23 Feb 2022		
		Local	25,000,000.000	99.975833	24,993,958.33	99.965764	24,991,441.00	-2,517.33	0.42
		Base		99.975833	24,993,958.33	99.965764	24,991,441.00	-2,517.33	0.42
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.985844	4,999,292.20	102.165591	5,108,279.55	108,987.35	0.09
		Base		99.985844	4,999,292.20	102.165591	5,108,279.55	108,987.35	0.09
03785DY18	APPLE INC					0.060000	01 Nov 2021		
		Local	45,000,000.000	99.994833	44,997,675.00	99.994833	44,997,675.00	0.00	0.76
		Base		99.994833	44,997,675.00	99.994833	44,997,675.00	0.00	0.76
05253AXS4	AUST & NEW ZEA					0.070000	26 Oct 2021		
		Local	15,000,000.000	99.995139	14,999,270.83	99.995139	14,999,270.83	0.00	0.25
		Base		99.995139	14,999,270.83	99.995139	14,999,270.83	0.00	0.25
05253AYN4	AUST & NEW ZEA					0.100000	22 Nov 2021		
		Local	15,000,000.000	99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.25
		Base		99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.25
06367CFG7	BANK OF MONTREAL-					0.220000	18 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.040588	10,004,058.80	4,058.80	0.17
		Base		100.000000	10,000,000.00	100.040588	10,004,058.80	4,058.80	0.17
06367CJQ1	BANK OF MONTREAL-					0.200000	02 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.17
		Base		100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.17
06367KA33	BANK OF MONTREAL-					0.080000	03 Jan 2022		
		Local	15,000,000.000	99.979111	14,996,866.66	99.979111	14,996,866.66	0.00	0.25
		Base		99.979111	14,996,866.66	99.979111	14,996,866.66	0.00	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
06417KEA3	BANK OF NOVA SCOTIA/THE					0.200000	10 May 2022		
		Local	14,000,000.000	99.877222	13,982,811.11	99.915283	13,988,139.62	5,328.51	0.23
		Base		99.877222	13,982,811.11	99.915283	13,988,139.62	5,328.51	0.23
06417KF20	BANK OF NOVA SCOTIA/THE					0.160000	02 Jun 2022		
		Local	25,000,000.000	99.891556	24,972,888.89	99.899689	24,974,922.25	2,033.36	0.42
		Base		99.891556	24,972,888.89	99.899689	24,974,922.25	2,033.36	0.42
07010JX63	BASIN ELEC PWR COOP					0.080000	06 Oct 2021		
		Local	15,000,000.000	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.25
		Base		99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.25
07644AZ72	BEDFORD ROW FDG CORP					0.140000	07 Dec 2021		
		Local	15,000,000.000	99.973944	14,996,091.66	99.973944	14,996,091.66	0.00	0.25
		Base		99.973944	14,996,091.66	99.973944	14,996,091.66	0.00	0.25
13608AZ17	CANADIAN IMPERIAL BK					0.140000	01 Dec 2021		
		Local	51,450,000.000	99.976278	51,437,794.92	99.976278	51,437,794.92	0.00	0.86
		Base		99.976278	51,437,794.92	99.976278	51,437,794.92	0.00	0.86
138994009	CANTOR FITZGERALD REPO REPO					0.030000	01 Oct 2021		
		Local	18,494,933.330	100.000000	18,494,933.33	100.000000	18,494,933.33	0.00	0.31
		Base		100.000000	18,494,933.33	100.000000	18,494,933.33	0.00	0.31
138994009	CANTOR FITZGERALD REPO REPO					0.200000	01 Oct 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
138994009	CANTOR FITZGERALD REPO REPO					0.200000	08 Oct 2021		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.59
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	0.59
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
138994009	CANTOR FITZGERALD REPO REPO					0.280000	08 Nov 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	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
15963TX53	CHARIOT FNDG LLC				0.110000	05 Oct 2021		
	25,000,000.000	Local	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	0.42
		Base	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	0.42
19121BH10	COCA-COLA COMPANY				0.120000	01 Aug 2022		
	10,000,000.000	Local	99.898667	9,989,866.67	99.891911	9,989,191.10	-675.57	0.17
		Base	99.898667	9,989,866.67	99.891911	9,989,191.10	-675.57	0.17
19121BJD2	COCA-COLA COMPANY				0.110000	13 Sep 2022		
	40,000,000.000	Local	99.893972	39,957,588.88	99.893972	39,957,588.88	0.00	0.67
		Base	99.893972	39,957,588.88	99.893972	39,957,588.88	0.00	0.67
22599G006	CREDIT AGRICOLE REPO REPO				0.030000	01 Oct 2021		
	399,999,999.990	Local	100.000000	399,999,999.99	100.000000	399,999,999.99	0.00	6.71
		Base	100.000000	399,999,999.99	100.000000	399,999,999.99	0.00	6.71
2546R2XF8	WALT DISNEY CO				0.250000	15 Oct 2021		
	5,000,000.000	Local	99.990278	4,999,513.89	99.990278	4,999,513.89	0.00	0.08
		Base	99.990278	4,999,513.89	99.990278	4,999,513.89	0.00	0.08
2546R3AJ3	DISNEY (WALT) CO THE				0.200000	18 Jan 2022		
	25,000,000.000	Local	99.939444	24,984,861.11	99.951556	24,987,889.00	3,027.89	0.42
		Base	99.939444	24,984,861.11	99.951556	24,987,889.00	3,027.89	0.42
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	10,000,000.000	Local	99.842500	9,984,250.00	99.883333	9,988,333.30	4,083.30	0.17
		Base	99.842500	9,984,250.00	99.883333	9,988,333.30	4,083.30	0.17
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	20,000,000.000	Local	99.841333	19,968,266.67	99.833778	19,966,755.60	-1,511.07	0.34
		Base	99.841333	19,968,266.67	99.833778	19,966,755.60	-1,511.07	0.34
2546R3GF5	DISNEY (WALT) CO THE				0.240000	15 Jul 2022		
	20,000,000.000	Local	99.808667	19,961,733.34	99.821422	19,964,284.40	2,551.06	0.34
		Base	99.808667	19,961,733.34	99.821422	19,964,284.40	2,551.06	0.34
26244HX73	DUKE ENERGY CORP				0.140000	07 Oct 2021		
	20,000,000.000	Local	99.997667	19,999,533.33	99.997667	19,999,533.33	0.00	0.34
		Base	99.997667	19,999,533.33	99.997667	19,999,533.33	0.00	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229AYG8	EXXON MOBIL CORP				0.070000	16 Nov 2021		
	25,000,000.000	Local	99.991056	24,997,763.89	99.991056	24,997,763.89	0.00	0.42
		Base	99.991056	24,997,763.89	99.991056	24,997,763.89	0.00	0.42
30229AYG8	EXXON MOBIL CORP				0.100000	16 Nov 2021		
	20,000,000.000	Local	99.987222	19,997,444.44	99.987222	19,997,444.44	0.00	0.34
		Base	99.987222	19,997,444.44	99.987222	19,997,444.44	0.00	0.34
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	10,000,000.000	Local	99.958056	9,995,805.55	99.957636	9,995,763.60	-41.95	0.17
		Base	99.958056	9,995,805.55	99.957636	9,995,763.60	-41.95	0.17
30601WAU3	FAIRWAY FINANCE CORP				0.130000	28 Jan 2022		
	20,000,000.000	Local	99.957028	19,991,405.55	99.957028	19,991,405.60	0.05	0.34
		Base	99.957028	19,991,405.55	99.957028	19,991,405.60	0.05	0.34
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST				0.000000	01 Oct 2021		
	10,057,568.100	Local	100.000000	10,057,568.10	100.000000	10,057,568.10	0.00	0.17
		Base	100.000000	10,057,568.10	100.000000	10,057,568.10	0.00	0.17
36955DX70	GEN DYNAMICS CORP				0.170000	07 Oct 2021		
	25,000,000.000	Local	99.997167	24,999,291.67	99.997167	24,999,291.67	0.00	0.42
		Base	99.997167	24,999,291.67	99.997167	24,999,291.67	0.00	0.42
36955DYJ3	GEN DYNAMICS CORP				0.170000	18 Nov 2021		
	24,600,000.000	Local	99.977333	24,594,424.00	99.977333	24,594,424.00	0.00	0.41
		Base	99.977333	24,594,424.00	99.977333	24,594,424.00	0.00	0.41
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	01 Oct 2021		
	50,011,094.010	Local	100.000000	50,011,094.01	100.000000	50,011,094.01	0.00	0.84
		Base	100.000000	50,011,094.01	100.000000	50,011,094.01	0.00	0.84
38346LYA8	GOTHAM FDG CORP				0.110000	10 Nov 2021		
	10,000,000.000	Local	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.17
		Base	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.17
43851TXE1	HONEYWELL INTERNATN'				0.200000	14 Oct 2021		
	30,000,000.000	Local	99.992778	29,997,833.33	99.992778	29,997,833.33	0.00	0.50
		Base	99.992778	29,997,833.33	99.992778	29,997,833.33	0.00	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851UEG4	HONEYWELL INTERNATN'					0.160000	16 May 2022		
		Local	25,000,000.000	99.899111	24,974,777.78	99.914244	24,978,561.00	3,783.22	0.42
		Base		99.899111	24,974,777.78	99.914244	24,978,561.00	3,783.22	0.42
43851UHK2	HONEYWELL INTERNATN'					0.110000	19 Aug 2022		
		Local	20,000,000.000	99.901611	19,980,322.22	99.856889	19,971,377.80	-8,944.42	0.34
		Base		99.901611	19,980,322.22	99.856889	19,971,377.80	-8,944.42	0.34
45779PX60	INSTITUTIONAL SECURED					0.150000	06 Oct 2021		
		Local	10,000,000.000	99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.17
		Base		99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.17
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
46590EG85	J.P. MORGAN SECURITIES					0.200000	08 Jul 2022		
		Local	40,000,000.000	99.844444	39,937,777.78	99.865444	39,946,177.60	8,399.82	0.67
		Base		99.844444	39,937,777.78	99.865444	39,946,177.60	8,399.82	0.67
47816FZ87	JOHNSON & JOHNSON					0.060000	08 Dec 2021		
		Local	10,000,000.000	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.17
		Base		99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.17
47816GBB4	JOHNSON & JOHNSON					0.070000	11 Feb 2022		
		Local	10,000,000.000	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.17
		Base		99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.17
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Oct 2021		
		Local	100,064,130.610	100.000000	100,064,130.61	100.000000	100,064,130.61	0.00	1.68
		Base		100.000000	100,064,130.61	100.000000	100,064,130.61	0.00	1.68
57576JX56	MASSACHUSETTS MUT LIFE INS CO					0.100000	05 Oct 2021		
		Local	25,000,000.000	99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	0.42
		Base		99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	0.42
57978CY39	MCCORMICK & COMPANY					0.150000	03 Nov 2021		
		Local	20,000,000.000	99.986250	19,997,250.00	99.986250	19,997,250.00	0.00	0.34
		Base		99.986250	19,997,250.00	99.986250	19,997,250.00	0.00	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157TX40	METLIFE SHORT TERM FDG					0.070000	04 Oct 2021		
		Local	20,000,000.000	99.999417	19,999,883.33	99.999417	19,999,883.33	0.00	0.34
		Base		99.999417	19,999,883.33	99.999417	19,999,883.33	0.00	0.34
60689FXV5	MIZUHO BANK LTD					0.055000	29 Oct 2021		
		Local	10,000,000.000	99.995722	9,999,572.22	99.995722	9,999,572.22	0.00	0.17
		Base		99.995722	9,999,572.22	99.995722	9,999,572.22	0.00	0.17
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Oct 2021		
		Local	40,003,631.200	100.000000	40,003,631.20	100.000000	40,003,631.20	0.00	0.67
		Base		100.000000	40,003,631.20	100.000000	40,003,631.20	0.00	0.67
63254EX13	NATL AUSTRALIA BK LT					0.090000	01 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.17
63307MG52	NATIONAL BK OF CANAD					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.861500	24,965,375.00	99.858422	24,964,605.50	-769.50	0.42
		Base		99.861500	24,965,375.00	99.858422	24,964,605.50	-769.50	0.42
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	10,000,000.000	99.986778	9,998,677.78	99.986778	9,998,677.78	0.00	0.17
		Base		99.986778	9,998,677.78	99.986778	9,998,677.78	0.00	0.17
64106GX16	NESTLE FIN FRANCE S.					0.070000	01 Oct 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
65339MXT8	NEXTERA ENERGY CAP HLDGS INC					0.160000	27 Oct 2021		
		Local	25,000,000.000	99.988444	24,997,111.11	99.988444	24,997,111.11	0.00	0.42
		Base		99.988444	24,997,111.11	99.988444	24,997,111.11	0.00	0.42
67983UBN2	OLD LINE FUNDING LLC					0.140000	22 Feb 2022		
		Local	8,000,000.000	99.944000	7,995,520.00	99.948800	7,995,904.00	384.00	0.13
		Base		99.944000	7,995,520.00	99.948800	7,995,904.00	384.00	0.13
7426M2ZL8	PRIVATE EXP. FUNDING					0.070000	20 Dec 2021		
		Local	10,000,000.000	99.984444	9,998,444.44	99.984444	9,998,444.44	0.00	0.17
		Base		99.984444	9,998,444.44	99.984444	9,998,444.44	0.00	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74271TXT5	PROCTOR GAMBLE AND CO					0.050000	27 Oct 2021		
		Local	22,500,000.000	99.996389	22,499,187.50	99.996389	22,499,187.50	0.00	0.38
		Base		99.996389	22,499,187.50	99.996389	22,499,187.50	0.00	0.38
78009BC18	ROYAL BK OF CANADA					0.120000	01 Mar 2022		
		Local	25,000,000.000	99.949667	24,987,416.67	99.949667	24,987,416.75	0.08	0.42
		Base		99.949667	24,987,416.67	99.949667	24,987,416.75	0.08	0.42
78013WFU9	ROYAL BANK OF CANADA					0.160000	28 Jun 2022		
		Local	20,000,000.000	99.880000	19,976,000.00	99.880000	19,976,000.00	0.00	0.34
		Base		99.880000	19,976,000.00	99.880000	19,976,000.00	0.00	0.34
78013WG12	ROYAL BANK OF CANADA					0.150000	01 Jul 2022		
		Local	25,000,000.000	99.886250	24,971,562.50	99.886250	24,971,562.50	0.00	0.42
		Base		99.886250	24,971,562.50	99.886250	24,971,562.50	0.00	0.42
8225X2X17	SHELL INTNL FNC B.V					0.120000	01 Oct 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.42
83369X4B1	SOCIETE GENERALE NY					0.160000	21 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.007564	25,001,891.00	1,891.00	0.42
		Base		100.000000	25,000,000.00	100.007564	25,001,891.00	1,891.00	0.42
89114NZL2	TORONTO-DOMINION					0.210000	04 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.039694	25,009,923.50	9,923.50	0.42
		Base		100.000000	25,000,000.00	100.039694	25,009,923.50	9,923.50	0.42
89119AYA0	TORONTO DOMINION BANK					0.180000	10 Nov 2021		
		Local	20,000,000.000	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	0.34
		Base		99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	0.34
89119AZ68	TORONTO DOMINION BANK					0.170000	06 Dec 2021		
		Local	25,000,000.000	99.968833	24,992,208.33	99.968833	24,992,208.33	0.00	0.42
		Base		99.968833	24,992,208.33	99.968833	24,992,208.33	0.00	0.42
91842JX87	VW CR INC					0.150000	08 Oct 2021		
		Local	1,850,000.000	99.997083	1,849,946.04	99.997083	1,849,946.04	0.00	0.03
		Base		99.997083	1,849,946.04	99.997083	1,849,946.04	0.00	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91842JXM6	VW CR INC					0.150000	21 Oct 2021		
		Local	15,000,000.000	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.25
		Base		99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.25
91842KHV1	VW CR INC					0.320000	29 Aug 2022		
		Local	10,000,000.000	99.704889	9,970,488.89	99.704889	9,970,488.89	0.00	0.17
		Base		99.704889	9,970,488.89	99.704889	9,970,488.89	0.00	0.17
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.020000	01 Oct 2021		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.36
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.36
92646KX80	VICTORY RECEIVABLES					0.110000	08 Oct 2021		
		Local	19,533,000.000	99.997861	19,532,582.21	99.997861	19,532,582.21	0.00	0.33
		Base		99.997861	19,532,582.21	99.997861	19,532,582.21	0.00	0.33
926NKW009	AMHERST PIERPONT 04/15 VAR					0.030000	01 Oct 2021		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.20
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.20
926NKW009	AMHERST PIERPONT 04/15 VAR					0.300000	18 Oct 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
926NKW009	AMHERST PIERPONT 04/15 VAR					0.100000	14 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.25
92780JYA3	VIRGINIA ELECT.& PWR					0.140000	10 Nov 2021		
		Local	25,000,000.000	99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.42
		Base		99.984444	24,996,111.11	99.984444	24,996,111.11	0.00	0.42
927WWR006	TD SECURITIES TD SECURITIES					0.040000	01 Oct 2021		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.68
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.68
93142WXN8	WALGREENS BOOTS					0.160000	22 Oct 2021		
		Local	22,000,000.000	99.990667	21,997,946.67	99.990667	21,997,946.67	0.00	0.37
		Base		99.990667	21,997,946.67	99.990667	21,997,946.67	0.00	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93142WXU2	WALGREENS BOOTS					0.190000	28 Oct 2021		
		Local	20,000,000.000	99.985750	19,997,150.00	99.985750	19,997,150.00	0.00	0.34
		Base		99.985750	19,997,150.00	99.985750	19,997,150.00	0.00	0.34
94107MXD3	WASTE MANAGEMENT INC					0.170000	13 Oct 2021		
		Local	6,325,000.000	99.994333	6,324,641.58	99.994333	6,324,641.58	0.00	0.11
		Base		99.994333	6,324,641.58	99.994333	6,324,641.58	0.00	0.11
94107MYF7	WASTE MANAGEMENT INC					0.150000	15 Nov 2021		
		Local	10,000,000.000	99.981250	9,998,125.00	99.981250	9,998,125.00	0.00	0.17
		Base		99.981250	9,998,125.00	99.981250	9,998,125.00	0.00	0.17
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	15,000,000.000	99.737361	14,960,604.17	99.755153	14,963,272.95	2,668.78	0.25
		Base		99.737361	14,960,604.17	99.755153	14,963,272.95	2,668.78	0.25
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	25,000,000.000	99.802611	24,950,652.78	99.650500	24,912,625.00	-38,027.78	0.42
		Base		99.802611	24,950,652.78	99.650500	24,912,625.00	-38,027.78	0.42
9612C1ED5	WESTPAC BANKING CORP.					0.190000	13 May 2022		
		Local	15,000,000.000	99.881778	14,982,266.67	99.913511	14,987,026.65	4,759.98	0.25
		Base		99.881778	14,982,266.67	99.913511	14,987,026.65	4,759.98	0.25
9612C1GF8	WESTPAC BANKING CORP.					0.190000	15 Jul 2022		
		Local	20,000,000.000	99.848528	19,969,705.55	99.868458	19,973,691.60	3,986.05	0.34
		Base		99.848528	19,969,705.55	99.868458	19,973,691.60	3,986.05	0.34
979QHR003	SOUTH STREET REPO					0.010000	01 Oct 2021		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.26
979QHR003	SOUTH STREET REPO					0.030000	01 Oct 2021		
		Local	678,252,575.240	100.000000	678,252,575.24	100.000000	678,252,575.24	0.00	11.38
		Base		100.000000	678,252,575.24	100.000000	678,252,575.24	0.00	11.38
985FHY004	MITSUBISHI UFJ REPO					0.040000	01 Oct 2021		
		Local	452,325,944.410	100.000000	452,325,944.41	100.000000	452,325,944.41	0.00	7.59
		Base		100.000000	452,325,944.41	100.000000	452,325,944.41	0.00	7.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	3,895,967,876.890		3,895,250,991.12		3,895,365,170.25	114,179.13	65.38
		Base			3,895,250,991.12		3,895,365,170.25	114,179.13	65.38
CASH EQUIVALENT Total									
		Base	3,895,967,876.890		3,895,250,991.12		3,895,365,170.25	114,179.13	65.38
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	99.954700	6,996,829.02	100.150731	7,010,551.17	13,722.15	0.12
		Base		99.954700	6,996,829.02	100.150731	7,010,551.17	13,722.15	0.12
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	7,000,000.000	99.876803	6,991,376.23	101.406570	7,098,459.90	107,083.67	0.12
		Base		99.876803	6,991,376.23	101.406570	7,098,459.90	107,083.67	0.12
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15					2.150000	19 Nov 2021		
		Local	7,000,000.000	99.999003	6,999,930.19	100.239098	7,016,736.86	16,806.67	0.12
		Base		99.999003	6,999,930.19	100.239098	7,016,736.86	16,806.67	0.12
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.540235	4,977,011.73	102.776289	5,138,814.45	161,802.72	0.09
		Base		99.540235	4,977,011.73	102.776289	5,138,814.45	161,802.72	0.09
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.872916	9,987,291.60	99.770601	9,977,060.10	-10,231.50	0.17
		Base		99.872916	9,987,291.60	99.770601	9,977,060.10	-10,231.50	0.17
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.809971	2,994,299.14	98.896095	2,966,882.85	-27,416.29	0.05
		Base		99.809971	2,994,299.14	98.896095	2,966,882.85	-27,416.29	0.05
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.605750	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.061773	5,003,088.65	3,088.65	0.08
		Base		100.000000	5,000,000.00	100.061773	5,003,088.65	3,088.65	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
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.999297	4,999,964.83	100.009608	5,000,480.40	515.57	0.08
		Base		99.999297	4,999,964.83	100.009608	5,000,480.40	515.57	0.08
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.721380	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.006004	2,000,120.08	120.08	0.03
		Base		100.000000	2,000,000.00	100.006004	2,000,120.08	120.08	0.03
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	16,569,000.000	100.721102	16,688,479.44	101.381322	16,797,871.24	109,391.80	0.28
		Base		100.721102	16,688,479.44	101.381322	16,797,871.24	109,391.80	0.28
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.817939	9,981,793.87	105.102062	10,510,206.20	528,412.33	0.18
		Base		99.817939	9,981,793.87	105.102062	10,510,206.20	528,412.33	0.18
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.996701	4,499,851.56	101.357760	4,561,099.20	61,247.64	0.08
Original Face:		Base	4,500,000.000	99.996701	4,499,851.56	101.357760	4,561,099.20	61,247.64	0.08
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.990954	2,999,728.61	101.242510	3,037,275.30	37,546.69	0.05
Original Face:		Base	3,000,000.000	99.990954	2,999,728.61	101.242510	3,037,275.30	37,546.69	0.05
0258M0EG0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/22 2.7					2.700000	03 Mar 2022		
		Local	3,110,000.000	100.859810	3,136,740.08	100.814648	3,135,335.55	-1,404.53	0.05
		Base		100.859810	3,136,740.08	100.814648	3,135,335.55	-1,404.53	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	109.634671	1,545,848.86	109.523478	1,544,281.04	-1,567.82	0.03
		Base		109.634671	1,545,848.86	109.523478	1,544,281.04	-1,567.82	0.03
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.254250	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.018672	15,002,800.80	2,800.80	0.25
		Base		100.000000	15,000,000.00	100.018672	15,002,800.80	2,800.80	0.25
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.998383	29,999,514.86	99.784744	29,935,423.20	-64,091.66	0.50
		Base		99.998383	29,999,514.86	99.784744	29,935,423.20	-64,091.66	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.935341	7,994,827.24	99.953485	7,996,278.80	1,451.56	0.13
		Base		99.935341	7,994,827.24	99.953485	7,996,278.80	1,451.56	0.13
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.482116	2,984,463.49	99.379884	2,981,396.52	-3,066.97	0.05
		Base		99.482116	2,984,463.49	99.379884	2,981,396.52	-3,066.97	0.05
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	101.221663	908,970.53	101.234130	909,082.49	111.96	0.02
		Base		101.221663	908,970.53	101.234130	909,082.49	111.96	0.02
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.981071	4,999,053.57	100.097000	5,004,850.00	5,796.43	0.08
		Base		99.981071	4,999,053.57	100.097000	5,004,850.00	5,796.43	0.08
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.286364	10,028,636.36	101.680299	10,168,029.90	139,393.54	0.17
		Base		100.286364	10,028,636.36	101.680299	10,168,029.90	139,393.54	0.17
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.854188	15,477,399.16	100.722899	15,612,049.35	134,650.19	0.26
		Base		99.854188	15,477,399.16	100.722899	15,612,049.35	134,650.19	0.26
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.817511	9,981,751.09	98.450491	9,845,049.10	-136,701.99	0.17
		Base		99.817511	9,981,751.09	98.450491	9,845,049.10	-136,701.99	0.17
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.804457	4,990,222.84	98.848965	4,942,448.25	-47,774.59	0.08
		Base		99.804457	4,990,222.84	98.848965	4,942,448.25	-47,774.59	0.08
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	107.883475	5,394,173.74	106.860607	5,343,030.35	-51,143.39	0.09
		Base		107.883475	5,394,173.74	106.860607	5,343,030.35	-51,143.39	0.09
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.970305	9,997,030.49	102.595007	10,259,500.70	262,470.21	0.17
		Base		99.970305	9,997,030.49	102.595007	10,259,500.70	262,470.21	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
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.743379	4,987,168.97	98.069604	4,903,480.20	-83,688.77	0.08
		Base		99.743379	4,987,168.97	98.069604	4,903,480.20	-83,688.77	0.08
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.824246	4,941,212.30	-58,787.70	0.08
		Base		100.000000	5,000,000.00	98.824246	4,941,212.30	-58,787.70	0.08
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
		Local	25,000,000.000	99.881096	24,970,273.97	99.053872	24,763,468.00	-206,805.97	0.42
		Base		99.881096	24,970,273.97	99.053872	24,763,468.00	-206,805.97	0.42
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	98.514159	5,291,195.49	96.914071	5,205,254.75	-85,940.74	0.09
		Base		98.514159	5,291,195.49	96.914071	5,205,254.75	-85,940.74	0.09
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.879452	14,981,917.81	96.015407	14,402,311.05	-579,606.76	0.24
		Base		99.879452	14,981,917.81	96.015407	14,402,311.05	-579,606.76	0.24
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	99.521955	9,952,195.50	-47,804.50	0.17
		Base		100.000000	10,000,000.00	99.521955	9,952,195.50	-47,804.50	0.17
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	101.095000	10,109,500.00	109,500.00	0.17
		Base		100.000000	10,000,000.00	101.095000	10,109,500.00	109,500.00	0.17
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.642843	9,864,284.30	-135,715.70	0.17
		Base		100.000000	10,000,000.00	98.642843	9,864,284.30	-135,715.70	0.17
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.274965	10,027,496.50	27,496.50	0.17
		Base		100.000000	10,000,000.00	100.274965	10,027,496.50	27,496.50	0.17
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.917850	9,991,785.01	100.132039	10,013,203.90	21,418.89	0.17
		Base		99.917850	9,991,785.01	100.132039	10,013,203.90	21,418.89	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
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
		Local	20,000,000.000	100.654665	20,130,932.92	100.641905	20,128,381.00	-2,551.92	0.34
		Base		100.654665	20,130,932.92	100.641905	20,128,381.00	-2,551.92	0.34
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.965698	6,997,598.89	104.938403	7,345,688.21	348,089.32	0.12
		Base		99.965698	6,997,598.89	104.938403	7,345,688.21	348,089.32	0.12
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.892816	6,992,497.13	104.140980	7,289,868.60	297,371.47	0.12
		Base		99.892816	6,992,497.13	104.140980	7,289,868.60	297,371.47	0.12
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.970037	4,998,501.86	101.920281	5,096,014.05	97,512.19	0.09
		Base		99.970037	4,998,501.86	101.920281	5,096,014.05	97,512.19	0.09
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.922940	9,992,293.99	99.891932	9,989,193.20	-3,100.79	0.17
		Base		99.922940	9,992,293.99	99.891932	9,989,193.20	-3,100.79	0.17
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.814465	6,987,012.56	98.622915	6,903,604.05	-83,408.51	0.12
		Base		99.814465	6,987,012.56	98.622915	6,903,604.05	-83,408.51	0.12
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.908874	9,990,887.42	99.795037	9,979,503.70	-11,383.72	0.17
		Base		99.908874	9,990,887.42	99.795037	9,979,503.70	-11,383.72	0.17
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	100.320394	8,025,631.52	25,631.52	0.13
		Base		100.000000	8,000,000.00	100.320394	8,025,631.52	25,631.52	0.13
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.618078	17,105,073.27	102.184039	17,371,286.63	266,213.36	0.29
		Base		100.618078	17,105,073.27	102.184039	17,371,286.63	266,213.36	0.29
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.988722	14,998,308.33	101.961449	15,294,217.35	295,909.02	0.26
		Base		99.988722	14,998,308.33	101.961449	15,294,217.35	295,909.02	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
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.892945	1,997,858.90	104.185898	2,083,717.96	85,859.06	0.03
		Base		99.892945	1,997,858.90	104.185898	2,083,717.96	85,859.06	0.03
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
		Local	3,667,000.000	101.784621	3,732,442.04	101.716603	3,729,947.83	-2,494.21	0.06
		Base		101.784621	3,732,442.04	101.716603	3,729,947.83	-2,494.21	0.06
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.965731	4,998,286.57	101.282820	5,064,141.00	65,854.43	0.08
		Base		99.965731	4,998,286.57	101.282820	5,064,141.00	65,854.43	0.08
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.902185	16,983,371.53	102.328128	17,395,781.76	412,410.23	0.29
		Base		99.902185	16,983,371.53	102.328128	17,395,781.76	412,410.23	0.29
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	100.230147	5,011,507.35	11,507.35	0.08
		Base		100.000000	5,000,000.00	100.230147	5,011,507.35	11,507.35	0.08
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.944286	4,997,214.28	101.475367	5,073,768.35	76,554.07	0.09
		Base		99.944286	4,997,214.28	101.475367	5,073,768.35	76,554.07	0.09
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	103.169598	4,900,555.92	103.133937	4,898,862.01	-1,693.91	0.08
		Base		103.169598	4,900,555.92	103.133937	4,898,862.01	-1,693.91	0.08
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	3,650,197.750	99.996861	3,650,083.16	100.025640	3,651,133.66	1,050.50	0.06
Original Face:		Base	4,000,000.000	99.996861	3,650,083.16	100.025640	3,651,133.66	1,050.50	0.06
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	10,964,000.000	104.554568	11,463,362.85	104.418164	11,448,407.50	-14,955.35	0.19
		Base		104.554568	11,463,362.85	104.418164	11,448,407.50	-14,955.35	0.19
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.708090	1,994,161.80	104.988904	2,099,778.08	105,616.28	0.04
		Base		99.708090	1,994,161.80	104.988904	2,099,778.08	105,616.28	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
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	0.17
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.17
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	99.463000	4,973,150.00	-26,850.00	0.08
		Base		100.000000	5,000,000.00	99.463000	4,973,150.00	-26,850.00	0.08
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	97.075413	14,561,311.95	-438,688.05	0.24
		Base		100.000000	15,000,000.00	97.075413	14,561,311.95	-438,688.05	0.24
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55					0.550000	06 Apr 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	95.467183	14,320,077.45	-679,922.55	0.24
		Base		100.000000	15,000,000.00	95.467183	14,320,077.45	-679,922.55	0.24
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	97.359375	9,735,937.50	-264,062.50	0.16
		Base		100.000000	10,000,000.00	97.359375	9,735,937.50	-264,062.50	0.16
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.279682	9,827,968.20	-172,031.80	0.16
		Base		100.000000	10,000,000.00	98.279682	9,827,968.20	-172,031.80	0.16
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.945380	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.551412	10,055,141.20	55,141.20	0.17
		Base		100.000000	10,000,000.00	100.551412	10,055,141.20	55,141.20	0.17
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.917236	7,993,378.87	99.749126	7,979,930.08	-13,448.79	0.13
		Base		99.917236	7,993,378.87	99.749126	7,979,930.08	-13,448.79	0.13
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1					0.140900	15 Apr 2022		
		Local	1,554,273.130	100.000000	1,554,273.13	100.000370	1,554,278.88	5.75	0.03
Original Face:		Base	9,000,000.000	100.000000	1,554,273.13	100.000370	1,554,278.88	5.75	0.03
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	101.840396	5,092,019.80	101.892004	5,094,600.20	2,580.40	0.09
		Base		101.840396	5,092,019.80	101.892004	5,094,600.20	2,580.40	0.09

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

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14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.411574	5,020,578.69	100.477383	5,023,869.15	3,290.46	0.08
		Base		100.411574	5,020,578.69	100.477383	5,023,869.15	3,290.46	0.08
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.357880	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.057500	10,005,750.00	5,750.00	0.17
		Base		100.000000	10,000,000.00	100.057500	10,005,750.00	5,750.00	0.17
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.866114	9,986,611.37	99.951218	9,995,121.80	8,510.43	0.17
		Base		99.866114	9,986,611.37	99.951218	9,995,121.80	8,510.43	0.17
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.099622	5,004,981.08	100.244069	5,012,203.45	7,222.37	0.08
		Base		100.099622	5,004,981.08	100.244069	5,012,203.45	7,222.37	0.08
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5					4.500000	14 Jan 2022		
		Local	4,585,000.000	101.230093	4,641,399.76	101.189235	4,639,526.42	-1,873.34	0.08
		Base		101.230093	4,641,399.76	101.189235	4,639,526.42	-1,873.34	0.08
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.286577	10,028,657.70	28,657.70	0.17
		Base		100.000000	10,000,000.00	100.286577	10,028,657.70	28,657.70	0.17
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.241826	10,124,182.60	124,182.60	0.17
		Base		100.000000	10,000,000.00	101.241826	10,124,182.60	124,182.60	0.17
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.478958	4,873,947.90	-126,052.10	0.08
		Base		100.000000	5,000,000.00	97.478958	4,873,947.90	-126,052.10	0.08
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.212957	9,921,295.70	-78,704.30	0.17
		Base		100.000000	10,000,000.00	99.212957	9,921,295.70	-78,704.30	0.17
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.561310	14,634,196.50	-365,803.50	0.25
		Base		100.000000	15,000,000.00	97.561310	14,634,196.50	-365,803.50	0.25

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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	99.105505	4,955,275.25	-44,724.75	0.08
		Base		100.000000	5,000,000.00	99.105505	4,955,275.25	-44,724.75	0.08
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	98.457054	14,768,558.10	-231,441.90	0.25
		Base		100.000000	15,000,000.00	98.457054	14,768,558.10	-231,441.90	0.25
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.950387	9,995,038.70	-4,961.30	0.17
		Base		100.000000	10,000,000.00	99.950387	9,995,038.70	-4,961.30	0.17
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.794143	10,179,414.33	103.651083	10,365,108.30	185,693.97	0.17
		Base		101.794143	10,179,414.33	103.651083	10,365,108.30	185,693.97	0.17
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	108.331423	7,583,199.63	108.392889	7,587,502.23	4,302.60	0.13
		Base		108.331423	7,583,199.63	108.392889	7,587,502.23	4,302.60	0.13
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
		Local	9,415,000.000	100.220901	9,435,797.81	100.208959	9,434,673.49	-1,124.32	0.16
		Base		100.220901	9,435,797.81	100.208959	9,434,673.49	-1,124.32	0.16
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	101.740699	2,034,813.97	101.884131	2,037,682.62	2,868.65	0.03
		Base		101.740699	2,034,813.97	101.884131	2,037,682.62	2,868.65	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	101.160535	3,034,816.06	101.250126	3,037,503.78	2,687.72	0.05
		Base		101.160535	3,034,816.06	101.250126	3,037,503.78	2,687.72	0.05
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.773037	5,038,651.86	100.653443	5,032,672.15	-5,979.71	0.08
		Base		100.773037	5,038,651.86	100.653443	5,032,672.15	-5,979.71	0.08
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.943281	8,994,895.31	99.970491	8,997,344.19	2,448.88	0.15
		Base		99.943281	8,994,895.31	99.970491	8,997,344.19	2,448.88	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
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998916	3,999,956.64	100.827270	4,033,090.80	33,134.16	0.07
Original Face:		Base	4,000,000.000	99.998916	3,999,956.64	100.827270	4,033,090.80	33,134.16	0.07
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	101.177434	1,694,722.02	101.348942	1,697,594.78	2,872.76	0.03
		Base		101.177434	1,694,722.02	101.348942	1,697,594.78	2,872.76	0.03
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	108.192606	7,573,482.44	107.921822	7,554,527.54	-18,954.90	0.13
		Base		108.192606	7,573,482.44	107.921822	7,554,527.54	-18,954.90	0.13
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
		Local	2,200,000.000	100.861926	2,218,962.37	100.849817	2,218,695.97	-266.40	0.04
		Base		100.861926	2,218,962.37	100.849817	2,218,695.97	-266.40	0.04
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.478219	2,049,564.37	102.969995	2,059,399.90	9,835.53	0.03
		Base		102.478219	2,049,564.37	102.969995	2,059,399.90	9,835.53	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.880423	4,994,021.16	100.270048	5,013,502.40	19,481.24	0.08
		Base		99.880423	4,994,021.16	100.270048	5,013,502.40	19,481.24	0.08
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	101.636435	18,129,907.36	101.729858	18,146,572.07	16,664.71	0.30
		Base		101.636435	18,129,907.36	101.729858	18,146,572.07	16,664.71	0.30
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1					1.000000	26 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.866042	9,986,604.20	-13,395.80	0.17
		Base		100.000000	10,000,000.00	99.866042	9,986,604.20	-13,395.80	0.17
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	99.484680	6,963,927.60	-36,072.40	0.12
		Base		100.000000	7,000,000.00	99.484680	6,963,927.60	-36,072.40	0.12
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625					1.625000	22 Aug 2022		
		Local	15,000,000.000	101.336495	15,200,474.29	101.379695	15,206,954.25	6,479.96	0.26
		Base		101.336495	15,200,474.29	101.379695	15,206,954.25	6,479.96	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
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.153500	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.113095	10,011,309.50	11,309.50	0.17
		Base		100.000000	10,000,000.00	100.113095	10,011,309.50	11,309.50	0.17
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	99.160058	14,874,008.70	-125,991.30	0.25
		Base		100.000000	15,000,000.00	99.160058	14,874,008.70	-125,991.30	0.25
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	99.066859	4,953,342.95	-46,657.05	0.08
		Base		100.000000	5,000,000.00	99.066859	4,953,342.95	-46,657.05	0.08
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.962411	19,992,482.19	99.932484	19,986,496.80	-5,985.39	0.34
		Base		99.962411	19,992,482.19	99.932484	19,986,496.80	-5,985.39	0.34
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.972176	4,998,608.82	100.021701	5,001,085.05	2,476.23	0.08
		Base		99.972176	4,998,608.82	100.021701	5,001,085.05	2,476.23	0.08
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	9,266,093.800	102.273446	9,476,753.45	101.203785	9,377,637.65	-99,115.80	0.16
Original Face:		Base	10,000,000.000	102.273446	9,476,753.45	101.203785	9,377,637.65	-99,115.80	0.16
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.850951	9,985,095.10	-14,904.90	0.17
		Base		100.000000	10,000,000.00	99.850951	9,985,095.10	-14,904.90	0.17
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.113797	4,955,689.85	-44,310.15	0.08
		Base		100.000000	5,000,000.00	99.113797	4,955,689.85	-44,310.15	0.08
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.500816	4,925,040.80	-74,959.20	0.08
		Base		100.000000	5,000,000.00	98.500816	4,925,040.80	-74,959.20	0.08
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.136064	15,263,740.24	100.920483	15,383,309.22	119,568.98	0.26
		Base		100.136064	15,263,740.24	100.920483	15,383,309.22	119,568.98	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
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	61,782.430	102.599072	63,388.20	101.361600	62,623.66	-764.54	0.00
Original Face:		Base	2,838,688.000	102.599072	63,388.20	101.361600	62,623.66	-764.54	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	583,740.730	101.393480	591,875.04	103.063510	601,623.69	9,748.65	0.01
Original Face:		Base	5,677,376.000	101.393480	591,875.04	103.063510	601,623.69	9,748.65	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	645,902.460	101.309515	654,360.65	102.913050	664,717.92	10,357.27	0.01
Original Face:		Base	5,677,376.000	101.309515	654,360.65	102.913050	664,717.92	10,357.27	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	998,531.540	100.745667	1,005,977.26	101.659060	1,015,097.78	9,120.52	0.02
Original Face:		Base	6,713,909.000	100.745667	1,005,977.26	101.659060	1,015,097.78	9,120.52	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	985,635.230	99.794693	983,611.65	101.225490	997,714.09	14,102.44	0.02
Original Face:		Base	5,677,376.000	99.794693	983,611.65	101.225490	997,714.09	14,102.44	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,321,394.560	101.417338	1,340,123.19	102.267070	1,351,351.50	11,228.31	0.02
Original Face:		Base	6,995,663.000	101.417338	1,340,123.19	102.267070	1,351,351.50	11,228.31	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	985,635.230	100.198684	987,593.53	101.881810	1,004,183.01	16,589.48	0.02
Original Face:		Base	5,677,376.000	100.198684	987,593.53	101.881810	1,004,183.01	16,589.48	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,209,102.710	100.643883	1,216,887.92	102.208350	1,235,803.93	18,916.01	0.02
Original Face:		Base	11,354,753.000	100.643883	1,216,887.92	102.208350	1,235,803.93	18,916.01	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	500,551.720	98.693651	494,012.77	101.876730	509,945.72	15,932.95	0.01
Original Face:		Base	2,000,000.000	98.693651	494,012.77	101.876730	509,945.72	15,932.95	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,182,779.580	101.485560	1,200,350.48	102.913050	1,217,234.54	16,884.06	0.02
Original Face:		Base	8,516,065.000	101.485560	1,200,350.48	102.913050	1,217,234.54	16,884.06	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	818,395.860	99.902321	817,596.46	101.123380	827,589.56	9,993.10	0.01
Original Face:		Base	5,677,376.000	99.902321	817,596.46	101.123380	827,589.56	9,993.10	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,395,866.880	98.697834	1,377,690.38	101.927650	1,422,774.31	45,083.93	0.02
Original Face:		Base	6,060,416.000	98.697834	1,377,690.38	101.927650	1,422,774.31	45,083.93	0.02
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	6,127,614.570	99.747384	6,112,135.21	99.655590	6,106,510.45	-5,624.76	0.10
Original Face:		Base	7,000,000.000	99.747384	6,112,135.21	99.655590	6,106,510.45	-5,624.76	0.10
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.656725	9,965,672.50	-34,327.50	0.17
		Base		100.000000	10,000,000.00	99.656725	9,965,672.50	-34,327.50	0.17
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.447082	9,944,708.20	-55,291.80	0.17
		Base		100.000000	10,000,000.00	99.447082	9,944,708.20	-55,291.80	0.17
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	180,929.910	98.382976	178,004.23	102.371260	185,220.23	7,216.00	0.00
Original Face:		Base	2,838,688.000	98.382976	178,004.23	102.371260	185,220.23	7,216.00	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	314,410.460	100.122016	314,794.09	101.063670	317,754.75	2,960.66	0.01
Original Face:		Base	5,946,910.000	100.122016	314,794.09	101.063670	317,754.75	2,960.66	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	59,889.830	102.497235	61,385.42	104.833420	62,784.56	1,399.14	0.00
Original Face:		Base	500,000.000	102.497235	61,385.42	104.833420	62,784.56	1,399.14	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	192,121.510	101.276687	194,574.30	100.865120	193,783.59	-790.71	0.00
Original Face:		Base	11,354,753.000	101.276687	194,574.30	100.865120	193,783.59	-790.71	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	136,373.640	99.446396	135,618.67	101.453670	138,356.06	2,737.39	0.00
Original Face:		Base	2,838,688.000	99.446396	135,618.67	101.453670	138,356.06	2,737.39	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
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	299,526.610	Local	99.979134	299,464.11	102.305010	306,430.73	6,966.62	0.01
Original Face:	2,838,688.000	Base	99.979134	299,464.11	102.305010	306,430.73	6,966.62	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	224,485.800	Local	99.958385	224,392.38	102.832830	230,845.10	6,452.72	0.00
Original Face:	3,247,459.000	Base	99.958385	224,392.38	102.832830	230,845.10	6,452.72	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	611,692.750	Local	100.159626	612,669.17	104.552550	639,540.37	26,871.20	0.01
Original Face:	5,677,376.000	Base	100.159626	612,669.17	104.552550	639,540.37	26,871.20	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	660,944.240	Local	100.338679	663,182.72	101.393870	670,156.94	6,974.22	0.01
Original Face:	8,516,065.000	Base	100.338679	663,182.72	101.393870	670,156.94	6,974.22	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,251,017.300	Local	100.053460	1,251,686.10	101.566500	1,270,614.49	18,928.39	0.02
Original Face:	7,380,589.000	Base	100.053460	1,251,686.10	101.566500	1,270,614.49	18,928.39	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,790,373.750	Local	101.188233	1,811,647.56	100.970610	1,807,751.30	-3,896.26	0.03
Original Face:	5,677,376.000	Base	101.188233	1,811,647.56	100.970610	1,807,751.30	-3,896.26	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	1,028,992.660	Local	100.022369	1,029,222.84	100.699880	1,036,194.37	6,971.53	0.02
Original Face:	5,677,376.000	Base	100.022369	1,029,222.84	100.699880	1,036,194.37	6,971.53	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,572,481.960	Local	100.693500	2,590,322.12	101.778720	2,618,239.21	27,917.09	0.04
Original Face:	14,193,441.000	Base	100.693500	2,590,322.12	101.778720	2,618,239.21	27,917.09	0.04
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,461,226.540	Local	100.442096	1,467,686.57	101.737760	1,486,619.15	18,932.58	0.02
Original Face:	14,193,441.000	Base	100.442096	1,467,686.57	101.737760	1,486,619.15	18,932.58	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	613,093.940	Local	99.900749	612,485.44	102.576650	628,891.23	16,405.79	0.01
Original Face:	3,250,000.000	Base	99.900749	612,485.44	102.576650	628,891.23	16,405.79	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	666,199.880	100.484173	669,425.44	100.703430	670,886.13	1,460.69	0.01
	Original Face:	Base	5,677,376.000	100.484173	669,425.44	100.703430	670,886.13	1,460.69	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,742,370.710	99.910807	1,740,816.64	102.296650	1,782,386.87	41,570.23	0.03
	Original Face:	Base	8,516,065.000	99.910807	1,740,816.64	102.296650	1,782,386.87	41,570.23	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	424,537.230	98.117736	416,546.32	102.004070	433,045.25	16,498.93	0.01
	Original Face:	Base	2,500,000.000	98.117736	416,546.32	102.004070	433,045.25	16,498.93	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	1,643,781.400	102.243127	1,680,653.51	100.293510	1,648,606.06	-32,047.45	0.03
	Original Face:	Base	10,000,000.000	102.243127	1,680,653.51	100.293510	1,648,606.06	-32,047.45	0.03
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	2,921,024.500	102.507942	2,994,282.11	101.546590	2,966,200.77	-28,081.34	0.05
	Original Face:	Base	5,000,000.000	102.507942	2,994,282.11	101.546590	2,966,200.77	-28,081.34	0.05
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	435,614.290	101.047032	440,175.31	106.452070	463,720.43	23,545.12	0.01
	Original Face:	Base	44,567,405.000	101.047032	440,175.31	106.452070	463,720.43	23,545.12	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	15,013.640	105.886114	15,897.36	109.410730	16,426.53	529.17	0.00
	Original Face:	Base	1,000,000.000	105.886114	15,897.36	109.410730	16,426.53	529.17	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	634,546.620	105.536039	669,675.37	115.231400	731,196.95	61,521.58	0.01
	Original Face:	Base	24,898,134.000	105.536039	669,675.37	115.231400	731,196.95	61,521.58	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	56,555.910	99.282215	56,149.96	100.611300	56,901.64	751.68	0.00
	Original Face:	Base	5,677,376.000	99.282215	56,149.96	100.611300	56,901.64	751.68	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	224,676.530	104.659610	235,145.58	107.516940	241,565.33	6,419.75	0.00
	Original Face:	Base	8,516,065.000	104.659610	235,145.58	107.516940	241,565.33	6,419.75	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
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.013322	15,001,998.30	1,998.30	0.25
		Base		100.000000	15,000,000.00	100.013322	15,001,998.30	1,998.30	0.25
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1					2.230000	15 Sep 2024		
		Local	20,000,000.000	102.326747	20,465,349.34	101.858550	20,371,710.00	-93,639.34	0.34
Original Face:		Base	20,000,000.000	102.326747	20,465,349.34	101.858550	20,371,710.00	-93,639.34	0.34
345329AA4	FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1					0.118380	15 Oct 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.999940	19,999,988.00	-12.00	0.34
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	99.999940	19,999,988.00	-12.00	0.34
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	9,800,770.630	99.999287	9,800,700.73	99.990940	9,799,882.68	-818.05	0.16
Original Face:		Base	12,500,000.000	99.999287	9,800,700.73	99.990940	9,799,882.68	-818.05	0.16
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.197750	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.701902	19,940,380.40	-59,619.60	0.33
		Base		100.000000	20,000,000.00	99.701902	19,940,380.40	-59,619.60	0.33
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	102.500825	1,281,260.31	102.698686	1,283,733.58	2,473.27	0.02
		Base		102.500825	1,281,260.31	102.698686	1,283,733.58	2,473.27	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	106.214140	2,772,189.06	106.131895	2,770,042.46	-2,146.60	0.05
		Base		106.214140	2,772,189.06	106.131895	2,770,042.46	-2,146.60	0.05
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004802	10,000,480.20	480.20	0.17
		Base		100.000000	10,000,000.00	100.004802	10,000,480.20	480.20	0.17
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	100.152053	5,007,602.65	7,602.65	0.08
		Base		100.000000	5,000,000.00	100.152053	5,007,602.65	7,602.65	0.08
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1					0.109810	20 May 2022		
		Local	3,972,961.820	100.000000	3,972,961.82	100.002790	3,973,072.67	110.85	0.07
Original Face:		Base	18,000,000.000	100.000000	3,972,961.82	100.002790	3,973,072.67	110.85	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.121000	7,008,470.00	8,470.00	0.12
		Base		100.000000	7,000,000.00	100.121000	7,008,470.00	8,470.00	0.12
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	96.872843	19,374,568.60	-625,431.40	0.33
		Base		100.000000	20,000,000.00	96.872843	19,374,568.60	-625,431.40	0.33
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	97.744552	9,774,455.20	-225,544.80	0.16
		Base		100.000000	10,000,000.00	97.744552	9,774,455.20	-225,544.80	0.16
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	99.328268	4,966,413.40	-33,586.60	0.08
		Base		100.000000	5,000,000.00	99.328268	4,966,413.40	-33,586.60	0.08
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	98.354574	9,835,457.40	-164,542.60	0.17
		Base		100.000000	10,000,000.00	98.354574	9,835,457.40	-164,542.60	0.17
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	99.137737	9,913,773.70	-86,226.30	0.17
		Base		100.000000	10,000,000.00	99.137737	9,913,773.70	-86,226.30	0.17
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	44,767.870	104.973009	46,994.18	110.148750	49,311.25	2,317.07	0.00
Original Face:		Base	877,500.000	104.973009	46,994.18	110.148750	49,311.25	2,317.07	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,205,890.620	98.934188	1,193,038.09	100.630390	1,213,492.43	20,454.34	0.02
Original Face:		Base	3,000,000.000	98.934188	1,193,038.09	100.630390	1,213,492.43	20,454.34	0.02
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,467,735.300	95.658245	2,360,592.28	100.837560	2,488,404.06	127,811.78	0.04
Original Face:		Base	10,000,000.000	95.658245	2,360,592.28	100.837560	2,488,404.06	127,811.78	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,026,960.540	101.944544	2,066,375.67	102.793080	2,083,575.17	17,199.50	0.03
Original Face:		Base	10,493,495.000	101.944544	2,066,375.67	102.793080	2,083,575.17	17,199.50	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,823,336.250	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.05
Original Face:		Base	5,000,000.000	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.05
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	433,883.650	99.905841	433,475.11	101.485710	440,329.90	6,854.79	0.01
Original Face:		Base	5,000,000.000	99.905841	433,475.11	101.485710	440,329.90	6,854.79	0.01
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	693,782.950	100.657639	698,345.54	100.907050	700,075.91	1,730.37	0.01
Original Face:		Base	5,000,000.000	100.657639	698,345.54	100.907050	700,075.91	1,730.37	0.01
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	4,467,183.600	102.276886	4,568,896.30	101.498590	4,534,128.37	-34,767.93	0.08
Original Face:		Base	5,000,000.000	102.276886	4,568,896.30	101.498590	4,534,128.37	-34,767.93	0.08
39154TBN7	GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A					0.311320	17 Oct 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.07
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.07
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	5,119,606.210	99.991855	5,119,189.23	100.006770	5,119,952.81	763.58	0.09
Original Face:		Base	8,000,000.000	99.991855	5,119,189.23	100.006770	5,119,952.81	763.58	0.09
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.947288	999,472.88	104.080864	1,040,808.64	41,335.76	0.02
		Base		99.947288	999,472.88	104.080864	1,040,808.64	41,335.76	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.865192	1,997,303.84	99.916288	1,998,325.76	1,021.92	0.03
		Base		99.865192	1,997,303.84	99.916288	1,998,325.76	1,021.92	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.442590	15,749,398.06	101.486915	15,913,148.27	163,750.21	0.27
		Base		100.442590	15,749,398.06	101.486915	15,913,148.27	163,750.21	0.27
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.992769	2,999,783.08	101.602611	3,048,078.33	48,295.25	0.05
		Base		99.992769	2,999,783.08	101.602611	3,048,078.33	48,295.25	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
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	1,206,720.950	100.000000	1,206,720.95	100.000000	1,206,720.95	0.00	0.02
Original Face:		Base	9,000,000.000	100.000000	1,206,720.95	100.000000	1,206,720.95	0.00	0.02
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	100.710138	4,028,405.51	100.715000	4,028,600.00	194.49	0.07
		Base		100.710138	4,028,405.51	100.715000	4,028,600.00	194.49	0.07
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
		Base		100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.06
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	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	100.000000	5,000,000.00	0.00	0.08
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.08
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	102.972735	10,297,273.53	102.940054	10,294,005.40	-3,268.13	0.17
		Base		102.972735	10,297,273.53	102.940054	10,294,005.40	-3,268.13	0.17
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.915316	4,995,765.81	98.743663	4,937,183.15	-58,582.66	0.08
		Base		99.915316	4,995,765.81	98.743663	4,937,183.15	-58,582.66	0.08
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	98.350419	14,752,562.85	-247,437.15	0.25
		Base		100.000000	15,000,000.00	98.350419	14,752,562.85	-247,437.15	0.25
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.042115	5,002,105.75	2,105.75	0.08
		Base		100.000000	5,000,000.00	100.042115	5,002,105.75	2,105.75	0.08
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	99.286825	9,928,682.50	-71,317.50	0.17
		Base		100.000000	10,000,000.00	99.286825	9,928,682.50	-71,317.50	0.17

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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	96.963716	4,848,185.80	-151,814.20	0.08
		Base		100.000000	5,000,000.00	96.963716	4,848,185.80	-151,814.20	0.08
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	98.176073	4,908,803.65	-91,196.35	0.08
		Base		100.000000	5,000,000.00	98.176073	4,908,803.65	-91,196.35	0.08
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.977466	2,999,323.97	101.327043	3,039,811.29	40,487.32	0.05
		Base		99.977466	2,999,323.97	101.327043	3,039,811.29	40,487.32	0.05
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.987142	4,999,357.10	-642.90	0.08
		Base		100.000000	5,000,000.00	99.987142	4,999,357.10	-642.90	0.08
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	352,253.800	99.937889	352,035.01	100.104610	352,622.29	587.28	0.01
Original Face:		Base	12,640,000.000	99.937889	352,035.01	100.104610	352,622.29	587.28	0.01
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.763542	2,992,906.26	106.533934	3,196,018.02	203,111.76	0.05
		Base		99.763542	2,992,906.26	106.533934	3,196,018.02	203,111.76	0.05
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.990889	4,999,544.44	100.187114	5,009,355.70	9,811.26	0.08
		Base		99.990889	4,999,544.44	100.187114	5,009,355.70	9,811.26	0.08
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.770046	4,988,502.28	98.293396	4,914,669.80	-73,832.48	0.08
		Base		99.770046	4,988,502.28	98.293396	4,914,669.80	-73,832.48	0.08
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	103.939679	3,378,039.56	104.151182	3,384,913.42	6,873.86	0.06
		Base		103.939679	3,378,039.56	104.151182	3,384,913.42	6,873.86	0.06
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	104.075877	10,407,587.65	103.929600	10,392,960.00	-14,627.65	0.17
		Base		104.075877	10,407,587.65	103.929600	10,392,960.00	-14,627.65	0.17

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59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	4,000,000.000	Local	99.990667	3,999,626.67	100.184280	4,007,371.20	7,744.53	0.07
		Base	99.990667	3,999,626.67	100.184280	4,007,371.20	7,744.53	0.07
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
	10,354,000.000	Local	100.160632	10,370,631.84	100.560129	10,411,995.76	41,363.92	0.17
		Base	100.160632	10,370,631.84	100.560129	10,411,995.76	41,363.92	0.17
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125				2.125000	19 Sep 2022		
	1,341,000.000	Local	101.653386	1,363,171.90	101.766862	1,364,693.62	1,521.72	0.02
		Base	101.653386	1,363,171.90	101.766862	1,364,693.62	1,521.72	0.02
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75				0.750000	24 Sep 2024		
	4,000,000.000	Local	99.846984	3,993,879.34	99.729358	3,989,174.32	-4,705.02	0.07
		Base	99.846984	3,993,879.34	99.729358	3,989,174.32	-4,705.02	0.07
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022		
	8,867,000.000	Local	100.863947	8,943,606.22	101.039915	8,959,209.26	15,603.04	0.15
		Base	100.863947	8,943,606.22	101.039915	8,959,209.26	15,603.04	0.15
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3				2.300000	15 Sep 2022		
	1,000,000.000	Local	101.656860	1,016,568.60	101.851983	1,018,519.83	1,951.23	0.02
		Base	101.656860	1,016,568.60	101.851983	1,018,519.83	1,951.23	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	4,533,000.000	Local	100.468786	4,554,250.07	100.450581	4,553,424.84	-825.23	0.08
		Base	100.468786	4,554,250.07	100.450581	4,553,424.84	-825.23	0.08
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	10,000,000.000	Local	99.945808	9,994,580.82	99.326903	9,932,690.30	-61,890.52	0.17
		Base	99.945808	9,994,580.82	99.326903	9,932,690.30	-61,890.52	0.17
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.772529	14,965,879.41	98.865738	14,829,860.70	-136,018.71	0.25
		Base	99.772529	14,965,879.41	98.865738	14,829,860.70	-136,018.71	0.25
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	5,000,000.000	Local	99.909976	4,995,498.82	100.043099	5,002,154.95	6,656.13	0.08
		Base	99.909976	4,995,498.82	100.043099	5,002,154.95	6,656.13	0.08

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641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.834449	14,975,167.30	99.606273	14,940,940.95	-34,226.35	0.25
		Base		99.834449	14,975,167.30	99.606273	14,940,940.95	-34,226.35	0.25
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.992773	9,999,277.31	100.350952	10,035,095.20	35,817.89	0.17
		Base		99.992773	9,999,277.31	100.350952	10,035,095.20	35,817.89	0.17
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.992693	6,999,488.52	99.573903	6,970,173.21	-29,315.31	0.12
		Base		99.992693	6,999,488.52	99.573903	6,970,173.21	-29,315.31	0.12
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.290888	3,149,133.89	100.652090	3,160,475.63	11,341.74	0.05
		Base		100.290888	3,149,133.89	100.652090	3,160,475.63	11,341.74	0.05
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	113.023890	5,035,214.29	111.615735	4,972,480.99	-62,733.30	0.08
		Base		113.023890	5,035,214.29	111.615735	4,972,480.99	-62,733.30	0.08
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.010722	20,002,144.40	2,144.40	0.34
		Base		100.000000	20,000,000.00	100.010722	20,002,144.40	2,144.40	0.34
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	34,033,000.000	101.023760	34,381,416.14	101.003000	34,374,350.99	-7,065.15	0.58
		Base		101.023760	34,381,416.14	101.003000	34,374,350.99	-7,065.15	0.58
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	103.544361	6,937,472.21	103.453181	6,931,363.13	-6,109.08	0.12
		Base		103.544361	6,937,472.21	103.453181	6,931,363.13	-6,109.08	0.12
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.957096	7,996,567.69	101.419030	8,113,522.40	116,954.71	0.14
		Base		99.957096	7,996,567.69	101.419030	8,113,522.40	116,954.71	0.14
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.673680	4,920,929.47	100.791995	4,926,712.72	5,783.25	0.08
		Base		100.673680	4,920,929.47	100.791995	4,926,712.72	5,783.25	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
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.140674	9,922,939.42	100.238969	9,932,679.44	9,740.02	0.17
		Base		100.140674	9,922,939.42	100.238969	9,932,679.44	9,740.02	0.17
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	107.486990	5,108,856.64	107.267631	5,098,430.50	-10,426.14	0.09
		Base		107.486990	5,108,856.64	107.267631	5,098,430.50	-10,426.14	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.999119	2,999,973.56	101.139732	3,034,191.96	34,218.40	0.05
		Base		99.999119	2,999,973.56	101.139732	3,034,191.96	34,218.40	0.05
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.744750	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.053198	15,007,979.70	7,979.70	0.25
		Base		100.000000	15,000,000.00	100.053198	15,007,979.70	7,979.70	0.25
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.992627	11,999,115.22	100.108778	12,013,053.36	13,938.14	0.20
		Base		99.992627	11,999,115.22	100.108778	12,013,053.36	13,938.14	0.20
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.107555	3,003,226.66	100.244146	3,007,324.38	4,097.72	0.05
		Base		100.107555	3,003,226.66	100.244146	3,007,324.38	4,097.72	0.05
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.351307	5,017,565.35	17,565.35	0.08
		Base		100.000000	5,000,000.00	100.351307	5,017,565.35	17,565.35	0.08
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.867898	14,980,184.72	98.562420	14,784,363.00	-195,821.72	0.25
		Base		99.867898	14,980,184.72	98.562420	14,784,363.00	-195,821.72	0.25
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.964439	5,498,044.13	100.098996	5,505,444.78	7,400.65	0.09
		Base		99.964439	5,498,044.13	100.098996	5,505,444.78	7,400.65	0.09
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.290000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.237794	7,016,645.58	16,645.58	0.12
		Base		100.000000	7,000,000.00	100.237794	7,016,645.58	16,645.58	0.12

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.133618	10,013,361.80	13,361.80	0.17
		Base		100.000000	10,000,000.00	100.133618	10,013,361.80	13,361.80	0.17
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	100.213367	10,021,336.70	21,336.70	0.17
		Base		100.000000	10,000,000.00	100.213367	10,021,336.70	21,336.70	0.17
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	101.179000	10,117,900.00	117,900.00	0.17
		Base		100.000000	10,000,000.00	101.179000	10,117,900.00	117,900.00	0.17
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.130000	4,906,500.00	-93,500.00	0.08
		Base		100.000000	5,000,000.00	98.130000	4,906,500.00	-93,500.00	0.08
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997699	14,999,654.79	99.567855	14,935,178.25	-64,476.54	0.25
		Base		99.997699	14,999,654.79	99.567855	14,935,178.25	-64,476.54	0.25
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.786000	25 Jan 2029		
		Local	810,432.780	100.000000	810,432.78	98.258800	796,321.52	-14,111.26	0.01
Original Face:		Base	2,838,688.000	100.000000	810,432.78	98.258800	796,321.52	-14,111.26	0.01
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.960226	4,998,011.28	100.185690	5,009,284.50	11,273.22	0.08
		Base		99.960226	4,998,011.28	100.185690	5,009,284.50	11,273.22	0.08
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	103.740883	10,374,088.33	103.805904	10,380,590.40	6,502.07	0.17
		Base		103.740883	10,374,088.33	103.805904	10,380,590.40	6,502.07	0.17
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	103.523705	15,528,555.82	103.544863	15,531,729.45	3,173.63	0.26
		Base		103.523705	15,528,555.82	103.544863	15,531,729.45	3,173.63	0.26
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	9,055,000.000	101.343711	9,176,673.06	101.309701	9,173,593.43	-3,079.63	0.15
		Base		101.343711	9,176,673.06	101.309701	9,173,593.43	-3,079.63	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
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.828711	4,991,435.55	100.747523	5,037,376.15	45,940.60	0.08
		Base		99.828711	4,991,435.55	100.747523	5,037,376.15	45,940.60	0.08
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.989391	9,998,939.05	101.410806	10,141,080.60	142,141.55	0.17
		Base		99.989391	9,998,939.05	101.410806	10,141,080.60	142,141.55	0.17
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	108.362072	3,985,557.02	107.975945	3,971,355.26	-14,201.76	0.07
		Base		108.362072	3,985,557.02	107.975945	3,971,355.26	-14,201.76	0.07
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	107.173740	23,058,430.08	106.806605	22,979,441.07	-78,989.01	0.39
		Base		107.173740	23,058,430.08	106.806605	22,979,441.07	-78,989.01	0.39
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	102.502032	1,537,530.48	102.634000	1,539,510.00	1,979.52	0.03
		Base		102.502032	1,537,530.48	102.634000	1,539,510.00	1,979.52	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.488250	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993543	4,999,677.15	-322.85	0.08
		Base		100.000000	5,000,000.00	99.993543	4,999,677.15	-322.85	0.08
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.602575	10,160,257.50	160,257.50	0.17
		Base		100.000000	10,000,000.00	101.602575	10,160,257.50	160,257.50	0.17
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	100.311000	11,034,210.00	34,210.00	0.19
		Base		100.000000	11,000,000.00	100.311000	11,034,210.00	34,210.00	0.19
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.954889	21,990,075.55	99.864308	21,970,147.76	-19,927.79	0.37
		Base		99.954889	21,990,075.55	99.864308	21,970,147.76	-19,927.79	0.37
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.988906	12,998,557.78	101.280583	13,166,475.79	167,918.01	0.22
		Base		99.988906	12,998,557.78	101.280583	13,166,475.79	167,918.01	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.954857	9,995,485.66	102.680595	10,268,059.50	272,573.84	0.17
		Base		99.954857	9,995,485.66	102.680595	10,268,059.50	272,573.84	0.17
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.383824	4,869,191.20	-130,808.80	0.08
		Base		100.000000	5,000,000.00	97.383824	4,869,191.20	-130,808.80	0.08
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.953788	9,995,378.84	100.159978	10,015,997.80	20,618.96	0.17
		Base		99.953788	9,995,378.84	100.159978	10,015,997.80	20,618.96	0.17
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	97.239474	4,861,973.70	-138,026.30	0.08
		Base		100.000000	5,000,000.00	97.239474	4,861,973.70	-138,026.30	0.08
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.191106	10,019,110.60	19,110.60	0.17
		Base		100.000000	10,000,000.00	100.191106	10,019,110.60	19,110.60	0.17
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.938498	11,992,619.75	100.176319	12,021,158.28	28,538.53	0.20
		Base		99.938498	11,992,619.75	100.176319	12,021,158.28	28,538.53	0.20
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					0.340000	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.037000	7,002,590.00	2,590.00	0.12
		Base		100.000000	7,000,000.00	100.037000	7,002,590.00	2,590.00	0.12
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.859384	1,997,187.68	101.772091	2,035,441.82	38,254.14	0.03
		Base		99.859384	1,997,187.68	101.772091	2,035,441.82	38,254.14	0.03
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					0.250000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	100.060328	7,004,222.96	4,222.96	0.12
		Base		100.000000	7,000,000.00	100.060328	7,004,222.96	4,222.96	0.12
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					0.450000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.394951	15,059,242.65	59,242.65	0.25
		Base		100.000000	15,000,000.00	100.394951	15,059,242.65	59,242.65	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
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	2,000,000.000	Local	101.881815	2,037,636.29	101.749452	2,034,989.04	-2,647.25	0.03
		Base	101.881815	2,037,636.29	101.749452	2,034,989.04	-2,647.25	0.03
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4				3.400000	24 Jul 2023		
	2,775,000.000	Local	105.040587	2,914,876.28	105.336514	2,923,088.26	8,211.98	0.05
		Base	105.040587	2,914,876.28	105.336514	2,923,088.26	8,211.98	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	2,000,000.000	Local	99.944621	1,998,892.41	104.745845	2,094,916.90	96,024.49	0.04
		Base	99.944621	1,998,892.41	104.745845	2,094,916.90	96,024.49	0.04
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	40,000,000.000	Local	99.981400	39,992,560.00	99.994833	39,997,933.20	5,373.20	0.67
		Base	99.981400	39,992,560.00	99.994833	39,997,933.20	5,373.20	0.67
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	40,000,000.000	Local	100.155446	40,062,178.31	100.158268	40,063,307.20	1,128.89	0.67
		Base	100.155446	40,062,178.31	100.158268	40,063,307.20	1,128.89	0.67
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.703615	19,740,722.91	98.273438	19,654,687.60	-86,035.31	0.33
		Base	98.703615	19,740,722.91	98.273438	19,654,687.60	-86,035.31	0.33
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024		
	10,000,000.000	Local	106.796354	10,679,635.35	106.853166	10,685,316.60	5,681.25	0.18
		Base	106.796354	10,679,635.35	106.853166	10,685,316.60	5,681.25	0.18
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.692003	12,203,040.36	203,040.36	0.20
		Base	100.000000	12,000,000.00	101.692003	12,203,040.36	203,040.36	0.20
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	3,000,000.000	Local	99.995057	2,999,851.70	100.370894	3,011,126.82	11,275.12	0.05
		Base	99.995057	2,999,851.70	100.370894	3,011,126.82	11,275.12	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.477030	8,038,162.39	100.926000	8,074,080.00	35,917.61	0.14
		Base	100.477030	8,038,162.39	100.926000	8,074,080.00	35,917.61	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
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	3,580,713.760	Local	99.991295	3,580,402.07	100.872000	3,611,937.58	31,535.51	0.06
Original Face:	8,000,000.000	Base	99.991295	3,580,402.07	100.872000	3,611,937.58	31,535.51	0.06
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	20,000,000.000	Local	99.987084	19,997,416.73	100.181050	20,036,210.00	38,793.27	0.34
Original Face:	20,000,000.000	Base	99.987084	19,997,416.73	100.181050	20,036,210.00	38,793.27	0.34
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	5,500,000.000	Local	99.992663	5,499,596.48	101.319180	5,572,554.90	72,958.42	0.09
Original Face:	5,500,000.000	Base	99.992663	5,499,596.48	101.319180	5,572,554.90	72,958.42	0.09
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	654,674.460	Local	99.999465	654,670.96	100.374290	657,124.84	2,453.88	0.01
Original Face:	5,000,000.000	Base	99.999465	654,670.96	100.374290	657,124.84	2,453.88	0.01
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75				0.750000	23 Nov 2022		
	5,000,000.000	Local	99.971904	4,998,595.20	100.287861	5,014,393.05	15,797.85	0.08
		Base	99.971904	4,998,595.20	100.287861	5,014,393.05	15,797.85	0.08
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	5,000,000.000	Local	99.892681	4,994,634.03	100.492741	5,024,637.05	30,003.02	0.08
		Base	99.892681	4,994,634.03	100.492741	5,024,637.05	30,003.02	0.08
931142DP5	WALMART INC SR UNSECURED 04/24 3.3				3.300000	22 Apr 2024		
	1,000,000.000	Local	106.542822	1,065,428.22	106.564148	1,065,641.48	213.26	0.02
		Base	106.542822	1,065,428.22	106.564148	1,065,641.48	213.26	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	20,000,000.000	Local	105.105888	21,021,177.50	105.130105	21,026,021.00	4,843.50	0.35
		Base	105.105888	21,021,177.50	105.130105	21,026,021.00	4,843.50	0.35
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	4,886,000.000	Local	102.495964	5,007,952.78	105.978404	5,178,104.82	170,152.04	0.09
		Base	102.495964	5,007,952.78	105.978404	5,178,104.82	170,152.04	0.09
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.812428	4,990,621.39	99.819296	4,990,964.80	343.41	0.08
		Base	99.812428	4,990,621.39	99.819296	4,990,964.80	343.41	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
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	102.363585	6,839,934.74	102.563146	6,853,269.42	13,334.68	0.12
		Base		102.363585	6,839,934.74	102.563146	6,853,269.42	13,334.68	0.12
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	101.561215	1,650,369.74	101.799840	1,654,247.40	3,877.66	0.03
		Base		101.561215	1,650,369.74	101.799840	1,654,247.40	3,877.66	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.859328	4,992,966.40	98.562566	4,928,128.30	-64,838.10	0.08
		Base		99.859328	4,992,966.40	98.562566	4,928,128.30	-64,838.10	0.08
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.916240	4,995,812.01	106.895355	5,344,767.75	348,955.74	0.09
		Base		99.916240	4,995,812.01	106.895355	5,344,767.75	348,955.74	0.09
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	100.242110	7,016,947.70	16,947.70	0.12
		Base		100.000000	7,000,000.00	100.242110	7,016,947.70	16,947.70	0.12
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1					0.110250	16 May 2022		
		Local	1,897,193.930	100.000000	1,897,193.93	100.000710	1,897,207.40	13.47	0.03
Original Face:		Base	8,750,000.000	100.000000	1,897,193.93	100.000710	1,897,207.40	13.47	0.03
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2					0.200000	15 Jul 2024		
		Local	5,250,000.000	99.997085	5,249,846.94	99.997570	5,249,872.43	25.49	0.09
Original Face:		Base	5,250,000.000	99.997085	5,249,846.94	99.997570	5,249,872.43	25.49	0.09
US DOLLAR Total									
		Local	2,050,432,248.910		2,062,418,582.88		2,062,674,386.65	255,803.77	34.62
Original Face:		Base	528,699,328.000		2,062,418,582.88		2,062,674,386.65	255,803.77	34.62
FIXED INCOME Total									
		Base	2,050,432,248.910		2,062,418,582.88		2,062,674,386.65	255,803.77	34.62
Original Face:			528,699,328.000						

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *September 30, 2021*

View Date: *October 12, 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

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		5,946,216,375.790	Base		5,957,485,823.99		5,957,855,806.89	369,982.90	100.00
	Original Face:	528,699,328.000							

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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-655,772.330	1.000000	-655,772.33	1.000000	-655,772.33	0.00	0.57
		Base		1.000000	-655,772.33	1.000000	-655,772.33	0.00	0.57
US DOLLAR Total									
			-655,772.330		-655,772.33		-655,772.33	0.00	0.57
		Base			-655,772.33		-655,772.33	0.00	0.57
CASH Total									
			-655,772.330	Base	-655,772.33		-655,772.33	0.00	0.57
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			1,735,398.680	100.050001	1,736,266.39	100.050000	1,736,266.38	-0.01	1.52
		Base		100.050001	1,736,266.39	100.050000	1,736,266.38	-0.01	1.52
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.701750	06 Nov 2021		
			1,000,000.000	100.006145	1,000,061.45	100.006145	1,000,061.45	0.00	0.88
		Base		100.006145	1,000,061.45	100.006145	1,000,061.45	0.00	0.88
US DOLLAR Total									
			2,735,398.680		2,736,327.84		2,736,327.83	-0.01	2.40
		Base			2,736,327.84		2,736,327.83	-0.01	2.40
CASH EQUIVALENT Total									
			2,735,398.680	Base	2,736,327.84		2,736,327.83	-0.01	2.40
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.938887	344,789.16	101.856103	351,403.56	6,614.40	0.31
		Base		99.938887	344,789.16	101.856103	351,403.56	6,614.40	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	500,000.000	103.287430	516,437.15	103.171601	515,858.01	-579.14	0.45
		Base		103.287430	516,437.15	103.171601	515,858.01	-579.14	0.45
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	101.798574	946,726.74	101.978262	948,397.84	1,671.10	0.83
		Base		101.798574	946,726.74	101.978262	948,397.84	1,671.10	0.83
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.922009	664,481.36	100.210032	666,396.71	1,915.35	0.58
		Base		99.922009	664,481.36	100.210032	666,396.71	1,915.35	0.58
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.988722	334,962.22	100.161780	335,541.96	579.74	0.29
		Base		99.988722	334,962.22	100.161780	335,541.96	579.74	0.29
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.974708	499,873.54	101.381322	506,906.61	7,033.07	0.44
		Base		99.974708	499,873.54	101.381322	506,906.61	7,033.07	0.44
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.991544	499,957.72	101.725310	508,626.55	8,668.83	0.45
Original Face:		Base	500,000.000	99.991544	499,957.72	101.725310	508,626.55	8,668.83	0.45
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.454598	870,864.08	101.357760	861,540.96	-9,323.12	0.75
Original Face:		Base	850,000.000	102.454598	870,864.08	101.357760	861,540.96	-9,323.12	0.75
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	107.272668	697,272.34	107.423000	698,249.50	977.16	0.61
		Base		107.272668	697,272.34	107.423000	698,249.50	977.16	0.61
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.625380	09 Feb 2022		
		Local	1,350,000.000	100.059442	1,350,802.47	100.192081	1,352,593.09	1,790.62	1.18
		Base		100.059442	1,350,802.47	100.192081	1,352,593.09	1,790.62	1.18

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.854188	499,270.94	100.722899	503,614.50	4,343.56	0.44
		Base		99.854188	499,270.94	100.722899	503,614.50	4,343.56	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	107.141316	535,706.58	106.796725	533,983.63	-1,722.95	0.47
		Base		107.141316	535,706.58	106.796725	533,983.63	-1,722.95	0.47
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	218,778.780	99.993962	218,765.57	100.812570	220,556.51	1,790.94	0.19
Original Face:		Base	385,000.000	99.993962	218,765.57	100.812570	220,556.51	1,790.94	0.19
06051GFY0	BANK OF AMERICA CORP SR UNSECURED 10/22 VAR					1.314250	21 Oct 2022		
		Local	629,000.000	100.063137	629,397.13	100.057814	629,363.65	-33.48	0.55
		Base		100.063137	629,397.13	100.057814	629,363.65	-33.48	0.55
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR					1.125250	24 Apr 2023		
		Local	1,000,000.000	100.473816	1,004,738.16	100.546552	1,005,465.52	727.36	0.88
		Base		100.473816	1,004,738.16	100.546552	1,005,465.52	727.36	0.88
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					0.529230	28 May 2024		
		Local	500,000.000	100.000000	500,000.00	100.279200	501,396.00	1,396.00	0.44
		Base		100.000000	500,000.00	100.279200	501,396.00	1,396.00	0.44
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	101.069176	758,018.82	103.281850	774,613.88	16,595.06	0.68
		Base		101.069176	758,018.82	103.281850	774,613.88	16,595.06	0.68
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.922940	604,533.79	99.891932	604,346.19	-187.60	0.53
		Base		99.922940	604,533.79	99.891932	604,346.19	-187.60	0.53
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.320394	1,003,203.94	3,203.94	0.88
		Base		100.000000	1,000,000.00	100.320394	1,003,203.94	3,203.94	0.88
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	67,885.380	99.994402	67,881.58	101.329110	68,787.65	906.07	0.06
Original Face:		Base	270,000.000	99.994402	67,881.58	101.329110	68,787.65	906.07	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
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	214,987.170	99.989246	214,964.05	101.249150	217,672.68	2,708.63	0.19
	Original Face:	Base	445,000.000	99.989246	214,964.05	101.249150	217,672.68	2,708.63	0.19
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
		Local	305,000.000	99.979311	304,936.90	99.771750	304,303.84	-633.06	0.27
	Original Face:	Base	305,000.000	99.979311	304,936.90	99.771750	304,303.84	-633.06	0.27
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.278500	30 Jan 2023		
		Local	625,000.000	100.343099	627,144.37	100.333063	627,081.64	-62.73	0.55
		Base		100.343099	627,144.37	100.333063	627,081.64	-62.73	0.55
14042TCS4	CAPITAL ONE BANK USA NA SR UNSECURED 01/23 VAR					2.014000	27 Jan 2023		
		Local	1,000,000.000	100.536014	1,005,360.14	100.504680	1,005,046.80	-313.34	0.88
		Base		100.536014	1,005,360.14	100.504680	1,005,046.80	-313.34	0.88
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.705500	06 Jun 2022		
		Local	500,000.000	100.152630	500,763.15	100.377651	501,888.26	1,125.11	0.44
		Base		100.152630	500,763.15	100.377651	501,888.26	1,125.11	0.44
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
		Local	600,000.000	99.939210	599,635.26	100.043432	600,260.59	625.33	0.53
		Base		99.939210	599,635.26	100.043432	600,260.59	625.33	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR					0.295000	17 May 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.273062	1,002,730.62	2,730.62	0.88
		Base		100.000000	1,000,000.00	100.273062	1,002,730.62	2,730.62	0.88
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.866114	499,330.57	99.951218	499,756.09	425.52	0.44
		Base		99.866114	499,330.57	99.951218	499,756.09	425.52	0.44
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.648880	03 Mar 2022		
		Local	500,000.000	100.099256	500,496.28	100.202163	501,010.82	514.54	0.44
		Base		100.099256	500,496.28	100.202163	501,010.82	514.54	0.44
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
		Local	500,000.000	100.223054	501,115.27	100.770994	503,854.97	2,739.70	0.44
		Base		100.223054	501,115.27	100.770994	503,854.97	2,739.70	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
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	101.315576	344,472.96	4,472.96	0.30
		Base	100.000000	340,000.00	101.315576	344,472.96	4,472.96	0.30
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
	1,100,000.000	Local	101.115931	1,112,275.24	101.103976	1,112,143.74	-131.50	0.97
		Base	101.115931	1,112,275.24	101.103976	1,112,143.74	-131.50	0.97
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR				1.184630	08 Dec 2021		
	500,000.000	Local	100.099018	500,495.09	100.103635	500,518.18	23.09	0.44
		Base	100.099018	500,495.09	100.103635	500,518.18	23.09	0.44
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR				0.719000	01 May 2025		
	500,000.000	Local	100.000000	500,000.00	100.877600	504,388.00	4,388.00	0.44
		Base	100.000000	500,000.00	100.877600	504,388.00	4,388.00	0.44
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3				0.572880	07 Dec 2023		
	1,000,000.000	Local	100.338738	1,003,387.38	100.087100	1,000,871.00	-2,516.38	0.88
Original Face:	1,000,000.000	Base	100.338738	1,003,387.38	100.087100	1,000,871.00	-2,516.38	0.88
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR				2.312000	04 Nov 2022		
	500,000.000	Local	100.178560	500,892.80	100.152758	500,763.79	-129.01	0.44
		Base	100.178560	500,892.80	100.152758	500,763.79	-129.01	0.44
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
	900,000.000	Local	99.988708	899,898.37	100.850402	907,653.62	7,755.25	0.80
		Base	99.988708	899,898.37	100.850402	907,653.62	7,755.25	0.80
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR				0.874130	14 Feb 2022		
	500,000.000	Local	100.058176	500,290.88	100.199400	500,997.00	706.12	0.44
		Base	100.058176	500,290.88	100.199400	500,997.00	706.12	0.44
22160KAK1	COSTCO WHOLESALE CORP SR UNSECURED 05/22 2.3				2.300000	18 May 2022		
	480,000.000	Local	101.166006	485,596.83	101.131278	485,430.13	-166.70	0.43
		Base	101.166006	485,596.83	101.131278	485,430.13	-166.70	0.43
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65				2.650000	24 Jun 2024		
	500,000.000	Local	105.949338	529,746.69	105.533017	527,665.09	-2,081.60	0.46
		Base	105.949338	529,746.69	105.533017	527,665.09	-2,081.60	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.665500	07 Jun 2023		
		Local	850,000.000	100.032709	850,278.03	100.853854	857,257.76	6,979.73	0.75
		Base		100.032709	850,278.03	100.853854	857,257.76	6,979.73	0.75
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	105.237538	526,187.69	105.350725	526,753.63	565.94	0.46
		Base		105.237538	526,187.69	105.350725	526,753.63	565.94	0.46
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.887921	189,787.05	99.763870	189,551.35	-235.70	0.17
		Base		99.887921	189,787.05	99.763870	189,551.35	-235.70	0.17
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	99.731010	598,386.06	-1,485.48	0.52
Original Face:		Base	600,000.000	99.978590	599,871.54	99.731010	598,386.06	-1,485.48	0.52
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.152995	580,887.37	101.729858	590,033.18	9,145.81	0.52
		Base		100.152995	580,887.37	101.729858	590,033.18	9,145.81	0.52
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.485500	06 Mar 2022		
		Local	300,000.000	100.030513	300,091.54	100.159144	300,477.43	385.89	0.26
		Base		100.030513	300,091.54	100.159144	300,477.43	385.89	0.26
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	101.930000	927,563.00	17,563.00	0.81
		Base		100.000000	910,000.00	101.930000	927,563.00	17,563.00	0.81
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	47,706.580	100.383972	47,889.76	103.061982	49,167.35	1,277.59	0.04
Original Face:		Base	1,419,000.000	100.383972	47,889.76	103.061982	49,167.35	1,277.59	0.04
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,016,704.370	101.594048	1,032,911.13	104.676022	1,064,245.69	31,334.56	0.93
Original Face:		Base	3,600,000.000	101.594048	1,032,911.13	104.676022	1,064,245.69	31,334.56	0.93
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.988707	744,915.87	100.211268	746,573.95	1,658.08	0.65
		Base		99.988707	744,915.87	100.211268	746,573.95	1,658.08	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27				0.270000	25 May 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	99.996453	999,964.53	-35.47	0.88
		Base	100.000000	1,000,000.00	99.996453	999,964.53	-35.47	0.88
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	99.620333	498,101.67	-1,898.33	0.44
		Base	100.000000	500,000.00	99.620333	498,101.67	-1,898.33	0.44
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.207380	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.008368	1,000,083.68	83.68	0.88
		Base	100.000000	1,000,000.00	100.008368	1,000,083.68	83.68	0.88
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.370000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.514782	462,368.00	2,368.00	0.41
		Base	100.000000	460,000.00	100.514782	462,368.00	2,368.00	0.41
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024		
	1,000,000.000	Local	99.917706	999,177.06	99.714720	997,147.20	-2,029.86	0.87
		Base	99.917706	999,177.06	99.714720	997,147.20	-2,029.86	0.87
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.996656	499,983.28	99.980182	499,900.91	-82.37	0.44
		Base	99.996656	499,983.28	99.980182	499,900.91	-82.37	0.44
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023		
	495,000.000	Local	99.835618	494,186.31	100.035671	495,176.57	990.26	0.43
		Base	99.835618	494,186.31	100.035671	495,176.57	990.26	0.43
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	99.407726	994,077.26	-5,922.74	0.87
		Base	100.000000	1,000,000.00	99.407726	994,077.26	-5,922.74	0.87
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023		
	500,000.000	Local	99.918214	499,591.07	99.876730	499,383.65	-207.42	0.44
		Base	99.918214	499,591.07	99.876730	499,383.65	-207.42	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375				1.375000	06 Sep 2022		
	500,000.000	Local	99.892044	499,460.22	101.167857	505,839.29	6,379.07	0.44
		Base	99.892044	499,460.22	101.167857	505,839.29	6,379.07	0.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,897,649.060	99.656819	1,891,136.68	101.059130	1,917,747.63	26,610.95	1.68
	Original Face:	Base	1,935,000.000	99.656819	1,891,136.68	101.059130	1,917,747.63	26,610.95	1.68
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	101.649699	1,016,496.99	101.457920	1,014,579.20	-1,917.79	0.89
	Original Face:	Base	1,000,000.000	101.649699	1,016,496.99	101.457920	1,014,579.20	-1,917.79	0.89
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	390,269.850	99.916432	389,943.71	100.277860	391,354.25	1,410.54	0.34
	Original Face:	Base	5,000,000.000	99.916432	389,943.71	100.277860	391,354.25	1,410.54	0.34
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	988,000.000	102.733699	1,015,008.95	102.426370	1,011,972.54	-3,036.41	0.89
	Original Face:	Base	988,000.000	102.733699	1,015,008.95	102.426370	1,011,972.54	-3,036.41	0.89
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	500,000.000	103.784848	518,924.24	103.619350	518,096.75	-827.49	0.45
	Original Face:	Base	500,000.000	103.784848	518,924.24	103.619350	518,096.75	-827.49	0.45
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	81,083.140	101.480357	82,283.46	101.175070	82,035.92	-247.54	0.07
	Original Face:	Base	500,000.000	101.480357	82,283.46	101.175070	82,035.92	-247.54	0.07
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	336,004.660	100.810611	338,728.35	103.141230	346,559.34	7,830.99	0.30
	Original Face:	Base	700,000.000	100.810611	338,728.35	103.141230	346,559.34	7,830.99	0.30
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.109642	500,548.21	100.218744	501,093.72	545.51	0.44
		Base		100.109642	500,548.21	100.218744	501,093.72	545.51	0.44
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.908303	484,555.27	100.038928	485,188.80	633.53	0.43
		Base		99.908303	484,555.27	100.038928	485,188.80	633.53	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.935716	999,357.16	99.956332	999,563.32	206.16	0.88
		Base		99.935716	999,357.16	99.956332	999,563.32	206.16	0.88

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3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.978771	579,876.87	99.922213	579,548.84	-328.03	0.51
		Base		99.978771	579,876.87	99.922213	579,548.84	-328.03	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.746224	997,462.24	99.615152	996,151.52	-1,310.72	0.87
		Base		99.746224	997,462.24	99.615152	996,151.52	-1,310.72	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.937098	499,685.49	99.944628	499,723.14	37.65	0.44
		Base		99.937098	499,685.49	99.944628	499,723.14	37.65	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	22,155.570	100.367718	22,237.04	104.106947	23,065.49	828.45	0.02
Original Face:		Base	485,000.000	100.367718	22,237.04	104.106947	23,065.49	828.45	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	197,801.500	100.360341	198,514.26	103.037105	203,808.94	5,294.68	0.18
Original Face:		Base	5,000,000.000	100.360341	198,514.26	103.037105	203,808.94	5,294.68	0.18
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.192383	601,154.30	101.440365	608,642.19	7,487.89	0.53
		Base		100.192383	601,154.30	101.440365	608,642.19	7,487.89	0.53
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	106.648852	533,244.26	106.682849	533,414.25	169.99	0.47
		Base		106.648852	533,244.26	106.682849	533,414.25	169.99	0.47
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.765750	01 Feb 2022		
		Local	1,000,000.000	100.185845	1,001,858.45	100.215798	1,002,157.98	299.53	0.88
		Base		100.185845	1,001,858.45	100.215798	1,002,157.98	299.53	0.88
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	223,112.710	99.989315	223,088.87	100.914060	225,152.09	2,063.22	0.20
Original Face:		Base	515,000.000	99.989315	223,088.87	100.914060	225,152.09	2,063.22	0.20
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	388,782.110	99.996721	388,769.36	100.864330	392,142.47	3,373.11	0.34
Original Face:		Base	515,000.000	99.996721	388,769.36	100.864330	392,142.47	3,373.11	0.34

& Issue has redenominated but Local is not converted
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34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	410,263.180	101.069847	414,652.37	100.788910	413,499.79	-1,152.58	0.36
Original Face:		Base	840,000.000	101.069847	414,652.37	100.788910	413,499.79	-1,152.58	0.36
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.992937	494,965.04	99.831210	494,164.49	-800.55	0.43
Original Face:		Base	495,000.000	99.992937	494,965.04	99.831210	494,164.49	-800.55	0.43
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	170,775.570	99.992470	170,762.71	100.843390	172,215.87	1,453.16	0.15
Original Face:		Base	400,000.000	99.992470	170,762.71	100.843390	172,215.87	1,453.16	0.15
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	164,042.190	99.998574	164,039.85	100.018560	164,072.64	32.79	0.14
Original Face:		Base	270,000.000	99.998574	164,039.85	100.018560	164,072.64	32.79	0.14
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	478,801.650	99.985077	478,730.20	100.875770	482,994.85	4,264.65	0.42
Original Face:		Base	595,000.000	99.985077	478,730.20	100.875770	482,994.85	4,264.65	0.42
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	168,002.160	99.994548	167,993.00	100.023520	168,041.67	48.67	0.15
Original Face:		Base	340,000.000	99.994548	167,993.00	100.023520	168,041.67	48.67	0.15
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.987043	184,976.03	100.017790	185,032.91	56.88	0.16
Original Face:		Base	185,000.000	99.987043	184,976.03	100.017790	185,032.91	56.88	0.16
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	975,000.000	99.990459	974,906.98	99.983400	974,838.15	-68.83	0.85
Original Face:		Base	975,000.000	99.990459	974,906.98	99.983400	974,838.15	-68.83	0.85
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2					0.270000	17 Jun 2024		
		Local	542,692.200	99.995285	542,666.61	100.033110	542,871.89	205.28	0.48
Original Face:		Base	575,000.000	99.995285	542,666.61	100.033110	542,871.89	205.28	0.48
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.880750	23 Feb 2023		
		Local	500,000.000	100.595324	502,976.62	100.785795	503,928.98	952.36	0.44
		Base		100.595324	502,976.62	100.785795	503,928.98	952.36	0.44

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38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	106.860328	534,301.64	106.550832	532,754.16	-1,547.48	0.47
		Base		106.860328	534,301.64	106.550832	532,754.16	-1,547.48	0.47
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.007198	500,035.99	100.036429	500,182.15	146.16	0.44
		Base		100.007198	500,035.99	100.036429	500,182.15	146.16	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	100.049248	800,393.98	393.98	0.70
		Base		100.000000	800,000.00	100.049248	800,393.98	393.98	0.70
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.429880	01 Mar 2022		
		Local	1,000,000.000	99.994806	999,948.06	100.117640	1,001,176.40	1,228.34	0.88
		Base		99.994806	999,948.06	100.117640	1,001,176.40	1,228.34	0.88
437076BV3	HOME DEPOT INC SR UNSECURED 03/22 3.25					3.250000	01 Mar 2022		
		Local	1,000,000.000	101.284876	1,012,848.76	101.259879	1,012,598.79	-249.97	0.89
		Base		101.284876	1,012,848.76	101.259879	1,012,598.79	-249.97	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	99.968530	444,859.96	-135.90	0.39
Original Face:		Base	445,000.000	99.999070	444,995.86	99.968530	444,859.96	-135.90	0.39
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	300,000.000	99.998510	299,995.53	99.952170	299,856.51	-139.02	0.26
Original Face:		Base	300,000.000	99.998510	299,995.53	99.952170	299,856.51	-139.02	0.26
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
		Local	251,351.740	99.995262	251,339.83	100.017810	251,396.51	56.68	0.22
Original Face:		Base	500,000.000	99.995262	251,339.83	100.017810	251,396.51	56.68	0.22
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	384,152.840	99.990027	384,114.53	100.895020	387,591.08	3,476.55	0.34
Original Face:		Base	445,000.000	99.990027	384,114.53	100.895020	387,591.08	3,476.55	0.34
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	185,160.510	99.998855	185,158.39	100.851950	186,737.98	1,579.59	0.16
Original Face:		Base	500,000.000	99.998855	185,158.39	100.851950	186,737.98	1,579.59	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2					0.200000	20 Feb 2024		
		Local	465,000.000	99.990041	464,953.69	99.990110	464,954.01	0.32	0.41
Original Face:		Base	465,000.000	99.990041	464,953.69	99.990110	464,954.01	0.32	0.41
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	12,506.890	99.991365	12,505.81	100.224610	12,534.98	29.17	0.01
Original Face:		Base	250,000.000	99.991365	12,505.81	100.224610	12,534.98	29.17	0.01
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.923343	244,812.19	101.486915	248,642.94	3,830.75	0.22
		Base		99.923343	244,812.19	101.486915	248,642.94	3,830.75	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.495380	08 Aug 2022		
		Local	1,000,000.000	100.306838	1,003,068.38	100.313265	1,003,132.65	64.27	0.88
		Base		100.306838	1,003,068.38	100.313265	1,003,132.65	64.27	0.88
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	171,000.000	100.000000	171,000.00	100.012611	171,021.56	21.56	0.15
		Base		100.000000	171,000.00	100.012611	171,021.56	21.56	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
		Local	125,000.000	99.987920	124,984.90	100.093981	125,117.48	132.58	0.11
		Base		99.987920	124,984.90	100.093981	125,117.48	132.58	0.11
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	100.382917	1,018,886.61	101.197244	1,027,152.03	8,265.42	0.90
		Base		100.382917	1,018,886.61	101.197244	1,027,152.03	8,265.42	0.90
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	263,338.440	99.997368	263,331.51	100.837080	265,542.79	2,211.28	0.23
Original Face:		Base	370,000.000	99.997368	263,331.51	100.837080	265,542.79	2,211.28	0.23
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	133,643.040	100.601618	134,447.06	100.201540	133,912.38	-534.68	0.12
Original Face:		Base	545,000.000	100.601618	134,447.06	100.201540	133,912.38	-534.68	0.12
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	258,113.520	99.998412	258,109.42	100.021020	258,167.78	58.36	0.23
Original Face:		Base	400,000.000	99.998412	258,109.42	100.021020	258,167.78	58.36	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
		Local	360,000.000	99.991056	359,967.80	100.004410	360,015.88	48.08	0.32
Original Face:		Base	360,000.000	99.991056	359,967.80	100.004410	360,015.88	48.08	0.32
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
		Local	755,000.000	99.991923	754,939.02	100.042020	755,317.25	378.23	0.66
Original Face:		Base	755,000.000	99.991923	754,939.02	100.042020	755,317.25	378.23	0.66
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	100.000000	500,000.00	100.000000	500,000.00	0.00	0.44
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.44
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	102.511300	512,556.50	102.892504	514,462.52	1,906.02	0.45
		Base		102.511300	512,556.50	102.892504	514,462.52	1,906.02	0.45
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.477250	11 May 2022		
		Local	1,500,000.000	100.029090	1,500,436.35	100.224107	1,503,361.61	2,925.26	1.32
		Base		100.029090	1,500,436.35	100.224107	1,503,361.61	2,925.26	1.32
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	100.509048	502,545.24	101.633780	508,168.90	5,623.66	0.45
		Base		100.509048	502,545.24	101.633780	508,168.90	5,623.66	0.45
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.281700	942,647.98	100.417462	943,924.14	1,276.16	0.83
		Base		100.281700	942,647.98	100.417462	943,924.14	1,276.16	0.83
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	103.281334	516,406.67	103.428662	517,143.31	736.64	0.45
		Base		103.281334	516,406.67	103.428662	517,143.31	736.64	0.45
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
		Local	500,000.000	101.396408	506,982.04	101.400032	507,000.16	18.12	0.44
		Base		101.396408	506,982.04	101.400032	507,000.16	18.12	0.44
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.398654	783,109.50	100.241759	781,885.72	-1,223.78	0.68
		Base		100.398654	783,109.50	100.241759	781,885.72	-1,223.78	0.68

Base Currency: USD - US DOLLAR

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46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	99.572253	214,080.34	-919.66	0.19
		Base		100.000000	215,000.00	99.572253	214,080.34	-919.66	0.19
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					0.630000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	100.392845	225,883.90	883.90	0.20
		Base		100.000000	225,000.00	100.392845	225,883.90	883.90	0.20
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	98,176.560	100.023865	98,199.99	100.036650	98,212.54	12.55	0.09
Original Face:		Base	400,000.000	100.023865	98,199.99	100.036650	98,212.54	12.55	0.09
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	85,000.000	99.983165	84,985.69	99.914590	84,927.40	-58.29	0.07
Original Face:		Base	85,000.000	99.983165	84,985.69	99.914590	84,927.40	-58.29	0.07
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
		Local	515,000.000	99.997973	514,989.56	99.974300	514,867.65	-121.91	0.45
Original Face:		Base	515,000.000	99.997973	514,989.56	99.974300	514,867.65	-121.91	0.45
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.091420	440,402.25	100.324589	441,428.19	1,025.94	0.39
		Base		100.091420	440,402.25	100.324589	441,428.19	1,025.94	0.39
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	300,000.000	102.272250	306,816.75	102.314012	306,942.04	125.29	0.27
		Base		102.272250	306,816.75	102.314012	306,942.04	125.29	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	641,000.000	100.579983	644,717.69	100.690758	645,427.76	710.07	0.57
		Base		100.579983	644,717.69	100.690758	645,427.76	710.07	0.57
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5					2.500000	22 Nov 2021		
		Local	350,000.000	100.314920	351,102.22	100.315726	351,105.04	2.82	0.31
		Base		100.314920	351,102.22	100.315726	351,105.04	2.82	0.31
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					0.940750	22 Nov 2021		
		Local	990,000.000	100.050921	990,504.12	100.110678	991,095.71	591.59	0.87
		Base		100.050921	990,504.12	100.110678	991,095.71	591.59	0.87

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49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.976010	499,880.05	102.013692	510,068.46	10,188.41	0.45
		Base		99.976010	499,880.05	102.013692	510,068.46	10,188.41	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	100.835847	811,728.57	101.327043	815,682.70	3,954.13	0.71
		Base		100.835847	811,728.57	101.327043	815,682.70	3,954.13	0.71
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	100.710345	1,007,103.45	100.896993	1,008,969.93	1,866.48	0.88
		Base		100.710345	1,007,103.45	100.896993	1,008,969.93	1,866.48	0.88
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
		Local	475,000.000	103.560547	491,912.60	103.411400	491,204.15	-708.45	0.43
		Base		103.560547	491,912.60	103.411400	491,204.15	-708.45	0.43
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.734500	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.360497	1,806,488.95	6,488.95	1.58
		Base		100.000000	1,800,000.00	100.360497	1,806,488.95	6,488.95	1.58
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
		Local	500,000.000	101.844764	509,223.82	101.876879	509,384.40	160.58	0.45
		Base		101.844764	509,223.82	101.876879	509,384.40	160.58	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	819,615.610	100.027595	819,841.78	100.800250	826,174.58	6,332.80	0.72
Original Face:		Base	1,175,000.000	100.027595	819,841.78	100.800250	826,174.58	6,332.80	0.72
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	58,387.910	100.301843	58,564.15	100.249550	58,533.62	-30.53	0.05
Original Face:		Base	800,000.000	100.301843	58,564.15	100.249550	58,533.62	-30.53	0.05
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
		Local	630,000.000	99.990221	629,938.39	99.980960	629,880.05	-58.34	0.55
Original Face:		Base	630,000.000	99.990221	629,938.39	99.980960	629,880.05	-58.34	0.55
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
		Local	500,000.000	105.667472	528,337.36	105.970758	529,853.79	1,516.43	0.46
		Base		105.667472	528,337.36	105.970758	529,853.79	1,516.43	0.46

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6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR					0.750000	20 Jan 2023		
		Local	500,000.000	100.121954	500,609.77	100.205910	501,029.55	419.78	0.44
		Base		100.121954	500,609.77	100.205910	501,029.55	419.78	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.007888	445,035.10	100.124661	445,554.74	519.64	0.39
		Base		100.007888	445,035.10	100.124661	445,554.74	519.64	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	100.066676	500,333.38	333.38	0.44
		Base		100.000000	500,000.00	100.066676	500,333.38	333.38	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	100.333027	501,665.14	1,665.14	0.44
		Base		100.000000	500,000.00	100.333027	501,665.14	1,665.14	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.765524	483,862.79	102.845139	498,798.92	14,936.13	0.44
		Base		99.765524	483,862.79	102.845139	498,798.92	14,936.13	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	455,000.000	99.986233	454,937.36	100.450581	457,050.14	2,112.78	0.40
		Base		99.986233	454,937.36	100.450581	457,050.14	2,112.78	0.40
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	101.774024	1,017,740.24	102.630018	1,026,300.18	8,559.94	0.90
		Base		101.774024	1,017,740.24	102.630018	1,026,300.18	8,559.94	0.90
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A					0.470000	17 Oct 2022		
		Local	75,470.330	100.070094	75,523.23	100.015770	75,482.23	-41.00	0.07
Original Face:		Base	845,000.000	100.070094	75,523.23	100.015770	75,482.23	-41.00	0.07
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
		Local	608,000.000	100.320482	609,948.53	100.212830	609,294.01	-654.52	0.53
Original Face:		Base	608,000.000	100.320482	609,948.53	100.212830	609,294.01	-654.52	0.53
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
		Local	705,000.000	99.997448	704,982.01	99.984630	704,891.64	-90.37	0.62
Original Face:		Base	705,000.000	99.997448	704,982.01	99.984630	704,891.64	-90.37	0.62

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67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	965,000.000	100.000000	965,000.00	100.010722	965,103.47	103.47	0.85
		Base		100.000000	965,000.00	100.010722	965,103.47	103.47	0.85
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
		Local	385,000.000	100.000000	385,000.00	100.111217	385,428.19	428.19	0.34
		Base		100.000000	385,000.00	100.111217	385,428.19	428.19	0.34
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.873239	699,112.67	101.003000	707,021.00	7,908.33	0.62
		Base		99.873239	699,112.67	101.003000	707,021.00	7,908.33	0.62
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	100.815870	705,711.09	102.975784	720,830.49	15,119.40	0.63
		Base		100.815870	705,711.09	102.975784	720,830.49	15,119.40	0.63
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	100.221803	422,936.01	100.235430	422,993.51	57.50	0.37
		Base		100.221803	422,936.01	100.235430	422,993.51	57.50	0.37
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625					2.625000	17 Feb 2022		
		Local	560,000.000	100.719280	564,027.97	100.697876	563,908.11	-119.86	0.49
		Base		100.719280	564,027.97	100.697876	563,908.11	-119.86	0.49
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	101.486724	507,433.62	101.671133	508,355.67	922.05	0.45
		Base		101.486724	507,433.62	101.671133	508,355.67	922.05	0.45
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.453380	24 Feb 2023		
		Local	500,000.000	99.910646	499,553.23	100.110315	500,551.58	998.35	0.44
		Base		99.910646	499,553.23	100.110315	500,551.58	998.35	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.073000	250,182.50	101.744185	254,360.46	4,177.96	0.22
		Base		100.073000	250,182.50	101.744185	254,360.46	4,177.96	0.22
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.909532	279,746.69	99.525000	278,670.00	-1,076.69	0.24
		Base		99.909532	279,746.69	99.525000	278,670.00	-1,076.69	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
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
		Local	590,000.000	99.948576	589,696.60	99.720034	588,348.20	-1,348.40	0.52
		Base		99.948576	589,696.60	99.720034	588,348.20	-1,348.40	0.52
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.490750	02 May 2022		
		Local	525,000.000	100.111048	525,583.00	100.181291	525,951.78	368.78	0.46
		Base		100.111048	525,583.00	100.181291	525,951.78	368.78	0.46
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.895665	489,488.76	100.791995	493,880.78	4,392.02	0.43
		Base		99.895665	489,488.76	100.791995	493,880.78	4,392.02	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.961686	279,892.72	100.238969	280,669.11	776.39	0.25
		Base		99.961686	279,892.72	100.238969	280,669.11	776.39	0.25
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37					2.370000	15 Sep 2022		
		Local	500,000.000	101.827000	509,135.00	101.866765	509,333.83	198.83	0.45
		Base		101.827000	509,135.00	101.866765	509,333.83	198.83	0.45
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.520000	23 Apr 2024		
		Local	1,231,000.000	100.060043	1,231,739.13	100.152726	1,232,880.06	1,140.93	1.08
		Base		100.060043	1,231,739.13	100.152726	1,232,880.06	1,140.93	1.08
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.960225	999,602.25	100.185690	1,001,856.90	2,254.65	0.88
		Base		99.960225	999,602.25	100.185690	1,001,856.90	2,254.65	0.88
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
		Local	1,000,000.000	106.406706	1,064,067.06	106.287421	1,062,874.21	-1,192.85	0.93
		Base		106.406706	1,064,067.06	106.287421	1,062,874.21	-1,192.85	0.93
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.985772	599,914.63	100.003335	600,020.01	105.38	0.53
		Base		99.985772	599,914.63	100.003335	600,020.01	105.38	0.53
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.989390	599,936.34	101.410806	608,464.84	8,528.50	0.53
		Base		99.989390	599,936.34	101.410806	608,464.84	8,528.50	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882508BA1	TEXAS INSTRUMENTS INC SR UNSECURED 05/22 1.85					1.850000	15 May 2022		
		Local	400,000.000	100.911800	403,647.20	100.904722	403,618.89	-28.31	0.35
		Base		100.911800	403,647.20	100.904722	403,618.89	-28.31	0.35
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.855238	753,907.05	101.911850	769,434.47	15,527.42	0.67
		Base		99.855238	753,907.05	101.911850	769,434.47	15,527.42	0.67
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
		Local	570,000.000	99.998160	569,989.51	99.949040	569,709.53	-279.98	0.50
Original Face:		Base	570,000.000	99.998160	569,989.51	99.949040	569,709.53	-279.98	0.50
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	36,282.380	99.999476	36,282.19	100.063870	36,305.55	23.36	0.03
Original Face:		Base	600,000.000	99.999476	36,282.19	100.063870	36,305.55	23.36	0.03
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	302,016.680	99.996368	302,005.71	100.943940	304,867.54	2,861.83	0.27
Original Face:		Base	345,000.000	99.996368	302,005.71	100.943940	304,867.54	2,861.83	0.27
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	445,523.720	99.997327	445,511.81	100.023160	445,626.90	115.09	0.39
Original Face:		Base	1,000,000.000	99.997327	445,511.81	100.023160	445,626.90	115.09	0.39
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	228,763.280	99.992547	228,746.23	101.011100	231,076.31	2,330.08	0.20
Original Face:		Base	550,000.000	99.992547	228,746.23	101.011100	231,076.31	2,330.08	0.20
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2					0.200000	15 May 2024		
		Local	310,000.000	99.992439	309,976.56	99.992330	309,976.22	-0.34	0.27
Original Face:		Base	310,000.000	99.992439	309,976.56	99.992330	309,976.22	-0.34	0.27
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.984610	414,936.13	99.898090	414,577.07	-359.06	0.36
Original Face:		Base	415,000.000	99.984610	414,936.13	99.898090	414,577.07	-359.06	0.36
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.967460	999,674.60	101.303833	1,013,038.33	13,363.73	0.89
		Base		99.967460	999,674.60	101.303833	1,013,038.33	13,363.73	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
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					1.000000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	100.060328	500,301.64	301.64	0.44
		Base		100.000000	500,000.00	100.060328	500,301.64	301.64	0.44
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.607291	796,858.33	99.421875	795,375.00	-1,483.33	0.70
		Base		99.607291	796,858.33	99.421875	795,375.00	-1,483.33	0.70
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	1,000,000.000	99.485330	994,853.30	99.554688	995,546.88	693.58	0.87
		Base		99.485330	994,853.30	99.554688	995,546.88	693.58	0.87
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		Local	1,015,000.000	100.550601	1,020,588.60	100.523024	1,020,308.69	-279.91	0.89
		Base		100.550601	1,020,588.60	100.523024	1,020,308.69	-279.91	0.89
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.338696	501,693.48	102.252244	511,261.22	9,567.74	0.45
		Base		100.338696	501,693.48	102.252244	511,261.22	9,567.74	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.934892	294,807.93	100.003481	295,010.27	202.34	0.26
		Base		99.934892	294,807.93	100.003481	295,010.27	202.34	0.26
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR					1.118000	16 Mar 2022		
		Local	1,000,000.000	100.461480	1,004,614.80	100.437127	1,004,371.27	-243.53	0.88
		Base		100.461480	1,004,614.80	100.437127	1,004,371.27	-243.53	0.88
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					0.550000	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.873361	1,008,733.61	8,733.61	0.88
		Base		100.000000	1,000,000.00	100.873361	1,008,733.61	8,733.61	0.88
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	500,000.000	100.234748	501,173.74	100.370894	501,854.47	680.73	0.44
		Base		100.234748	501,173.74	100.370894	501,854.47	680.73	0.44
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	104.523957	1,045,239.57	105.130105	1,051,301.05	6,061.48	0.92
		Base		104.523957	1,045,239.57	105.130105	1,051,301.05	6,061.48	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
US DOLLAR Total									
		109,695,001.280	Local		110,387,152.85		110,768,481.71	381,328.86	97.03
	Original Face:	46,075,000.000	Base		110,387,152.85		110,768,481.71	381,328.86	97.03
FIXED INCOME Total									
		109,695,001.280	Base		110,387,152.85		110,768,481.71	381,328.86	97.03
	Original Face:	46,075,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		111,774,627.630	Base		112,467,708.36		112,849,037.21	381,328.85	100.00
	Original Face:	46,075,000.000							

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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								
			375,000.010	1.000000	375,000.01	1.000000	375,000.01	0.00	0.03
		Base		1.000000	375,000.01	1.000000	375,000.01	0.00	0.03
US DOLLAR Total									
			375,000.010		375,000.01		375,000.01	0.00	0.03
		Base			375,000.01		375,000.01	0.00	0.03
CASH Total									
			375,000.010	Base	375,000.01		375,000.01	0.00	0.03
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.200000	01 Oct 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.45
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.45
138994009	CANTOR FITZGERALD REPO REPO					0.200000	08 Oct 2021		
			35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.14
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.14
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Oct 2021		
			10,002,919.910	100.000000	10,002,919.91	100.000000	10,002,919.91	0.00	0.90
		Base		100.000000	10,002,919.91	100.000000	10,002,919.91	0.00	0.90
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Oct 2021		
			15,000,566.170	100.000000	15,000,566.17	100.000000	15,000,566.17	0.00	1.35
		Base		100.000000	15,000,566.17	100.000000	15,000,566.17	0.00	1.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.982657	24,995,664.30	99.982657	24,995,664.30	0.00	2.24
		Base		99.982657	24,995,664.30	99.982657	24,995,664.30	0.00	2.24
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.976500	24,994,125.00	99.989125	24,997,281.25	3,156.25	2.24
		Base		99.976500	24,994,125.00	99.989125	24,997,281.25	3,156.25	2.24
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
		Local	25,000,000.000	99.976728	24,994,181.94	99.984028	24,996,007.00	1,825.06	2.24
		Base		99.976728	24,994,181.94	99.984028	24,996,007.00	1,825.06	2.24
912796K57	TREASURY BILL 07/22 0.00000					0.075000	14 Jul 2022		
		Local	35,000,000.000	99.940417	34,979,145.83	99.943007	34,980,052.45	906.62	3.14
		Base		99.940417	34,979,145.83	99.943007	34,980,052.45	906.62	3.14
912796M71	TREASURY BILL 09/22 0.00000					0.068000	08 Sep 2022		
		Local	25,000,000.000	99.935400	24,983,850.00	99.935400	24,983,850.00	0.00	2.24
		Base		99.935400	24,983,850.00	99.935400	24,983,850.00	0.00	2.24
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	08 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
926NKW009	AMHERST PIERPONT 04/15 VAR					0.300000	18 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.90
926NKW009	AMHERST PIERPONT 04/15 VAR					0.100000	14 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.35
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.35
979QHR003	SOUTH STREET REPO					0.030000	01 Oct 2021		
		Local	323,501,747.300	100.000000	323,501,747.30	100.000000	323,501,747.30	0.00	29.05
		Base		100.000000	323,501,747.30	100.000000	323,501,747.30	0.00	29.05
US DOLLAR Total									
		Local	568,505,233.380		568,452,200.45		568,458,088.38	5,887.93	51.05
		Base			568,452,200.45		568,458,088.38	5,887.93	51.05

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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
CASH EQUIVALENT Total									
		Base	568,505,233.380		568,452,200.45		568,458,088.38	5,887.93	51.05
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		
		Local	4,142,363.210	100.928975	4,180,844.74	105.031899	4,350,802.74	169,958.00	0.39
Original Face:		Base	20,540,000.000	100.928975	4,180,844.74	105.031899	4,350,802.74	169,958.00	0.39
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.999348	19,999,869.52	100.089833	20,017,966.60	18,097.08	1.80
		Base		99.999348	19,999,869.52	100.089833	20,017,966.60	18,097.08	1.80
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.077286	5,003,864.30	3,864.30	0.45
		Base		100.000000	5,000,000.00	100.077286	5,003,864.30	3,864.30	0.45
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR					0.140000	15 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.057933	10,005,793.30	5,793.30	0.90
		Base		100.000000	10,000,000.00	100.057933	10,005,793.30	5,793.30	0.90
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR					0.115000	21 Dec 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.009625	5,000,481.25	481.25	0.45
		Base		100.000000	5,000,000.00	100.009625	5,000,481.25	481.25	0.45
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	99.927084	14,989,062.60	-10,937.40	1.35
		Base		100.000000	15,000,000.00	99.927084	14,989,062.60	-10,937.40	1.35
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	99.883938	19,976,787.60	-23,212.40	1.79
		Base		100.000000	20,000,000.00	99.883938	19,976,787.60	-23,212.40	1.79
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	99.866792	7,490,009.40	-9,990.60	0.67
		Base		100.000000	7,500,000.00	99.866792	7,490,009.40	-9,990.60	0.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55					0.550000	26 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.955810	9,995,581.00	-4,419.00	0.90
		Base		100.000000	10,000,000.00	99.955810	9,995,581.00	-4,419.00	0.90
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	99.361573	6,955,310.11	-44,689.89	0.62
		Base		100.000000	7,000,000.00	99.361573	6,955,310.11	-44,689.89	0.62
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.484680	2,984,540.40	-15,459.60	0.27
		Base		100.000000	3,000,000.00	99.484680	2,984,540.40	-15,459.60	0.27
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	6,177,206.920	104.379376	6,447,730.02	109.207653	6,745,982.70	298,252.68	0.61
Original Face:		Base	24,487,993.000	104.379376	6,447,730.02	109.207653	6,745,982.70	298,252.68	0.61
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,715,020.600	104.298849	1,788,746.75	108.617497	1,862,812.45	74,065.70	0.17
Original Face:		Base	10,000,000.000	104.298849	1,788,746.75	108.617497	1,862,812.45	74,065.70	0.17
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.224750	03 Jan 2022		
		Local	5,000,000.000	100.020449	5,001,022.46	100.039038	5,001,951.90	929.44	0.45
		Base		100.020449	5,001,022.46	100.039038	5,001,951.90	929.44	0.45
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	10,000,000.000	99.995833	9,999,583.33	99.998611	9,999,861.10	277.77	0.90
		Base		99.995833	9,999,583.33	99.998611	9,999,861.10	277.77	0.90
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.996017	4,999,800.86	100.362506	5,018,125.30	18,324.44	0.45
		Base		99.996017	4,999,800.86	100.362506	5,018,125.30	18,324.44	0.45
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.195000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.114702	5,005,735.10	5,735.10	0.45
		Base		100.000000	5,000,000.00	100.114702	5,005,735.10	5,735.10	0.45
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	99.851065	9,985,106.50	-14,893.50	0.90
		Base		100.000000	10,000,000.00	99.851065	9,985,106.50	-14,893.50	0.90

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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
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.005292	10,000,529.20	529.20	0.90
		Base		100.000000	10,000,000.00	100.005292	10,000,529.20	529.20	0.90
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.513936	4,975,696.80	-24,303.20	0.45
		Base		100.000000	5,000,000.00	99.513936	4,975,696.80	-24,303.20	0.45
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.105000	09 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.055220	5,002,761.00	2,761.00	0.45
		Base		100.000000	5,000,000.00	100.055220	5,002,761.00	2,761.00	0.45
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	99.661921	4,983,096.05	-16,903.95	0.45
		Base		100.000000	5,000,000.00	99.661921	4,983,096.05	-16,903.95	0.45
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09					0.090000	18 Nov 2022		
		Local	40,000,000.000	99.984348	39,993,739.13	99.799124	39,919,649.60	-74,089.53	3.58
		Base		99.984348	39,993,739.13	99.799124	39,919,649.60	-74,089.53	3.58
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.616938	9,961,693.80	-38,306.20	0.89
		Base		100.000000	10,000,000.00	99.616938	9,961,693.80	-38,306.20	0.89
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.993299	15,998,927.87	100.691545	16,110,647.20	111,719.33	1.45
		Base		99.993299	15,998,927.87	100.691545	16,110,647.20	111,719.33	1.45
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,113,438.890	99.783289	2,108,858.83	102.164340	2,159,180.89	50,322.06	0.19
Original Face:		Base	11,452,445.000	99.783289	2,108,858.83	102.164340	2,159,180.89	50,322.06	0.19
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	2,508,374.850	100.267437	2,515,083.16	101.991520	2,558,329.64	43,246.48	0.23
Original Face:		Base	11,058,708.000	100.267437	2,515,083.16	101.991520	2,558,329.64	43,246.48	0.23
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.737577	4,986,878.85	-13,121.15	0.45
		Base		100.000000	5,000,000.00	99.737577	4,986,878.85	-13,121.15	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
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,055,158.600	99.979136	1,054,938.45	102.305010	1,079,480.11	24,541.66	0.10
Original Face:	10,000,000.000	Base		99.979136	1,054,938.45	102.305010	1,079,480.11	24,541.66	0.10
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	1,124,536.900	100.683771	1,132,226.16	102.252300	1,149,864.84	17,638.68	0.10
Original Face:	12,022,600.000	Base		100.683771	1,132,226.16	102.252300	1,149,864.84	17,638.68	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,192,398.570	100.338680	1,196,436.98	101.393870	1,209,019.06	12,582.08	0.11
Original Face:	15,363,692.000	Base		100.338680	1,196,436.98	101.393870	1,209,019.06	12,582.08	0.11
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	3,091,003.680	101.070347	3,124,088.16	103.049290	3,185,257.35	61,169.19	0.29
Original Face:	24,000,000.000	Base		101.070347	3,124,088.16	103.049290	3,185,257.35	61,169.19	0.29
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	728,584.330	101.533763	739,759.09	103.123570	751,342.17	11,583.08	0.07
Original Face:	9,815,000.000	Base		101.533763	739,759.09	103.123570	751,342.17	11,583.08	0.07
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	550,044.700	101.455833	558,052.43	103.848740	571,214.49	13,162.06	0.05
Original Face:	10,000,000.000	Base		101.455833	558,052.43	103.848740	571,214.49	13,162.06	0.05
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	686,960.770	107.830942	740,756.27	113.012900	776,354.29	35,598.02	0.07
Original Face:	12,777,000.000	Base		107.830942	740,756.27	113.012900	776,354.29	35,598.02	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	254,857.100	105.536044	268,966.10	115.231400	293,675.40	24,709.30	0.03
Original Face:	10,000,000.000	Base		105.536044	268,966.10	115.231400	293,675.40	24,709.30	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	210,357.950	103.886019	218,532.50	109.988880	231,370.35	12,837.85	0.02
Original Face:	5,000,000.000	Base		103.886019	218,532.50	109.988880	231,370.35	12,837.85	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	107,416.480	102.171585	109,749.12	102.183870	109,762.32	13.20	0.01
Original Face:	16,000,000.000	Base		102.171585	109,749.12	102.183870	109,762.32	13.20	0.01

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	131,913.350	104.659627	138,060.02	107.516940	141,829.20	3,769.18	0.01
Original Face:		Base	5,000,000.000	104.659627	138,060.02	107.516940	141,829.20	3,769.18	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.120000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.028161	20,005,632.20	5,632.20	1.80
		Base		100.000000	20,000,000.00	100.028161	20,005,632.20	5,632.20	1.80
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
		Local	478,174.390	102.542719	490,333.02	104.231113	498,406.49	8,073.47	0.04
Original Face:		Base	9,875,825.000	102.542719	490,333.02	104.231113	498,406.49	8,073.47	0.04
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	326,215.850	99.949478	326,051.04	106.071006	346,020.43	19,969.39	0.03
Original Face:		Base	5,000,000.000	99.949478	326,051.04	106.071006	346,020.43	19,969.39	0.03
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,575,126.700	100.920896	1,589,631.98	102.081370	1,607,910.91	18,278.93	0.14
Original Face:		Base	10,000,000.000	100.920896	1,589,631.98	102.081370	1,607,910.91	18,278.93	0.14
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	41,593.800	99.698104	41,468.23	100.712840	41,890.30	422.07	0.00
Original Face:		Base	2,000,000.000	99.698104	41,468.23	100.712840	41,890.30	422.07	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,467,735.300	95.658245	2,360,592.28	100.837560	2,488,404.06	127,811.78	0.22
Original Face:		Base	10,000,000.000	95.658245	2,360,592.28	100.837560	2,488,404.06	127,811.78	0.22
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	4,238,739.500	94.698681	4,014,030.39	100.788940	4,272,180.61	258,150.22	0.38
Original Face:		Base	10,000,000.000	94.698681	4,014,030.39	100.788940	4,272,180.61	258,150.22	0.38
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	2,792,466.250	97.821892	2,731,643.32	102.911100	2,873,757.74	142,114.42	0.26
Original Face:		Base	5,000,000.000	97.821892	2,731,643.32	102.911100	2,873,757.74	142,114.42	0.26
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	928,272.100	100.776361	935,478.84	104.419980	969,301.54	33,822.70	0.09
Original Face:		Base	10,000,000.000	100.776361	935,478.84	104.419980	969,301.54	33,822.70	0.09

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38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	880,445.800	Local	100.214169	882,331.44	103.357880	910,010.11	27,678.67	0.08
Original Face:	10,000,000.000	Base	100.214169	882,331.44	103.357880	910,010.11	27,678.67	0.08
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,997,374.760	Local	96.018527	1,917,849.83	101.103330	2,019,412.39	101,562.56	0.18
Original Face:	4,000,000.000	Base	96.018527	1,917,849.83	101.103330	2,019,412.39	101,562.56	0.18
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,823,336.250	Local	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.26
Original Face:	5,000,000.000	Base	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.26
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	867,767.300	Local	99.905845	866,950.25	101.485710	880,659.81	13,709.56	0.08
Original Face:	10,000,000.000	Base	99.905845	866,950.25	101.485710	880,659.81	13,709.56	0.08
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,391,495.850	Local	100.066781	1,392,425.11	101.989890	1,419,185.09	26,759.98	0.13
Original Face:	5,000,000.000	Base	100.066781	1,392,425.11	101.989890	1,419,185.09	26,759.98	0.13
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	3,138,150.750	Local	99.634980	3,126,695.87	104.564790	3,281,400.74	154,704.87	0.29
Original Face:	5,000,000.000	Base	99.634980	3,126,695.87	104.564790	3,281,400.74	154,704.87	0.29
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	866,984.710	Local	99.874204	865,894.08	103.909890	900,882.86	34,988.78	0.08
Original Face:	10,000,000.000	Base	99.874204	865,894.08	103.909890	900,882.86	34,988.78	0.08
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	111.575869	5,578,793.44	110.686310	5,534,315.50	-44,477.94	0.50
		Base	111.575869	5,578,793.44	110.686310	5,534,315.50	-44,477.94	0.50
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.179011	1,733,096.89	101.546760	1,756,758.95	23,662.06	0.16
		Base	100.179011	1,733,096.89	101.546760	1,756,758.95	23,662.06	0.16
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	10,000,000.000	Local	107.308060	10,730,806.04	106.806605	10,680,660.50	-50,145.54	0.96
		Base	107.308060	10,730,806.04	106.806605	10,680,660.50	-50,145.54	0.96

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880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	5,000,000.000	Local	99.787613	4,989,380.65	100.108864	5,005,443.20	16,062.55	0.45
		Base	99.787613	4,989,380.65	100.108864	5,005,443.20	16,062.55	0.45
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	30,000,000.000	Local	99.981572	29,994,471.66	99.994833	29,998,449.90	3,978.24	2.69
		Base	99.981572	29,994,471.66	99.994833	29,998,449.90	3,978.24	2.69
912796M55	TREASURY BILL 10/21 0.00000					26 Oct 2021		
	20,000,000.000	Local	99.996153	19,999,230.54	99.996528	19,999,305.60	75.06	1.80
		Base	99.996153	19,999,230.54	99.996528	19,999,305.60	75.06	1.80
912796ZC6	CASH MGMT BILL 11/21 0.00000					01 Nov 2021		
	20,000,000.000	Local	99.995049	19,999,009.72	99.994833	19,998,966.60	-43.12	1.80
		Base	99.995049	19,999,009.72	99.994833	19,998,966.60	-43.12	1.80
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	40,000,000.000	Local	101.743844	40,697,537.75	101.761719	40,704,687.60	7,149.85	3.66
		Base	101.743844	40,697,537.75	101.761719	40,704,687.60	7,149.85	3.66
912828WY2	US TREASURY N/B 07/21 2.25				2.250000	31 Jul 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
912828YF1	US TREASURY N/B 09/22 1.5				1.500000	15 Sep 2022		
	20,000,000.000	Local	101.316700	20,263,339.95	101.332031	20,266,406.20	3,066.25	1.82
		Base	101.316700	20,263,339.95	101.332031	20,266,406.20	3,066.25	1.82
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.973271	19,994,654.15	100.439822	20,087,964.40	93,310.25	1.80
		Base	99.973271	19,994,654.15	100.439822	20,087,964.40	93,310.25	1.80
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.985511	19,997,102.27	100.031250	20,006,250.00	9,147.73	1.80
		Base	99.985511	19,997,102.27	100.031250	20,006,250.00	9,147.73	1.80
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.740022	9,874,002.16	98.273438	9,827,343.80	-46,658.36	0.88
		Base	98.740022	9,874,002.16	98.273438	9,827,343.80	-46,658.36	0.88

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91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.827535	34,939,637.12	99.820312	34,937,109.20	-2,527.92	3.14
		Base	99.827535	34,939,637.12	99.820312	34,937,109.20	-2,527.92	3.14
US DOLLAR Total								
	540,833,516.210	Local		542,873,926.86		544,726,626.06	1,852,699.20	48.92
Original Face:	318,393,263.000	Base		542,873,926.86		544,726,626.06	1,852,699.20	48.92
FIXED INCOME Total								
	540,833,516.210	Base		542,873,926.86		544,726,626.06	1,852,699.20	48.92
Original Face:	318,393,263.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,109,713,749.600	Base		1,111,701,127.32		1,113,559,714.45	1,858,587.13	100.00
	Original Face:	318,393,263.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		-0.030	Local	1.000000	-0.03	1.000000	-0.03	0.00	0.00
			Base	1.000000	-0.03	1.000000	-0.03	0.00	0.00
US DOLLAR Total									
		-0.030	Local		-0.03		-0.03	0.00	0.00
			Base		-0.03		-0.03	0.00	0.00
CASH Total									
		-0.030	Base		-0.03		-0.03	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
03040LXM6	AMERICAN WATER CAPIT					0.090000	21 Oct 2021		
		20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
			Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
0347M2XJ0	ANGLESEA FDG PLC and ANG					0.120000	18 Oct 2021		
		25,000,000.000	Local	99.994333	24,998,583.33	99.994333	24,998,583.33	0.00	1.24
			Base	99.994333	24,998,583.33	99.994333	24,998,583.33	0.00	1.24
0347M2YW0	ANGLESEA FDG PLC and ANG					0.110000	30 Nov 2021		
		25,000,000.000	Local	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	1.24
			Base	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	1.24
03785DXR2	APPLE INC					0.060000	25 Oct 2021		
		25,000,000.000	Local	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.24
			Base	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.24
04821TX42	ATLANTIC ASSET SECUR					0.110000	04 Oct 2021		
		21,650,000.000	Local	99.999083	21,649,801.54	99.999083	21,649,801.54	0.00	1.08
			Base	99.999083	21,649,801.54	99.999083	21,649,801.54	0.00	1.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821TXK6	ATLANTIC ASSET SECUR				0.100000	19 Oct 2021		
	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
		Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
04821TYC3	ATLANTIC ASSET SECUR				0.120000	12 Nov 2021		
	7,000,000.000	Local	99.986000	6,999,020.00	99.986000	6,999,020.00	0.00	0.35
		Base	99.986000	6,999,020.00	99.986000	6,999,020.00	0.00	0.35
05253CA48	AUST & NEW ZEA				0.120000	04 Jan 2022		
	15,000,000.000	Local	99.968333	14,995,250.00	99.980736	14,997,110.40	1,860.40	0.75
		Base	99.968333	14,995,250.00	99.980736	14,997,110.40	1,860.40	0.75
05253CAR7	AUST & NEW ZEA				0.130000	25 Jan 2022		
	10,000,000.000	Local	99.958111	9,995,811.11	99.958111	9,995,811.11	0.00	0.50
		Base	99.958111	9,995,811.11	99.958111	9,995,811.11	0.00	0.50
05253CC12	AUST & NEW ZEA				0.200000	01 Mar 2022		
	10,000,000.000	Local	99.916111	9,991,611.11	99.966025	9,996,602.50	4,991.39	0.50
		Base	99.916111	9,991,611.11	99.966025	9,996,602.50	4,991.39	0.50
06367CFG7	BANK OF MONTREAL-				0.220000	18 May 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.040588	15,006,088.20	6,088.20	0.75
		Base	100.000000	15,000,000.00	100.040588	15,006,088.20	6,088.20	0.75
06367CJQ1	BANK OF MONTREAL-				0.200000	02 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.50
		Base	100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.50
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022		
	10,000,000.000	Local	100.006175	10,000,617.45	100.039000	10,003,900.00	3,282.55	0.50
		Base	100.006175	10,000,617.45	100.039000	10,003,900.00	3,282.55	0.50
06417MQC2	BANK OF NOVA SCOTIA				0.210000	07 Jun 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.024000	10,002,400.00	2,400.00	0.50
		Base	100.000000	10,000,000.00	100.024000	10,002,400.00	2,400.00	0.50
07644AZ72	BEDFORD ROW FDG CORP				0.140000	07 Dec 2021		
	10,000,000.000	Local	99.973944	9,997,394.44	99.973944	9,997,394.44	0.00	0.50
		Base	99.973944	9,997,394.44	99.973944	9,997,394.44	0.00	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BA36	BEDFORD ROW FDG CORP					0.210000	03 Jan 2022		
		Local	5,000,000.000	99.945167	4,997,258.33	99.971017	4,998,550.85	1,292.52	0.25
		Base		99.945167	4,997,258.33	99.971017	4,998,550.85	1,292.52	0.25
07644BBA9	BEDFORD ROW FDG CORP					0.120000	10 Feb 2022		
		Local	25,000,000.000	99.956000	24,989,000.00	99.954533	24,988,633.25	-366.75	1.24
		Base		99.956000	24,989,000.00	99.954533	24,988,633.25	-366.75	1.24
07644BCM2	BEDFORD ROW FDG CORP					0.140000	21 Mar 2022		
		Local	10,000,000.000	99.933500	9,993,350.00	99.933500	9,993,350.00	0.00	0.50
		Base		99.933500	9,993,350.00	99.933500	9,993,350.00	0.00	0.50
13606CSH8	CANADIAN IMPERIAL BK					0.240000	04 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.046442	10,004,644.20	4,644.20	0.50
		Base		100.000000	10,000,000.00	100.046442	10,004,644.20	4,644.20	0.50
13606CW75	CANADIAN IMPERIAL BK					0.090000	01 Dec 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
13738JYF1	CAN AST + CAN LTD JT					0.100000	15 Nov 2021		
		Local	6,752,000.000	99.987500	6,751,156.00	99.987500	6,751,156.00	0.00	0.34
		Base		99.987500	6,751,156.00	99.987500	6,751,156.00	0.00	0.34
13738JZ94	CAN AST + CAN LTD JT					0.110000	09 Dec 2021		
		Local	15,000,000.000	99.978917	14,996,837.50	99.978917	14,996,837.50	0.00	0.75
		Base		99.978917	14,996,837.50	99.978917	14,996,837.50	0.00	0.75
13738JZT0	CAN AST + CAN LTD JT					0.100000	27 Dec 2021		
		Local	20,000,000.000	99.975833	19,995,166.67	99.975833	19,995,166.67	0.00	1.00
		Base		99.975833	19,995,166.67	99.975833	19,995,166.67	0.00	1.00
13738KAE7	CAN AST & CAN LTD JT					0.120000	14 Jan 2022		
		Local	5,000,000.000	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.25
		Base		99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.25
14912DZ10	CATERPLR FIN SRV CO.					0.070000	01 Dec 2021		
		Local	25,000,000.000	99.988139	24,997,034.73	99.988139	24,997,034.73	0.00	1.24
		Base		99.988139	24,997,034.73	99.988139	24,997,034.73	0.00	1.24

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
15060XYF3	CEDAR SPRING CPTL CO				0.120000	15 Nov 2021		
	25,000,000.000	Local	99.985000	24,996,250.00	99.985000	24,996,250.00	0.00	1.24
		Base	99.985000	24,996,250.00	99.985000	24,996,250.00	0.00	1.24
15060XZ13	CEDAR SPRING CPTL CO				0.120000	01 Dec 2021		
	25,000,000.000	Local	99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	1.24
		Base	99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	1.24
15963TX46	CHARIOT FNDG LLC				0.110000	04 Oct 2021		
	15,000,000.000	Local	99.999083	14,999,862.50	99.999083	14,999,862.50	0.00	0.75
		Base	99.999083	14,999,862.50	99.999083	14,999,862.50	0.00	0.75
15963TXT1	CHARIOT FNDG LLC				0.110000	27 Oct 2021		
	15,000,000.000	Local	99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	0.75
		Base	99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	0.75
16677JXV3	CHEVRON CORP				0.160000	29 Oct 2021		
	10,000,000.000	Local	99.987556	9,998,755.55	99.987556	9,998,755.55	0.00	0.50
		Base	99.987556	9,998,755.55	99.987556	9,998,755.55	0.00	0.50
19121BH10	COCA-COLA COMPANY				0.120000	01 Aug 2022		
	15,000,000.000	Local	99.898667	14,984,800.00	99.898667	14,984,800.00	0.00	0.75
		Base	99.898667	14,984,800.00	99.898667	14,984,800.00	0.00	0.75
2063C0Y14	CONCORD MIN CPTL CO				0.120000	01 Nov 2021		
	25,000,000.000	Local	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.24
		Base	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.24
2063C0YA4	CONCORD MIN CPTL CO				0.120000	10 Nov 2021		
	25,000,000.000	Local	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.24
		Base	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.24
30229BAQ0	EXXON MOBIL CORP				0.050000	24 Jan 2022		
	10,000,000.000	Local	99.984028	9,998,402.78	99.984028	9,998,402.78	0.00	0.50
		Base	99.984028	9,998,402.78	99.984028	9,998,402.78	0.00	0.50
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	15,000,000.000	Local	99.958056	14,993,708.34	99.958056	14,993,708.34	0.00	0.75
		Base	99.958056	14,993,708.34	99.958056	14,993,708.34	0.00	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601WAM1	FAIRWAY FINANCE CORP				0.140000	21 Jan 2022		
	10,000,000.000	Local	99.956444	9,995,644.44	99.956444	9,995,644.44	0.00	0.50
		Base	99.956444	9,995,644.44	99.956444	9,995,644.44	0.00	0.50
30601WAT6	FAIRWAY FINANCE CORP				0.120000	27 Jan 2022		
	15,000,000.000	Local	99.960667	14,994,100.00	99.960667	14,994,100.00	0.00	0.75
		Base	99.960667	14,994,100.00	99.960667	14,994,100.00	0.00	0.75
38346LYA8	GOTHAM FDG CORP				0.110000	10 Nov 2021		
	10,000,000.000	Local	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.50
		Base	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.50
38346LYV2	GOTHAM FDG CORP				0.100000	29 Nov 2021		
	20,000,000.000	Local	99.983611	19,996,722.22	99.983611	19,996,722.22	0.00	1.00
		Base	99.983611	19,996,722.22	99.983611	19,996,722.22	0.00	1.00
38346LZA7	GOTHAM FDG CORP				0.090000	10 Dec 2021		
	20,000,000.000	Local	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	1.00
		Base	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	1.00
40060WX15	GTA FDG LLC DISC				0.110000	01 Oct 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.00
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.00
40060WXE7	GTA FDG LLC DISC				0.100000	14 Oct 2021		
	25,000,000.000	Local	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.24
		Base	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.24
40060WXS6	GTA FDG LLC DISC				0.120000	26 Oct 2021		
	10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50
		Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50
40588LX46	HALKIN FINANCE LLC USC				0.120000	04 Oct 2021		
	15,000,000.000	Local	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.75
		Base	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.75
40588LXS3	HALKIN FINANCE LLC USC				0.120000	26 Oct 2021		
	10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50
		Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LYV5	HALKIN FINANCE LLC USC				0.130000	29 Nov 2021		
	15,000,000.000	Local	99.978694	14,996,804.17	99.978694	14,996,804.17	0.00	0.75
		Base	99.978694	14,996,804.17	99.978694	14,996,804.17	0.00	0.75
45779PX52	INSTITUTIONAL SECURED				0.100000	05 Oct 2021		
	3,450,000.000	Local	99.998889	3,449,961.67	99.998889	3,449,961.67	0.00	0.17
		Base	99.998889	3,449,961.67	99.998889	3,449,961.67	0.00	0.17
45779PX52	INSTITUTIONAL SECURED				0.130000	05 Oct 2021		
	6,250,000.000	Local	99.998556	6,249,909.72	99.998556	6,249,909.72	0.00	0.31
		Base	99.998556	6,249,909.72	99.998556	6,249,909.72	0.00	0.31
45779PX60	INSTITUTIONAL SECURED				0.150000	06 Oct 2021		
	10,000,000.000	Local	99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.50
		Base	99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.50
45779QA55	INSTITUTIONAL SECURED				0.150000	05 Jan 2022		
	21,500,000.000	Local	99.960000	21,491,400.00	99.960000	21,491,400.00	0.00	1.07
		Base	99.960000	21,491,400.00	99.960000	21,491,400.00	0.00	1.07
47816GBB4	JOHNSON & JOHNSON				0.070000	11 Feb 2022		
	10,000,000.000	Local	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.50
		Base	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.50
4820P2XK6	JUPITER SECT CO LLC				0.100000	19 Oct 2021		
	25,000,000.000	Local	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.24
		Base	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.24
4820P2Y41	JUPITER SECT CO LLC				0.095000	04 Nov 2021		
	23,500,000.000	Local	99.991028	23,497,891.53	99.991028	23,497,891.53	0.00	1.17
		Base	99.991028	23,497,891.53	99.991028	23,497,891.53	0.00	1.17
52953AXF7	LEXINGTN PKR CAP CO LL				0.100000	15 Oct 2021		
	20,000,000.000	Local	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	1.00
		Base	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	1.00
52953AXF7	LEXINGTN PKR CAP CO LL				0.120000	15 Oct 2021		
	10,000,000.000	Local	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.50
		Base	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953AXJ9	LEXINGTN PKR CAP CO LL					0.120000	18 Oct 2021		
		Local	10,000,000.000	99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	0.50
		Base		99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	0.50
52953AXJ9	LEXINGTN PKR CAP CO LL					0.130000	18 Oct 2021		
		Local	4,468,000.000	99.993861	4,467,725.71	99.993861	4,467,725.71	0.00	0.22
		Base		99.993861	4,467,725.71	99.993861	4,467,725.71	0.00	0.22
53127TX65	LIBERTY FUNDING LLC					0.100000	06 Oct 2021		
		Local	25,000,000.000	99.998611	24,999,652.78	99.998611	24,999,652.78	0.00	1.24
		Base		99.998611	24,999,652.78	99.998611	24,999,652.78	0.00	1.24
53127TZT3	LIBERTY FUNDING LLC					0.100000	27 Dec 2021		
		Local	25,000,000.000	99.975833	24,993,958.34	99.975833	24,993,958.34	0.00	1.24
		Base		99.975833	24,993,958.34	99.975833	24,993,958.34	0.00	1.24
56274LXU3	MANHATTAN ASSET FDG.					0.100000	28 Oct 2021		
		Local	15,000,000.000	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.75
		Base		99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.75
56274LYW8	MANHATTAN ASSET FDG.					0.200000	30 Nov 2021		
		Local	10,000,000.000	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.50
		Base		99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.50
56274LZ15	MANHATTAN ASSET FDG.					0.090000	01 Dec 2021		
		Local	10,000,000.000	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.50
		Base		99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.50
56274MA69	MANHATTAN ASSET FDG.					0.140000	06 Jan 2022		
		Local	15,000,000.000	99.962278	14,994,341.67	99.962278	14,994,341.67	0.00	0.75
		Base		99.962278	14,994,341.67	99.962278	14,994,341.67	0.00	0.75
57576JX56	MASSACHUSETTS MUT LIFE INS CO					0.100000	05 Oct 2021		
		Local	25,000,000.000	99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	1.24
		Base		99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	1.24
57576JXD9	MASSACHUSETTS MUT LIFE INS CO					0.060000	13 Oct 2021		
		Local	25,000,000.000	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.24
		Base		99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.24

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
59157TXU2	METLIFE SHORT TERM FDG				0.140000	28 Oct 2021		
	10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.50
		Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.50
59157TZD8	METLIFE SHORT TERM FDG				0.090000	13 Dec 2021		
	15,000,000.000	Local	99.981750	14,997,262.50	99.981750	14,997,262.50	0.00	0.75
		Base	99.981750	14,997,262.50	99.981750	14,997,262.50	0.00	0.75
59157UAM2	METLIFE SHORT TERM FDG				0.120000	21 Jan 2022		
	15,000,000.000	Local	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.75
		Base	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.75
59157UDB3	METLIFE SHORT TERM FDG				0.120000	11 Apr 2022		
	10,000,000.000	Local	99.936000	9,993,600.00	99.936000	9,993,600.00	0.00	0.50
		Base	99.936000	9,993,600.00	99.936000	9,993,600.00	0.00	0.50
62455AXC6	MOUNTCLIFF				0.140000	12 Oct 2021		
	15,000,000.000	Local	99.995722	14,999,358.33	99.995722	14,999,358.33	0.00	0.75
		Base	99.995722	14,999,358.33	99.995722	14,999,358.33	0.00	0.75
62455AY19	MOUNTCLIFF				0.150000	01 Nov 2021		
	19,400,000.000	Local	99.987083	19,397,494.17	99.987083	19,397,494.17	0.00	0.97
		Base	99.987083	19,397,494.17	99.987083	19,397,494.17	0.00	0.97
63763QB22	NATIONAL SECS CLEARING				0.090000	02 Feb 2022		
	25,000,000.000	Local	99.969000	24,992,250.00	99.969000	24,992,250.00	0.00	1.24
		Base	99.969000	24,992,250.00	99.969000	24,992,250.00	0.00	1.24
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	15,000,000.000	Local	99.986778	14,998,016.67	99.986778	14,998,016.67	0.00	0.75
		Base	99.986778	14,998,016.67	99.986778	14,998,016.67	0.00	0.75
64951WXV1	NEW YORK LFE CAP COR				0.070000	29 Oct 2021		
	20,000,000.000	Local	99.994556	19,998,911.11	99.994556	19,998,911.11	0.00	1.00
		Base	99.994556	19,998,911.11	99.994556	19,998,911.11	0.00	1.00
64951WZ31	NEW YORK LFE CAP COR				0.070000	03 Dec 2021		
	15,000,000.000	Local	99.987750	14,998,162.50	99.987750	14,998,162.50	0.00	0.75
		Base	99.987750	14,998,162.50	99.987750	14,998,162.50	0.00	0.75

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951WZT4	NEW YORK LFE CAP COR				0.060000	27 Dec 2021		
	9,153,000.000	Local	99.985500	9,151,672.82	99.985500	9,151,672.82	0.00	0.46
		Base	99.985500	9,151,672.82	99.985500	9,151,672.82	0.00	0.46
6698M5CE7	NOVARTIS FNC CRP				0.070000	14 Mar 2022		
	10,000,000.000	Local	99.968111	9,996,811.11	99.968111	9,996,811.11	0.00	0.50
		Base	99.968111	9,996,811.11	99.968111	9,996,811.11	0.00	0.50
67983TXC5	OLD LINE FUNDING LLC				0.090000	12 Oct 2021		
	20,000,000.000	Local	99.997250	19,999,450.00	99.997250	19,999,450.00	0.00	1.00
		Base	99.997250	19,999,450.00	99.997250	19,999,450.00	0.00	1.00
67983TZF6	OLD LINE FUNDING LLC				0.120000	15 Dec 2021		
	17,500,000.000	Local	99.975000	17,495,625.00	99.975000	17,495,625.00	0.00	0.87
		Base	99.975000	17,495,625.00	99.975000	17,495,625.00	0.00	0.87
67983UAK9	OLD LINE FUNDING LLC				0.100000	19 Jan 2022		
	5,000,000.000	Local	99.969445	4,998,472.23	99.969445	4,998,472.23	0.00	0.25
		Base	99.969445	4,998,472.23	99.969445	4,998,472.23	0.00	0.25
67983UBN2	OLD LINE FUNDING LLC				0.140000	22 Feb 2022		
	7,575,000.000	Local	99.944000	7,570,758.00	99.944000	7,570,758.00	0.00	0.38
		Base	99.944000	7,570,758.00	99.944000	7,570,758.00	0.00	0.38
74271TX16	PROCTOR GAMBLE AND CO				0.070000	01 Oct 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
74271TXT5	PROCTOR GAMBLE AND CO				0.050000	27 Oct 2021		
	20,000,000.000	Local	99.996389	19,999,277.78	99.996389	19,999,277.78	0.00	1.00
		Base	99.996389	19,999,277.78	99.996389	19,999,277.78	0.00	1.00
78009BCU4	ROYAL BK OF CANADA				0.150000	28 Mar 2022		
	20,000,000.000	Local	99.925833	19,985,166.67	99.925833	19,985,166.67	0.00	0.99
		Base	99.925833	19,985,166.67	99.925833	19,985,166.67	0.00	0.99
82124LY55	SHEFFIELD RECEIVABLE				0.110000	05 Nov 2021		
	25,000,000.000	Local	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.24
		Base	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.24

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
82124LYH9	SHEFFIELD RECEIVABLE				0.100000	17 Nov 2021		
	25,000,000.000	Local	99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	1.24
		Base	99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	1.24
8225X2X17	SHELL INTNL FNC B.V				0.260000	01 Oct 2021		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.30
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.30
86562KY24	SUMITOMO MTSU BKG CORP				0.110000	02 Nov 2021		
	15,000,000.000	Local	99.990222	14,998,533.33	99.990222	14,998,533.33	0.00	0.75
		Base	99.990222	14,998,533.33	99.990222	14,998,533.33	0.00	0.75
86564GR37	SUMITOMO MITSUI TRUST NY				0.110000	16 Dec 2021		
	25,000,000.000	Local	100.000000	24,999,999.99	100.000000	24,999,999.99	0.00	1.24
		Base	100.000000	24,999,999.99	100.000000	24,999,999.99	0.00	1.24
86565CS26	SUMITOMO MITSUI BKG CORP				0.160000	18 Nov 2021		
	10,000,000.000	Local	100.001332	10,000,133.17	100.001332	10,000,133.17	0.00	0.50
		Base	100.001332	10,000,133.17	100.001332	10,000,133.17	0.00	0.50
88602TXF5	THUNDER BAY FNDNG LLC				0.180000	15 Oct 2021		
	2,500,000.000	Local	99.993000	2,499,825.00	99.993000	2,499,825.00	0.00	0.12
		Base	99.993000	2,499,825.00	99.993000	2,499,825.00	0.00	0.12
88602TXF5	THUNDER BAY FNDNG LLC				0.210000	15 Oct 2021		
	14,300,000.000	Local	99.991833	14,298,832.16	99.991833	14,298,832.16	0.00	0.71
		Base	99.991833	14,298,832.16	99.991833	14,298,832.16	0.00	0.71
88602TYK3	THUNDER BAY FNDNG LLC				0.090000	19 Nov 2021		
	6,500,000.000	Local	99.987750	6,499,203.75	99.987750	6,499,203.75	0.00	0.32
		Base	99.987750	6,499,203.75	99.987750	6,499,203.75	0.00	0.32
88602TZ30	THUNDER BAY FNDNG LLC				0.110000	03 Dec 2021		
	15,000,000.000	Local	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.75
		Base	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.75
89119BBR6	TORONTO DOMINION BANK				0.200000	25 Feb 2022		
	23,000,000.000	Local	99.918333	22,981,216.66	99.918333	22,981,216.66	0.00	1.14
		Base	99.918333	22,981,216.66	99.918333	22,981,216.66	0.00	1.14

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
89119BD45	TORONTO DOMINION BANK				0.220000	04 Apr 2022		
	10,000,000.000	Local	99.886945	9,988,694.45	99.886945	9,988,694.45	0.00	0.50
		Base	99.886945	9,988,694.45	99.886945	9,988,694.45	0.00	0.50
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022		
	10,000,000.000	Local	99.899417	9,989,941.67	99.899417	9,989,941.67	0.00	0.50
		Base	99.899417	9,989,941.67	99.899417	9,989,941.67	0.00	0.50
89119BFV3	TORONTO DOMINION BANK				0.205000	29 Jun 2022		
	7,500,000.000	Local	99.845681	7,488,426.04	99.845681	7,488,426.04	0.00	0.37
		Base	99.845681	7,488,426.04	99.845681	7,488,426.04	0.00	0.37
89233HA38	TOYOTA MOTOR CREDIT				0.210000	03 Jan 2022		
	25,000,000.000	Local	99.945167	24,986,291.67	99.945167	24,986,291.67	0.00	1.24
		Base	99.945167	24,986,291.67	99.945167	24,986,291.67	0.00	1.24
89233HCR3	TOYOTA MOTOR CREDIT				0.170000	25 Mar 2022		
	25,000,000.000	Local	99.917361	24,979,340.28	99.917361	24,979,340.28	0.00	1.24
		Base	99.917361	24,979,340.28	99.917361	24,979,340.28	0.00	1.24
9127964W6	TREASURY BILL 11/21 0.00000				0.047500	04 Nov 2021		
	10,000,000.000	Local	99.995514	9,999,551.39	99.995514	9,999,551.39	0.00	0.50
		Base	99.995514	9,999,551.39	99.995514	9,999,551.39	0.00	0.50
912796G60	TREASURY BILL 10/21 0.00000				0.046000	21 Oct 2021		
	10,000,000.000	Local	99.997444	9,999,744.44	99.997444	9,999,744.44	0.00	0.50
		Base	99.997444	9,999,744.44	99.997444	9,999,744.44	0.00	0.50
92646KX56	VICTORY RECEIVABLES				0.080000	05 Oct 2021		
	20,000,000.000	Local	99.999111	19,999,822.22	99.999111	19,999,822.22	0.00	1.00
		Base	99.999111	19,999,822.22	99.999111	19,999,822.22	0.00	1.00
92646KZ21	VICTORY RECEIVABLES				0.090000	02 Dec 2021		
	20,000,000.000	Local	99.984500	19,996,900.00	99.984500	19,996,900.00	0.00	1.00
		Base	99.984500	19,996,900.00	99.984500	19,996,900.00	0.00	1.00
92646LA34	VICTORY RECEIVABLES				0.100000	03 Jan 2022		
	10,000,000.000	Local	99.973889	9,997,388.89	99.973889	9,997,388.89	0.00	0.50
		Base	99.973889	9,997,388.89	99.973889	9,997,388.89	0.00	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.030000	01 Oct 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.98
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.98
9612C1EK9	WESTPAC BANKING CORP.				0.190000	19 May 2022		
	15,000,000.000	Local	99.878611	14,981,791.67	99.878611	14,981,791.67	0.00	0.75
		Base	99.878611	14,981,791.67	99.878611	14,981,791.67	0.00	0.75
96130AKF4	WESTPAC BKING CORP N				0.180000	15 Jul 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
979QRC005	BANK OF AMERICA REPO				0.040000	01 Oct 2021		
	116,803,701.710	Local	100.000000	116,803,701.71	100.000000	116,803,701.71	0.00	5.81
		Base	100.000000	116,803,701.71	100.000000	116,803,701.71	0.00	5.81
US DOLLAR Total								
	1,879,801,701.710	Local		1,879,452,352.69		1,879,477,345.20	24,992.51	93.54
		Base		1,879,452,352.69		1,879,477,345.20	24,992.51	93.54
CASH EQUIVALENT Total								
	1,879,801,701.710	Base		1,879,452,352.69		1,879,477,345.20	24,992.51	93.54
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1				0.140900	15 Apr 2022		
	1,726,970.140	Local	100.000000	1,726,970.14	100.000370	1,726,976.53	6.39	0.09
Original Face:	10,000,000.000	Base	100.000000	1,726,970.14	100.000370	1,726,976.53	6.39	0.09
14317DAA8	CARMAX AUTO OWNER TRUST CARMX 2021 3 A1				0.157880	15 Aug 2022		
	8,012,985.260	Local	100.000000	8,012,985.26	100.001440	8,013,100.65	115.39	0.40
Original Face:	13,000,000.000	Base	100.000000	8,012,985.26	100.001440	8,013,100.65	115.39	0.40
345329AA4	FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1				0.118380	15 Oct 2022		
	4,500,000.000	Local	100.000000	4,500,000.00	99.999940	4,499,997.30	-2.70	0.22
Original Face:	4,500,000.000	Base	100.000000	4,500,000.00	99.999940	4,499,997.30	-2.70	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36262XAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A1				0.129450	22 Aug 2022		
	7,805,693.340	Local	100.000000	7,805,693.34	100.000120	7,805,702.71	9.37	0.39
Original Face:	11,325,000.000	Base	100.000000	7,805,693.34	100.000120	7,805,702.71	9.37	0.39
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022		
	4,414,402.020	Local	100.000000	4,414,402.02	100.002790	4,414,525.18	123.16	0.22
Original Face:	20,000,000.000	Base	100.000000	4,414,402.02	100.002790	4,414,525.18	123.16	0.22
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1				0.126220	16 May 2022		
	1,206,720.950	Local	100.000000	1,206,720.95	100.000000	1,206,720.95	0.00	0.06
Original Face:	9,000,000.000	Base	100.000000	1,206,720.95	100.000000	1,206,720.95	0.00	0.06
912796H51	TREASURY BILL 11/21 0.00000					12 Nov 2021		
	10,000,000.000	Local	99.994400	9,999,439.98	99.994458	9,999,445.80	5.82	0.50
		Base	99.994400	9,999,439.98	99.994458	9,999,445.80	5.82	0.50
912796M22	TREASURY BILL 10/21 0.00000					05 Oct 2021		
	10,000,000.000	Local	99.999489	9,999,948.89	99.999720	9,999,972.00	23.11	0.50
		Base	99.999489	9,999,948.89	99.999720	9,999,972.00	23.11	0.50
912796M30	TREASURY BILL 10/21 0.00000					12 Oct 2021		
	10,000,000.000	Local	99.998396	9,999,839.58	99.999287	9,999,928.70	89.12	0.50
		Base	99.998396	9,999,839.58	99.999287	9,999,928.70	89.12	0.50
912796M63	CASH MGMT BILL 11/21 0				0.010000	02 Nov 2021		
	20,000,000.000	Local	99.995067	19,999,013.47	99.994139	19,998,827.80	-185.67	1.00
		Base	99.995067	19,999,013.47	99.994139	19,998,827.80	-185.67	1.00
912796N54	TREASURY BILL 11/21 0.00000				0.010000	09 Nov 2021		
	20,000,000.000	Local	99.993175	19,998,635.00	99.994042	19,998,808.40	173.40	1.00
		Base	99.993175	19,998,635.00	99.994042	19,998,808.40	173.40	1.00
912796N88	TREASURY BILL 11/21 0.00000					30 Nov 2021		
	10,000,000.000	Local	99.991000	9,999,100.00	99.992450	9,999,245.00	145.00	0.50
		Base	99.991000	9,999,100.00	99.992450	9,999,245.00	145.00	0.50
912796ZC6	CASH MGMT BILL 11/21 0.00000					01 Nov 2021		
	10,000,000.000	Local	99.994704	9,999,470.42	99.994833	9,999,483.30	12.88	0.50
		Base	99.994704	9,999,470.42	99.994833	9,999,483.30	12.88	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	10,000,000.000	Local	100.010375	10,001,037.53	100.023438	10,002,343.80	1,306.27	0.50
		Base	100.010375	10,001,037.53	100.023438	10,002,343.80	1,306.27	0.50
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
	2,168,221.630	Local	100.000000	2,168,221.63	100.000710	2,168,237.02	15.39	0.11
Original Face:	10,000,000.000	Base	100.000000	2,168,221.63	100.000710	2,168,237.02	15.39	0.11
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	0.000	Local	0.000000	0.74	0.000000	0.00	-0.74	0.00
		Base	0.000000	0.74	0.000000	0.00	-0.74	0.00
US DOLLAR Total								
	129,834,993.340	Local		129,831,478.95		129,833,315.14	1,836.19	6.46
Original Face:	77,825,000.000	Base		129,831,478.95		129,833,315.14	1,836.19	6.46
FIXED INCOME Total								
	129,834,993.340	Base		129,831,478.95		129,833,315.14	1,836.19	6.46
Original Face:	77,825,000.000							

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									
		2,009,636,695.020	Base		2,009,283,831.61		2,009,310,660.31	26,828.70	100.00
	Original Face:	77,825,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			109,622.230	1.000000	109,622.23	1.000000	109,622.23	0.00	0.01
		Base		1.000000	109,622.23	1.000000	109,622.23	0.00	0.01
US DOLLAR Total									
			109,622.230		109,622.23		109,622.23	0.00	0.01
		Base			109,622.23		109,622.23	0.00	0.01
CASH Total									
			109,622.230	Base	109,622.23		109,622.23	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.010074	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.35
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.060000	01 Oct 2021		
			446,497,130.710	100.000000	446,497,130.71	100.000000	446,497,130.71	0.00	25.14
		Base		100.000000	446,497,130.71	100.000000	446,497,130.71	0.00	25.14
9127964W6	TREASURY BILL 11/21 0.00000					0.046500	04 Nov 2021		
			10,000.000	99.995600	9,999.56	99.995600	9,999.56	0.00	0.00
		Base		99.995600	9,999.56	99.995600	9,999.56	0.00	0.00
912796D30	TREASURY BILL 02/22 0.00000					0.065000	24 Feb 2022		
			10,000,000.000	99.973639	9,997,363.89	99.973639	9,997,363.89	0.00	0.56
		Base		99.973639	9,997,363.89	99.973639	9,997,363.89	0.00	0.56
912796G60	TREASURY BILL 10/21 0.00000					0.057500	21 Oct 2021		
			30,000,000.000	99.997019	29,999,105.55	99.997019	29,999,105.55	0.00	1.69
		Base		99.997019	29,999,105.55	99.997019	29,999,105.55	0.00	1.69

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
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	10,000,000.000	Local	99.942403	9,994,240.27	99.942403	9,994,240.27	0.00	0.56
		Base	99.942403	9,994,240.27	99.942403	9,994,240.27	0.00	0.56
912796M48	TREASURY BILL 10/21 0.00000				0.065000	19 Oct 2021		
	70,000,000.000	Local	99.996750	69,997,725.00	99.996750	69,997,725.00	0.00	3.94
		Base	99.996750	69,997,725.00	99.996750	69,997,725.00	0.00	3.94
912796M71	TREASURY BILL 09/22 0.00000				0.073000	08 Sep 2022		
	10,000,000.000	Local	99.930650	9,993,065.00	99.930650	9,993,065.00	0.00	0.56
		Base	99.930650	9,993,065.00	99.930650	9,993,065.00	0.00	0.56
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	01 Oct 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.25
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.25
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	08 Oct 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.25
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.25
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	13 Oct 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.81
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.81
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	0.28
		Base	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.28
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	0.28
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
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	0.28
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
942PVL006	WAM AZ 4 WAM AZR 4				0.200000	01 Oct 2021		
	38,021,657.190	Local	100.000000	38,021,657.19	100.000000	38,021,657.19	0.00	2.14
		Base	100.000000	38,021,657.19	100.000000	38,021,657.19	0.00	2.14

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
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	0.28
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.28
95763A914	WESTERN ALLIANCE BANCORP PP				0.250000	23 Jun 2022		
	5,004,983.720	Local	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.28
		Base	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.28
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.050000	01 Oct 2021		
	3,084.580	Local	100.000000	3,084.58	100.000000	3,084.58	0.00	0.00
		Base	100.000000	3,084.58	100.000000	3,084.58	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				0.040000	01 Oct 2021		
	202,373,663.820	Local	100.000000	202,373,663.82	100.000000	202,373,663.82	0.00	11.39
		Base	100.000000	202,373,663.82	100.000000	202,373,663.82	0.00	11.39
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	0.56
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.56
US DOLLAR Total								
	988,149,091.480	Local		988,130,590.75		988,130,590.75	0.00	55.63
		Base		988,130,590.75		988,130,590.75	0.00	55.63
CASH EQUIVALENT Total								
	988,149,091.480	Base		988,130,590.75		988,130,590.75	0.00	55.63
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	20,000,000.000	Local	99.993708	19,998,741.55	99.994255	19,998,851.00	109.45	1.13
		Base	99.993708	19,998,741.55	99.994255	19,998,851.00	109.45	1.13
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	20,000,000.000	Local	99.987101	19,997,420.12	99.994833	19,998,966.60	1,546.48	1.13
		Base	99.987101	19,997,420.12	99.994833	19,998,966.60	1,546.48	1.13

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
912796A90	TREASURY BILL 12/21 0.00000					0.010000	30 Dec 2021		
		Local	13,000,000.000	99.973029	12,996,493.75	99.990625	12,998,781.25	2,287.50	0.73
		Base		99.973029	12,996,493.75	99.990625	12,998,781.25	2,287.50	0.73
912796C31	TREASURY BILL 01/22 0.00000					0.010000	27 Jan 2022		
		Local	10,000,000.000	99.968042	9,996,804.18	99.986069	9,998,606.90	1,802.72	0.56
		Base		99.968042	9,996,804.18	99.986069	9,998,606.90	1,802.72	0.56
912796F38	TREASURY BILL 03/22 0.00000					0.010000	24 Mar 2022		
		Local	10,000,000.000	99.964958	9,996,495.81	99.978250	9,997,825.00	1,329.19	0.56
		Base		99.964958	9,996,495.81	99.978250	9,997,825.00	1,329.19	0.56
912796G78	TREASURY BILL 10/21 0.00000					0.010000	28 Oct 2021		
		Local	20,000,000.000	99.996550	19,999,309.99	99.994750	19,998,950.00	-359.99	1.13
		Base		99.996550	19,999,309.99	99.994750	19,998,950.00	-359.99	1.13
912796H28	TREASURY BILL 06/21 0.00000						22 Jun 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
912796H36	TREASURY BILL 06/21 0.00000					0.010000	29 Jun 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
912796H51	TREASURY BILL 11/21 0.00000					0.010000	12 Nov 2021		
		Local	30,000,000.000	99.994147	29,998,244.12	99.994458	29,998,337.40	93.28	1.69
		Base		99.994147	29,998,244.12	99.994458	29,998,337.40	93.28	1.69
912796H77	TREASURY BILL 11/21 0.00000						26 Nov 2021		
		Local	20,000,000.000	99.991304	19,998,260.83	99.993972	19,998,794.40	533.57	1.13
		Base		99.991304	19,998,260.83	99.993972	19,998,794.40	533.57	1.13
912796J26	TREASURY BILL 07/21 0.00000					0.010000	20 Jul 2021		
		Local	0.000	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base		0.000000	-0.06	0.000000	0.00	0.06	0.00
912796J34	TREASURY BILL 07/21 0.00000					0.010000	27 Jul 2021		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796K32	TREASURY BILL 08/21 0.00000				0.010000	24 Aug 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
912796L56	TREASURY BILL 09/21 0.00000				0.010000	28 Sep 2021		
	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
912796M22	TREASURY BILL 10/21 0.00000					05 Oct 2021		
	30,000,000.000	Local	99.999500	29,999,850.00	99.999720	29,999,916.00	66.00	1.69
		Base	99.999500	29,999,850.00	99.999720	29,999,916.00	66.00	1.69
912796M30	TREASURY BILL 10/21 0.00000				0.010000	12 Oct 2021		
	80,000,000.000	Local	99.998486	79,998,789.11	99.999287	79,999,429.60	640.49	4.50
		Base	99.998486	79,998,789.11	99.999287	79,999,429.60	640.49	4.50
912796M55	TREASURY BILL 10/21 0.00000				0.010000	26 Oct 2021		
	50,000,000.000	Local	99.996315	49,998,157.64	99.996528	49,998,264.00	106.36	2.81
		Base	99.996315	49,998,157.64	99.996528	49,998,264.00	106.36	2.81
912796M63	CASH MGMT BILL 11/21 0				0.010000	02 Nov 2021		
	50,000,000.000	Local	99.994733	49,997,366.51	99.994139	49,997,069.50	-297.01	2.81
		Base	99.994733	49,997,366.51	99.994139	49,997,069.50	-297.01	2.81
912796N54	TREASURY BILL 11/21 0.00000				0.010000	09 Nov 2021		
	90,000,000.000	Local	99.993560	89,994,204.16	99.994042	89,994,637.80	433.64	5.07
		Base	99.993560	89,994,204.16	99.994042	89,994,637.80	433.64	5.07
912796N62	TREASURY BILL 11/21 0.00000					16 Nov 2021		
	30,000,000.000	Local	99.992205	29,997,661.64	99.995208	29,998,562.40	900.76	1.69
		Base	99.992205	29,997,661.64	99.995208	29,998,562.40	900.76	1.69
912796N88	TREASURY BILL 11/21 0.00000					30 Nov 2021		
	20,000,000.000	Local	99.991167	19,998,233.33	99.992450	19,998,490.00	256.67	1.13
		Base	99.991167	19,998,233.33	99.992450	19,998,490.00	256.67	1.13
912796ZB8	CASH MGMT BILL 10/21 0.00000					15 Oct 2021		
	50,000,000.000	Local	99.997649	49,998,824.39	99.998153	49,999,076.50	252.11	2.81
		Base	99.997649	49,998,824.39	99.998153	49,999,076.50	252.11	2.81

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
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	70,000,000.000	Local	99.994771	69,996,339.41	99.994833	69,996,383.10	43.69	3.94
		Base	99.994771	69,996,339.41	99.994833	69,996,383.10	43.69	3.94
912828RC6	US TREASURY N/B 08/21 2.125				2.125000	15 Aug 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
912828W55	US TREASURY N/B 02/22 1.875				1.875000	28 Feb 2022		
	10,000,000.000	Local	100.739020	10,073,902.03	100.750000	10,075,000.00	1,097.97	0.57
		Base	100.739020	10,073,902.03	100.750000	10,075,000.00	1,097.97	0.57
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	10,000,000.000	Local	100.891386	10,089,138.61	100.898438	10,089,843.80	705.19	0.57
		Base	100.891386	10,089,138.61	100.898438	10,089,843.80	705.19	0.57
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.024015	10,002,401.49	100.031250	10,003,125.00	723.51	0.56
		Base	100.024015	10,002,401.49	100.031250	10,003,125.00	723.51	0.56
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.024092	20,004,818.34	100.031250	20,006,250.00	1,431.66	1.13
		Base	100.024092	20,004,818.34	100.031250	20,006,250.00	1,431.66	1.13
91282CAA9	US TREASURY FRN 07/22 VAR				0.900031	31 Jul 2022		
	5,000,000.000	Local	99.995797	4,999,789.84	100.044601	5,002,230.05	2,440.21	0.28
		Base	99.995797	4,999,789.84	100.044601	5,002,230.05	2,440.21	0.28
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.017553	10,001,755.33	100.027344	10,002,734.40	979.07	0.56
		Base	100.017553	10,001,755.33	100.027344	10,002,734.40	979.07	0.56
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.017318	20,003,463.61	100.023438	20,004,687.60	1,223.99	1.13
		Base	100.017318	20,003,463.61	100.023438	20,004,687.60	1,223.99	1.13
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.013644	20,002,728.86	100.019531	20,003,906.20	1,177.34	1.13
		Base	100.013644	20,002,728.86	100.019531	20,003,906.20	1,177.34	1.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	20,000,000.000	Local	99.974974	19,994,994.72	100.003906	20,000,781.20	5,786.48	1.13
		Base	99.974974	19,994,994.72	100.003906	20,000,781.20	5,786.48	1.13
91282CAS0	US TREASURY FRN 10/22 VAR				0.900031	31 Oct 2022		
	5,000,000.000	Local	100.001094	5,000,054.69	100.044517	5,002,225.85	2,171.16	0.28
		Base	100.001094	5,000,054.69	100.044517	5,002,225.85	2,171.16	0.28
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	20,000,000.000	Local	99.985864	19,997,172.71	99.984375	19,996,875.00	-297.71	1.13
		Base	99.985864	19,997,172.71	99.984375	19,996,875.00	-297.71	1.13
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	25,000,000.000	Local	99.962648	24,990,662.05	99.972656	24,993,164.00	2,501.95	1.41
		Base	99.962648	24,990,662.05	99.972656	24,993,164.00	2,501.95	1.41
US DOLLAR Total								
	788,000,000.000	Local		788,122,078.55		788,151,764.55	29,686.00	44.37
		Base		788,122,078.55		788,151,764.55	29,686.00	44.37
FIXED INCOME Total								
	788,000,000.000	Base		788,122,078.55		788,151,764.55	29,686.00	44.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,776,258,713.710	Base	1,776,362,291.53		1,776,391,977.53	29,686.00	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-28,707.550	Local	1.000000	-28,707.55	1.000000	-28,707.55	0.00	0.00
			Base	1.000000	-28,707.55	1.000000	-28,707.55	0.00	0.00
US DOLLAR Total									
		-28,707.550	Local		-28,707.55		-28,707.55	0.00	0.00
			Base		-28,707.55		-28,707.55	0.00	0.00
CASH Total									
		-28,707.550	Base		-28,707.55		-28,707.55	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
		1,698.650	Local	99.989992	1,698.48	99.990000	1,698.48	0.00	0.00
			Base	99.989992	1,698.48	99.990000	1,698.48	0.00	0.00
US DOLLAR Total									
		1,698.650	Local		1,698.48		1,698.48	0.00	0.00
			Base		1,698.48		1,698.48	0.00	0.00
CASH EQUIVALENT Total									
		1,698.650	Base		1,698.48		1,698.48	0.00	0.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		354,696,808.660	Local	1.000218	354,774,053.05	1.000100	354,732,278.34	-41,774.71	57.74
			Base	1.000218	354,774,053.05	1.000100	354,732,278.34	-41,774.71	57.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	354,696,808.660		354,774,053.05		354,732,278.34	-41,774.71	57.74
		Base			354,774,053.05		354,732,278.34	-41,774.71	57.74
EQUITY Total									
		Base	354,696,808.660		354,774,053.05		354,732,278.34	-41,774.71	57.74
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		
		Local	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.84
Original Face:		Base	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.84
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.060000	01 Jul 2029		
		Local	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.91
Original Face:		Base	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.91
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	101.241654	5,062,082.68	102.122030	5,106,101.50	44,018.82	0.83
		Base		101.241654	5,062,082.68	102.122030	5,106,101.50	44,018.82	0.83
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.050000	01 Apr 2038		
		Local	9,280,000.000	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.51
		Base		100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.51
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					0.060000	01 Nov 2045		
		Local	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.06
Original Face:		Base	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.06
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
		Local	4,825,000.000	101.253081	4,885,461.18	101.585190	4,901,485.42	16,024.24	0.80
		Base		101.253081	4,885,461.18	101.585190	4,901,485.42	16,024.24	0.80
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.050000	01 Sep 2035		
		Local	5,150,000.000	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.84
Original Face:		Base	5,150,000.000	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.84

& 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
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	100.565254	5,028,262.68	100.773550	5,038,677.50	10,414.82	0.82
		Base	100.565254	5,028,262.68	100.773550	5,038,677.50	10,414.82	0.82
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.030000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.26
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.26
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	100.462057	3,013,861.70	100.616920	3,018,507.60	4,645.90	0.49
		Base	100.462057	3,013,861.70	100.616920	3,018,507.60	4,645.90	0.49
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	102.432027	3,887,295.44	103.188550	3,916,005.47	28,710.03	0.64
		Base	102.432027	3,887,295.44	103.188550	3,916,005.47	28,710.03	0.64
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.040000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.23
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.23
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.060000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.15
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.15
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	108.458126	1,545,528.30	108.337690	1,543,812.08	-1,716.22	0.25
		Base	108.458126	1,545,528.30	108.337690	1,543,812.08	-1,716.22	0.25
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	112.873550	3,668,390.36	112.857540	3,667,870.05	-520.31	0.60
		Base	112.873550	3,668,390.36	112.857540	3,667,870.05	-520.31	0.60
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	103.686500	6,480,406.25	104.837770	6,552,360.63	71,954.38	1.07
		Base	103.686500	6,480,406.25	104.837770	6,552,360.63	71,954.38	1.07
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.040000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.44
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.44

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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
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR					0.060000	01 Jul 2043		
		Local	4,065,000.000	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.66
Original Face:		Base	4,065,000.000	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.66
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR					0.040000	01 Apr 2043		
		Local	21,800,000.000	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.55
Original Face:		Base	21,800,000.000	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.55
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					0.050000	15 Nov 2034		
		Local	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
Original Face:		Base	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					0.060000	01 Nov 2041		
		Local	3,320,000.000	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.54
Original Face:		Base	3,320,000.000	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.54
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5					5.000000	15 Feb 2022		
		Local	2,715,000.000	101.411100	2,753,311.36	101.777730	2,763,265.37	9,954.01	0.45
		Base		101.411100	2,753,311.36	101.777730	2,763,265.37	9,954.01	0.45
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,350,000.000	100.446814	2,360,500.14	100.616920	2,364,497.62	3,997.48	0.38
		Base		100.446814	2,360,500.14	100.616920	2,364,497.62	3,997.48	0.38
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR					0.050000	01 Jan 2039		
		Local	7,970,000.000	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.30
Original Face:		Base	7,970,000.000	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.30
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR					0.050000	01 Dec 2038		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.46
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.46
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	660,000.000	100.446132	662,944.47	100.615310	664,061.05	1,116.58	0.11
		Base		100.446132	662,944.47	100.615310	664,061.05	1,116.58	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,000,000.000	100.433205	2,008,664.10	100.613690	2,012,273.80	3,609.70	0.33
		Base		100.433205	2,008,664.10	100.613690	2,012,273.80	3,609.70	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR					0.040000	01 Dec 2044		
		Local	25,250,000.000	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.11
		Base		100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.11
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5					5.000000	01 Feb 2022		
		Local	2,535,000.000	101.239191	2,566,413.48	101.575210	2,574,931.57	8,518.09	0.42
		Base		101.239191	2,566,413.48	101.575210	2,574,931.57	8,518.09	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					0.050000	15 Nov 2035		
		Local	20,185,000.000	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.29
Original Face:		Base	20,185,000.000	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.29
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR					0.060000	01 Dec 2030		
		Local	4,170,000.000	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.68
Original Face:		Base	4,170,000.000	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.68
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
		Local	1,420,000.000	100.921683	1,433,087.90	101.182210	1,436,787.38	3,699.48	0.23
		Base		100.921683	1,433,087.90	101.182210	1,436,787.38	3,699.48	0.23
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.060000	01 Jun 2034		
		Local	6,790,000.000	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.11
Original Face:		Base	6,790,000.000	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.11
US DOLLAR Total									
		Local	258,270,000.000		259,401,210.04		259,605,637.04	204,427.00	42.26
Original Face:		Base	155,515,000.000		259,401,210.04		259,605,637.04	204,427.00	42.26
FIXED INCOME Total									
		Base	258,270,000.000		259,401,210.04		259,605,637.04	204,427.00	42.26
Original Face:			155,515,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		612,939,799.760	Base		614,148,254.02		614,310,906.31	162,652.29	100.00
	Original Face:	155,515,000.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			487,612.880	1.000000	487,612.88	1.000000	487,612.88	0.00	0.09
		Base		1.000000	487,612.88	1.000000	487,612.88	0.00	0.09
US DOLLAR Total									
			487,612.880		487,612.88		487,612.88	0.00	0.09
		Base			487,612.88		487,612.88	0.00	0.09
CASH Total									
			487,612.880	Base	487,612.88		487,612.88	0.00	0.09
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A3AL4	AT&T INC					0.200000	20 Jan 2022		
			5,000,000.000	99.938333	4,996,916.67	99.938333	4,996,916.67	0.00	0.94
		Base		99.938333	4,996,916.67	99.938333	4,996,916.67	0.00	0.94
02665JXT2	AMERICAN HONDA FINAN					0.160000	27 Oct 2021		
			5,000,000.000	99.988444	4,999,422.22	99.988444	4,999,422.22	0.00	0.94
		Base		99.988444	4,999,422.22	99.988444	4,999,422.22	0.00	0.94
0347M2ZV1	ANGLESEA FDG PLC and ANG					0.120000	29 Dec 2021		
			5,000,000.000	99.970333	4,998,516.67	99.970333	4,998,516.67	0.00	0.94
		Base		99.970333	4,998,516.67	99.970333	4,998,516.67	0.00	0.94
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.89
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.89
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Nov 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.94
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.94

Base Currency: 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				0.280000	08 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.89
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.89
2063C0Z13	CONCORD MIN CPTL CO				0.130000	01 Dec 2021		
	5,000,000.000	Local	99.977972	4,998,898.61	99.977972	4,998,898.61	0.00	0.94
		Base	99.977972	4,998,898.61	99.977972	4,998,898.61	0.00	0.94
2063C1B33	CONCORD MIN CPTL CO				0.150000	03 Feb 2022		
	5,000,000.000	Local	99.947917	4,997,395.83	99.947917	4,997,395.83	0.00	0.94
		Base	99.947917	4,997,395.83	99.947917	4,997,395.83	0.00	0.94
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	5,000,000.000	Local	99.777028	4,988,851.39	99.777028	4,988,851.39	0.00	0.94
		Base	99.777028	4,988,851.39	99.777028	4,988,851.39	0.00	0.94
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.996059	4,999,802.95	99.996059	4,999,802.95	0.00	0.94
		Base	99.996059	4,999,802.95	99.996059	4,999,802.95	0.00	0.94
40588LY11	HALKIN FINANCE LLC USC				0.200000	01 Nov 2021		
	5,000,000.000	Local	99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	0.94
		Base	99.982778	4,999,138.89	99.982778	4,999,138.89	0.00	0.94
40588LZV4	HALKIN FINANCE LLC USC				0.120000	29 Dec 2021		
	5,000,000.000	Local	99.970333	4,998,516.66	99.970333	4,998,516.66	0.00	0.94
		Base	99.970333	4,998,516.66	99.970333	4,998,516.66	0.00	0.94
41282JXM8	HARLEY-DAVIDSON FND CP				0.360000	21 Oct 2021		
	5,000,000.000	Local	99.980000	4,999,000.00	99.980000	4,999,000.00	0.00	0.94
		Base	99.980000	4,999,000.00	99.980000	4,999,000.00	0.00	0.94
45779QA55	INSTITUTIONAL SECURED				0.140000	05 Jan 2022		
	5,000,000.000	Local	99.962667	4,998,133.33	99.962667	4,998,133.33	0.00	0.94
		Base	99.962667	4,998,133.33	99.962667	4,998,133.33	0.00	0.94
52953AX67	LEXINGTN PKR CAP CO LL				0.130000	06 Oct 2021		
	5,000,000.000	Local	99.998194	4,999,909.72	99.998194	4,999,909.72	0.00	0.94
		Base	99.998194	4,999,909.72	99.998194	4,999,909.72	0.00	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953BB36	LEXINGTN PKR CAP CO LL				0.210000	03 Feb 2022		
	5,000,000.000	Local	99.927083	4,996,354.17	99.927083	4,996,354.17	0.00	0.94
		Base	99.927083	4,996,354.17	99.927083	4,996,354.17	0.00	0.94
91842JXE4	VW CR INC				0.140000	14 Oct 2021		
	2,000,000.000	Local	99.994945	1,999,898.89	99.994945	1,999,898.89	0.00	0.38
		Base	99.994945	1,999,898.89	99.994945	1,999,898.89	0.00	0.38
979QHR003	SOUTH STREET REPO				0.030000	01 Oct 2021		
	34,304,511.110	Local	100.000000	34,304,511.11	100.000000	34,304,511.11	0.00	6.47
		Base	100.000000	34,304,511.11	100.000000	34,304,511.11	0.00	6.47
US DOLLAR Total								
	126,304,511.110	Local		126,275,267.11		126,275,267.11	0.00	23.82
		Base		126,275,267.11		126,275,267.11	0.00	23.82
CASH EQUIVALENT Total								
	126,304,511.110	Base		126,275,267.11		126,275,267.11	0.00	23.82
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.914124	4,995,706.20	99.909225	4,995,461.25	-244.95	0.94
		Base	99.914124	4,995,706.20	99.909225	4,995,461.25	-244.95	0.94
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.594964	4,979,748.20	94.799123	4,739,956.15	-239,792.05	0.89
		Base	99.594964	4,979,748.20	94.799123	4,739,956.15	-239,792.05	0.89
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.987567	4,999,378.37	98.726679	4,936,333.95	-63,044.42	0.93
		Base	99.987567	4,999,378.37	98.726679	4,936,333.95	-63,044.42	0.93
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.717277	7,478,795.81	97.655114	7,324,133.55	-154,662.26	1.38
		Base	99.717277	7,478,795.81	97.655114	7,324,133.55	-154,662.26	1.38

& 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
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	5,000,000.000	Local	99.988723	4,999,436.16	100.161780	5,008,089.00	8,652.84	0.94
		Base	99.988723	4,999,436.16	100.161780	5,008,089.00	8,652.84	0.94
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	97.996874	5,202,654.04	98.225757	5,214,805.44	12,151.40	0.98
		Base	97.996874	5,202,654.04	98.225757	5,214,805.44	12,151.40	0.98
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.821683	4,991,084.14	109.623063	5,481,153.15	490,069.01	1.03
		Base	99.821683	4,991,084.14	109.623063	5,481,153.15	490,069.01	1.03
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.613232	3,486,463.12	102.434357	3,585,202.50	98,739.38	0.68
		Base	99.613232	3,486,463.12	102.434357	3,585,202.50	98,739.38	0.68
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	98.738417	2,468,460.43	-31,539.57	0.47
		Base	100.000000	2,500,000.00	98.738417	2,468,460.43	-31,539.57	0.47
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	109.808016	2,745,200.41	109.222741	2,730,568.53	-14,631.88	0.52
		Base	109.808016	2,745,200.41	109.222741	2,730,568.53	-14,631.88	0.52
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.400000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.274965	5,013,748.25	13,748.25	0.95
		Base	100.000000	5,000,000.00	100.274965	5,013,748.25	13,748.25	0.95
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.125250	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.132922	5,006,646.10	6,646.10	0.94
		Base	100.000000	5,000,000.00	100.132922	5,006,646.10	6,646.10	0.94
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.988722	4,999,436.11	101.961449	5,098,072.45	98,636.34	0.96
		Base	99.988722	4,999,436.11	101.961449	5,098,072.45	98,636.34	0.96
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.910596	4,995,529.79	109.926208	5,496,310.40	500,780.61	1.04
		Base	99.910596	4,995,529.79	109.926208	5,496,310.40	500,780.61	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
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.933414	2,498,335.34	103.050469	2,576,261.73	77,926.39	0.49
		Base	99.933414	2,498,335.34	103.050469	2,576,261.73	77,926.39	0.49
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.907174	4,995,358.71	101.849401	5,092,470.05	97,111.34	0.96
		Base	99.907174	4,995,358.71	101.849401	5,092,470.05	97,111.34	0.96
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,819,352.270	Local	95.400656	4,597,693.66	95.745570	4,614,316.30	16,622.64	0.87
Original Face:	5,000,000.000	Base	95.400656	4,597,693.66	95.745570	4,614,316.30	16,622.64	0.87
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	5,000,000.000	Local	98.082210	4,904,110.50	98.082031	4,904,101.55	-8.95	0.93
Original Face:	5,000,000.000	Base	98.082210	4,904,110.50	98.082031	4,904,101.55	-8.95	0.93
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	0.93
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.93
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.945380	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.551412	5,027,570.60	27,570.60	0.95
		Base	100.000000	5,000,000.00	100.551412	5,027,570.60	27,570.60	0.95
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.541016	4,977,050.78	105.011186	5,250,559.30	273,508.52	0.99
		Base	99.541016	4,977,050.78	105.011186	5,250,559.30	273,508.52	0.99
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.967035	4,998,351.73	100.602823	5,030,141.15	31,789.42	0.95
		Base	99.967035	4,998,351.73	100.602823	5,030,141.15	31,789.42	0.95
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.231183	5,011,559.17	100.244069	5,012,203.45	644.28	0.95
		Base	100.231183	5,011,559.17	100.244069	5,012,203.45	644.28	0.95
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	124.437559	1,543,025.73	122.039349	1,513,287.93	-29,737.80	0.29
		Base	124.437559	1,543,025.73	122.039349	1,513,287.93	-29,737.80	0.29

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189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.236535	2,480,913.38	97.244129	2,431,103.23	-49,810.15	0.46
		Base		99.236535	2,480,913.38	97.244129	2,431,103.23	-49,810.15	0.46
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.683750	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	101.279730	4,051,189.20	51,189.20	0.76
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	101.279730	4,051,189.20	51,189.20	0.76
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
		Local	3,000,000.000	99.638886	2,989,166.57	103.980039	3,119,401.17	130,234.60	0.59
		Base		99.638886	2,989,166.57	103.980039	3,119,401.17	130,234.60	0.59
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	104.928395	2,623,209.88	123,209.88	0.49
		Base		100.000000	2,500,000.00	104.928395	2,623,209.88	123,209.88	0.49
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	898,813.650	101.186809	909,480.85	98.764664	887,710.28	-21,770.57	0.17
Original Face:		Base	5,000,000.000	101.186809	909,480.85	98.764664	887,710.28	-21,770.57	0.17
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,355,924.600	102.513584	1,390,006.90	106.270524	1,440,948.18	50,941.28	0.27
Original Face:		Base	5,000,000.000	102.513584	1,390,006.90	106.270524	1,440,948.18	50,941.28	0.27
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
		Local	6,000,000.000	124.002391	7,440,143.47	116.744717	7,004,683.02	-435,460.45	1.32
		Base		124.002391	7,440,143.47	116.744717	7,004,683.02	-435,460.45	1.32
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	121.060775	4,842,430.98	116.895140	4,675,805.60	-166,625.38	0.88
		Base		121.060775	4,842,430.98	116.895140	4,675,805.60	-166,625.38	0.88
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
		Local	2,070,000.000	126.710513	2,622,907.62	119.754643	2,478,921.11	-143,986.51	0.47
		Base		126.710513	2,622,907.62	119.754643	2,478,921.11	-143,986.51	0.47
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					0.412880	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.070589	5,003,529.45	3,529.45	0.94
		Base		100.000000	5,000,000.00	100.070589	5,003,529.45	3,529.45	0.94

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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
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.876981	2,496,924.52	97.287526	2,432,188.15	-64,736.37	0.46
		Base	99.876981	2,496,924.52	97.287526	2,432,188.15	-64,736.37	0.46
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.705500	3,988,220.01	98.666244	3,946,649.76	-41,570.25	0.74
		Base	99.705500	3,988,220.01	98.666244	3,946,649.76	-41,570.25	0.74
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	955,307.570	Local	102.412192	978,351.42	105.990110	1,012,531.54	34,180.12	0.19
Original Face:	5,100,000.000	Base	102.412192	978,351.42	105.990110	1,012,531.54	34,180.12	0.19
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.586000	25 Jun 2022		
	638,414.600	Local	100.000000	638,414.60	100.122260	639,195.13	780.53	0.12
Original Face:	3,000,000.000	Base	100.000000	638,414.60	100.122260	639,195.13	780.53	0.12
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	115,519.560	Local	100.357333	115,932.35	100.071370	115,602.01	-330.34	0.02
Original Face:	7,000,000.000	Base	100.357333	115,932.35	100.071370	115,602.01	-330.34	0.02
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:	1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	544,561.650	Local	98.777811	537,906.08	103.214750	562,067.95	24,161.87	0.11
Original Face:	2,025,000.000	Base	98.777811	537,906.08	103.214750	562,067.95	24,161.87	0.11
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	1,396,199.150	Local	98.773525	1,379,075.12	103.889910	1,450,510.04	71,434.92	0.27
Original Face:	5,000,000.000	Base	98.773525	1,379,075.12	103.889910	1,450,510.04	71,434.92	0.27
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	999,095.790	Local	101.238377	1,011,468.36	104.313240	1,042,189.19	30,720.83	0.20
Original Face:	3,000,000.000	Base	101.238377	1,011,468.36	104.313240	1,042,189.19	30,720.83	0.20
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	999,095.790	Local	99.870995	997,806.91	104.466150	1,043,716.91	45,910.00	0.20
Original Face:	3,000,000.000	Base	99.870995	997,806.91	104.466150	1,043,716.91	45,910.00	0.20

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3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	3,064,271.540	102.505136	3,141,035.70	100.639420	3,083,865.11	-57,170.59	0.58
Original Face:		Base	5,000,000.000	102.505136	3,141,035.70	100.639420	3,083,865.11	-57,170.59	0.58
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	190,413.230	101.636730	193,529.78	100.266790	190,921.23	-2,608.55	0.04
Original Face:		Base	2,500,000.000	101.636730	193,529.78	100.266790	190,921.23	-2,608.55	0.04
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,720,457.490	104.547330	3,889,638.96	102.776290	3,823,748.18	-65,890.78	0.72
Original Face:		Base	4,036,000.000	104.547330	3,889,638.96	102.776290	3,823,748.18	-65,890.78	0.72
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,608,890.950	104.880836	4,833,843.36	103.220670	4,757,328.12	-76,515.24	0.90
Original Face:		Base	5,000,000.000	104.880836	4,833,843.36	103.220670	4,757,328.12	-76,515.24	0.90
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,820,761.560	100.427903	2,832,831.69	99.616690	2,809,949.30	-22,882.39	0.53
Original Face:		Base	3,015,000.000	100.427903	2,832,831.69	99.616690	2,809,949.30	-22,882.39	0.53
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.954432	4,997,721.60	96.516462	4,825,823.10	-171,898.50	0.91
		Base		99.954432	4,997,721.60	96.516462	4,825,823.10	-171,898.50	0.91
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	94,582.410	101.278398	95,791.55	100.139410	94,714.27	-1,077.28	0.02
Original Face:		Base	40,000,000.000	101.278398	95,791.55	100.139410	94,714.27	-1,077.28	0.02
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	318,685.800	98.382978	313,532.58	102.371260	326,242.67	12,710.09	0.06
Original Face:		Base	5,000,000.000	98.382978	313,532.58	102.371260	326,242.67	12,710.09	0.06
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	239,559.300	101.360916	242,819.50	104.833420	251,138.21	8,318.71	0.05
Original Face:		Base	2,000,000.000	101.360916	242,819.50	104.833420	251,138.21	8,318.71	0.05
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	96,082.160	99.446390	95,550.24	101.453670	97,478.88	1,928.64	0.02
Original Face:		Base	2,000,000.000	99.446390	95,550.24	101.453670	97,478.88	1,928.64	0.02

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,013,185.820	Local	102.278208	1,036,268.30	105.876720	1,072,727.91	36,459.61	0.20
Original Face:	2,000,000.000	Base	102.278208	1,036,268.30	105.876720	1,072,727.91	36,459.61	0.20
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	215,484.320	Local	100.159626	215,828.29	104.552550	225,294.35	9,466.06	0.04
Original Face:	2,000,000.000	Base	100.159626	215,828.29	104.552550	225,294.35	9,466.06	0.04
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	821,890.700	Local	102.276384	840,600.09	100.346360	824,737.40	-15,862.69	0.16
Original Face:	5,000,000.000	Base	102.276384	840,600.09	100.346360	824,737.40	-15,862.69	0.16
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	1,313,966.720	Local	98.746499	1,297,496.14	101.769870	1,337,222.22	39,726.08	0.25
Original Face:	5,500,000.000	Base	98.746499	1,297,496.14	101.769870	1,337,222.22	39,726.08	0.25
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	803,588.020	Local	103.778544	833,951.95	100.070740	804,156.48	-29,795.47	0.15
Original Face:	5,000,000.000	Base	103.778544	833,951.95	100.070740	804,156.48	-29,795.47	0.15
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	978,620.300	Local	102.703075	1,005,073.14	100.404680	982,580.58	-22,492.56	0.19
Original Face:	2,500,000.000	Base	102.703075	1,005,073.14	100.404680	982,580.58	-22,492.56	0.19
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	53,283.360	Local	101.054607	53,845.29	105.904700	56,429.58	2,584.29	0.01
Original Face:	500,000.000	Base	101.054607	53,845.29	105.904700	56,429.58	2,584.29	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,522,819.750	Local	100.505788	1,530,521.99	104.778144	1,595,582.27	65,060.28	0.30
Original Face:	5,000,000.000	Base	100.505788	1,530,521.99	104.778144	1,595,582.27	65,060.28	0.30
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,030,324.380	Local	104.082654	2,113,215.49	109.579236	2,224,813.94	111,598.45	0.42
Original Face:	7,000,000.000	Base	104.082654	2,113,215.49	109.579236	2,224,813.94	111,598.45	0.42
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,415,849.420	Local	102.133298	2,467,386.68	108.907340	2,631,037.34	163,650.66	0.50
Original Face:	7,000,000.000	Base	102.133298	2,467,386.68	108.907340	2,631,037.34	163,650.66	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	29,884.890	Local	99.282213	29,670.38	100.611300	30,067.58	397.20	0.01
Original Face:	3,000,000.000	Base	99.282213	29,670.38	100.611300	30,067.58	397.20	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	131,913.350	Local	104.659627	138,060.02	107.516940	141,829.20	3,769.18	0.03
Original Face:	5,000,000.000	Base	104.659627	138,060.02	107.516940	141,829.20	3,769.18	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,369,260.900	Local	102.147277	1,398,662.72	108.258749	1,482,344.72	83,682.00	0.28
Original Face:	7,000,000.000	Base	102.147277	1,398,662.72	108.258749	1,482,344.72	83,682.00	0.28
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.013322	5,000,666.10	666.10	0.94
		Base	100.000000	5,000,000.00	100.013322	5,000,666.10	666.10	0.94
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.766510	5,736,574.30	99.595220	5,726,725.15	-9,849.15	1.08
Original Face:	5,750,000.000	Base	99.766510	5,736,574.30	99.595220	5,726,725.15	-9,849.15	1.08
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.473084	6,148,385.05	107.054230	6,423,253.80	274,868.75	1.21
Original Face:	6,000,000.000	Base	102.473084	6,148,385.05	107.054230	6,423,253.80	274,868.75	1.21
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.925757	4,996,287.86	97.697330	4,884,866.50	-111,421.36	0.92
		Base	99.925757	4,996,287.86	97.697330	4,884,866.50	-111,421.36	0.92
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	100.152053	5,007,602.65	7,602.65	0.94
		Base	100.000000	5,000,000.00	100.152053	5,007,602.65	7,602.65	0.94
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.683547	1,268,202.56	102.585239	1,231,022.87	-37,179.69	0.23
		Base	105.683547	1,268,202.56	102.585239	1,231,022.87	-37,179.69	0.23
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				0.550000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.149399	5,007,469.95	7,469.95	0.94
		Base	100.000000	5,000,000.00	100.149399	5,007,469.95	7,469.95	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.924750	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.194587	5,009,729.35	9,729.35	0.95
		Base	100.000000	5,000,000.00	100.194587	5,009,729.35	9,729.35	0.95
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.825134	4,941,256.70	-58,743.30	0.93
		Base	100.000000	5,000,000.00	98.825134	4,941,256.70	-58,743.30	0.93
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	141,790.900	Local	99.970365	141,748.88	101.009710	143,222.58	1,473.70	0.03
Original Face:	5,000,000.000	Base	99.970365	141,748.88	101.009710	143,222.58	1,473.70	0.03
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	182,921.400	Local	99.838783	182,626.50	104.219230	190,639.27	8,012.77	0.04
Original Face:	3,000,000.000	Base	99.838783	182,626.50	104.219230	190,639.27	8,012.77	0.04
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	296,629.610	Local	96.489474	286,216.35	101.413550	300,822.62	14,606.27	0.06
Original Face:	675,000.000	Base	96.489474	286,216.35	101.413550	300,822.62	14,606.27	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	464,136.050	Local	100.776361	467,739.42	104.419980	484,650.77	16,911.35	0.09
Original Face:	5,000,000.000	Base	100.776361	467,739.42	104.419980	484,650.77	16,911.35	0.09
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	841,820.190	Local	96.158474	809,481.45	101.675430	855,924.30	46,442.85	0.16
Original Face:	1,600,000.000	Base	96.158474	809,481.45	101.675430	855,924.30	46,442.85	0.16
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,834,712.000	Local	101.326832	3,885,592.20	103.455290	3,967,212.42	81,620.22	0.75
Original Face:	5,000,000.000	Base	101.326832	3,885,592.20	103.455290	3,967,212.42	81,620.22	0.75
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,494,017.880	Local	101.654507	1,518,736.51	100.559923	1,502,383.23	-16,353.28	0.28
Original Face:	1,758,829.000	Base	101.654507	1,518,736.51	100.559923	1,502,383.23	-16,353.28	0.28
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.087380	20 Aug 2070		
	4,623,172.400	Local	103.759984	4,797,002.93	104.042150	4,810,047.96	13,045.03	0.91
Original Face:	5,000,000.000	Base	103.759984	4,797,002.93	104.042150	4,810,047.96	13,045.03	0.91

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

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38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.237380	20 Aug 2070		
	4,624,349.400	Local	104.803624	4,846,485.76	104.933840	4,852,507.40	6,021.64	0.92
Original Face:	5,000,000.000	Base	104.803624	4,846,485.76	104.933840	4,852,507.40	6,021.64	0.92
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,799,912.790	Local	100.700009	4,833,512.62	103.570590	4,971,298.00	137,785.38	0.94
Original Face:	6,180,040.000	Base	100.700009	4,833,512.62	103.570590	4,971,298.00	137,785.38	0.94
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	2,169,808.530	Local	100.536921	2,181,458.69	101.941100	2,211,926.68	30,467.99	0.42
Original Face:	6,993,000.000	Base	100.536921	2,181,458.69	101.941100	2,211,926.68	30,467.99	0.42
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.865192	1,497,977.88	99.916288	1,498,744.32	766.44	0.28
		Base	99.865192	1,497,977.88	99.916288	1,498,744.32	766.44	0.28
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.619586	4,980,979.29	106.077586	5,303,879.30	322,900.01	1.00
		Base	99.619586	4,980,979.29	106.077586	5,303,879.30	322,900.01	1.00
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	146.177759	1,461,777.59	136.655401	1,366,554.01	-95,223.58	0.26
		Base	146.177759	1,461,777.59	136.655401	1,366,554.01	-95,223.58	0.26
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.372504	4,968,625.21	94.228402	4,711,420.10	-257,205.11	0.89
		Base	99.372504	4,968,625.21	94.228402	4,711,420.10	-257,205.11	0.89
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.699800	4,984,989.98	103.274349	5,163,717.45	178,727.47	0.97
		Base	99.699800	4,984,989.98	103.274349	5,163,717.45	178,727.47	0.97
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.937295	999,372.95	100.896993	1,008,969.93	9,596.98	0.19
		Base	99.937295	999,372.95	100.896993	1,008,969.93	9,596.98	0.19
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.823060	4,941,153.01	90.154878	4,507,743.90	-433,409.11	0.85
		Base	98.823060	4,941,153.01	90.154878	4,507,743.90	-433,409.11	0.85

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58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	104.075877	5,203,793.83	103.929600	5,196,480.00	-7,313.83	0.98
		Base	104.075877	5,203,793.83	103.929600	5,196,480.00	-7,313.83	0.98
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.678835	4,983,941.74	104.575657	5,228,782.85	244,841.11	0.99
		Base	99.678835	4,983,941.74	104.575657	5,228,782.85	244,841.11	0.99
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.778630	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.126573	5,006,328.65	6,328.65	0.94
		Base	100.000000	5,000,000.00	100.126573	5,006,328.65	6,328.65	0.94
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.676100	3,488,663.50	100.197657	3,506,918.00	18,254.50	0.66
		Base	99.676100	3,488,663.50	100.197657	3,506,918.00	18,254.50	0.66
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.010722	10,001,072.20	1,072.20	1.89
		Base	100.000000	10,000,000.00	100.010722	10,001,072.20	1,072.20	1.89
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.957096	4,997,854.81	101.419030	5,070,951.50	73,096.69	0.96
		Base	99.957096	4,997,854.81	101.419030	5,070,951.50	73,096.69	0.96
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	109.504171	5,475,208.57	106.457753	5,322,887.65	-152,320.92	1.00
		Base	109.504171	5,475,208.57	106.457753	5,322,887.65	-152,320.92	1.00
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.739123	9,973,912.27	97.448190	9,744,819.00	-229,093.27	1.84
		Base	99.739123	9,973,912.27	97.448190	9,744,819.00	-229,093.27	1.84
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.889789	4,994,489.43	100.868704	5,043,435.20	48,945.77	0.95
		Base	99.889789	4,994,489.43	100.868704	5,043,435.20	48,945.77	0.95
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	100.803000	2,016,060.00	16,060.00	0.38
		Base	100.000000	2,000,000.00	100.803000	2,016,060.00	16,060.00	0.38

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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	101.200000	2,530,000.00	30,000.00	0.48
		Base	100.000000	2,500,000.00	101.200000	2,530,000.00	30,000.00	0.48
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.891078	4,994,553.88	98.498761	4,924,938.05	-69,615.83	0.93
		Base	99.891078	4,994,553.88	98.498761	4,924,938.05	-69,615.83	0.93
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.985772	4,999,288.60	100.003335	5,000,166.75	878.15	0.94
		Base	99.985772	4,999,288.60	100.003335	5,000,166.75	878.15	0.94
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.989390	4,999,469.52	101.410806	5,070,540.30	71,070.78	0.96
		Base	99.989390	4,999,469.52	101.410806	5,070,540.30	71,070.78	0.96
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.706048	2,991,181.44	101.397167	3,041,915.01	50,733.57	0.57
		Base	99.706048	2,991,181.44	101.397167	3,041,915.01	50,733.57	0.57
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	104.667934	4,186,717.36	186,717.36	0.79
		Base	100.000000	4,000,000.00	104.667934	4,186,717.36	186,717.36	0.79
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.958692	2,498,967.31	96.914726	2,422,868.15	-76,099.16	0.46
		Base	99.958692	2,498,967.31	96.914726	2,422,868.15	-76,099.16	0.46
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.950877	2,998,526.32	104.380581	3,131,417.43	132,891.11	0.59
		Base	99.950877	2,998,526.32	104.380581	3,131,417.43	132,891.11	0.59
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.989167	2,499,729.18	100.542341	2,513,558.53	13,829.35	0.47
		Base	99.989167	2,499,729.18	100.542341	2,513,558.53	13,829.35	0.47
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.765250	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.141799	2,503,544.98	3,544.98	0.47
		Base	100.000000	2,500,000.00	100.141799	2,503,544.98	3,544.98	0.47

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9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.054728	5,002,736.38	100.527946	5,026,397.30	23,660.92	0.95
		Base	100.054728	5,002,736.38	100.527946	5,026,397.30	23,660.92	0.95
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.900786	1,998,015.72	94.554070	1,891,081.40	-106,934.32	0.36
		Base	99.900786	1,998,015.72	94.554070	1,891,081.40	-106,934.32	0.36
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	101.692003	5,084,600.15	84,600.15	0.96
		Base	100.000000	5,000,000.00	101.692003	5,084,600.15	84,600.15	0.96
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,118,973.050	Local	99.991295	1,118,875.64	100.872000	1,128,730.49	9,854.85	0.21
Original Face:	2,500,000.000	Base	99.991295	1,118,875.64	100.872000	1,128,730.49	9,854.85	0.21
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.987084	4,999,354.18	100.181050	5,009,052.50	9,698.32	0.94
Original Face:	5,000,000.000	Base	99.987084	4,999,354.18	100.181050	5,009,052.50	9,698.32	0.94
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.987012	1,999,740.24	102.405640	2,048,112.80	48,372.56	0.39
Original Face:	2,000,000.000	Base	99.987012	1,999,740.24	102.405640	2,048,112.80	48,372.56	0.39
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.388531	5,219,426.54	101.527921	5,076,396.05	-143,030.49	0.96
		Base	104.388531	5,219,426.54	101.527921	5,076,396.05	-143,030.49	0.96
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.908926	4,995,446.31	97.294488	4,864,724.40	-130,721.91	0.92
		Base	99.908926	4,995,446.31	97.294488	4,864,724.40	-130,721.91	0.92
US DOLLAR Total								
	396,737,305.240	Local		402,183,043.85		403,350,641.70	1,167,597.85	76.09
Original Face:	245,077,869.000	Base		402,183,043.85		403,350,641.70	1,167,597.85	76.09
FIXED INCOME Total								
	396,737,305.240	Base		402,183,043.85		403,350,641.70	1,167,597.85	76.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	245,077,869.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		523,529,429.230	Base		528,945,923.84		530,113,521.69	1,167,597.85	100.00
	Original Face:	245,077,869.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			377,279.740	1.000000	377,279.74	1.000000	377,279.74	0.00	0.03
		Base		1.000000	377,279.74	1.000000	377,279.74	0.00	0.03
US DOLLAR Total									
			377,279.740		377,279.74		377,279.74	0.00	0.03
		Base			377,279.74		377,279.74	0.00	0.03
CASH Total									
			377,279.740	Base	377,279.74		377,279.74	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2ZH8	AT&T INC					0.250000	17 Dec 2021		
			5,000,000.000	99.946528	4,997,326.39	99.946528	4,997,326.39	0.00	0.33
		Base		99.946528	4,997,326.39	99.946528	4,997,326.39	0.00	0.33
02665JY87	AMERICAN HONDA FINAN					0.130000	08 Nov 2021		
			13,800,000.000	99.986278	13,798,106.33	99.986278	13,798,106.33	0.00	0.92
		Base		99.986278	13,798,106.33	99.986278	13,798,106.33	0.00	0.92
03040LXM6	AMERICAN WATER CAPIT					0.090000	21 Oct 2021		
			15,000,000.000	99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	1.00
		Base		99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	1.00
05253AXS4	AUST & NEW ZEA					0.070000	26 Oct 2021		
			25,000,000.000	99.995139	24,998,784.72	99.995139	24,998,784.72	0.00	1.66
		Base		99.995139	24,998,784.72	99.995139	24,998,784.72	0.00	1.66
06367CG35	BANK OF MONTREAL-					0.210000	07 Jul 2022		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.66
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367KA33	BANK OF MONTREAL-					0.080000	03 Jan 2022		
		Local	10,000,000.000	99.979111	9,997,911.11	99.979111	9,997,911.11	0.00	0.66
		Base		99.979111	9,997,911.11	99.979111	9,997,911.11	0.00	0.66
06417KG60	BANK OF NOVA SCOTIA/THE					0.160000	06 Jul 2022		
		Local	5,000,000.000	99.876444	4,993,822.22	99.876444	4,993,822.22	0.00	0.33
		Base		99.876444	4,993,822.22	99.876444	4,993,822.22	0.00	0.33
13606CW75	CANADIAN IMPERIAL BK					0.090000	01 Dec 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.66
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.66
138994009	CANTOR FITZGERALD REPO REPO					0.030000	01 Oct 2021		
		Local	681,505,066.670	100.000000	681,505,066.67	100.000000	681,505,066.67	0.00	45.27
		Base		100.000000	681,505,066.67	100.000000	681,505,066.67	0.00	45.27
138994009	CANTOR FITZGERALD REPO REPO					0.200000	08 Oct 2021		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.33
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.33
30601WAT6	FAIRWAY FINANCE CORP					0.120000	27 Jan 2022		
		Local	6,600,000.000	99.960667	6,597,404.00	99.960667	6,597,404.00	0.00	0.44
		Base		99.960667	6,597,404.00	99.960667	6,597,404.00	0.00	0.44
30601WAU3	FAIRWAY FINANCE CORP					0.130000	28 Jan 2022		
		Local	25,000,000.000	99.957028	24,989,256.95	99.957028	24,989,256.95	0.00	1.66
		Base		99.957028	24,989,256.95	99.957028	24,989,256.95	0.00	1.66
30601WBN8	FAIRWAY FINANCE CORP					0.130000	22 Feb 2022		
		Local	5,000,000.000	99.948000	4,997,400.00	99.948000	4,997,400.00	0.00	0.33
		Base		99.948000	4,997,400.00	99.948000	4,997,400.00	0.00	0.33
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Oct 2021		
		Local	130,009,252.530	100.000000	130,009,252.53	100.000000	130,009,252.53	0.00	8.64
		Base		100.000000	130,009,252.53	100.000000	130,009,252.53	0.00	8.64
45779QA55	INSTITUTIONAL SECURED					0.150000	05 Jan 2022		
		Local	20,000,000.000	99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	1.33
		Base		99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	1.33

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
45856WY11	INTERCONTINENTAL EXCHANGE					0.160000	01 Nov 2021		
		Local	5,000,000.000	99.986222	4,999,311.11	99.986222	4,999,311.11	0.00	0.33
		Base		99.986222	4,999,311.11	99.986222	4,999,311.11	0.00	0.33
47816FZ87	JOHNSON & JOHNSON					0.060000	08 Dec 2021		
		Local	10,000,000.000	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.66
		Base		99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.66
47816GBB4	JOHNSON & JOHNSON					0.070000	11 Feb 2022		
		Local	10,000,000.000	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.66
		Base		99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.66
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Oct 2021		
		Local	50,010,191.590	100.000000	50,010,191.59	100.000000	50,010,191.59	0.00	3.32
		Base		100.000000	50,010,191.59	100.000000	50,010,191.59	0.00	3.32
56274LXU3	MANHATTAN ASSET FDG.					0.100000	28 Oct 2021		
		Local	10,000,000.000	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.66
		Base		99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.66
57978CY39	MCCORMICK & COMPANY					0.150000	03 Nov 2021		
		Local	25,000,000.000	99.986250	24,996,562.50	99.986250	24,996,562.50	0.00	1.66
		Base		99.986250	24,996,562.50	99.986250	24,996,562.50	0.00	1.66
57978CYV7	MCCORMICK & COMPANY					0.150000	29 Nov 2021		
		Local	20,000,000.000	99.975417	19,995,083.33	99.975417	19,995,083.33	0.00	1.33
		Base		99.975417	19,995,083.33	99.975417	19,995,083.33	0.00	1.33
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Oct 2021		
		Local	55,005,090.800	100.000000	55,005,090.80	100.000000	55,005,090.80	0.00	3.65
		Base		100.000000	55,005,090.80	100.000000	55,005,090.80	0.00	3.65
63254EZ11	NATL AUSTRALIA BK LT					0.070000	01 Dec 2021		
		Local	15,000,000.000	99.988139	14,998,220.83	99.988139	14,998,220.83	0.00	1.00
		Base		99.988139	14,998,220.83	99.988139	14,998,220.83	0.00	1.00
63307MG52	NATIONAL BK OF CANAD					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.861500	24,965,375.00	99.861500	24,965,375.00	0.00	1.66
		Base		99.861500	24,965,375.00	99.861500	24,965,375.00	0.00	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
63743CX57	NATL RURAL UTIL COOP				0.090000	05 Oct 2021		
	17,000,000.000	Local	99.999000	16,999,830.00	99.999000	16,999,830.00	0.00	1.13
		Base	99.999000	16,999,830.00	99.999000	16,999,830.00	0.00	1.13
65339MXE1	NEXTERA ENERGY CAP HLDGS INC				0.145000	14 Oct 2021		
	25,000,000.000	Local	99.994764	24,998,690.97	99.994764	24,998,690.97	0.00	1.66
		Base	99.994764	24,998,690.97	99.994764	24,998,690.97	0.00	1.66
65339MXT8	NEXTERA ENERGY CAP HLDGS INC				0.160000	27 Oct 2021		
	25,000,000.000	Local	99.988444	24,997,111.11	99.988444	24,997,111.11	0.00	1.66
		Base	99.988444	24,997,111.11	99.988444	24,997,111.11	0.00	1.66
78009BFQ0	ROYAL BK OF CANADA				0.160000	24 Jun 2022		
	25,000,000.000	Local	99.881778	24,970,444.44	99.881778	24,970,444.44	0.00	1.66
		Base	99.881778	24,970,444.44	99.881778	24,970,444.44	0.00	1.66
86565CT66	SUMITOMO MITSUI BKG CORP				0.180000	01 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.66
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.66
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022		
	25,000,000.000	Local	99.899417	24,974,854.17	99.899417	24,974,854.17	0.00	1.66
		Base	99.899417	24,974,854.17	99.899417	24,974,854.17	0.00	1.66
89233GY83	TOYOTA MOTOR CREDIT				0.090000	08 Nov 2021		
	25,000,000.000	Local	99.990500	24,997,625.00	99.990500	24,997,625.00	0.00	1.66
		Base	99.990500	24,997,625.00	99.990500	24,997,625.00	0.00	1.66
91842KCF1	VW CR INC				0.250000	15 Mar 2022		
	7,000,000.000	Local	99.885417	6,991,979.17	99.885417	6,991,979.17	0.00	0.46
		Base	99.885417	6,991,979.17	99.885417	6,991,979.17	0.00	0.46
92646KYN6	VICTORY RECEIVABLES				0.110000	22 Nov 2021		
	10,839,000.000	Local	99.984111	10,837,277.80	99.984111	10,837,277.80	0.00	0.72
		Base	99.984111	10,837,277.80	99.984111	10,837,277.80	0.00	0.72
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	01 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.66
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					0.100000	14 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.00
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.00
93142WXN8	WALGREENS BOOTS					0.160000	22 Oct 2021		
		Local	20,000,000.000	99.990667	19,998,133.34	99.990667	19,998,133.34	0.00	1.33
		Base		99.990667	19,998,133.34	99.990667	19,998,133.34	0.00	1.33
93142WXU2	WALGREENS BOOTS					0.190000	28 Oct 2021		
		Local	20,000,000.000	99.985750	19,997,150.00	99.985750	19,997,150.00	0.00	1.33
		Base		99.985750	19,997,150.00	99.985750	19,997,150.00	0.00	1.33
94107MZH2	WASTE MANAGEMENT INC					0.160000	17 Dec 2021		
		Local	7,400,000.000	99.965778	7,397,467.55	99.965778	7,397,467.55	0.00	0.49
		Base		99.965778	7,397,467.55	99.965778	7,397,467.55	0.00	0.49
94107PAE9	WASTE MANAGEMENT INC					0.010000	31 Aug 2022		
		Local	11,000,000.000	99.730944	10,970,403.89	99.730944	10,970,403.89	0.00	0.73
		Base		99.730944	10,970,403.89	99.730944	10,970,403.89	0.00	0.73
US DOLLAR Total									
		Local	1,505,168,601.590		1,504,971,914.08		1,504,971,914.08	0.00	99.97
		Base			1,504,971,914.08		1,504,971,914.08	0.00	99.97
CASH EQUIVALENT Total									
		Base	1,505,168,601.590		1,504,971,914.08		1,504,971,914.08	0.00	99.97

& 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								
		1,505,545,881.330	Base	1,505,349,193.82		1,505,349,193.82	0.00	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-4,850,611.780	1.000000	-4,850,611.78	1.000000	-4,850,611.78	0.00	1.72
		Base		1.000000	-4,850,611.78	1.000000	-4,850,611.78	0.00	1.72
US DOLLAR Total									
			-4,850,611.780		-4,850,611.78		-4,850,611.78	0.00	1.72
		Base			-4,850,611.78		-4,850,611.78	0.00	1.72
CASH Total									
			-4,850,611.780	Base	-4,850,611.78		-4,850,611.78	0.00	1.72
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3AL4	AT&T INC					0.200000	20 Jan 2022		
			5,000,000.000	99.938333	4,996,916.67	99.938333	4,996,916.67	0.00	1.77
		Base		99.938333	4,996,916.67	99.938333	4,996,916.67	0.00	1.77
138994009	CANTOR FITZGERALD REPO REPO					0.200000	01 Oct 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
2063C0Z13	CONCORD MIN CPTL CO					0.130000	01 Dec 2021		
			5,000,000.000	99.977972	4,998,898.61	99.977972	4,998,898.61	0.00	1.77
		Base		99.977972	4,998,898.61	99.977972	4,998,898.61	0.00	1.77
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
			5,000,000.000	99.777028	4,988,851.39	99.777028	4,988,851.39	0.00	1.77
		Base		99.777028	4,988,851.39	99.777028	4,988,851.39	0.00	1.77
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.996059	4,999,802.95	99.996059	4,999,802.95	0.00	1.77
		Base		99.996059	4,999,802.95	99.996059	4,999,802.95	0.00	1.77

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
979QHR003	SOUTH STREET REPO				0.030000	01 Oct 2021		
	18,500,000.000	Local	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	6.56
		Base	100.000000	18,500,000.00	100.000000	18,500,000.00	0.00	6.56
US DOLLAR Total								
	43,500,000.000	Local		43,484,469.62		43,484,469.62	0.00	15.41
		Base		43,484,469.62		43,484,469.62	0.00	15.41
CASH EQUIVALENT Total								
	43,500,000.000	Base		43,484,469.62		43,484,469.62	0.00	15.41
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.987567	4,999,378.37	98.726679	4,936,333.95	-63,044.42	1.75
		Base	99.987567	4,999,378.37	98.726679	4,936,333.95	-63,044.42	1.75
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.717277	4,985,863.87	97.655114	4,882,755.70	-103,108.17	1.73
		Base	99.717277	4,985,863.87	97.655114	4,882,755.70	-103,108.17	1.73
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	97.996874	4,899,843.70	98.225757	4,911,287.85	11,444.15	1.74
		Base	97.996874	4,899,843.70	98.225757	4,911,287.85	11,444.15	1.74
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.821683	4,991,084.14	109.623063	5,481,153.15	490,069.01	1.94
		Base	99.821683	4,991,084.14	109.623063	5,481,153.15	490,069.01	1.94
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.613232	3,486,463.12	102.434357	3,585,202.50	98,739.38	1.27
		Base	99.613232	3,486,463.12	102.434357	3,585,202.50	98,739.38	1.27
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	98.738417	2,468,460.43	-31,539.57	0.87
		Base	100.000000	2,500,000.00	98.738417	2,468,460.43	-31,539.57	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	109.808016	2,745,200.41	109.222741	2,730,568.53	-14,631.88	0.97
		Base	109.808016	2,745,200.41	109.222741	2,730,568.53	-14,631.88	0.97
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.400000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.274965	5,013,748.25	13,748.25	1.78
		Base	100.000000	5,000,000.00	100.274965	5,013,748.25	13,748.25	1.78
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.965698	4,998,284.91	104.938403	5,246,920.15	248,635.24	1.86
		Base	99.965698	4,998,284.91	104.938403	5,246,920.15	248,635.24	1.86
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.125250	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.132922	5,006,646.10	6,646.10	1.77
		Base	100.000000	5,000,000.00	100.132922	5,006,646.10	6,646.10	1.77
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.988722	4,999,436.11	101.961449	5,098,072.45	98,636.34	1.81
		Base	99.988722	4,999,436.11	101.961449	5,098,072.45	98,636.34	1.81
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.910596	4,995,529.79	109.926208	5,496,310.40	500,780.61	1.95
		Base	99.910596	4,995,529.79	109.926208	5,496,310.40	500,780.61	1.95
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.933414	2,498,335.34	103.050469	2,576,261.73	77,926.39	0.91
		Base	99.933414	2,498,335.34	103.050469	2,576,261.73	77,926.39	0.91
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.907174	4,995,358.71	101.849401	5,092,470.05	97,111.34	1.80
		Base	99.907174	4,995,358.71	101.849401	5,092,470.05	97,111.34	1.80
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,819,352.270	Local	95.400656	4,597,693.66	95.745570	4,614,316.30	16,622.64	1.64
Original Face:	5,000,000.000	Base	95.400656	4,597,693.66	95.745570	4,614,316.30	16,622.64	1.64
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	3,000,000.000	Local	98.082210	2,942,466.31	98.082031	2,942,460.93	-5.38	1.04
Original Face:	3,000,000.000	Base	98.082210	2,942,466.31	98.082031	2,942,460.93	-5.38	1.04

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.792091	4,989,604.57	106.145602	5,307,280.10	317,675.53	1.88
		Base	99.792091	4,989,604.57	106.145602	5,307,280.10	317,675.53	1.88
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.432428	3,643,165.26	101.692210	3,581,870.14	-61,295.12	1.27
Original Face:	3,522,266.000	Base	103.432428	3,643,165.26	101.692210	3,581,870.14	-61,295.12	1.27
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				0.945380	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.551412	5,027,570.60	27,570.60	1.78
		Base	100.000000	5,000,000.00	100.551412	5,027,570.60	27,570.60	1.78
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.967035	4,998,351.73	100.602823	5,030,141.15	31,789.42	1.78
		Base	99.967035	4,998,351.73	100.602823	5,030,141.15	31,789.42	1.78
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.236535	2,480,913.38	97.244129	2,431,103.23	-49,810.15	0.86
		Base	99.236535	2,480,913.38	97.244129	2,431,103.23	-49,810.15	0.86
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.683750	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	101.279730	4,785,467.24	60,467.24	1.70
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	101.279730	4,785,467.24	60,467.24	1.70
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	104.928395	2,623,209.88	123,209.88	0.93
		Base	100.000000	2,500,000.00	104.928395	2,623,209.88	123,209.88	0.93
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.433750	15 May 2036		
	205,259.360	Local	99.915677	205,086.28	100.656281	206,606.44	1,520.16	0.07
Original Face:	16,000,000.000	Base	99.915677	205,086.28	100.656281	206,606.44	1,520.16	0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	898,813.650	Local	101.186809	909,480.85	98.764664	887,710.28	-21,770.57	0.31
Original Face:	5,000,000.000	Base	101.186809	909,480.85	98.764664	887,710.28	-21,770.57	0.31
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,877,099.110	Local	104.200656	1,955,949.59	103.002975	1,933,467.93	-22,481.66	0.69
Original Face:	10,000,000.000	Base	104.200656	1,955,949.59	103.002975	1,933,467.93	-22,481.66	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
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	109.299736	2,732,493.39	122.025981	3,050,649.53	318,156.14	1.08
		Base	109.299736	2,732,493.39	122.025981	3,050,649.53	318,156.14	1.08
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	108.908391	2,722,709.77	122.289680	3,057,242.00	334,532.23	1.08
		Base	108.908391	2,722,709.77	122.289680	3,057,242.00	334,532.23	1.08
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.060775	4,842,430.98	116.895140	4,675,805.60	-166,625.38	1.66
		Base	121.060775	4,842,430.98	116.895140	4,675,805.60	-166,625.38	1.66
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.876981	2,496,924.52	97.287526	2,432,188.15	-64,736.37	0.86
		Base	99.876981	2,496,924.52	97.287526	2,432,188.15	-64,736.37	0.86
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.586000	25 Jun 2022		
	638,414.600	Local	100.000000	638,414.60	100.122260	639,195.13	780.53	0.23
Original Face:	3,000,000.000	Base	100.000000	638,414.60	100.122260	639,195.13	780.53	0.23
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	867,541.940	Local	100.123865	868,616.52	101.493320	880,497.12	11,880.60	0.31
Original Face:	2,000,000.000	Base	100.123865	868,616.52	101.493320	880,497.12	11,880.60	0.31
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	666,063.860	Local	99.870993	665,204.59	104.466150	695,811.27	30,606.68	0.25
Original Face:	2,000,000.000	Base	99.870993	665,204.59	104.466150	695,811.27	30,606.68	0.25
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	190,413.230	Local	101.636730	193,529.78	100.266790	190,921.23	-2,608.55	0.07
Original Face:	2,500,000.000	Base	101.636730	193,529.78	100.266790	190,921.23	-2,608.55	0.07
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.954432	2,698,769.67	96.516462	2,605,944.47	-92,825.20	0.92
		Base	99.954432	2,698,769.67	96.516462	2,605,944.47	-92,825.20	0.92
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	506,093.400	Local	100.688831	509,579.53	103.124980	521,908.72	12,329.19	0.18
Original Face:	5,000,000.000	Base	100.688831	509,579.53	103.124980	521,908.72	12,329.19	0.18

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3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	53,942.700	Local	100.038467	53,963.45	99.986070	53,935.19	-28.26	0.02
Original Face:	5,000,000.000	Base	100.038467	53,963.45	99.986070	53,935.19	-28.26	0.02
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,519,778.730	Local	102.280289	1,554,434.08	105.876720	1,609,091.87	54,657.79	0.57
Original Face:	3,000,000.000	Base	102.280289	1,554,434.08	105.876720	1,609,091.87	54,657.79	0.57
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	3,518,787.400	Local	101.110367	3,557,858.87	105.596390	3,715,712.47	157,853.60	1.32
Original Face:	5,565,000.000	Base	101.110367	3,557,858.87	105.596390	3,715,712.47	157,853.60	1.32
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,422,900.070	Local	105.154530	4,650,879.80	103.778920	4,590,037.93	-60,841.87	1.63
Original Face:	4,494,000.000	Base	105.154530	4,650,879.80	103.778920	4,590,037.93	-60,841.87	1.63
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	215,484.320	Local	100.159626	215,828.29	104.552550	225,294.35	9,466.06	0.08
Original Face:	2,000,000.000	Base	100.159626	215,828.29	104.552550	225,294.35	9,466.06	0.08
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	527,059.200	Local	100.342024	528,861.87	102.575930	540,635.88	11,774.01	0.19
Original Face:	5,000,000.000	Base	100.342024	528,861.87	102.575930	540,635.88	11,774.01	0.19
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	871,855.440	Local	100.345108	874,864.28	101.298010	883,172.21	8,307.93	0.31
Original Face:	14,878,168.000	Base	100.345108	874,864.28	101.298010	883,172.21	8,307.93	0.31
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	5,000,000.000	Local	99.173744	4,958,687.21	102.832900	5,141,645.00	182,957.79	1.82
Original Face:	5,000,000.000	Base	99.173744	4,958,687.21	102.832900	5,141,645.00	182,957.79	1.82
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	514,754.150	Local	99.653763	512,971.88	101.737760	523,699.34	10,727.46	0.19
Original Face:	5,000,000.000	Base	99.653763	512,971.88	101.737760	523,699.34	10,727.46	0.19
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	821,890.700	Local	102.276384	840,600.09	100.346360	824,737.40	-15,862.69	0.29
Original Face:	5,000,000.000	Base	102.276384	840,600.09	100.346360	824,737.40	-15,862.69	0.29

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3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	978,620.300	102.703075	1,005,073.14	100.404680	982,580.58	-22,492.56	0.35
Original Face:		Base	2,500,000.000	102.703075	1,005,073.14	100.404680	982,580.58	-22,492.56	0.35
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,164,071.050	103.338112	1,202,929.04	108.287274	1,260,540.81	57,611.77	0.45
Original Face:		Base	5,000,000.000	103.338112	1,202,929.04	108.287274	1,260,540.81	57,611.77	0.45
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,522,819.750	100.505788	1,530,521.99	104.778144	1,595,582.27	65,060.28	0.57
Original Face:		Base	5,000,000.000	100.505788	1,530,521.99	104.778144	1,595,582.27	65,060.28	0.57
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	254,857.100	105.535628	268,965.04	115.231400	293,675.40	24,710.36	0.10
Original Face:		Base	10,000,000.000	105.535628	268,965.04	115.231400	293,675.40	24,710.36	0.10
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	2,625,078.300	106.454409	2,794,511.58	106.349160	2,791,748.72	-2,762.86	0.99
Original Face:		Base	6,000,000.000	106.454409	2,794,511.58	106.349160	2,791,748.72	-2,762.86	0.99
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	131,913.350	104.659627	138,060.02	107.516940	141,829.20	3,769.18	0.05
Original Face:		Base	5,000,000.000	104.659627	138,060.02	107.516940	141,829.20	3,769.18	0.05
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					0.550000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.149399	5,007,469.95	7,469.95	1.77
		Base		100.000000	5,000,000.00	100.149399	5,007,469.95	7,469.95	1.77
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					0.924750	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.194587	5,009,729.35	9,729.35	1.78
		Base		100.000000	5,000,000.00	100.194587	5,009,729.35	9,729.35	1.78
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,119,369.750	94.698680	2,007,015.18	100.788940	2,136,090.31	129,075.13	0.76
Original Face:		Base	5,000,000.000	94.698680	2,007,015.18	100.788940	2,136,090.31	129,075.13	0.76
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	460,377.460	99.960178	460,194.13	102.714360	472,873.76	12,679.63	0.17
Original Face:		Base	1,238,000.000	99.960178	460,194.13	102.714360	472,873.76	12,679.63	0.17

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	464,136.050	100.776361	467,739.42	104.419980	484,650.77	16,911.35	0.17
Original Face:		Base	5,000,000.000	100.776361	467,739.42	104.419980	484,650.77	16,911.35	0.17
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,067,769.600	101.326833	3,108,473.78	103.455290	3,173,769.94	65,296.16	1.12
Original Face:		Base	4,000,000.000	101.326833	3,108,473.78	103.455290	3,173,769.94	65,296.16	1.12
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.865192	1,497,977.88	99.916288	1,498,744.32	766.44	0.53
		Base		99.865192	1,497,977.88	99.916288	1,498,744.32	766.44	0.53
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.977209	3,499,202.32	100.690758	3,524,176.53	24,974.21	1.25
		Base		99.977209	3,499,202.32	100.690758	3,524,176.53	24,974.21	1.25
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.372504	2,484,312.60	94.228402	2,355,710.05	-128,602.55	0.83
		Base		99.372504	2,484,312.60	94.228402	2,355,710.05	-128,602.55	0.83
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.699800	4,984,989.98	103.274349	5,163,717.45	178,727.47	1.83
		Base		99.699800	4,984,989.98	103.274349	5,163,717.45	178,727.47	1.83
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.823060	4,941,153.01	90.154878	4,507,743.90	-433,409.11	1.60
		Base		98.823060	4,941,153.01	90.154878	4,507,743.90	-433,409.11	1.60
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.678835	4,983,941.74	104.575657	5,228,782.85	244,841.11	1.85
		Base		99.678835	4,983,941.74	104.575657	5,228,782.85	244,841.11	1.85
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.778630	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.126573	5,006,328.65	6,328.65	1.77
		Base		100.000000	5,000,000.00	100.126573	5,006,328.65	6,328.65	1.77
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.676100	3,488,663.50	100.197657	3,506,918.00	18,254.50	1.24
		Base		99.676100	3,488,663.50	100.197657	3,506,918.00	18,254.50	1.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.010722	5,000,536.10	536.10	1.77
		Base		100.000000	5,000,000.00	100.010722	5,000,536.10	536.10	1.77
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.992621	2,999,778.62	101.103000	3,033,090.00	33,311.38	1.07
		Base		99.992621	2,999,778.62	101.103000	3,033,090.00	33,311.38	1.07
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	109.504172	1,685,269.20	106.457753	1,638,384.82	-46,884.38	0.58
		Base		109.504172	1,685,269.20	106.457753	1,638,384.82	-46,884.38	0.58
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.975226	2,999,256.79	100.726793	3,021,803.79	22,547.00	1.07
		Base		99.975226	2,999,256.79	100.726793	3,021,803.79	22,547.00	1.07
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.889789	4,994,489.43	100.868704	5,043,435.20	48,945.77	1.79
		Base		99.889789	4,994,489.43	100.868704	5,043,435.20	48,945.77	1.79
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.803000	3,024,090.00	24,090.00	1.07
		Base		100.000000	3,000,000.00	100.803000	3,024,090.00	24,090.00	1.07
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	101.200000	2,530,000.00	30,000.00	0.90
		Base		100.000000	2,500,000.00	101.200000	2,530,000.00	30,000.00	0.90
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.958692	2,498,967.31	96.914726	2,422,868.15	-76,099.16	0.86
		Base		99.958692	2,498,967.31	96.914726	2,422,868.15	-76,099.16	0.86
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.993993	3,999,759.71	101.148138	4,045,925.52	46,165.81	1.43
		Base		99.993993	3,999,759.71	101.148138	4,045,925.52	46,165.81	1.43
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.943228	2,498,580.69	100.542341	2,513,558.53	14,977.84	0.89
		Base		99.943228	2,498,580.69	100.542341	2,513,558.53	14,977.84	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
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.765250	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.141799	2,503,544.98	3,544.98	0.89
		Base	100.000000	2,500,000.00	100.141799	2,503,544.98	3,544.98	0.89
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,118,973.050	Local	99.991295	1,118,875.64	100.872000	1,128,730.49	9,854.85	0.40
Original Face:	2,500,000.000	Base	99.991295	1,118,875.64	100.872000	1,128,730.49	9,854.85	0.40
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.987084	2,999,612.51	100.181050	3,005,431.50	5,818.99	1.07
Original Face:	3,000,000.000	Base	99.987084	2,999,612.51	100.181050	3,005,431.50	5,818.99	1.07
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.987012	1,999,740.24	102.405640	2,048,112.80	48,372.56	0.73
Original Face:	2,000,000.000	Base	99.987012	1,999,740.24	102.405640	2,048,112.80	48,372.56	0.73
US DOLLAR Total								
	229,029,755.890	Local		230,818,167.76		233,857,695.01	3,039,527.25	82.87
Original Face:	172,922,434.000	Base		230,818,167.76		233,857,695.01	3,039,527.25	82.87
FIXED INCOME Total								
	229,029,755.890	Base		230,818,167.76		233,857,695.01	3,039,527.25	82.87
Original Face:	172,922,434.000							

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									
		267,679,144.110	Base		269,452,025.60		272,491,552.85	3,039,527.25	100.00
	Original Face:	172,922,434.000							

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								
			1,787,697.670	1.000000	1,787,697.67	1.000000	1,787,697.67	0.00	0.40
		Base		1.000000	1,787,697.67	1.000000	1,787,697.67	0.00	0.40
US DOLLAR Total									
			1,787,697.670		1,787,697.67		1,787,697.67	0.00	0.40
		Base			1,787,697.67		1,787,697.67	0.00	0.40
CASH Total									
			1,787,697.670	Base	1,787,697.67		1,787,697.67	0.00	0.40
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			10,000,000.000	99.917778	9,991,777.78	99.917778	9,991,777.78	0.00	2.21
		Base		99.917778	9,991,777.78	99.917778	9,991,777.78	0.00	2.21
02665JXR6	AMERICAN HONDA FINAN					0.170000	25 Oct 2021		
			5,000,000.000	99.988667	4,999,433.33	99.988667	4,999,433.33	0.00	1.11
		Base		99.988667	4,999,433.33	99.988667	4,999,433.33	0.00	1.11
04821TXK6	ATLANTIC ASSET SECUR					0.100000	19 Oct 2021		
			4,684,000.000	99.995000	4,683,765.80	99.995000	4,683,765.80	0.00	1.04
		Base		99.995000	4,683,765.80	99.995000	4,683,765.80	0.00	1.04
05253AYN4	AUST & NEW ZEA					0.100000	22 Nov 2021		
			5,000,000.000	99.985556	4,999,277.78	99.985556	4,999,277.78	0.00	1.11
		Base		99.985556	4,999,277.78	99.985556	4,999,277.78	0.00	1.11
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	101.288781	5,064,439.06	101.288781	5,064,439.06	0.00	1.12
		Base		101.288781	5,064,439.06	101.288781	5,064,439.06	0.00	1.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367CJQ1	BANK OF MONTREAL-				0.200000	02 Sep 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022		
	2,000,000.000	Local	100.006175	2,000,123.49	100.006175	2,000,123.49	0.00	0.44
		Base	100.006175	2,000,123.49	100.006175	2,000,123.49	0.00	0.44
07010JXK2	BASIN ELEC PWR COOP				0.080000	19 Oct 2021		
	10,000,000.000	Local	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	2.22
		Base	99.996000	9,999,600.00	99.996000	9,999,600.00	0.00	2.22
13606CW75	CANADIAN IMPERIAL BK				0.090000	01 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
138994009	CANTOR FITZGERALD REPO REPO				0.200000	01 Oct 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
138994009	CANTOR FITZGERALD REPO REPO				0.200000	08 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.32
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.32
19121BH10	COCA-COLA COMPANY				0.120000	01 Aug 2022		
	3,000,000.000	Local	99.898667	2,996,960.00	99.898667	2,996,960.00	0.00	0.66
		Base	99.898667	2,996,960.00	99.898667	2,996,960.00	0.00	0.66
19121BJD2	COCA-COLA COMPANY				0.110000	13 Sep 2022		
	10,000,000.000	Local	99.893972	9,989,397.22	99.893972	9,989,397.22	0.00	2.21
		Base	99.893972	9,989,397.22	99.893972	9,989,397.22	0.00	2.21
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	2,000,000.000	Local	99.842500	1,996,850.00	99.842500	1,996,850.00	0.00	0.44
		Base	99.842500	1,996,850.00	99.842500	1,996,850.00	0.00	0.44
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	3,000,000.000	Local	99.841333	2,995,240.00	99.841333	2,995,240.00	0.00	0.66
		Base	99.841333	2,995,240.00	99.841333	2,995,240.00	0.00	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	5,000,000.000	Local	99.958056	4,997,902.78	99.958056	4,997,902.78	0.00	1.11
		Base	99.958056	4,997,902.78	99.958056	4,997,902.78	0.00	1.11
30601WAU3	FAIRWAY FINANCE CORP				0.130000	28 Jan 2022		
	5,000,000.000	Local	99.957028	4,997,851.39	99.957028	4,997,851.39	0.00	1.11
		Base	99.957028	4,997,851.39	99.957028	4,997,851.39	0.00	1.11
30601WBN8	FAIRWAY FINANCE CORP				0.130000	22 Feb 2022		
	3,700,000.000	Local	99.948000	3,698,076.00	99.948000	3,698,076.00	0.00	0.82
		Base	99.948000	3,698,076.00	99.948000	3,698,076.00	0.00	0.82
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.996059	4,999,802.95	99.996059	4,999,802.95	0.00	1.11
		Base	99.996059	4,999,802.95	99.996059	4,999,802.95	0.00	1.11
38346LYV2	GOTHAM FDG CORP				0.100000	29 Nov 2021		
	5,000,000.000	Local	99.983611	4,999,180.56	99.983611	4,999,180.56	0.00	1.11
		Base	99.983611	4,999,180.56	99.983611	4,999,180.56	0.00	1.11
40060WXS6	GTA FDG LLC DISC				0.120000	26 Oct 2021		
	3,000,000.000	Local	99.991667	2,999,750.00	99.991667	2,999,750.00	0.00	0.66
		Base	99.991667	2,999,750.00	99.991667	2,999,750.00	0.00	0.66
45779PX60	INSTITUTIONAL SECURED				0.150000	06 Oct 2021		
	5,000,000.000	Local	99.997917	4,999,895.83	99.997917	4,999,895.83	0.00	1.11
		Base	99.997917	4,999,895.83	99.997917	4,999,895.83	0.00	1.11
45779PXM5	INSTITUTIONAL SECURED				0.150000	21 Oct 2021		
	2,900,000.000	Local	99.991667	2,899,758.33	99.991667	2,899,758.33	0.00	0.64
		Base	99.991667	2,899,758.33	99.991667	2,899,758.33	0.00	0.64
46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.78
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.78
47816FZ87	JOHNSON & JOHNSON				0.060000	08 Dec 2021		
	5,000,000.000	Local	99.988667	4,999,433.33	99.988667	4,999,433.33	0.00	1.11
		Base	99.988667	4,999,433.33	99.988667	4,999,433.33	0.00	1.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816GBB4	JOHNSON & JOHNSON				0.070000	11 Feb 2022		
	5,000,000.000	Local	99.974139	4,998,706.95	99.974139	4,998,706.95	0.00	1.11
		Base	99.974139	4,998,706.95	99.974139	4,998,706.95	0.00	1.11
56274LXU3	MANHATTAN ASSET FDG.				0.100000	28 Oct 2021		
	3,000,000.000	Local	99.992500	2,999,775.00	99.992500	2,999,775.00	0.00	0.66
		Base	99.992500	2,999,775.00	99.992500	2,999,775.00	0.00	0.66
56274LZ15	MANHATTAN ASSET FDG.				0.090000	01 Dec 2021		
	4,612,000.000	Local	99.984750	4,611,296.67	99.984750	4,611,296.67	0.00	1.02
		Base	99.984750	4,611,296.67	99.984750	4,611,296.67	0.00	1.02
56274MA69	MANHATTAN ASSET FDG.				0.140000	06 Jan 2022		
	4,027,000.000	Local	99.962278	4,025,480.93	99.962278	4,025,480.93	0.00	0.89
		Base	99.962278	4,025,480.93	99.962278	4,025,480.93	0.00	0.89
63254EZ11	NATL AUSTRALIA BK LT				0.070000	01 Dec 2021		
	10,000,000.000	Local	99.988139	9,998,813.89	99.988139	9,998,813.89	0.00	2.22
		Base	99.988139	9,998,813.89	99.988139	9,998,813.89	0.00	2.22
63307MAQ2	NATIONAL BK OF CANAD				0.140000	24 Jan 2022		
	5,000,000.000	Local	99.955278	4,997,763.89	99.955278	4,997,763.89	0.00	1.11
		Base	99.955278	4,997,763.89	99.955278	4,997,763.89	0.00	1.11
63763QB22	NATIONAL SECS CLEARING				0.090000	02 Feb 2022		
	5,000,000.000	Local	99.969000	4,998,450.00	99.969000	4,998,450.00	0.00	1.11
		Base	99.969000	4,998,450.00	99.969000	4,998,450.00	0.00	1.11
64951WXV1	NEW YORK LFE CAP COR				0.080000	29 Oct 2021		
	2,453,000.000	Local	99.993778	2,452,847.37	99.993778	2,452,847.37	0.00	0.54
		Base	99.993778	2,452,847.37	99.993778	2,452,847.37	0.00	0.54
78009BCU4	ROYAL BK OF CANADA				0.150000	28 Mar 2022		
	5,000,000.000	Local	99.925833	4,996,291.67	99.925833	4,996,291.67	0.00	1.11
		Base	99.925833	4,996,291.67	99.925833	4,996,291.67	0.00	1.11
8225X2X17	SHELL INTNL FNC B.V				0.070000	01 Oct 2021		
	2,800,000.000	Local	100.000000	2,800,000.00	100.000000	2,800,000.00	0.00	0.62
		Base	100.000000	2,800,000.00	100.000000	2,800,000.00	0.00	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
86562KY24	SUMITOMO MTSU BKG CORP				0.110000	02 Nov 2021		
	5,000,000.000	Local	99.990222	4,999,511.11	99.990222	4,999,511.11	0.00	1.11
		Base	99.990222	4,999,511.11	99.990222	4,999,511.11	0.00	1.11
86565C3Y3	SUMITOMO MITSUI BKG CORP				0.200000	27 Jun 2022		
	2,100,000.000	Local	99.999998	2,099,999.95	99.999998	2,099,999.95	0.00	0.47
		Base	99.999998	2,099,999.95	99.999998	2,099,999.95	0.00	0.47
89119BAQ9	TORONTO DOMINION BANK				0.140000	24 Jan 2022		
	5,010,000.000	Local	99.955278	5,007,759.42	99.955278	5,007,759.42	0.00	1.11
		Base	99.955278	5,007,759.42	99.955278	5,007,759.42	0.00	1.11
89233GY83	TOYOTA MOTOR CREDIT				0.090000	08 Nov 2021		
	5,000,000.000	Local	99.990500	4,999,525.00	99.990500	4,999,525.00	0.00	1.11
		Base	99.990500	4,999,525.00	99.990500	4,999,525.00	0.00	1.11
912796J42	TREASURY BILL 06/22 0.00000				0.052500	16 Jun 2022		
	25,000,000.000	Local	99.962375	24,990,593.75	99.962375	24,990,593.75	0.00	5.54
		Base	99.962375	24,990,593.75	99.962375	24,990,593.75	0.00	5.54
926NKW009	AMHERST PIERPONT 04/15 VAR				0.100000	14 Jan 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
93142WXU2	WALGREENS BOOTS				0.190000	28 Oct 2021		
	5,000,000.000	Local	99.985750	4,999,287.50	99.985750	4,999,287.50	0.00	1.11
		Base	99.985750	4,999,287.50	99.985750	4,999,287.50	0.00	1.11
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	5,000,000.000	Local	99.737361	4,986,868.05	99.737361	4,986,868.05	0.00	1.10
		Base	99.737361	4,986,868.05	99.737361	4,986,868.05	0.00	1.10
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.802611	4,990,130.56	99.802611	4,990,130.56	0.00	1.11
		Base	99.802611	4,990,130.56	99.802611	4,990,130.56	0.00	1.11
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	99.871083	2,996,132.50	99.871083	2,996,132.50	0.00	0.66
		Base	99.871083	2,996,132.50	99.871083	2,996,132.50	0.00	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022		
	3,250,000.000	Local	99.848528	3,245,077.16	99.848528	3,245,077.16	0.00	0.72
		Base	99.848528	3,245,077.16	99.848528	3,245,077.16	0.00	0.72
979QHR003	SOUTH STREET REPO				0.030000	01 Oct 2021		
	43,440,427.450	Local	100.000000	43,440,427.45	100.000000	43,440,427.45	0.00	9.63
		Base	100.000000	43,440,427.45	100.000000	43,440,427.45	0.00	9.63
US DOLLAR Total								
	291,476,427.450	Local		291,443,254.45		291,443,254.45	0.00	64.58
		Base		291,443,254.45		291,443,254.45	0.00	64.58
CASH EQUIVALENT Total								
	291,476,427.450	Base		291,443,254.45		291,443,254.45	0.00	64.58
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.721380	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.006004	5,000,300.20	300.20	1.11
		Base	100.000000	5,000,000.00	100.006004	5,000,300.20	300.20	1.11
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.935341	1,998,706.81	99.953485	1,999,069.70	362.89	0.44
		Base	99.935341	1,998,706.81	99.953485	1,999,069.70	362.89	0.44
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	2,000,000.000	Local	99.908874	1,998,177.48	99.795037	1,995,900.74	-2,276.74	0.44
		Base	99.908874	1,998,177.48	99.795037	1,995,900.74	-2,276.74	0.44
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.310000	26 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.320394	2,006,407.88	6,407.88	0.44
		Base	100.000000	2,000,000.00	100.320394	2,006,407.88	6,407.88	0.44
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.988722	9,998,872.22	101.961449	10,196,144.90	197,272.68	2.26
		Base	99.988722	9,998,872.22	101.961449	10,196,144.90	197,272.68	2.26

& 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
141781AZ7	CARGILL INC SR UNSECURED 144A 11/21 3.25				3.250000	15 Nov 2021		
	1,000,000.000	Local	100.380149	1,003,801.49	100.288880	1,002,888.80	-912.69	0.22
		Base	100.380149	1,003,801.49	100.288880	1,002,888.80	-912.69	0.22
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	2,000,000.000	Local	99.866114	1,997,322.27	99.951218	1,999,024.36	1,702.09	0.44
		Base	99.866114	1,997,322.27	99.951218	1,999,024.36	1,702.09	0.44
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.778494	1,995,569.88	-4,430.12	0.44
		Base	100.000000	2,000,000.00	99.778494	1,995,569.88	-4,430.12	0.44
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.936247	2,998,087.41	100.030236	3,000,907.08	2,819.67	0.66
		Base	99.936247	2,998,087.41	100.030236	3,000,907.08	2,819.67	0.66
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.982579	9,998,257.88	100.649470	10,064,947.00	66,689.12	2.23
Original Face:	10,000,000.000	Base	99.982579	9,998,257.88	100.649470	10,064,947.00	66,689.12	2.23
30231GBB7	EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902				1.902000	16 Aug 2022		
	5,924,000.000	Local	101.530486	6,014,665.99	101.502326	6,012,997.79	-1,668.20	1.33
		Base	101.530486	6,014,665.99	101.502326	6,012,997.79	-1,668.20	1.33
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	232,263.460	Local	101.071546	234,752.27	105.853331	245,858.61	11,106.34	0.05
Original Face:	2,096,032.000	Base	101.071546	234,752.27	105.853331	245,858.61	11,106.34	0.05
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,574,034.800	Local	100.896983	1,588,153.63	106.705655	1,679,584.14	91,430.51	0.37
Original Face:	5,000,000.000	Base	100.896983	1,588,153.63	106.705655	1,679,584.14	91,430.51	0.37
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,180,802.630	Local	104.379376	2,276,308.17	109.207653	2,381,603.37	105,295.20	0.53
Original Face:	8,645,247.000	Base	104.379376	2,276,308.17	109.207653	2,381,603.37	105,295.20	0.53
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	741,338.920	Local	104.298848	773,207.95	108.617497	805,223.78	32,015.83	0.18
Original Face:	4,322,624.000	Base	104.298848	773,207.95	108.617497	805,223.78	32,015.83	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
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.995528	9,999,552.80	-447.20	2.22
		Base	100.000000	10,000,000.00	99.995528	9,999,552.80	-447.20	2.22
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	47,039.720	Local	102.599101	48,262.33	101.361600	47,680.21	-582.12	0.01
Original Face:	2,161,312.000	Base	102.599101	48,262.33	101.361600	47,680.21	-582.12	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	444,446.830	Local	101.393483	450,640.12	103.063510	458,062.50	7,422.38	0.10
Original Face:	4,322,624.000	Base	101.393483	450,640.12	103.063510	458,062.50	7,422.38	0.10
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	0.010	Local	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:	8,584,720.000	Base	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	491,775.340	Local	101.309517	498,215.22	102.913050	506,101.00	7,885.78	0.11
Original Face:	4,322,624.000	Base	101.309517	498,215.22	102.913050	506,101.00	7,885.78	0.11
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	760,258.980	Local	100.745667	765,927.98	101.659060	772,872.13	6,944.15	0.17
Original Face:	5,111,816.000	Base	100.745667	765,927.98	101.659060	772,872.13	6,944.15	0.17
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	750,440.070	Local	99.794692	748,899.36	101.225490	759,636.64	10,737.28	0.17
Original Face:	4,322,624.000	Base	99.794692	748,899.36	101.225490	759,636.64	10,737.28	0.17
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,006,079.440	Local	101.417337	1,020,338.98	102.267070	1,028,887.97	8,548.99	0.23
Original Face:	5,326,337.000	Base	101.417337	1,020,338.98	102.267070	1,028,887.97	8,548.99	0.23
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	750,440.070	Local	100.198685	751,931.08	101.881810	764,561.93	12,630.85	0.17
Original Face:	4,322,624.000	Base	100.198685	751,931.08	101.881810	764,561.93	12,630.85	0.17
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	920,582.900	Local	100.643881	926,510.36	102.208350	940,912.59	14,402.23	0.21
Original Face:	8,645,247.000	Base	100.643881	926,510.36	102.208350	940,912.59	14,402.23	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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	900,541.020	101.485558	913,919.08	102.913050	926,774.23	12,855.15	0.21
Original Face:		Base	6,483,935.000	101.485558	913,919.08	102.913050	926,774.23	12,855.15	0.21
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	623,107.840	99.902319	622,499.18	101.123380	630,107.71	7,608.53	0.14
Original Face:		Base	4,322,624.000	99.902319	622,499.18	101.123380	630,107.71	7,608.53	0.14
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	842,009.090	99.660508	839,150.54	104.850930	882,854.36	43,703.82	0.20
Original Face:		Base	4,507,221.000	99.660508	839,150.54	104.850930	882,854.36	43,703.82	0.20
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,396,199.150	98.773525	1,379,075.12	103.889910	1,450,510.04	71,434.92	0.32
Original Face:		Base	5,000,000.000	98.773525	1,379,075.12	103.889910	1,450,510.04	71,434.92	0.32
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	137,755.890	98.382966	135,528.33	102.371260	141,022.44	5,494.11	0.03
Original Face:		Base	2,161,312.000	98.382966	135,528.33	102.371260	141,022.44	5,494.11	0.03
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	239,384.860	100.122013	239,676.94	101.063670	241,931.12	2,254.18	0.05
Original Face:		Base	4,527,840.000	100.122013	239,676.94	101.063670	241,931.12	2,254.18	0.05
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	146,276.890	101.276709	148,144.42	100.865120	147,542.36	-602.06	0.03
Original Face:		Base	8,645,247.000	101.276709	148,144.42	100.865120	147,542.36	-602.06	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	103,831.760	99.446383	103,256.93	101.453670	105,341.13	2,084.20	0.02
Original Face:		Base	2,161,312.000	99.446383	103,256.93	101.453670	105,341.13	2,084.20	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	228,052.690	99.979119	228,005.07	102.305010	233,309.33	5,304.26	0.05
Original Face:		Base	2,161,312.000	99.979119	228,005.07	102.305010	233,309.33	5,304.26	0.05
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	170,918.350	99.958401	170,847.25	102.832830	175,760.18	4,912.93	0.04
Original Face:		Base	2,472,541.000	99.958401	170,847.25	102.832830	175,760.18	4,912.93	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	465,728.850	100.159623	466,472.26	104.552550	486,931.39	20,459.13	0.11
	Original Face:	Base	4,322,624.000	100.159623	466,472.26	104.552550	486,931.39	20,459.13	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	503,227.660	100.338678	504,931.98	101.393870	510,242.00	5,310.02	0.11
	Original Face:	Base	6,483,935.000	100.338678	504,931.98	101.393870	510,242.00	5,310.02	0.11
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	952,495.830	100.053460	953,005.03	101.566500	967,416.68	14,411.65	0.21
	Original Face:	Base	5,619,411.000	100.053460	953,005.03	101.566500	967,416.68	14,411.65	0.21
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,363,149.550	101.188234	1,379,346.96	100.970610	1,376,380.42	-2,966.54	0.30
	Original Face:	Base	4,322,624.000	101.188234	1,379,346.96	100.970610	1,376,380.42	-2,966.54	0.30
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	783,451.560	100.022368	783,626.80	100.699880	788,934.78	5,307.98	0.17
	Original Face:	Base	4,322,624.000	100.022368	783,626.80	100.699880	788,934.78	5,307.98	0.17
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,958,628.450	100.693499	1,972,211.52	101.778720	1,993,466.97	21,255.45	0.44
	Original Face:	Base	10,806,559.000	100.693499	1,972,211.52	101.778720	1,993,466.97	21,255.45	0.44
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,112,544.210	100.442096	1,117,462.72	101.737760	1,131,877.56	14,414.84	0.25
	Original Face:	Base	10,806,559.000	100.442096	1,117,462.72	101.737760	1,131,877.56	14,414.84	0.25
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	507,229.320	100.484174	509,685.19	100.703430	510,797.32	1,112.13	0.11
	Original Face:	Base	4,322,624.000	100.484174	509,685.19	100.703430	510,797.32	1,112.13	0.11
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,326,600.790	99.910806	1,325,417.54	102.296650	1,357,068.17	31,650.63	0.30
	Original Face:	Base	6,483,935.000	99.910806	1,325,417.54	102.296650	1,357,068.17	31,650.63	0.30
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,018,889.340	102.144894	1,040,743.44	105.505630	1,074,985.62	34,242.18	0.24
	Original Face:	Base	6,000,000.000	102.144894	1,040,743.44	105.505630	1,074,985.62	34,242.18	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
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,643,781.400	Local	102.276384	1,681,200.17	100.346360	1,649,474.80	-31,725.37	0.37
Original Face:	10,000,000.000	Base	102.276384	1,681,200.17	100.346360	1,649,474.80	-31,725.37	0.37
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	1,643,781.400	Local	102.243127	1,680,653.51	100.293510	1,648,606.06	-32,047.45	0.37
Original Face:	10,000,000.000	Base	102.243127	1,680,653.51	100.293510	1,648,606.06	-32,047.45	0.37
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	4,381,467.950	Local	100.505787	4,403,628.84	104.778144	4,590,820.80	187,191.96	1.02
Original Face:	14,386,036.000	Base	100.505787	4,403,628.84	104.778144	4,590,820.80	187,191.96	1.02
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,512,113.030	Local	102.138987	1,544,456.93	104.656772	1,582,528.69	38,071.76	0.35
Original Face:	6,483,935.000	Base	102.138987	1,544,456.93	104.656772	1,582,528.69	38,071.76	0.35
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	331,666.680	Local	101.047039	335,139.36	106.452070	353,066.05	17,926.69	0.08
Original Face:	33,932,595.000	Base	101.047039	335,139.36	106.452070	353,066.05	17,926.69	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	483,129.190	Local	105.536039	509,875.41	115.231400	556,716.53	46,841.12	0.12
Original Face:	18,956,866.000	Base	105.536039	509,875.41	115.231400	556,716.53	46,841.12	0.12
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	43,060.390	Local	99.282194	42,751.30	100.611300	43,323.62	572.32	0.01
Original Face:	4,322,624.000	Base	99.282194	42,751.30	100.611300	43,323.62	572.32	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	171,063.510	Local	104.659614	179,034.41	107.516940	183,922.25	4,887.84	0.04
Original Face:	6,483,935.000	Base	104.659614	179,034.41	107.516940	183,922.25	4,887.84	0.04
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.013322	2,000,266.44	266.44	0.44
		Base	100.000000	2,000,000.00	100.013322	2,000,266.44	266.44	0.44
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	100.121000	2,002,420.00	2,420.00	0.44
		Base	100.000000	2,000,000.00	100.121000	2,002,420.00	2,420.00	0.44

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,543,280.990	Local	101.944544	1,573,290.77	102.793080	1,586,386.06	13,095.29	0.35
Original Face:	7,989,505.000	Base	101.944544	1,573,290.77	102.793080	1,586,386.06	13,095.29	0.35
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,238,739.500	Local	94.698681	4,014,030.39	100.788940	4,272,180.61	258,150.22	0.95
Original Face:	10,000,000.000	Base	94.698681	4,014,030.39	100.788940	4,272,180.61	258,150.22	0.95
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	2,792,466.250	Local	97.821892	2,731,643.32	102.911100	2,873,757.74	142,114.42	0.64
Original Face:	5,000,000.000	Base	97.821892	2,731,643.32	102.911100	2,873,757.74	142,114.42	0.64
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	928,272.100	Local	100.776361	935,478.84	104.419980	969,301.54	33,822.70	0.21
Original Face:	10,000,000.000	Base	100.776361	935,478.84	104.419980	969,301.54	33,822.70	0.21
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,823,336.250	Local	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.63
Original Face:	5,000,000.000	Base	96.542415	2,725,716.99	101.316390	2,860,502.37	134,785.38	0.63
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.977209	3,499,202.32	100.690758	3,524,176.53	24,974.21	0.78
		Base	99.977209	3,499,202.32	100.690758	3,524,176.53	24,974.21	0.78
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.176073	4,908,803.65	-91,196.35	1.09
		Base	100.000000	5,000,000.00	98.176073	4,908,803.65	-91,196.35	1.09
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	99.992773	999,927.73	100.350952	1,003,509.52	3,581.79	0.22
		Base	99.992773	999,927.73	100.350952	1,003,509.52	3,581.79	0.22
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.010722	5,000,536.10	536.10	1.11
		Base	100.000000	5,000,000.00	100.010722	5,000,536.10	536.10	1.11
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.998451	6,999,891.60	100.850994	7,059,569.58	59,677.98	1.56
		Base	99.998451	6,999,891.60	100.850994	7,059,569.58	59,677.98	1.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.786000	25 Jan 2029		
	617,044.950	Local	100.000002	617,044.96	98.258800	606,300.96	-10,744.00	0.13
Original Face:	2,161,312.000	Base	100.000002	617,044.96	98.258800	606,300.96	-10,744.00	0.13
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	107.308060	3,219,241.81	106.806605	3,204,198.15	-15,043.66	0.71
		Base	107.308060	3,219,241.81	106.806605	3,204,198.15	-15,043.66	0.71
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.405000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	100.311000	6,018,660.00	18,660.00	1.33
		Base	100.000000	6,000,000.00	100.311000	6,018,660.00	18,660.00	1.33
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.938498	999,384.98	100.176319	1,001,763.19	2,378.21	0.22
		Base	99.938498	999,384.98	100.176319	1,001,763.19	2,378.21	0.22
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.250000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.060328	3,001,809.84	1,809.84	0.67
		Base	100.000000	3,000,000.00	100.060328	3,001,809.84	1,809.84	0.67
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.054728	5,002,736.38	100.527946	5,026,397.30	23,660.92	1.11
		Base	100.054728	5,002,736.38	100.527946	5,026,397.30	23,660.92	1.11
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	105.021947	8,401,755.79	105.130105	8,410,408.40	8,652.61	1.86
		Base	105.021947	8,401,755.79	105.130105	8,410,408.40	8,652.61	1.86
95000U2B8	WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625				2.625000	22 Jul 2022		
	1,328,000.000	Local	101.982578	1,354,328.64	101.913271	1,353,408.24	-920.40	0.30
		Base	101.982578	1,354,328.64	101.913271	1,353,408.24	-920.40	0.30
US DOLLAR Total								
	155,584,729.860	Local		156,374,458.45		158,090,764.84	1,716,306.39	35.03
Original Face:	327,834,878.000	Base		156,374,458.45		158,090,764.84	1,716,306.39	35.03
FIXED INCOME Total								
	155,584,729.860	Base		156,374,458.45		158,090,764.84	1,716,306.39	35.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	327,834,878.000							

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									
		448,848,854.980	Base		449,605,410.57		451,321,716.96	1,716,306.39	100.00
	Original Face:	327,834,878.000							

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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			24,987,613.870	1.000000	24,987,613.87	1.000000	24,987,613.87	0.00	4.98
		Base		1.000000	24,987,613.87	1.000000	24,987,613.87	0.00	4.98
US DOLLAR Total									
			24,987,613.870		24,987,613.87		24,987,613.87	0.00	4.98
		Base			24,987,613.87		24,987,613.87	0.00	4.98
CASH Total									
			24,987,613.870	Base	24,987,613.87		24,987,613.87	0.00	4.98
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.937722	9,993,772.22	99.937722	9,993,772.22	0.00	1.99
		Base		99.937722	9,993,772.22	99.937722	9,993,772.22	0.00	1.99
0020A3AL4	AT&T INC					0.200000	20 Jan 2022		
			15,000,000.000	99.938333	14,990,750.00	99.938333	14,990,750.00	0.00	2.99
		Base		99.938333	14,990,750.00	99.938333	14,990,750.00	0.00	2.99
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			1,121,281.610	100.050000	1,121,842.25	100.050000	1,121,842.25	0.00	0.22
		Base		100.050000	1,121,842.25	100.050000	1,121,842.25	0.00	0.22
02665JXT2	AMERICAN HONDA FINAN					0.160000	27 Oct 2021		
			10,000,000.000	99.988444	9,998,844.44	99.988444	9,998,844.44	0.00	1.99
		Base		99.988444	9,998,844.44	99.988444	9,998,844.44	0.00	1.99
0347M2X19	ANGLESEA FDG PLC and ANG					0.100000	01 Oct 2021		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.99
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0347M3A53	ANGLESEA FDG PLC and ANG					0.120000	05 Jan 2022		
		Local	15,000,000.000	99.968000	14,995,200.00	99.968000	14,995,200.00	0.00	2.99
		Base		99.968000	14,995,200.00	99.968000	14,995,200.00	0.00	2.99
04821TY90	ATLANTIC ASSET SECUR					0.100000	09 Nov 2021		
		Local	20,000,000.000	99.989167	19,997,833.33	99.989167	19,997,833.33	0.00	3.99
		Base		99.989167	19,997,833.33	99.989167	19,997,833.33	0.00	3.99
13738JZT0	CAN AST + CAN LTD JT					0.100000	27 Dec 2021		
		Local	11,000,000.000	99.975833	10,997,341.67	99.975833	10,997,341.67	0.00	2.19
		Base		99.975833	10,997,341.67	99.975833	10,997,341.67	0.00	2.19
15060XZ62	CEDAR SPRING CPTL CO					0.120000	06 Dec 2021		
		Local	11,000,000.000	99.978000	10,997,580.00	99.978000	10,997,580.00	0.00	2.19
		Base		99.978000	10,997,580.00	99.978000	10,997,580.00	0.00	2.19
17177LX41	CIESCO LLC					0.170000	04 Oct 2021		
		Local	15,000,000.000	99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	2.99
		Base		99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	2.99
2063C0Z13	CONCORD MIN CPTL CO					0.130000	01 Dec 2021		
		Local	9,000,000.000	99.977972	8,998,017.50	99.977972	8,998,017.50	0.00	1.79
		Base		99.977972	8,998,017.50	99.977972	8,998,017.50	0.00	1.79
2063C1B33	CONCORD MIN CPTL CO					0.150000	03 Feb 2022		
		Local	20,000,000.000	99.947917	19,989,583.33	99.947917	19,989,583.33	0.00	3.99
		Base		99.947917	19,989,583.33	99.947917	19,989,583.33	0.00	3.99
2546R2XF8	WALT DISNEY CO					0.240000	15 Oct 2021		
		Local	10,000,000.000	99.990667	9,999,066.67	99.990667	9,999,066.67	0.00	1.99
		Base		99.990667	9,999,066.67	99.990667	9,999,066.67	0.00	1.99
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
		Local	15,000,000.000	99.777028	14,966,554.17	99.777028	14,966,554.17	0.00	2.99
		Base		99.777028	14,966,554.17	99.777028	14,966,554.17	0.00	2.99
30229AYG8	EXXON MOBIL CORP					0.120000	16 Nov 2021		
		Local	10,000,000.000	99.984667	9,998,466.67	99.984667	9,998,466.67	0.00	1.99
		Base		99.984667	9,998,466.67	99.984667	9,998,466.67	0.00	1.99

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
36955DYA2	GEN DYNAMICS CORP				0.190000	10 Nov 2021		
	15,000,000.000	Local	99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	2.99
		Base	99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	2.99
40588LY11	HALKIN FINANCE LLC USC				0.200000	01 Nov 2021		
	15,000,000.000	Local	99.982778	14,997,416.67	99.982778	14,997,416.67	0.00	2.99
		Base	99.982778	14,997,416.67	99.982778	14,997,416.67	0.00	2.99
40588LZV4	HALKIN FINANCE LLC USC				0.120000	29 Dec 2021		
	10,000,000.000	Local	99.970333	9,997,033.34	99.970333	9,997,033.34	0.00	1.99
		Base	99.970333	9,997,033.34	99.970333	9,997,033.34	0.00	1.99
41282JXM8	HARLEY-DAVIDSON FND CP				0.360000	21 Oct 2021		
	15,000,000.000	Local	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	2.99
		Base	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	2.99
41282JY21	HARLEY-DAVIDSON FND CP				0.320000	02 Nov 2021		
	10,000,000.000	Local	99.971556	9,997,155.55	99.971556	9,997,155.55	0.00	1.99
		Base	99.971556	9,997,155.55	99.971556	9,997,155.55	0.00	1.99
41282JZE4	HARLEY-DAVIDSON FND CP				0.320000	14 Dec 2021		
	10,000,000.000	Local	99.934222	9,993,422.22	99.934222	9,993,422.22	0.00	1.99
		Base	99.934222	9,993,422.22	99.934222	9,993,422.22	0.00	1.99
45779PX52	INSTITUTIONAL SECURED				0.120000	05 Oct 2021		
	15,000,000.000	Local	99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	2.99
		Base	99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	2.99
45779PXM5	INSTITUTIONAL SECURED				0.150000	21 Oct 2021		
	15,000,000.000	Local	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	2.99
		Base	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	2.99
45779QA55	INSTITUTIONAL SECURED				0.140000	05 Jan 2022		
	5,000,000.000	Local	99.962667	4,998,133.33	99.962667	4,998,133.33	0.00	1.00
		Base	99.962667	4,998,133.33	99.962667	4,998,133.33	0.00	1.00
52953AX67	LEXINGTN PKR CAP CO LL				0.130000	06 Oct 2021		
	10,000,000.000	Local	99.998194	9,999,819.44	99.998194	9,999,819.44	0.00	1.99
		Base	99.998194	9,999,819.44	99.998194	9,999,819.44	0.00	1.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953BB36	LEXINGTN PKR CAP CO LL					0.210000	03 Feb 2022		
		Local	20,000,000.000	99.927083	19,985,416.67	99.927083	19,985,416.67	0.00	3.99
		Base		99.927083	19,985,416.67	99.927083	19,985,416.67	0.00	3.99
62455AY84	MOUNTCLIFF					0.160000	08 Nov 2021		
		Local	20,000,000.000	99.983111	19,996,622.22	99.983111	19,996,622.22	0.00	3.99
		Base		99.983111	19,996,622.22	99.983111	19,996,622.22	0.00	3.99
62455AZ18	MOUNTCLIFF					0.150000	01 Dec 2021		
		Local	15,000,000.000	99.974583	14,996,187.50	99.974583	14,996,187.50	0.00	2.99
		Base		99.974583	14,996,187.50	99.974583	14,996,187.50	0.00	2.99
85520LX75	STARBIRD FDG. CORP					0.080000	07 Oct 2021		
		Local	15,000,000.000	99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	2.99
		Base		99.998667	14,999,800.00	99.998667	14,999,800.00	0.00	2.99
85520LZL2	STARBIRD FDG. CORP					0.130000	20 Dec 2021		
		Local	15,000,000.000	99.971111	14,995,666.67	99.971111	14,995,666.67	0.00	2.99
		Base		99.971111	14,995,666.67	99.971111	14,995,666.67	0.00	2.99
91842JXM6	VW CR INC					0.150000	21 Oct 2021		
		Local	20,000,000.000	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	3.99
		Base		99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	3.99
92646KY14	VICTORY RECEIVABLES					0.090000	01 Nov 2021		
		Local	15,000,000.000	99.992250	14,998,837.50	99.992250	14,998,837.50	0.00	2.99
		Base		99.992250	14,998,837.50	99.992250	14,998,837.50	0.00	2.99
94107MXD3	WASTE MANAGEMENT INC					0.180000	13 Oct 2021		
		Local	15,000,000.000	99.994000	14,999,100.00	99.994000	14,999,100.00	0.00	2.99
		Base		99.994000	14,999,100.00	99.994000	14,999,100.00	0.00	2.99
US DOLLAR Total									
		Local	442,121,281.610		441,989,967.52		441,989,967.52	0.00	88.16
		Base			441,989,967.52		441,989,967.52	0.00	88.16
CASH EQUIVALENT Total									
		Base	442,121,281.610		441,989,967.52		441,989,967.52	0.00	88.16

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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
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			34,367,269.890	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	6.86
		Base		0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	6.86
US DOLLAR Total									
			34,367,269.890	Local	34,366,584.52		34,367,269.89	685.37	6.86
				Base	34,366,584.52		34,367,269.89	685.37	6.86
EQUITY Total									
			34,367,269.890	Base	34,366,584.52		34,367,269.89	685.37	6.86

& 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								
		501,476,165.370	Base	501,344,165.91		501,344,851.28	685.37	100.00

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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
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			1,752.600	100.000000	1,752.60	100.000000	1,752.60	0.00	0.02
		Base		100.000000	1,752.60	100.000000	1,752.60	0.00	0.02
US DOLLAR Total									
			1,752.600		1,752.60		1,752.60	0.00	0.02
		Base			1,752.60		1,752.60	0.00	0.02
CASH EQUIVALENT Total									
			1,752.600	Base	1,752.60		1,752.60	0.00	0.02
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
			860.000	323.236302	277,983.22	430.820000	370,505.20	92,521.98	3.64
		Base		323.236302	277,983.22	430.820000	370,505.20	92,521.98	3.64
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			22,868.000	371.866245	8,503,837.30	429.140000	9,813,573.52	1,309,736.22	96.34
		Base		371.866245	8,503,837.30	429.140000	9,813,573.52	1,309,736.22	96.34
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	0.996205	204.73	1.000000	205.51	0.78	0.00
		Base		0.996205	204.73	1.000000	205.51	0.78	0.00
US DOLLAR Total									
			23,933.510		8,782,025.25		10,184,284.23	1,402,258.98	99.98
		Base			8,782,025.25		10,184,284.23	1,402,258.98	99.98
EQUITY Total									
			23,933.510	Base	8,782,025.25		10,184,284.23	1,402,258.98	99.98

& 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

Base Currency: 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									
		25,686.110	Base		8,783,777.85		10,186,036.83	1,402,258.98	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
		87.470	Local	100.000000	87.47	100.000000	87.47	0.00	0.00
			Base	100.000000	87.47	100.000000	87.47	0.00	0.00
US DOLLAR Total									
		87.470	Local		87.47		87.47	0.00	0.00
			Base		87.47		87.47	0.00	0.00
CASH EQUIVALENT Total									
		87.470	Base		87.47		87.47	0.00	0.00
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		8,683.000	Local	425.398323	3,693,733.64	480.880000	4,175,481.04	481,747.40	99.99
			Base	425.398323	3,693,733.64	480.880000	4,175,481.04	481,747.40	99.99
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		148.450	Local	0.996228	147.89	1.000000	148.45	0.56	0.00
			Base	0.996228	147.89	1.000000	148.45	0.56	0.00
US DOLLAR Total									
		8,831.450	Local		3,693,881.53		4,175,629.49	481,747.96	100.00
			Base		3,693,881.53		4,175,629.49	481,747.96	100.00
EQUITY Total									
		8,831.450	Base		3,693,881.53		4,175,629.49	481,747.96	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
FUND Total									
		8,918.920	Base		3,693,969.00		4,175,716.96	481,747.96	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			13,087.580	100.000000	13,087.58	100.000000	13,087.58	0.00	0.46
		Base		100.000000	13,087.58	100.000000	13,087.58	0.00	0.46
US DOLLAR Total									
			13,087.580		13,087.58		13,087.58	0.00	0.46
		Base			13,087.58		13,087.58	0.00	0.46
CASH EQUIVALENT Total									
			13,087.580		13,087.58		13,087.58	0.00	0.46
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			25,884.000	95.485518	2,471,547.14	109.190000	2,826,273.96	354,726.82	99.53
		Base		95.485518	2,471,547.14	109.190000	2,826,273.96	354,726.82	99.53
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									
			26,119.520		2,471,782.09		2,826,509.48	354,727.39	99.54
		Base			2,471,782.09		2,826,509.48	354,727.39	99.54
EQUITY Total									
			26,119.520		2,471,782.09		2,826,509.48	354,727.39	99.54

& 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									
		39,207.100	Base		2,484,869.67		2,839,597.06	354,727.39	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		
			1,152.190	100.000000	1,152.19	100.000000	1,152.19	0.00	0.01
		Base		100.000000	1,152.19	100.000000	1,152.19	0.00	0.01
US DOLLAR Total									
			1,152.190		1,152.19		1,152.19	0.00	0.01
		Base			1,152.19		1,152.19	0.00	0.01
CASH EQUIVALENT Total									
			1,152.190	Base	1,152.19		1,152.19	0.00	0.01
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			102,539.000	114.739732	11,765,297.42	114.830000	11,774,553.37	9,255.95	99.99
		Base		114.739732	11,765,297.42	114.830000	11,774,553.37	9,255.95	99.99
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.00
		Base		0.996239	288.72	1.000000	289.81	1.09	0.00
US DOLLAR Total									
			102,828.810		11,765,586.14		11,774,843.18	9,257.04	99.99
		Base			11,765,586.14		11,774,843.18	9,257.04	99.99
EQUITY Total									
			102,828.810	Base	11,765,586.14		11,774,843.18	9,257.04	99.99

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

Base Currency: 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									
		103,981.000	Base		11,766,738.33		11,775,995.37	9,257.04	100.00

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

Base Currency:USD - US DOLLAR

	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								
	907,490.770	Local	907,490.77	907,490.77	0.08	0.00		0.00
		Base	907,490.77	907,490.77	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	353,771.150	Local	353,948.04	353,948.04	0.03	0.00		0.00
		Base	353,948.04	353,948.04	0.03	0.00	0.00	0.00
EQUITY								
	19,757,702.000	Local	734,213,674.69	1,120,392,704.54	99.89	386,179,029.85		386,179,029.85
		Base	734,213,674.69	1,120,392,704.54	99.89	386,179,029.85	0.00	386,179,029.85
US DOLLAR Total								
	21,018,963.920	Local	735,475,113.50	1,121,654,143.35	100.00	386,179,029.85		386,179,029.85
		Base	735,475,113.50	1,121,654,143.35	100.00	386,179,029.85	0.00	386,179,029.85
FUND Total								
	21,018,963.920	Base	735,475,113.50	1,121,654,143.35	100.00	386,179,029.85	0.00	386,179,029.85

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								
	5,049.820	Local	5,049.82	5,049.82	0.00	0.00		0.00
		Base	5,049.82	5,049.82	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	36,231,669.090	Local	36,249,804.53	36,249,784.92	4.81	-19.61		-19.61
		Base	36,249,804.53	36,249,784.92	4.81	-19.61	0.00	-19.61
EQUITY								
	21,181,514.000	Local	474,370,480.04	717,161,855.78	95.19	242,791,375.74		242,791,375.74
		Base	474,370,480.04	717,161,855.78	95.19	242,791,375.74	0.00	242,791,375.74
US DOLLAR Total								
	57,418,232.910	Local	510,625,334.39	753,416,690.52	100.00	242,791,356.13		242,791,356.13
		Base	510,625,334.39	753,416,690.52	100.00	242,791,356.13	0.00	242,791,356.13
FUND Total								
	57,418,232.910	Base	510,625,334.39	753,416,690.52	100.00	242,791,356.13	0.00	242,791,356.13

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	436,751,994.970	Local	436,652,996.59	436,657,059.12	17.19	4,062.53		4,062.53
		Base	436,652,996.59	436,657,059.12	17.19	4,062.53	0.00	4,062.53
EQUITY								
	6,276,813.000	Local	40,308,694.18	40,379,179.97	1.59	70,485.79		70,485.79
		Base	40,308,694.18	40,379,179.97	1.59	70,485.79	0.00	70,485.79
FIXED INCOME								
	1,929,288,282.050	Local	1,988,080,835.41	2,063,313,759.40	81.22	75,232,923.99		75,232,923.99
Original Face:	1,868,618,694.000	Base	1,988,080,835.41	2,063,313,759.40	81.22	75,232,923.99	0.00	75,232,923.99
US DOLLAR Total								
	2,372,317,090.010	Local	2,465,042,526.17	2,540,349,998.48	100.00	75,307,472.31		75,307,472.31
Original Face:	1,868,618,694.000	Base	2,465,042,526.17	2,540,349,998.48	100.00	75,307,472.31	0.00	75,307,472.31
FUND Total								
	2,372,317,090.010	Base	2,465,042,526.17	2,540,349,998.48	100.00	75,307,472.31	0.00	75,307,472.31
Original Face:	1,868,618,694.000							

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								
	316,939.510	Local	316,939.51	316,939.51	0.05	0.00		0.00
		Base	316,939.51	316,939.51	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	222,341,738.890	Local	222,193,829.94	222,194,383.33	35.14	553.39		553.39
		Base	222,193,829.94	222,194,383.33	35.14	553.39	0.00	553.39
FIXED INCOME								
	406,589,777.670	Local	406,960,193.75	409,795,648.14	64.81	2,835,454.39		2,835,454.39
Original Face:	182,011,032.000	Base	406,960,193.75	409,795,648.14	64.81	2,835,454.39	0.00	2,835,454.39
US DOLLAR Total								
	629,248,456.070	Local	629,470,963.20	632,306,970.98	100.00	2,836,007.78		2,836,007.78
Original Face:	182,011,032.000	Base	629,470,963.20	632,306,970.98	100.00	2,836,007.78	0.00	2,836,007.78
FUND Total								
	629,248,456.070	Base	629,470,963.20	632,306,970.98	100.00	2,836,007.78	0.00	2,836,007.78
Original Face:	182,011,032.000							

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								
	229,917.590	Local	229,917.59	229,917.59	0.07	0.00		0.00
		Base	229,917.59	229,917.59	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	80,514,691.050	Local	80,514,691.05	80,514,691.05	23.87	0.00		0.00
		Base	80,514,691.05	80,514,691.05	23.87	0.00	0.00	0.00
FIXED INCOME								
	255,913,234.510	Local	256,865,901.20	256,521,408.26	76.06	-344,492.94		-344,492.94
Original Face:	111,514,553.000	Base	256,865,901.20	256,521,408.26	76.06	-344,492.94	0.00	-344,492.94
US DOLLAR Total								
	336,657,843.150	Local	337,610,509.84	337,266,016.90	100.00	-344,492.94		-344,492.94
Original Face:	111,514,553.000	Base	337,610,509.84	337,266,016.90	100.00	-344,492.94	0.00	-344,492.94
FUND Total								
	336,657,843.150	Base	337,610,509.84	337,266,016.90	100.00	-344,492.94	0.00	-344,492.94
Original Face:	111,514,553.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	13,256.900	Local	13,256.90	13,256.90	0.00	0.00		0.00
		Base	13,256.90	13,256.90	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	30,029,436.230	Local	30,044,453.28	30,044,450.95	1.16	-2.33		-2.33
		Base	30,044,453.28	30,044,450.95	1.16	-2.33	0.00	-2.33
EQUITY								
	20,771,254.000	Local	990,208,849.49	2,557,979,508.25	98.84	1,567,770,658.76		1,567,770,658.76
		Base	990,208,849.49	2,557,979,508.25	98.84	1,567,770,658.76	0.00	1,567,770,658.76
US DOLLAR Total								
	50,813,947.130	Local	1,020,266,559.67	2,588,037,216.10	100.00	1,567,770,656.43		1,567,770,656.43
		Base	1,020,266,559.67	2,588,037,216.10	100.00	1,567,770,656.43	0.00	1,567,770,656.43
FUND Total								
	50,813,947.130	Base	1,020,266,559.67	2,588,037,216.10	100.00	1,567,770,656.43	0.00	1,567,770,656.43

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								
	468,750.000	Local	468,750.00	468,750.00	0.03	0.00		0.00
		Base	468,750.00	468,750.00	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	918,496,690.040	Local	918,320,720.31	918,324,570.94	65.59	3,850.63		3,850.63
		Base	918,320,720.31	918,324,570.94	65.59	3,850.63	0.00	3,850.63
FIXED INCOME								
	478,430,141.930	Local	479,420,963.20	481,281,596.41	34.38	1,860,633.21		1,860,633.21
Original Face:	697,290,435.000	Base	479,420,963.20	481,281,596.41	34.38	1,860,633.21	0.00	1,860,633.21
US DOLLAR Total								
	1,397,395,581.970	Local	1,398,210,433.51	1,400,074,917.35	100.00	1,864,483.84		1,864,483.84
Original Face:	697,290,435.000	Base	1,398,210,433.51	1,400,074,917.35	100.00	1,864,483.84	0.00	1,864,483.84
FUND Total								
	1,397,395,581.970	Base	1,398,210,433.51	1,400,074,917.35	100.00	1,864,483.84	0.00	1,864,483.84
Original Face:	697,290,435.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-183,750.010	Local	-183,750.01	-183,750.01	0.00	0.00		0.00
		Base	-183,750.01	-183,750.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,895,967,876.890	Local	3,895,250,991.12	3,895,365,170.25	65.38	114,179.13		114,179.13
		Base	3,895,250,991.12	3,895,365,170.25	65.38	114,179.13	0.00	114,179.13
FIXED INCOME								
	2,050,432,248.910	Local	2,062,418,582.88	2,062,674,386.65	34.62	255,803.77		255,803.77
Original Face:	528,699,328.000	Base	2,062,418,582.88	2,062,674,386.65	34.62	255,803.77	0.00	255,803.77
US DOLLAR Total								
	5,946,216,375.790	Local	5,957,485,823.99	5,957,855,806.89	100.00	369,982.90		369,982.90
Original Face:	528,699,328.000	Base	5,957,485,823.99	5,957,855,806.89	100.00	369,982.90	0.00	369,982.90
FUND Total								
	5,946,216,375.790	Base	5,957,485,823.99	5,957,855,806.89	100.00	369,982.90	0.00	369,982.90
Original Face:	528,699,328.000							

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								
	-655,772.330	Local	-655,772.33	-655,772.33	0.57	0.00		0.00
		Base	-655,772.33	-655,772.33	0.57	0.00	0.00	0.00
CASH EQUIVALENT								
	2,735,398.680	Local	2,736,327.84	2,736,327.83	2.40	-0.01		-0.01
		Base	2,736,327.84	2,736,327.83	2.40	-0.01	0.00	-0.01
FIXED INCOME								
	109,695,001.280	Local	110,387,152.85	110,768,481.71	97.03	381,328.86		381,328.86
Original Face:	46,075,000.000	Base	110,387,152.85	110,768,481.71	97.03	381,328.86	0.00	381,328.86
US DOLLAR Total								
	111,774,627.630	Local	112,467,708.36	112,849,037.21	100.00	381,328.85		381,328.85
Original Face:	46,075,000.000	Base	112,467,708.36	112,849,037.21	100.00	381,328.85	0.00	381,328.85
FUND Total								
	111,774,627.630	Base	112,467,708.36	112,849,037.21	100.00	381,328.85	0.00	381,328.85
Original Face:	46,075,000.000							

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								
	375,000.010	Local	375,000.01	375,000.01	0.03	0.00		0.00
		Base	375,000.01	375,000.01	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	568,505,233.380	Local	568,452,200.45	568,458,088.38	51.05	5,887.93		5,887.93
		Base	568,452,200.45	568,458,088.38	51.05	5,887.93	0.00	5,887.93
FIXED INCOME								
	540,833,516.210	Local	542,873,926.86	544,726,626.06	48.92	1,852,699.20		1,852,699.20
Original Face:	318,393,263.000	Base	542,873,926.86	544,726,626.06	48.92	1,852,699.20	0.00	1,852,699.20
US DOLLAR Total								
	1,109,713,749.600	Local	1,111,701,127.32	1,113,559,714.45	100.00	1,858,587.13		1,858,587.13
Original Face:	318,393,263.000	Base	1,111,701,127.32	1,113,559,714.45	100.00	1,858,587.13	0.00	1,858,587.13
FUND Total								
	1,109,713,749.600	Base	1,111,701,127.32	1,113,559,714.45	100.00	1,858,587.13	0.00	1,858,587.13
Original Face:	318,393,263.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.030	Local	-0.03	-0.03	0.00	0.00		0.00
		Base	-0.03	-0.03	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,879,801,701.710	Local	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51		24,992.51
		Base	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51	0.00	24,992.51
FIXED INCOME								
	129,834,993.340	Local	129,831,478.95	129,833,315.14	6.46	1,836.19		1,836.19
Original Face:	77,825,000.000	Base	129,831,478.95	129,833,315.14	6.46	1,836.19	0.00	1,836.19
US DOLLAR Total								
	2,009,636,695.020	Local	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70		26,828.70
Original Face:	77,825,000.000	Base	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70	0.00	26,828.70
FUND Total								
	2,009,636,695.020	Base	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70	0.00	26,828.70
Original Face:	77,825,000.000							

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								
	109,622.230	Local	109,622.23	109,622.23	0.01	0.00		0.00
		Base	109,622.23	109,622.23	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	988,149,091.480	Local	988,130,590.75	988,130,590.75	55.63	0.00		0.00
		Base	988,130,590.75	988,130,590.75	55.63	0.00	0.00	0.00
FIXED INCOME								
	788,000,000.000	Local	788,122,078.55	788,151,764.55	44.37	29,686.00		29,686.00
		Base	788,122,078.55	788,151,764.55	44.37	29,686.00	0.00	29,686.00
US DOLLAR Total								
	1,776,258,713.710	Local	1,776,362,291.53	1,776,391,977.53	100.00	29,686.00		29,686.00
		Base	1,776,362,291.53	1,776,391,977.53	100.00	29,686.00	0.00	29,686.00
FUND Total								
	1,776,258,713.710	Base	1,776,362,291.53	1,776,391,977.53	100.00	29,686.00	0.00	29,686.00

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								
	-28,707.550	Local	-28,707.55	-28,707.55	0.00	0.00		0.00
		Base	-28,707.55	-28,707.55	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.650	Local	1,698.48	1,698.48	0.00	0.00		0.00
		Base	1,698.48	1,698.48	0.00	0.00	0.00	0.00
EQUITY								
	354,696,808.660	Local	354,774,053.05	354,732,278.34	57.74	-41,774.71		-41,774.71
		Base	354,774,053.05	354,732,278.34	57.74	-41,774.71	0.00	-41,774.71
FIXED INCOME								
	258,270,000.000	Local	259,401,210.04	259,605,637.04	42.26	204,427.00		204,427.00
Original Face:	155,515,000.000	Base	259,401,210.04	259,605,637.04	42.26	204,427.00	0.00	204,427.00
US DOLLAR Total								
	612,939,799.760	Local	614,148,254.02	614,310,906.31	100.00	162,652.29		162,652.29
Original Face:	155,515,000.000	Base	614,148,254.02	614,310,906.31	100.00	162,652.29	0.00	162,652.29
FUND Total								
	612,939,799.760	Base	614,148,254.02	614,310,906.31	100.00	162,652.29	0.00	162,652.29
Original Face:	155,515,000.000							

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								
	487,612.880	Local	487,612.88	487,612.88	0.09	0.00		0.00
		Base	487,612.88	487,612.88	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	126,304,511.110	Local	126,275,267.11	126,275,267.11	23.82	0.00		0.00
		Base	126,275,267.11	126,275,267.11	23.82	0.00	0.00	0.00
FIXED INCOME								
	396,737,305.240	Local	402,183,043.85	403,350,641.70	76.09	1,167,597.85		1,167,597.85
Original Face:	245,077,869.000	Base	402,183,043.85	403,350,641.70	76.09	1,167,597.85	0.00	1,167,597.85
US DOLLAR Total								
	523,529,429.230	Local	528,945,923.84	530,113,521.69	100.00	1,167,597.85		1,167,597.85
Original Face:	245,077,869.000	Base	528,945,923.84	530,113,521.69	100.00	1,167,597.85	0.00	1,167,597.85
FUND Total								
	523,529,429.230	Base	528,945,923.84	530,113,521.69	100.00	1,167,597.85	0.00	1,167,597.85
Original Face:	245,077,869.000							

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								
	377,279.740	Local	377,279.74	377,279.74	0.03	0.00		0.00
		Base	377,279.74	377,279.74	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	1,505,168,601.590	Local	1,504,971,914.08	1,504,971,914.08	99.97	0.00		0.00
		Base	1,504,971,914.08	1,504,971,914.08	99.97	0.00	0.00	0.00
US DOLLAR Total								
	1,505,545,881.330	Local	1,505,349,193.82	1,505,349,193.82	100.00	0.00		0.00
		Base	1,505,349,193.82	1,505,349,193.82	100.00	0.00	0.00	0.00
FUND Total								
	1,505,545,881.330	Base	1,505,349,193.82	1,505,349,193.82	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								
	-4,850,611.780	Local	-4,850,611.78	-4,850,611.78	1.72	0.00		0.00
		Base	-4,850,611.78	-4,850,611.78	1.72	0.00	0.00	0.00
CASH EQUIVALENT								
	43,500,000.000	Local	43,484,469.62	43,484,469.62	15.41	0.00		0.00
		Base	43,484,469.62	43,484,469.62	15.41	0.00	0.00	0.00
FIXED INCOME								
	229,029,755.890	Local	230,818,167.76	233,857,695.01	82.87	3,039,527.25		3,039,527.25
Original Face:	172,922,434.000	Base	230,818,167.76	233,857,695.01	82.87	3,039,527.25	0.00	3,039,527.25
US DOLLAR Total								
	267,679,144.110	Local	269,452,025.60	272,491,552.85	100.00	3,039,527.25		3,039,527.25
Original Face:	172,922,434.000	Base	269,452,025.60	272,491,552.85	100.00	3,039,527.25	0.00	3,039,527.25
FUND Total								
	267,679,144.110	Base	269,452,025.60	272,491,552.85	100.00	3,039,527.25	0.00	3,039,527.25
Original Face:	172,922,434.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,787,697.670	Local	1,787,697.67	1,787,697.67	0.40	0.00		0.00
		Base	1,787,697.67	1,787,697.67	0.40	0.00	0.00	0.00
CASH EQUIVALENT								
	291,476,427.450	Local	291,443,254.45	291,443,254.45	64.58	0.00		0.00
		Base	291,443,254.45	291,443,254.45	64.58	0.00	0.00	0.00
FIXED INCOME								
	155,584,729.860	Local	156,374,458.45	158,090,764.84	35.03	1,716,306.39		1,716,306.39
Original Face:	327,834,878.000	Base	156,374,458.45	158,090,764.84	35.03	1,716,306.39	0.00	1,716,306.39
US DOLLAR Total								
	448,848,854.980	Local	449,605,410.57	451,321,716.96	100.00	1,716,306.39		1,716,306.39
Original Face:	327,834,878.000	Base	449,605,410.57	451,321,716.96	100.00	1,716,306.39	0.00	1,716,306.39
FUND Total								
	448,848,854.980	Base	449,605,410.57	451,321,716.96	100.00	1,716,306.39	0.00	1,716,306.39
Original Face:	327,834,878.000							

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								
	24,987,613.870	Local	24,987,613.87	24,987,613.87	4.98	0.00		0.00
		Base	24,987,613.87	24,987,613.87	4.98	0.00	0.00	0.00
CASH EQUIVALENT								
	442,121,281.610	Local	441,989,967.52	441,989,967.52	88.16	0.00		0.00
		Base	441,989,967.52	441,989,967.52	88.16	0.00	0.00	0.00
EQUITY								
	34,367,269.890	Local	34,366,584.52	34,367,269.89	6.86	685.37		685.37
		Base	34,366,584.52	34,367,269.89	6.86	685.37	0.00	685.37
US DOLLAR Total								
	501,476,165.370	Local	501,344,165.91	501,344,851.28	100.00	685.37		685.37
		Base	501,344,165.91	501,344,851.28	100.00	685.37	0.00	685.37
FUND Total								
	501,476,165.370	Base	501,344,165.91	501,344,851.28	100.00	685.37	0.00	685.37

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								
	1,752.600	Local	1,752.60	1,752.60	0.02	0.00		0.00
		Base	1,752.60	1,752.60	0.02	0.00	0.00	0.00
EQUITY								
	23,933.510	Local	8,782,025.25	10,184,284.23	99.98	1,402,258.98		1,402,258.98
		Base	8,782,025.25	10,184,284.23	99.98	1,402,258.98	0.00	1,402,258.98
US DOLLAR Total								
	25,686.110	Local	8,783,777.85	10,186,036.83	100.00	1,402,258.98		1,402,258.98
		Base	8,783,777.85	10,186,036.83	100.00	1,402,258.98	0.00	1,402,258.98
FUND Total								
	25,686.110	Base	8,783,777.85	10,186,036.83	100.00	1,402,258.98	0.00	1,402,258.98

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								
	87.470	Local	87.47	87.47	0.00	0.00		0.00
		Base	87.47	87.47	0.00	0.00	0.00	0.00
EQUITY								
	8,831.450	Local	3,693,881.53	4,175,629.49	100.00	481,747.96		481,747.96
		Base	3,693,881.53	4,175,629.49	100.00	481,747.96	0.00	481,747.96
US DOLLAR Total								
	8,918.920	Local	3,693,969.00	4,175,716.96	100.00	481,747.96		481,747.96
		Base	3,693,969.00	4,175,716.96	100.00	481,747.96	0.00	481,747.96
FUND Total								
	8,918.920	Base	3,693,969.00	4,175,716.96	100.00	481,747.96	0.00	481,747.96

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	13,087.580	Local	13,087.58	13,087.58	0.46	0.00		0.00
		Base	13,087.58	13,087.58	0.46	0.00	0.00	0.00
EQUITY								
	26,119.520	Local	2,471,782.09	2,826,509.48	99.54	354,727.39		354,727.39
		Base	2,471,782.09	2,826,509.48	99.54	354,727.39	0.00	354,727.39
US DOLLAR Total								
	39,207.100	Local	2,484,869.67	2,839,597.06	100.00	354,727.39		354,727.39
		Base	2,484,869.67	2,839,597.06	100.00	354,727.39	0.00	354,727.39
FUND Total								
	39,207.100	Base	2,484,869.67	2,839,597.06	100.00	354,727.39	0.00	354,727.39

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								
	1,152.190	Local	1,152.19	1,152.19	0.01	0.00		0.00
		Base	1,152.19	1,152.19	0.01	0.00	0.00	0.00
EQUITY								
	102,828.810	Local	11,765,586.14	11,774,843.18	99.99	9,257.04		9,257.04
		Base	11,765,586.14	11,774,843.18	99.99	9,257.04	0.00	9,257.04
US DOLLAR Total								
	103,981.000	Local	11,766,738.33	11,775,995.37	100.00	9,257.04		9,257.04
		Base	11,766,738.33	11,775,995.37	100.00	9,257.04	0.00	9,257.04
FUND Total								
	103,981.000	Base	11,766,738.33	11,775,995.37	100.00	9,257.04	0.00	9,257.04

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	907,490.770	907,490.77	907,490.77	0.08	0.00	0.00	0.00
CASH Total	907,490.770	907,490.77	907,490.77	0.08	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	353,771.150	353,948.04	353,948.04	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	353,771.150	353,948.04	353,948.04	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
EQUITY							
US DOLLAR	19,757,702.000	734,213,674.69	1,120,392,704.54	99.89	386,179,029.85	0.00	386,179,029.85
EQUITY Total	19,757,702.000	734,213,674.69	1,120,392,704.54	99.89	386,179,029.85	0.00	386,179,029.85

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	21,018,963.920	735,475,113.50	1,121,654,143.35	100.00	386,179,029.85	0.00	386,179,029.85

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	5,049.820	5,049.82	5,049.82	0.00	0.00	0.00	0.00
CASH Total	5,049.820	5,049.82	5,049.82	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	36,231,669.090	36,249,804.53	36,249,784.92	4.81	-19.61	0.00	-19.61
CASH EQUIVALENT Total	36,231,669.090	36,249,804.53	36,249,784.92	4.81	-19.61	0.00	-19.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	21,181,514.000	474,370,480.04	717,161,855.78	95.19	242,791,375.74	0.00	242,791,375.74
EQUITY Total	21,181,514.000	474,370,480.04	717,161,855.78	95.19	242,791,375.74	0.00	242,791,375.74

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	57,418,232.910	510,625,334.39	753,416,690.52	100.00	242,791,356.13	0.00	242,791,356.13

STATE STREET.

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	436,751,994.970	436,652,996.59	436,657,059.12	17.19	4,062.53	0.00	4,062.53
CASH EQUIVALENT Total	436,751,994.970	436,652,996.59	436,657,059.12	17.19	4,062.53	0.00	4,062.53

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	6,276,813.000	40,308,694.18	40,379,179.97	1.59	70,485.79	0.00	70,485.79
EQUITY Total	6,276,813.000	40,308,694.18	40,379,179.97	1.59	70,485.79	0.00	70,485.79

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	1,929,288,282.050	1,988,080,835.41	2,063,313,759.40	81.22	75,232,923.99	0.00	75,232,923.99
FIXED INCOME Total	1,929,288,282.050	1,988,080,835.41	2,063,313,759.40	81.22	75,232,923.99	0.00	75,232,923.99

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	2,372,317,090.010	2,465,042,526.17	2,540,349,998.48	100.00	75,307,472.31	0.00	75,307,472.31

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	316,939.510	316,939.51	316,939.51	0.05	0.00	0.00	0.00
CASH Total	316,939.510	316,939.51	316,939.51	0.05	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	222,341,738.890	222,193,829.94	222,194,383.33	35.14	553.39	0.00	553.39
CASH EQUIVALENT Total	222,341,738.890	222,193,829.94	222,194,383.33	35.14	553.39	0.00	553.39

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	406,589,777.670	406,960,193.75	409,795,648.14	64.81	2,835,454.39	0.00	2,835,454.39
FIXED INCOME Total	406,589,777.670	406,960,193.75	409,795,648.14	64.81	2,835,454.39	0.00	2,835,454.39

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	629,248,456.070	629,470,963.20	632,306,970.98	100.00	2,836,007.78	0.00	2,836,007.78

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	229,917.590	229,917.59	229,917.59	0.07	0.00	0.00	0.00
CASH Total	229,917.590	229,917.59	229,917.59	0.07	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	80,514,691.050	80,514,691.05	80,514,691.05	23.87	0.00	0.00	0.00
CASH EQUIVALENT Total	80,514,691.050	80,514,691.05	80,514,691.05	23.87	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	255,913,234.510	256,865,901.20	256,521,408.26	76.06	-344,492.94	0.00	-344,492.94
FIXED INCOME Total	255,913,234.510	256,865,901.20	256,521,408.26	76.06	-344,492.94	0.00	-344,492.94

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	336,657,843.150	337,610,509.84	337,266,016.90	100.00	-344,492.94	0.00	-344,492.94

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	13,256.900	13,256.90	13,256.90	0.00	0.00	0.00	0.00
CASH Total	13,256.900	13,256.90	13,256.90	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	30,029,436.230	30,044,453.28	30,044,450.95	1.16	-2.33	0.00	-2.33
CASH EQUIVALENT Total	30,029,436.230	30,044,453.28	30,044,450.95	1.16	-2.33	0.00	-2.33

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,771,254.000	990,208,849.49	2,557,979,508.25	98.84	1,567,770,658.76	0.00	1,567,770,658.76
EQUITY Total	20,771,254.000	990,208,849.49	2,557,979,508.25	98.84	1,567,770,658.76	0.00	1,567,770,658.76

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	50,813,947.130	1,020,266,559.67	2,588,037,216.10	100.00	1,567,770,656.43	0.00	1,567,770,656.43

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	468,750.000	468,750.00	468,750.00	0.03	0.00	0.00	0.00
CASH Total	468,750.000	468,750.00	468,750.00	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	918,496,690.040	918,320,720.31	918,324,570.94	65.59	3,850.63	0.00	3,850.63
CASH EQUIVALENT Total	918,496,690.040	918,320,720.31	918,324,570.94	65.59	3,850.63	0.00	3,850.63

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	478,430,141.930	479,420,963.20	481,281,596.41	34.38	1,860,633.21	0.00	1,860,633.21
FIXED INCOME Total	478,430,141.930	479,420,963.20	481,281,596.41	34.38	1,860,633.21	0.00	1,860,633.21

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	1,397,395,581.970	1,398,210,433.51	1,400,074,917.35	100.00	1,864,483.84	0.00	1,864,483.84

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-183,750.010	-183,750.01	-183,750.01	0.00	0.00	0.00	0.00
CASH Total	-183,750.010	-183,750.01	-183,750.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,895,967,876.890	3,895,250,991.12	3,895,365,170.25	65.38	114,179.13	0.00	114,179.13
CASH EQUIVALENT Total	3,895,967,876.890	3,895,250,991.12	3,895,365,170.25	65.38	114,179.13	0.00	114,179.13

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							
	2,050,432,248.910	2,062,418,582.88	2,062,674,386.65	34.62	255,803.77	0.00	255,803.77
FIXED INCOME Total							
	2,050,432,248.910	2,062,418,582.88	2,062,674,386.65	34.62	255,803.77	0.00	255,803.77

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,946,216,375.790	5,957,485,823.99	5,957,855,806.89	100.00	369,982.90	0.00	369,982.90

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	-655,772.330	-655,772.33	-655,772.33	0.57	0.00	0.00	0.00
CASH Total	-655,772.330	-655,772.33	-655,772.33	0.57	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							
	2,735,398.680	2,736,327.84	2,736,327.83	2.40	-0.01	0.00	-0.01
CASH EQUIVALENT Total							
	2,735,398.680	2,736,327.84	2,736,327.83	2.40	-0.01	0.00	-0.01

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	109,695,001.280	110,387,152.85	110,768,481.71	97.03	381,328.86	0.00	381,328.86
FIXED INCOME Total							
	109,695,001.280	110,387,152.85	110,768,481.71	97.03	381,328.86	0.00	381,328.86

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	111,774,627.630	112,467,708.36	112,849,037.21	100.00	381,328.85	0.00	381,328.85

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	375,000.010	375,000.01	375,000.01	0.03	0.00	0.00	0.00
CASH Total	375,000.010	375,000.01	375,000.01	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	568,505,233.380	568,452,200.45	568,458,088.38	51.05	5,887.93	0.00	5,887.93
CASH EQUIVALENT Total	568,505,233.380	568,452,200.45	568,458,088.38	51.05	5,887.93	0.00	5,887.93

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	540,833,516.210	542,873,926.86	544,726,626.06	48.92	1,852,699.20	0.00	1,852,699.20
FIXED INCOME Total	540,833,516.210	542,873,926.86	544,726,626.06	48.92	1,852,699.20	0.00	1,852,699.20

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,109,713,749.600	1,111,701,127.32	1,113,559,714.45	100.00	1,858,587.13	0.00	1,858,587.13

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.030	-0.03	-0.03	0.00	0.00	0.00	0.00
CASH Total	-0.030	-0.03	-0.03	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,879,801,701.710	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51	0.00	24,992.51
CASH EQUIVALENT Total	1,879,801,701.710	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51	0.00	24,992.51

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	129,834,993.340	129,831,478.95	129,833,315.14	6.46	1,836.19	0.00	1,836.19
FIXED INCOME Total	129,834,993.340	129,831,478.95	129,833,315.14	6.46	1,836.19	0.00	1,836.19

Holdings

Asset Summary

As of: *September 30, 2021*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *October 12, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,009,636,695.020	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70	0.00	26,828.70

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	109,622.230	109,622.23	109,622.23	0.01	0.00	0.00	0.00
CASH Total	109,622.230	109,622.23	109,622.23	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	988,149,091.480	988,130,590.75	988,130,590.75	55.63	0.00	0.00	0.00
CASH EQUIVALENT Total	988,149,091.480	988,130,590.75	988,130,590.75	55.63	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							
	788,000,000.000	788,122,078.55	788,151,764.55	44.37	29,686.00	0.00	29,686.00
FIXED INCOME Total							
	788,000,000.000	788,122,078.55	788,151,764.55	44.37	29,686.00	0.00	29,686.00

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	1,776,258,713.710	1,776,362,291.53	1,776,391,977.53	100.00	29,686.00	0.00	29,686.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-28,707.550	-28,707.55	-28,707.55	0.00	0.00	0.00	0.00
CASH Total	-28,707.550	-28,707.55	-28,707.55	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,698.650	1,698.48	1,698.48	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,698.650	1,698.48	1,698.48	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	354,696,808.660	354,774,053.05	354,732,278.34	57.74	-41,774.71	0.00	-41,774.71
EQUITY Total	354,696,808.660	354,774,053.05	354,732,278.34	57.74	-41,774.71	0.00	-41,774.71

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							
	258,270,000.000	259,401,210.04	259,605,637.04	42.26	204,427.00	0.00	204,427.00
FIXED INCOME Total							
	258,270,000.000	259,401,210.04	259,605,637.04	42.26	204,427.00	0.00	204,427.00

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	612,939,799.760	614,148,254.02	614,310,906.31	100.00	162,652.29	0.00	162,652.29

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	487,612.880	487,612.88	487,612.88	0.09	0.00	0.00	0.00
CASH Total	487,612.880	487,612.88	487,612.88	0.09	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	126,304,511.110	126,275,267.11	126,275,267.11	23.82	0.00	0.00	0.00
CASH EQUIVALENT Total	126,304,511.110	126,275,267.11	126,275,267.11	23.82	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	396,737,305.240	402,183,043.85	403,350,641.70	76.09	1,167,597.85	0.00	1,167,597.85
FIXED INCOME Total	396,737,305.240	402,183,043.85	403,350,641.70	76.09	1,167,597.85	0.00	1,167,597.85

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	523,529,429.230	528,945,923.84	530,113,521.69	100.00	1,167,597.85	0.00	1,167,597.85

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	377,279.740	377,279.74	377,279.74	0.03	0.00	0.00	0.00
CASH Total	377,279.740	377,279.74	377,279.74	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	1,505,168,601.590	1,504,971,914.08	1,504,971,914.08	99.97	0.00	0.00	0.00
CASH EQUIVALENT Total	1,505,168,601.590	1,504,971,914.08	1,504,971,914.08	99.97	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	1,505,545,881.330	1,505,349,193.82	1,505,349,193.82	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	-4,850,611.780	-4,850,611.78	-4,850,611.78	1.72	0.00	0.00	0.00
CASH Total	-4,850,611.780	-4,850,611.78	-4,850,611.78	1.72	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	43,500,000.000	43,484,469.62	43,484,469.62	15.41	0.00	0.00	0.00
CASH EQUIVALENT Total	43,500,000.000	43,484,469.62	43,484,469.62	15.41	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	229,029,755.890	230,818,167.76	233,857,695.01	82.87	3,039,527.25	0.00	3,039,527.25
FIXED INCOME Total	229,029,755.890	230,818,167.76	233,857,695.01	82.87	3,039,527.25	0.00	3,039,527.25

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	267,679,144.110	269,452,025.60	272,491,552.85	100.00	3,039,527.25	0.00	3,039,527.25

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	1,787,697.670	1,787,697.67	1,787,697.67	0.40	0.00	0.00	0.00
CASH Total	1,787,697.670	1,787,697.67	1,787,697.67	0.40	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	291,476,427.450	291,443,254.45	291,443,254.45	64.58	0.00	0.00	0.00
CASH EQUIVALENT Total	291,476,427.450	291,443,254.45	291,443,254.45	64.58	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	155,584,729.860	156,374,458.45	158,090,764.84	35.03	1,716,306.39	0.00	1,716,306.39
FIXED INCOME Total	155,584,729.860	156,374,458.45	158,090,764.84	35.03	1,716,306.39	0.00	1,716,306.39

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	448,848,854.980	449,605,410.57	451,321,716.96	100.00	1,716,306.39	0.00	1,716,306.39

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	24,987,613.870	24,987,613.87	24,987,613.87	4.98	0.00	0.00	0.00
CASH Total	24,987,613.870	24,987,613.87	24,987,613.87	4.98	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	442,121,281.610	441,989,967.52	441,989,967.52	88.16	0.00	0.00	0.00
CASH EQUIVALENT Total	442,121,281.610	441,989,967.52	441,989,967.52	88.16	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	34,367,269.890	34,366,584.52	34,367,269.89	6.86	685.37	0.00	685.37
EQUITY Total	34,367,269.890	34,366,584.52	34,367,269.89	6.86	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
FUND Total	501,476,165.370	501,344,165.91	501,344,851.28	100.00	685.37	0.00	685.37

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	1,752.600	1,752.60	1,752.60	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	1,752.600	1,752.60	1,752.60	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
EQUITY							
US DOLLAR	23,933.510	8,782,025.25	10,184,284.23	99.98	1,402,258.98	0.00	1,402,258.98
EQUITY Total	23,933.510	8,782,025.25	10,184,284.23	99.98	1,402,258.98	0.00	1,402,258.98

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,686.110	8,783,777.85	10,186,036.83	100.00	1,402,258.98	0.00	1,402,258.98

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	87.470	87.47	87.47	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	87.470	87.47	87.47	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	8,831.450	3,693,881.53	4,175,629.49	100.00	481,747.96	0.00	481,747.96
EQUITY Total	8,831.450	3,693,881.53	4,175,629.49	100.00	481,747.96	0.00	481,747.96

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	8,918.920	3,693,969.00	4,175,716.96	100.00	481,747.96	0.00	481,747.96

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 EQUIVALENT							
US DOLLAR	13,087.580	13,087.58	13,087.58	0.46	0.00	0.00	0.00
CASH EQUIVALENT Total	13,087.580	13,087.58	13,087.58	0.46	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	26,119.520	2,471,782.09	2,826,509.48	99.54	354,727.39	0.00	354,727.39
EQUITY Total	26,119.520	2,471,782.09	2,826,509.48	99.54	354,727.39	0.00	354,727.39

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	39,207.100	2,484,869.67	2,839,597.06	100.00	354,727.39	0.00	354,727.39

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	1,152.190	1,152.19	1,152.19	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	1,152.190	1,152.19	1,152.19	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	102,828.810	11,765,586.14	11,774,843.18	99.99	9,257.04	0.00	9,257.04
EQUITY Total	102,828.810	11,765,586.14	11,774,843.18	99.99	9,257.04	0.00	9,257.04

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	103,981.000	11,766,738.33	11,775,995.37	100.00	9,257.04	0.00	9,257.04

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							
	907,490.770	907,490.77	907,490.77	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	353,771.150	353,948.04	353,948.04	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
EQUITY							
	19,757,702.000	734,213,674.69	1,120,392,704.54	99.89	386,179,029.85	0.00	386,179,029.85
					416,243,653.41 GN	0.00 GN	416,243,653.41 GN
					-30,064,623.56 LS	0.00 LS	-30,064,623.56 LS
FUND Total							
0.000	21,018,963.920	735,475,113.50	1,121,654,143.35	100.00	386,179,029.85	0.00	386,179,029.85
					416,243,653.41 GN	0.00 GN	416,243,653.41 GN
					-30,064,623.56 LS	0.00 LS	-30,064,623.56 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							
	5,049.820	5,049.82	5,049.82	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	36,231,669.090	36,249,804.53	36,249,784.92	4.81	-19.61	0.00	-19.61
					0.00 GN	0.00 GN	0.00 GN
					-19.61 LS	0.00 LS	-19.61 LS
EQUITY							
	21,181,514.000	474,370,480.04	717,161,855.78	95.19	242,791,375.74	0.00	242,791,375.74
					271,846,102.64 GN	0.00 GN	271,846,102.64 GN
					-29,054,726.90 LS	0.00 LS	-29,054,726.90 LS
FUND Total							
0.000	57,418,232.910	510,625,334.39	753,416,690.52	100.00	242,791,356.13	0.00	242,791,356.13
					271,846,102.64 GN	0.00 GN	271,846,102.64 GN
					-29,054,746.51 LS	0.00 LS	-29,054,746.51 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	436,751,994.970	436,652,996.59	436,657,059.12	17.19	4,062.53	0.00	4,062.53
					4,062.55 GN	0.00 GN	4,062.55 GN
					-0.02 LS	0.00 LS	-0.02 LS
EQUITY							
	6,276,813.000	40,308,694.18	40,379,179.97	1.59	70,485.79	0.00	70,485.79
					70,485.79 GN	0.00 GN	70,485.79 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,929,288,282.050	1,988,080,835.41	2,063,313,759.40	81.22	75,232,923.99	0.00	75,232,923.99
					85,543,997.11 GN	0.00 GN	85,543,997.11 GN
					-10,311,073.12 LS	0.00 LS	-10,311,073.12 LS
Original Face:	1,868,618,694.000						
FUND Total							
0.000	2,372,317,090.010	2,465,042,526.17	2,540,349,998.48	100.00	75,307,472.31	0.00	75,307,472.31
					85,618,545.45 GN	0.00 GN	85,618,545.45 GN
					-10,311,073.14 LS	0.00 LS	-10,311,073.14 LS
Original Face:	1,868,618,694.000						

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							
	316,939.510	316,939.51	316,939.51	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	222,341,738.890	222,193,829.94	222,194,383.33	35.14	553.39	0.00	553.39
					14,005.61 GN	0.00 GN	14,005.61 GN
					-13,452.22 LS	0.00 LS	-13,452.22 LS
FIXED INCOME							
	406,589,777.670	406,960,193.75	409,795,648.14	64.81	2,835,454.39	0.00	2,835,454.39
					4,071,650.40 GN	0.00 GN	4,071,650.40 GN
					-1,236,196.01 LS	0.00 LS	-1,236,196.01 LS
Original Face:	182,011,032.000						
FUND Total							
0.000	629,248,456.070	629,470,963.20	632,306,970.98	100.00	2,836,007.78	0.00	2,836,007.78
					4,085,656.01 GN	0.00 GN	4,085,656.01 GN
					-1,249,648.23 LS	0.00 LS	-1,249,648.23 LS
Original Face:	182,011,032.000						

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							
	229,917.590	229,917.59	229,917.59	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	80,514,691.050	80,514,691.05	80,514,691.05	23.87	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							
	255,913,234.510	256,865,901.20	256,521,408.26	76.06	-344,492.94	0.00	-344,492.94
					295,712.26 GN	0.00 GN	295,712.26 GN
					-640,205.20 LS	0.00 LS	-640,205.20 LS
Original Face:	111,514,553.000						
FUND Total							
0.000	336,657,843.150	337,610,509.84	337,266,016.90	100.00	-344,492.94	0.00	-344,492.94
					295,712.26 GN	0.00 GN	295,712.26 GN
					-640,205.20 LS	0.00 LS	-640,205.20 LS
Original Face:	111,514,553.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	13,256.900	13,256.90	13,256.90	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							
	30,029,436.230	30,044,453.28	30,044,450.95	1.16	-2.33	0.00	-2.33
					0.00 GN	0.00 GN	0.00 GN
					-2.33 LS	0.00 LS	-2.33 LS
EQUITY							
	20,771,254.000	990,208,849.49	2,557,979,508.25	98.84	1,567,770,658.76	0.00	1,567,770,658.76
					1,605,769,703.33 GN	0.00 GN	1,605,769,703.33 GN
					-37,999,044.57 LS	0.00 LS	-37,999,044.57 LS
FUND Total							
0.000	50,813,947.130	1,020,266,559.67	2,588,037,216.10	100.00	1,567,770,656.43	0.00	1,567,770,656.43
					1,605,769,703.33 GN	0.00 GN	1,605,769,703.33 GN
					-37,999,046.90 LS	0.00 LS	-37,999,046.90 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							
	468,750.000	468,750.00	468,750.00	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							
	918,496,690.040	918,320,720.31	918,324,570.94	65.59	3,850.63	0.00	3,850.63
					4,427.02 GN	0.00 GN	4,427.02 GN
					-576.39 LS	0.00 LS	-576.39 LS
FIXED INCOME							
	478,430,141.930	479,420,963.20	481,281,596.41	34.38	1,860,633.21	0.00	1,860,633.21
					2,187,355.68 GN	0.00 GN	2,187,355.68 GN
					-326,722.47 LS	0.00 LS	-326,722.47 LS
Original Face:	697,290,435.000						
FUND Total							
0.000	1,397,395,581.970	1,398,210,433.51	1,400,074,917.35	100.00	1,864,483.84	0.00	1,864,483.84
					2,191,782.70 GN	0.00 GN	2,191,782.70 GN
					-327,298.86 LS	0.00 LS	-327,298.86 LS
Original Face:	697,290,435.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-183,750.010	-183,750.01	-183,750.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,895,967,876.890	3,895,250,991.12	3,895,365,170.25	65.38	114,179.13	0.00	114,179.13
					166,666.75 GN	0.00 GN	166,666.75 GN
					-52,487.62 LS	0.00 LS	-52,487.62 LS
FIXED INCOME							
	2,050,432,248.910	2,062,418,582.88	2,062,674,386.65	34.62	255,803.77	0.00	255,803.77
					8,467,702.99 GN	0.00 GN	8,467,702.99 GN
					-8,211,899.22 LS	0.00 LS	-8,211,899.22 LS
Original Face:	528,699,328.000						
FUND Total							
0.000	5,946,216,375.790	5,957,485,823.99	5,957,855,806.89	100.00	369,982.90	0.00	369,982.90
					8,634,369.74 GN	0.00 GN	8,634,369.74 GN
					-8,264,386.84 LS	0.00 LS	-8,264,386.84 LS
Original Face:	528,699,328.000						

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							
	-655,772.330	-655,772.33	-655,772.33	0.57	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							
	2,735,398.680	2,736,327.84	2,736,327.83	2.40	-0.01	0.00	-0.01
					0.00 GN	0.00 GN	0.00 GN
					-0.01 LS	0.00 LS	-0.01 LS
FIXED INCOME							
	109,695,001.280	110,387,152.85	110,768,481.71	97.03	381,328.86	0.00	381,328.86
					433,722.94 GN	0.00 GN	433,722.94 GN
					-52,394.08 LS	0.00 LS	-52,394.08 LS
Original Face:	46,075,000.000						
FUND Total							
0.000	111,774,627.630	112,467,708.36	112,849,037.21	100.00	381,328.85	0.00	381,328.85
					433,722.94 GN	0.00 GN	433,722.94 GN
					-52,394.09 LS	0.00 LS	-52,394.09 LS
Original Face:	46,075,000.000						

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							
	375,000.010	375,000.01	375,000.01	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							
	568,505,233.380	568,452,200.45	568,458,088.38	51.05	5,887.93	0.00	5,887.93
					5,887.93 GN	0.00 GN	5,887.93 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	540,833,516.210	542,873,926.86	544,726,626.06	48.92	1,852,699.20	0.00	1,852,699.20
					2,286,878.50 GN	0.00 GN	2,286,878.50 GN
					-434,179.30 LS	0.00 LS	-434,179.30 LS
Original Face:	318,393,263.000						
FUND Total							
0.000	1,109,713,749.600	1,111,701,127.32	1,113,559,714.45	100.00	1,858,587.13	0.00	1,858,587.13
					2,292,766.43 GN	0.00 GN	2,292,766.43 GN
					-434,179.30 LS	0.00 LS	-434,179.30 LS
Original Face:	318,393,263.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.030	-0.03	-0.03	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							
	1,879,801,701.710	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51	0.00	24,992.51
					25,359.26 GN	0.00 GN	25,359.26 GN
					-366.75 LS	0.00 LS	-366.75 LS
FIXED INCOME							
	129,834,993.340	129,831,478.95	129,833,315.14	6.46	1,836.19	0.00	1,836.19
					2,025.30 GN	0.00 GN	2,025.30 GN
					-189.11 LS	0.00 LS	-189.11 LS
Original Face:	77,825,000.000						
FUND Total							
0.000	2,009,636,695.020	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70	0.00	26,828.70
					27,384.56 GN	0.00 GN	27,384.56 GN
					-555.86 LS	0.00 LS	-555.86 LS
Original Face:	77,825,000.000						

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							
	109,622.230	109,622.23	109,622.23	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							
	988,149,091.480	988,130,590.75	988,130,590.75	55.63	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							
	788,000,000.000	788,122,078.55	788,151,764.55	44.37	29,686.00	0.00	29,686.00
					30,640.71 GN	0.00 GN	30,640.71 GN
					-954.71 LS	0.00 LS	-954.71 LS
FUND Total							
0.000	1,776,258,713.710	1,776,362,291.53	1,776,391,977.53	100.00	29,686.00	0.00	29,686.00
					30,640.71 GN	0.00 GN	30,640.71 GN
					-954.71 LS	0.00 LS	-954.71 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							
	-28,707.550	-28,707.55	-28,707.55	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,698.650	1,698.48	1,698.48	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							
	354,696,808.660	354,774,053.05	354,732,278.34	57.74	-41,774.71	0.00	-41,774.71
					0.00 GN	0.00 GN	0.00 GN
					-41,774.71 LS	0.00 LS	-41,774.71 LS
FIXED INCOME							
	258,270,000.000	259,401,210.04	259,605,637.04	42.26	204,427.00	0.00	204,427.00
					206,663.53 GN	0.00 GN	206,663.53 GN
					-2,236.53 LS	0.00 LS	-2,236.53 LS
Original Face:	155,515,000.000						
FUND Total							
0.000	612,939,799.760	614,148,254.02	614,310,906.31	100.00	162,652.29	0.00	162,652.29
					206,663.53 GN	0.00 GN	206,663.53 GN
					-44,011.24 LS	0.00 LS	-44,011.24 LS
Original Face:	155,515,000.000						

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							
	487,612.880	487,612.88	487,612.88	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							
	126,304,511.110	126,275,267.11	126,275,267.11	23.82	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	396,737,305.240	402,183,043.85	403,350,641.70	76.09	1,167,597.85	0.00	1,167,597.85
					5,103,408.11 GN	0.00 GN	5,103,408.11 GN
					-3,935,810.26 LS	0.00 LS	-3,935,810.26 LS
Original Face:	245,077,869.000						
FUND Total							
0.000	523,529,429.230	528,945,923.84	530,113,521.69	100.00	1,167,597.85	0.00	1,167,597.85
					5,103,408.11 GN	0.00 GN	5,103,408.11 GN
					-3,935,810.26 LS	0.00 LS	-3,935,810.26 LS
Original Face:	245,077,869.000						

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							
	377,279.740	377,279.74	377,279.74	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							
	1,505,168,601.590	1,504,971,914.08	1,504,971,914.08	99.97	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,505,545,881.330	1,505,349,193.82	1,505,349,193.82	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							
	-4,850,611.780	-4,850,611.78	-4,850,611.78	1.72	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							
	43,500,000.000	43,484,469.62	43,484,469.62	15.41	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							
	229,029,755.890	230,818,167.76	233,857,695.01	82.87	3,039,527.25	0.00	3,039,527.25
					4,520,993.11 GN	0.00 GN	4,520,993.11 GN
					-1,481,465.86 LS	0.00 LS	-1,481,465.86 LS
Original Face:	172,922,434.000						
FUND Total							
0.000	267,679,144.110	269,452,025.60	272,491,552.85	100.00	3,039,527.25	0.00	3,039,527.25
					4,520,993.11 GN	0.00 GN	4,520,993.11 GN
					-1,481,465.86 LS	0.00 LS	-1,481,465.86 LS
Original Face:	172,922,434.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,787,697.670	1,787,697.67	1,787,697.67	0.40	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							
	291,476,427.450	291,443,254.45	291,443,254.45	64.58	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	155,584,729.860	156,374,458.45	158,090,764.84	35.03	1,716,306.39	0.00	1,716,306.39
					1,911,869.29 GN	0.00 GN	1,911,869.29 GN
					-195,562.90 LS	0.00 LS	-195,562.90 LS
Original Face:	327,834,878.000						
FUND Total							
0.000	448,848,854.980	449,605,410.57	451,321,716.96	100.00	1,716,306.39	0.00	1,716,306.39
					1,911,869.29 GN	0.00 GN	1,911,869.29 GN
					-195,562.90 LS	0.00 LS	-195,562.90 LS
Original Face:	327,834,878.000						

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							
	24,987,613.870	24,987,613.87	24,987,613.87	4.98	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	442,121,281.610	441,989,967.52	441,989,967.52	88.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	34,367,269.890	34,366,584.52	34,367,269.89	6.86	685.37	0.00	685.37
					685.37 GN	0.00 GN	685.37 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	501,476,165.370	501,344,165.91	501,344,851.28	100.00	685.37	0.00	685.37
					685.37 GN	0.00 GN	685.37 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							
	1,752.600	1,752.60	1,752.60	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
EQUITY							
	23,933.510	8,782,025.25	10,184,284.23	99.98	1,402,258.98	0.00	1,402,258.98
					1,402,258.98 GN	0.00 GN	1,402,258.98 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	25,686.110	8,783,777.85	10,186,036.83	100.00	1,402,258.98	0.00	1,402,258.98
					1,402,258.98 GN	0.00 GN	1,402,258.98 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							
	87.470	87.47	87.47	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							
	8,831.450	3,693,881.53	4,175,629.49	100.00	481,747.96	0.00	481,747.96
					481,747.96 GN	0.00 GN	481,747.96 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	8,918.920	3,693,969.00	4,175,716.96	100.00	481,747.96	0.00	481,747.96
					481,747.96 GN	0.00 GN	481,747.96 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							
	13,087.580	13,087.58	13,087.58	0.46	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,119.520	2,471,782.09	2,826,509.48	99.54	354,727.39	0.00	354,727.39
					354,727.39 GN	0.00 GN	354,727.39 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	39,207.100	2,484,869.67	2,839,597.06	100.00	354,727.39	0.00	354,727.39
					354,727.39 GN	0.00 GN	354,727.39 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							
	1,152.190	1,152.19	1,152.19	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	102,828.810	11,765,586.14	11,774,843.18	99.99	9,257.04	0.00	9,257.04
					9,257.04 GN	0.00 GN	9,257.04 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	103,981.000	11,766,738.33	11,775,995.37	100.00	9,257.04	0.00	9,257.04
					9,257.04 GN	0.00 GN	9,257.04 GN
					0.00 LS	0.00 LS	0.00 LS