Holdings

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

As of: *February 28, 2022* *View Date:* *March 4, 2022*

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								
		-780.710	Local	1.000000	-780.71	1.000000	-780.71	0.00	0.00
			Base	1.000000	-780.71	1.000000	-780.71	0.00	0.00
US DOLLAR Total									
		-780.710	Local		-780.71		-780.71	0.00	0.00
			Base		-780.71		-780.71	0.00	0.00
CASH Total									
		-780.710	Base		-780.71		-780.71	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.026097	31 Dec 2030		
		8,138,939.320	Local	100.000000	8,138,939.32	100.000000	8,138,939.32	0.00	0.72
			Base	100.000000	8,138,939.32	100.000000	8,138,939.32	0.00	0.72
US DOLLAR Total									
		8,138,939.320	Local		8,138,939.32		8,138,939.32	0.00	0.72
			Base		8,138,939.32		8,138,939.32	0.00	0.72
CASH EQUIVALENT Total									
		8,138,939.320	Base		8,138,939.32		8,138,939.32	0.00	0.72
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01								
		29,679.000	Local	43.259098	1,283,886.77	120.160000	3,566,228.64	2,282,341.87	0.31
			Base	43.259098	1,283,886.77	120.160000	3,566,228.64	2,282,341.87	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
00191U102	ASGN INC COMMON STOCK USD.01							
	25,198.000	Local	65.044978	1,639,003.36	110.790000	2,791,686.42	1,152,683.06	0.25
		Base	65.044978	1,639,003.36	110.790000	2,791,686.42	1,152,683.06	0.25
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	43,496.000	Local	39.047408	1,698,406.06	56.710000	2,466,658.16	768,252.10	0.22
		Base	39.047408	1,698,406.06	56.710000	2,466,658.16	768,252.10	0.22
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	56,859.000	Local	14.685120	834,981.26	33.520000	1,905,913.68	1,070,932.42	0.17
		Base	14.685120	834,981.26	33.520000	1,905,913.68	1,070,932.42	0.17
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	16,892.000	Local	117.376938	1,982,731.24	182.370000	3,080,594.04	1,097,862.80	0.27
		Base	117.376938	1,982,731.24	182.370000	3,080,594.04	1,097,862.80	0.27
00766T100	AECOM COMMON STOCK USD.01							
	20,923.000	Local	33.884968	708,975.19	72.660000	1,520,265.18	811,289.99	0.13
		Base	33.884968	708,975.19	72.660000	1,520,265.18	811,289.99	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	19,661.000	Local	83.021301	1,632,281.79	138.360000	2,720,295.96	1,088,014.17	0.24
		Base	83.021301	1,632,281.79	138.360000	2,720,295.96	1,088,014.17	0.24
013872106	ALCOA CORP COMMON STOCK USD.01							
	90,490.000	Local	59.326800	5,368,482.14	75.340000	6,817,516.60	1,449,034.46	0.60
		Base	59.326800	5,368,482.14	75.340000	6,817,516.60	1,449,034.46	0.60
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,626.000	Local	404.954887	2,683,231.08	661.920000	4,385,881.92	1,702,650.84	0.39
		Base	404.954887	2,683,231.08	661.920000	4,385,881.92	1,702,650.84	0.39
018522300	ALLETE INC COMMON STOCK							
	25,425.000	Local	67.764618	1,722,915.42	62.940000	1,600,249.50	-122,665.92	0.14
		Base	67.764618	1,722,915.42	62.940000	1,600,249.50	-122,665.92	0.14
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,078.000	Local	38.476625	926,440.17	67.450000	1,624,061.10	697,620.93	0.14
		Base	38.476625	926,440.17	67.450000	1,624,061.10	697,620.93	0.14

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001							
	15,767.000	Local	135.336710	2,133,853.91	160.240000	2,526,504.08	392,650.17	0.22
		Base	135.336710	2,133,853.91	160.240000	2,526,504.08	392,650.17	0.22
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	67,302.000	Local	41.098446	2,766,007.58	53.810000	3,621,520.62	855,513.04	0.32
		Base	41.098446	2,766,007.58	53.810000	3,621,520.62	855,513.04	0.32
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	74,201.000	Local	16.839387	1,249,499.37	21.080000	1,564,157.08	314,657.71	0.14
		Base	16.839387	1,249,499.37	21.080000	1,564,157.08	314,657.71	0.14
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	31,993.000	Local	50.266962	1,608,190.90	135.390000	4,331,532.27	2,723,341.37	0.38
		Base	50.266962	1,608,190.90	135.390000	4,331,532.27	2,723,341.37	0.38
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	48,487.000	Local	25.582892	1,240,437.69	22.670000	1,099,200.29	-141,237.40	0.10
		Base	25.582892	1,240,437.69	22.670000	1,099,200.29	-141,237.40	0.10
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	157,039.000	Local	6.914983	1,085,921.97	10.040000	1,576,671.56	490,749.59	0.14
		Base	6.914983	1,085,921.97	10.040000	1,576,671.56	490,749.59	0.14
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	75,924.000	Local	39.021247	2,962,649.17	51.610000	3,918,437.64	955,788.47	0.35
		Base	39.021247	2,962,649.17	51.610000	3,918,437.64	955,788.47	0.35
038336103	APTARGROUP INC COMMON STOCK USD.01							
	31,836.000	Local	57.618794	1,834,351.94	121.880000	3,880,171.68	2,045,819.74	0.34
		Base	57.618794	1,834,351.94	121.880000	3,880,171.68	2,045,819.74	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	33,676.000	Local	38.464476	1,295,329.69	121.880000	4,104,430.88	2,809,101.19	0.36
		Base	38.464476	1,295,329.69	121.880000	4,104,430.88	2,809,101.19	0.36
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	50,423.000	Local	59.624979	3,006,470.30	44.000000	2,218,612.00	-787,858.30	0.20
		Base	59.624979	3,006,470.30	44.000000	2,218,612.00	-787,858.30	0.20

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	27,316.000	Local	35.315241	964,671.11	92.280000	2,520,720.48	1,556,049.37	0.22
		Base	35.315241	964,671.11	92.280000	2,520,720.48	1,556,049.37	0.22
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1							
	32,365.000	Local	137.901866	4,463,193.90	152.410000	4,932,749.65	469,555.75	0.43
		Base	137.901866	4,463,193.90	152.410000	4,932,749.65	469,555.75	0.43
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	72,583.000	Local	18.239221	1,323,857.38	24.390000	1,770,299.37	446,441.99	0.16
		Base	18.239221	1,323,857.38	24.390000	1,770,299.37	446,441.99	0.16
05329W102	AUTONATION INC COMMON STOCK USD.01							
	19,336.000	Local	41.410270	800,708.99	114.660000	2,217,065.76	1,416,356.77	0.20
		Base	41.410270	800,708.99	114.660000	2,217,065.76	1,416,356.77	0.20
05368V106	AVIENT CORP COMMON STOCK USD.01							
	44,248.000	Local	33.880499	1,499,144.32	52.390000	2,318,152.72	819,008.40	0.20
		Base	33.880499	1,499,144.32	52.390000	2,318,152.72	819,008.40	0.20
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	19,384.000	Local	35.299327	684,242.16	183.440000	3,555,800.96	2,871,558.80	0.31
		Base	35.299327	684,242.16	183.440000	3,555,800.96	2,871,558.80	0.31
053807103	AVNET INC COMMON STOCK USD1.0							
	47,988.000	Local	29.679378	1,424,254.00	42.070000	2,018,855.16	594,601.16	0.18
		Base	29.679378	1,424,254.00	42.070000	2,018,855.16	594,601.16	0.18
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	31,698.000	Local	69.110794	2,190,673.95	140.250000	4,445,644.50	2,254,970.55	0.39
		Base	69.110794	2,190,673.95	140.250000	4,445,644.50	2,254,970.55	0.39
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	66,039.000	Local	27.889129	1,841,770.21	62.870000	4,151,871.93	2,310,101.72	0.37
		Base	27.889129	1,841,770.21	62.870000	4,151,871.93	2,310,101.72	0.37
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	19,576.000	Local	56.562887	1,107,275.08	86.180000	1,687,059.68	579,784.60	0.15
		Base	56.562887	1,107,275.08	86.180000	1,687,059.68	579,784.60	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
06417N103	BANK OZK COMMON STOCK							
	58,465.000	Local	40.611412	2,374,346.21	47.020000	2,749,024.30	374,678.09	0.24
		Base	40.611412	2,374,346.21	47.020000	2,749,024.30	374,678.09	0.24
077454106	BELDEN INC COMMON STOCK USD.01							
	21,714.000	Local	66.444084	1,442,766.84	56.350000	1,223,583.90	-219,182.94	0.11
		Base	66.444084	1,442,766.84	56.350000	1,223,583.90	-219,182.94	0.11
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	30,866.000	Local	45.958156	1,418,544.44	69.990000	2,160,311.34	741,766.90	0.19
		Base	45.958156	1,418,544.44	69.990000	2,160,311.34	741,766.90	0.19
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	20,039.000	Local	84.756724	1,698,440.00	62.490000	1,252,237.11	-446,202.89	0.11
		Base	84.756724	1,698,440.00	62.490000	1,252,237.11	-446,202.89	0.11
093671105	H+R BLOCK INC COMMON STOCK							
	84,942.000	Local	15.867613	1,347,826.81	24.810000	2,107,411.02	759,584.21	0.19
		Base	15.867613	1,347,826.81	24.810000	2,107,411.02	759,584.21	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,540.000	Local	332.305260	1,508,665.88	383.460000	1,740,908.40	232,242.52	0.15
		Base	332.305260	1,508,665.88	383.460000	1,740,908.40	232,242.52	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	39,664.000	Local	33.112538	1,313,375.72	70.940000	2,813,764.16	1,500,388.44	0.25
		Base	33.112538	1,313,375.72	70.940000	2,813,764.16	1,500,388.44	0.25
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	38,604.000	Local	37.586203	1,450,977.77	52.260000	2,017,445.04	566,467.27	0.18
		Base	37.586203	1,450,977.77	52.260000	2,017,445.04	566,467.27	0.18
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	4,072.000	Local	22.505855	91,643.84	42.540000	173,222.88	81,579.04	0.02
		Base	22.505855	91,643.84	42.540000	173,222.88	81,579.04	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	23,773.000	Local	78.320454	1,861,912.16	70.060000	1,665,536.38	-196,375.78	0.15
		Base	78.320454	1,861,912.16	70.060000	1,665,536.38	-196,375.78	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
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	143,635.000	Local	17.081325	2,453,476.17	25.120000	3,608,111.20	1,154,635.03	0.32
		Base	17.081325	2,453,476.17	25.120000	3,608,111.20	1,154,635.03	0.32
114340102	AZENTA INC COMMON STOCK USD.01							
	35,957.000	Local	79.964135	2,875,270.40	87.520000	3,146,956.64	271,686.24	0.28
		Base	79.964135	2,875,270.40	87.520000	3,146,956.64	271,686.24	0.28
116794108	BRUKER CORP COMMON STOCK USD.01							
	49,201.000	Local	85.056800	4,184,879.62	70.370000	3,462,274.37	-722,605.25	0.31
		Base	85.056800	4,184,879.62	70.370000	3,462,274.37	-722,605.25	0.31
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	37,287.000	Local	29.556783	1,102,083.75	95.520000	3,561,654.24	2,459,570.49	0.31
		Base	29.556783	1,102,083.75	95.520000	3,561,654.24	2,459,570.49	0.31
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
	92,618.000	Local	35.515100	3,289,337.53	74.420000	6,892,631.56	3,603,294.03	0.61
		Base	35.515100	3,289,337.53	74.420000	6,892,631.56	3,603,294.03	0.61
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
	57,232.000	Local	34.765253	1,989,684.98	45.340000	2,594,898.88	605,213.90	0.23
		Base	34.765253	1,989,684.98	45.340000	2,594,898.88	605,213.90	0.23
12571T100	CMC MATERIALS INC COMMON STOCK USD.001							
	13,748.000	Local	128.489319	1,766,471.16	185.430000	2,549,291.64	782,820.48	0.22
		Base	128.489319	1,766,471.16	185.430000	2,549,291.64	782,820.48	0.22
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	59,640.000	Local	17.175346	1,024,337.66	24.170000	1,441,498.80	417,161.14	0.13
		Base	17.175346	1,024,337.66	24.170000	1,441,498.80	417,161.14	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	102,146.000	Local	10.061077	1,027,698.75	16.340000	1,669,065.64	641,366.89	0.15
		Base	10.061077	1,027,698.75	16.340000	1,669,065.64	641,366.89	0.15
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,397.000	Local	695.224134	1,666,452.25	1,432.850000	3,434,541.45	1,768,089.20	0.30
		Base	695.224134	1,666,452.25	1,432.850000	3,434,541.45	1,768,089.20	0.30

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127055101	CABOT CORP COMMON STOCK USD1.0							
	27,435.000	Local	32.006764	878,105.56	73.160000	2,007,144.60	1,129,039.04	0.18
		Base	32.006764	878,105.56	73.160000	2,007,144.60	1,129,039.04	0.18
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	11,282.000	Local	174.526300	1,969,005.72	279.790000	3,156,590.78	1,187,585.06	0.28
		Base	174.526300	1,969,005.72	279.790000	3,156,590.78	1,187,585.06	0.28
12740C103	CADENCE BANK COMMON STOCK USD2.5							
	94,767.000	Local	26.061766	2,469,795.42	31.620000	2,996,532.54	526,737.12	0.26
		Base	26.061766	2,469,795.42	31.620000	2,996,532.54	526,737.12	0.26
13100M509	CALIX INC COMMON STOCK							
	26,513.000	Local	65.209370	1,728,896.02	54.340000	1,440,716.42	-288,179.60	0.13
		Base	65.209370	1,728,896.02	54.340000	1,440,716.42	-288,179.60	0.13
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	56,677.000	Local	33.557452	1,901,935.69	24.740000	1,402,188.98	-499,746.71	0.12
		Base	33.557452	1,901,935.69	24.740000	1,402,188.98	-499,746.71	0.12
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	49,426.000	Local	64.998841	3,212,632.70	165.110000	8,160,726.86	4,948,094.16	0.72
		Base	64.998841	3,212,632.70	165.110000	8,160,726.86	4,948,094.16	0.72
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	25,287.000	Local	64.960220	1,642,649.09	237.400000	6,003,133.80	4,360,484.71	0.53
		Base	64.960220	1,642,649.09	237.400000	6,003,133.80	4,360,484.71	0.53
146229109	CARTER S INC COMMON STOCK USD.01							
	20,442.000	Local	58.078060	1,187,231.71	96.680000	1,976,332.56	789,100.85	0.17
		Base	58.078060	1,187,231.71	96.680000	1,976,332.56	789,100.85	0.17
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	17,944.000	Local	109.441287	1,963,814.45	188.080000	3,374,907.52	1,411,093.07	0.30
		Base	109.441287	1,963,814.45	188.080000	3,374,907.52	1,411,093.07	0.30
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	37,349.000	Local	18.953766	707,904.21	47.030000	1,756,523.47	1,048,619.26	0.15
		Base	18.953766	707,904.21	47.030000	1,756,523.47	1,048,619.26	0.15

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156727109	CERENCE INC COMMON STOCK USD.01							
	18,381.000	Local	108.136381	1,987,654.82	36.110000	663,737.91	-1,323,916.91	0.06
		Base	108.136381	1,987,654.82	36.110000	663,737.91	-1,323,916.91	0.06
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	97,729.000	Local	21.630465	2,113,923.71	21.410000	2,092,377.89	-21,545.82	0.18
		Base	21.630465	2,113,923.71	21.410000	2,092,377.89	-21,545.82	0.18
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,446.000	Local	343.028124	2,554,187.41	478.290000	3,561,347.34	1,007,159.93	0.31
		Base	343.028124	2,554,187.41	478.290000	3,561,347.34	1,007,159.93	0.31
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	78,815.000	Local	20.932832	1,649,821.18	27.600000	2,175,294.00	525,472.82	0.19
		Base	20.932832	1,649,821.18	27.600000	2,175,294.00	525,472.82	0.19
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	15,873.000	Local	104.493963	1,658,632.68	144.350000	2,291,267.55	632,634.87	0.20
		Base	104.493963	1,658,632.68	144.350000	2,291,267.55	632,634.87	0.20
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	16,649.000	Local	57.867533	963,436.56	240.870000	4,010,244.63	3,046,808.07	0.35
		Base	57.867533	963,436.56	240.870000	4,010,244.63	3,046,808.07	0.35
171779309	CIENA CORP COMMON STOCK USD.01							
	74,930.000	Local	23.618718	1,769,750.52	68.420000	5,126,710.60	3,356,960.08	0.45
		Base	23.618718	1,769,750.52	68.420000	5,126,710.60	3,356,960.08	0.45
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	27,634.000	Local	58.231295	1,609,163.61	86.870000	2,400,565.58	791,401.97	0.21
		Base	58.231295	1,609,163.61	86.870000	2,400,565.58	791,401.97	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	24,210.000	Local	45.834312	1,109,648.70	95.430000	2,310,360.30	1,200,711.60	0.20
		Base	45.834312	1,109,648.70	95.430000	2,310,360.30	1,200,711.60	0.20
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	220,096.000	Local	16.444344	3,619,334.31	22.360000	4,921,346.56	1,302,012.25	0.43
		Base	16.444344	3,619,334.31	22.360000	4,921,346.56	1,302,012.25	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
192422103	COGNEX CORP COMMON STOCK USD.002							
	85,507.000	Local	27.591099	2,359,232.10	67.560000	5,776,852.92	3,417,620.82	0.51
		Base	27.591099	2,359,232.10	67.560000	5,776,852.92	3,417,620.82	0.51
192479103	COHERENT INC COMMON STOCK USD.01							
	11,866.000	Local	181.512197	2,153,823.73	264.320000	3,136,421.12	982,597.39	0.28
		Base	181.512197	2,153,823.73	264.320000	3,136,421.12	982,597.39	0.28
194014106	COLFAX CORP COMMON STOCK USD.001							
	65,127.000	Local	32.863504	2,140,301.43	40.210000	2,618,756.67	478,455.24	0.23
		Base	32.863504	2,140,301.43	40.210000	2,618,756.67	478,455.24	0.23
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	16,718.000	Local	97.097430	1,623,274.84	92.720000	1,550,092.96	-73,181.88	0.14
		Base	97.097430	1,623,274.84	92.720000	1,550,092.96	-73,181.88	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	53,684.000	Local	30.662311	1,646,075.49	71.780000	3,853,437.52	2,207,362.03	0.34
		Base	30.662311	1,646,075.49	71.780000	3,853,437.52	2,207,362.03	0.34
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	58,322.000	Local	15.289343	891,705.05	38.550000	2,248,313.10	1,356,608.05	0.20
		Base	15.289343	891,705.05	38.550000	2,248,313.10	1,356,608.05	0.20
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	22,011.000	Local	64.325929	1,415,878.02	62.910000	1,384,712.01	-31,166.01	0.12
		Base	64.325929	1,415,878.02	62.910000	1,384,712.01	-31,166.01	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	16,462.000	Local	79.284836	1,305,186.97	58.620000	965,002.44	-340,184.53	0.09
		Base	79.284836	1,305,186.97	58.620000	965,002.44	-340,184.53	0.09
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,749.000	Local	49.491398	1,026,897.02	199.890000	4,147,517.61	3,120,620.59	0.37
		Base	49.491398	1,026,897.02	199.890000	4,147,517.61	3,120,620.59	0.37
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
	1.000	Local	29.050000	29.05	55.660000	55.66	26.61	0.00
		Base	29.050000	29.05	55.660000	55.66	26.61	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,325.000	Local	30.231798	1,642,342.44	26.210000	1,423,858.25	-218,484.19	0.13
		Base	30.231798	1,642,342.44	26.210000	1,423,858.25	-218,484.19	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	162,298.000	Local	3.925420	637,087.82	9.170000	1,488,272.66	851,184.84	0.13
		Base	3.925420	637,087.82	9.170000	1,488,272.66	851,184.84	0.13
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	71,911.000	Local	37.530985	2,698,890.65	38.630000	2,777,921.93	79,031.28	0.24
		Base	37.530985	2,698,890.65	38.630000	2,777,921.93	79,031.28	0.24
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,372.000	Local	145.886137	1,659,017.15	134.270000	1,526,918.44	-132,098.71	0.13
		Base	145.886137	1,659,017.15	134.270000	1,526,918.44	-132,098.71	0.13
224399105	CRANE CO COMMON STOCK USD1.0							
	24,142.000	Local	44.870537	1,083,264.51	101.080000	2,440,273.36	1,357,008.85	0.22
		Base	44.870537	1,083,264.51	101.080000	2,440,273.36	1,357,008.85	0.22
227046109	CROCS INC COMMON STOCK USD.001							
	28,461.000	Local	111.843344	3,183,173.41	83.730000	2,383,039.53	-800,133.88	0.21
		Base	111.843344	3,183,173.41	83.730000	2,383,039.53	-800,133.88	0.21
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,425.000	Local	66.946517	1,836,008.24	140.730000	3,859,520.25	2,023,512.01	0.34
		Base	66.946517	1,836,008.24	140.730000	3,859,520.25	2,023,512.01	0.34
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	18,979.000	Local	78.361467	1,487,222.29	147.520000	2,799,782.08	1,312,559.79	0.25
		Base	78.361467	1,487,222.29	147.520000	2,799,782.08	1,312,559.79	0.25
23283R100	CYRUSONE INC REIT USD.01							
	61,379.000	Local	56.025951	3,438,816.87	90.350000	5,545,592.65	2,106,775.78	0.49
		Base	56.025951	3,438,816.87	90.350000	5,545,592.65	2,106,775.78	0.49
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	46,783.000	Local	40.352274	1,887,800.43	53.100000	2,484,177.30	596,376.87	0.22
		Base	40.352274	1,887,800.43	53.100000	2,484,177.30	596,376.87	0.22

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235825205	DANA INC COMMON STOCK USD.01							
	69,758.000	Local	19.667496	1,371,965.20	18.620000	1,298,893.96	-73,071.24	0.11
		Base	19.667496	1,371,965.20	18.620000	1,298,893.96	-73,071.24	0.11
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	78,257.000	Local	27.798994	2,175,465.91	72.480000	5,672,067.36	3,496,601.45	0.50
		Base	27.798994	2,175,465.91	72.480000	5,672,067.36	3,496,601.45	0.50
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,275.000	Local	81.753616	1,085,279.25	288.640000	3,831,696.00	2,746,416.75	0.34
		Base	81.753616	1,085,279.25	288.640000	3,831,696.00	2,746,416.75	0.34
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	31,385.000	Local	33.457128	1,050,051.96	105.000000	3,295,425.00	2,245,373.04	0.29
		Base	33.457128	1,050,051.96	105.000000	3,295,425.00	2,245,373.04	0.29
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001							
	42,526.000	Local	57.667954	2,452,387.42	48.480000	2,061,660.48	-390,726.94	0.18
		Base	57.667954	2,452,387.42	48.480000	2,061,660.48	-390,726.94	0.18
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	59,776.000	Local	30.277618	1,809,874.90	54.270000	3,244,043.52	1,434,168.62	0.29
		Base	30.277618	1,809,874.90	54.270000	3,244,043.52	1,434,168.62	0.29
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	84,872.000	Local	32.110875	2,725,314.16	31.700000	2,690,442.40	-34,871.76	0.24
		Base	32.110875	2,725,314.16	31.700000	2,690,442.40	-34,871.76	0.24
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	14,592.000	Local	77.838753	1,135,823.08	87.060000	1,270,379.52	134,556.44	0.11
		Base	77.838753	1,135,823.08	87.060000	1,270,379.52	134,556.44	0.11
26884L109	EQT CORP COMMON STOCK							
	146,233.000	Local	17.435812	2,549,691.06	23.140000	3,383,831.62	834,140.56	0.30
		Base	17.435812	2,549,691.06	23.140000	3,383,831.62	834,140.56	0.30
26884U109	EPR PROPERTIES REIT USD.01							
	36,178.000	Local	55.167276	1,995,841.72	49.800000	1,801,664.40	-194,177.32	0.16
		Base	55.167276	1,995,841.72	49.800000	1,801,664.40	-194,177.32	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
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	19,672.000	Local	71.276868	1,402,158.54	136.830000	2,691,719.76	1,289,561.22	0.24
		Base	71.276868	1,402,158.54	136.830000	2,691,719.76	1,289,561.22	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	68,632.000	Local	26.610808	1,826,353.00	87.560000	6,009,417.92	4,183,064.92	0.53
		Base	26.610808	1,826,353.00	87.560000	6,009,417.92	4,183,064.92	0.53
277276101	EASTGROUP PROPERTIES INC REIT							
	19,676.000	Local	119.531819	2,351,908.08	190.760000	3,753,393.76	1,401,485.68	0.33
		Base	119.531819	2,351,908.08	190.760000	3,753,393.76	1,401,485.68	0.33
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	25,814.000	Local	53.914577	1,391,750.88	115.540000	2,982,549.56	1,590,798.68	0.26
		Base	53.914577	1,391,750.88	115.540000	2,982,549.56	1,590,798.68	0.26
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	48,118.000	Local	46.912748	2,257,347.61	66.020000	3,176,750.36	919,402.75	0.28
		Base	46.912748	2,257,347.61	66.020000	3,176,750.36	919,402.75	0.28
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	30,422.000	Local	30.310210	922,097.22	33.390000	1,015,790.58	93,693.36	0.09
		Base	30.310210	922,097.22	33.390000	1,015,790.58	93,693.36	0.09
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,261.000	Local	66.553469	1,348,439.83	72.730000	1,473,582.53	125,142.70	0.13
		Base	66.553469	1,348,439.83	72.730000	1,473,582.53	125,142.70	0.13
29404K106	ENVESTNET INC COMMON STOCK							
	26,428.000	Local	79.636358	2,104,629.68	74.820000	1,977,342.96	-127,286.72	0.17
		Base	79.636358	2,104,629.68	74.820000	1,977,342.96	-127,286.72	0.17
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	78,044.000	Local	43.667560	3,407,991.09	48.000000	3,746,112.00	338,120.91	0.33
		Base	43.667560	3,407,991.09	48.000000	3,746,112.00	338,120.91	0.33
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	196,624.000	Local	14.172515	2,786,656.56	6.410000	1,260,359.84	-1,526,296.72	0.11
		Base	14.172515	2,786,656.56	6.410000	1,260,359.84	-1,526,296.72	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	111,234.000	Local	26.633983	2,962,604.45	47.110000	5,240,233.74	2,277,629.29	0.46
		Base	26.633983	2,962,604.45	47.110000	5,240,233.74	2,277,629.29	0.46
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	18,872.000	Local	80.639980	1,521,837.70	127.010000	2,396,932.72	875,095.02	0.21
		Base	80.639980	1,521,837.70	127.010000	2,396,932.72	875,095.02	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	153,022.000	Local	20.958741	3,207,148.46	20.530000	3,141,541.66	-65,606.80	0.28
		Base	20.958741	3,207,148.46	20.530000	3,141,541.66	-65,606.80	0.28
302520101	FNB CORP COMMON STOCK USD.01							
	154,246.000	Local	12.166440	1,876,624.73	13.430000	2,071,523.78	194,899.05	0.18
		Base	12.166440	1,876,624.73	13.430000	2,071,523.78	194,899.05	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,583.000	Local	110.672316	1,835,279.01	146.000000	2,421,118.00	585,838.99	0.21
		Base	110.672316	1,835,279.01	146.000000	2,421,118.00	585,838.99	0.21
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,232.000	Local	89.501654	1,184,285.88	471.190000	6,234,786.08	5,050,500.20	0.55
		Base	89.501654	1,184,285.88	471.190000	6,234,786.08	5,050,500.20	0.55
314211103	FEDERATED HERMES INC COMMON STOCK							
	46,838.000	Local	23.215525	1,087,368.77	32.670000	1,530,197.46	442,828.69	0.13
		Base	23.215525	1,087,368.77	32.670000	1,530,197.46	442,828.69	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,087.000	Local	24.554525	1,303,526.07	67.040000	3,558,952.48	2,255,426.41	0.31
		Base	24.554525	1,303,526.07	67.040000	3,558,952.48	2,255,426.41	0.31
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	62,015.000	Local	27.853027	1,727,305.44	47.920000	2,971,758.80	1,244,453.36	0.26
		Base	27.853027	1,727,305.44	47.920000	2,971,758.80	1,244,453.36	0.26
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	261,530.000	Local	11.616036	3,037,941.94	23.480000	6,140,724.40	3,102,782.46	0.54
		Base	11.616036	3,037,941.94	23.480000	6,140,724.40	3,102,782.46	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	63,013.000	Local	26.888725	1,694,339.21	57.580000	3,628,288.54	1,933,949.33	0.32
		Base	26.888725	1,694,339.21	57.580000	3,628,288.54	1,933,949.33	0.32
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	47,824.000	Local	48.995177	2,343,145.36	75.290000	3,600,668.96	1,257,523.60	0.32
		Base	48.995177	2,343,145.36	75.290000	3,600,668.96	1,257,523.60	0.32
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	39,060.000	Local	81.652217	3,189,335.61	72.040000	2,813,882.40	-375,453.21	0.25
		Base	81.652217	3,189,335.61	72.040000	2,813,882.40	-375,453.21	0.25
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,094.000	Local	81.269010	2,201,902.56	163.610000	4,432,849.34	2,230,946.78	0.39
		Base	81.269010	2,201,902.56	163.610000	4,432,849.34	2,230,946.78	0.39
343412102	FLUOR CORP COMMON STOCK USD.01							
	68,392.000	Local	27.934342	1,910,485.55	21.660000	1,481,370.72	-429,114.83	0.13
		Base	27.934342	1,910,485.55	21.660000	1,481,370.72	-429,114.83	0.13
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	96,104.000	Local	15.397236	1,479,735.94	27.410000	2,634,210.64	1,154,474.70	0.23
		Base	15.397236	1,479,735.94	27.410000	2,634,210.64	1,154,474.70	0.23
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,003.000	Local	40.057174	2,523,722.13	30.370000	1,913,401.11	-610,321.02	0.17
		Base	40.057174	2,523,722.13	30.370000	1,913,401.11	-610,321.02	0.17
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	43,679.000	Local	36.354058	1,587,908.92	31.620000	1,381,129.98	-206,778.94	0.12
		Base	36.354058	1,587,908.92	31.620000	1,381,129.98	-206,778.94	0.12
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,363.000	Local	76.725190	1,562,355.05	118.020000	2,403,241.26	840,886.21	0.21
		Base	76.725190	1,562,355.05	118.020000	2,403,241.26	840,886.21	0.21
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	78,014.000	Local	10.866765	847,759.82	18.020000	1,405,812.28	558,052.46	0.12
		Base	10.866765	847,759.82	18.020000	1,405,812.28	558,052.46	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
361448103	GATX CORP COMMON STOCK USD.625							
	17,169.000	Local	39.063773	670,685.92	106.630000	1,830,730.47	1,160,044.55	0.16
		Base	39.063773	670,685.92	106.630000	1,830,730.47	1,160,044.55	0.16
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	47,683.000	Local	27.861402	1,328,515.23	83.930000	4,002,034.19	2,673,518.96	0.35
		Base	27.861402	1,328,515.23	83.930000	4,002,034.19	2,673,518.96	0.35
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	29,966.000	Local	221.557247	6,639,184.47	123.340000	3,696,006.44	-2,943,178.03	0.33
		Base	221.557247	6,639,184.47	123.340000	3,696,006.44	-2,943,178.03	0.33
364760108	GAP INC/THE COMMON STOCK USD.05							
	35,148.000	Local	17.412381	612,010.36	14.550000	511,403.40	-100,606.96	0.05
		Base	17.412381	612,010.36	14.550000	511,403.40	-100,606.96	0.05
371901109	GENTEX CORP COMMON STOCK USD.06							
	114,391.000	Local	12.967316	1,483,344.20	30.270000	3,462,615.57	1,979,271.37	0.31
		Base	12.967316	1,483,344.20	30.270000	3,462,615.57	1,979,271.37	0.31
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	52,462.000	Local	37.074376	1,944,995.93	55.400000	2,906,394.80	961,398.87	0.26
		Base	37.074376	1,944,995.93	55.400000	2,906,394.80	961,398.87	0.26
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	38,227.000	Local	31.033433	1,186,315.05	70.320000	2,688,122.64	1,501,807.59	0.24
		Base	31.033433	1,186,315.05	70.320000	2,688,122.64	1,501,807.59	0.24
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	135,893.000	Local	17.826458	2,422,490.87	15.490000	2,104,982.57	-317,508.30	0.19
		Base	17.826458	2,422,490.87	15.490000	2,104,982.57	-317,508.30	0.19
384109104	GRACO INC COMMON STOCK USD1.0							
	82,202.000	Local	20.117913	1,653,732.67	72.090000	5,925,942.18	4,272,209.51	0.52
		Base	20.117913	1,653,732.67	72.090000	5,925,942.18	4,272,209.51	0.52
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,930.000	Local	443.997907	856,915.96	601.130000	1,160,180.90	303,264.94	0.10
		Base	443.997907	856,915.96	601.130000	1,160,180.90	303,264.94	0.10

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	19,382.000	Local	93.388450	1,810,054.93	86.830000	1,682,939.06	-127,115.87	0.15
		Base	93.388450	1,810,054.93	86.830000	1,682,939.06	-127,115.87	0.15
397624107	GREIF INC CL A COMMON STOCK							
	12,841.000	Local	49.349884	633,701.86	57.490000	738,229.09	104,527.23	0.07
		Base	49.349884	633,701.86	57.490000	738,229.09	104,527.23	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,258.000	Local	38.478774	1,626,036.02	27.810000	1,175,194.98	-450,841.04	0.10
		Base	38.478774	1,626,036.02	27.810000	1,175,194.98	-450,841.04	0.10
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,716.000	Local	94.954260	2,346,889.48	57.710000	1,426,360.36	-920,529.12	0.13
		Base	94.954260	2,346,889.48	57.710000	1,426,360.36	-920,529.12	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	44,922.000	Local	27.389441	1,230,388.46	36.360000	1,633,363.92	402,975.46	0.14
		Base	27.389441	1,230,388.46	36.360000	1,633,363.92	402,975.46	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	68,091.000	Local	42.612037	2,901,496.23	35.470000	2,415,187.77	-486,308.46	0.21
		Base	42.612037	2,901,496.23	35.470000	2,415,187.77	-486,308.46	0.21
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	41,992.000	Local	32.363941	1,359,026.59	55.680000	2,338,114.56	979,087.97	0.21
		Base	32.363941	1,359,026.59	55.680000	2,338,114.56	979,087.97	0.21
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	168,890.000	Local	16.825300	2,841,624.92	15.450000	2,609,350.50	-232,274.42	0.23
		Base	16.825300	2,841,624.92	15.450000	2,609,350.50	-232,274.42	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	17,208.000	Local	60.819755	1,046,586.35	139.510000	2,400,688.08	1,354,101.73	0.21
		Base	60.819755	1,046,586.35	139.510000	2,400,688.08	1,354,101.73	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	74,421.000	Local	23.569980	1,754,101.49	41.300000	3,073,587.30	1,319,485.81	0.27
		Base	23.569980	1,754,101.49	41.300000	3,073,587.30	1,319,485.81	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
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	52,867.000	Local	28.117523	1,486,489.10	40.980000	2,166,489.66	680,000.56	0.19
		Base	28.117523	1,486,489.10	40.980000	2,166,489.66	680,000.56	0.19
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	1,000.000	Local	46.808790	46,808.79	15.820000	15,820.00	-30,988.79	0.00
		Base	46.808790	46,808.79	15.820000	15,820.00	-30,988.79	0.00
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	71,357.000	Local	30.629733	2,185,645.86	26.080000	1,860,990.56	-324,655.30	0.16
		Base	30.629733	2,185,645.86	26.080000	1,860,990.56	-324,655.30	0.16
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,388.000	Local	82.233985	3,321,266.20	53.710000	2,169,239.48	-1,152,026.72	0.19
		Base	82.233985	3,321,266.20	53.710000	2,169,239.48	-1,152,026.72	0.19
428291108	HEXCEL CORP COMMON STOCK USD.01							
	40,574.000	Local	42.169449	1,710,983.23	57.900000	2,349,234.60	638,251.37	0.21
		Base	42.169449	1,710,983.23	57.900000	2,349,234.60	638,251.37	0.21
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	50,483.000	Local	35.155257	1,774,742.82	43.600000	2,201,058.80	426,315.98	0.19
		Base	35.155257	1,774,742.82	43.600000	2,201,058.80	426,315.98	0.19
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	72,302.000	Local	33.784297	2,442,672.24	30.450000	2,201,595.90	-241,076.34	0.19
		Base	33.784297	2,442,672.24	30.450000	2,201,595.90	-241,076.34	0.19
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	72,902.000	Local	21.621428	1,576,245.32	23.410000	1,706,635.82	130,390.50	0.15
		Base	21.621428	1,576,245.32	23.410000	1,706,635.82	130,390.50	0.15
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,315.000	Local	74.115564	1,950,351.06	178.250000	4,690,648.75	2,740,297.69	0.41
		Base	74.115564	1,950,351.06	178.250000	4,690,648.75	2,740,297.69	0.41
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,744.000	Local	23.811853	1,755,981.29	26.400000	1,946,841.60	190,860.31	0.17
		Base	23.811853	1,755,981.29	26.400000	1,946,841.60	190,860.31	0.17

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449253103	IAA INC COMMON STOCK USD.01							
	65,217.000	Local	52.105384	3,398,156.80	36.740000	2,396,072.58	-1,002,084.22	0.21
		Base	52.105384	3,398,156.80	36.740000	2,396,072.58	-1,002,084.22	0.21
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,655.000	Local	232.197798	2,241,869.74	236.730000	2,285,628.15	43,758.41	0.20
		Base	232.197798	2,241,869.74	236.730000	2,285,628.15	43,758.41	0.20
45073V108	ITT INC COMMON STOCK USD1.0							
	41,400.000	Local	28.770047	1,191,079.94	87.870000	3,637,818.00	2,446,738.06	0.32
		Base	28.770047	1,191,079.94	87.870000	3,637,818.00	2,446,738.06	0.32
451107106	IDACORP INC COMMON STOCK							
	24,431.000	Local	50.930423	1,244,281.16	103.950000	2,539,602.45	1,295,321.29	0.22
		Base	50.930423	1,244,281.16	103.950000	2,539,602.45	1,295,321.29	0.22
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,001.000	Local	94.415356	1,793,986.18	68.230000	1,296,438.23	-497,547.95	0.11
		Base	94.415356	1,793,986.18	68.230000	1,296,438.23	-497,547.95	0.11
457187102	INGREDION INC COMMON STOCK USD.01							
	32,180.000	Local	53.628032	1,725,750.06	88.740000	2,855,653.20	1,129,903.14	0.25
		Base	53.628032	1,725,750.06	88.740000	2,855,653.20	1,129,903.14	0.25
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	17,317.000	Local	91.748924	1,588,816.11	89.950000	1,557,664.15	-31,151.96	0.14
		Base	91.748924	1,588,816.11	89.950000	1,557,664.15	-31,151.96	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	35,229.000	Local	60.499404	2,131,333.52	67.060000	2,362,456.74	231,123.22	0.21
		Base	60.499404	2,131,333.52	67.060000	2,362,456.74	231,123.22	0.21
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	42,257.000	Local	57.993724	2,450,640.80	66.180000	2,796,568.26	345,927.46	0.25
		Base	57.993724	2,450,640.80	66.180000	2,796,568.26	345,927.46	0.25
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	25,743.000	Local	22.956917	590,979.91	43.010000	1,107,206.43	516,226.52	0.10
		Base	22.956917	590,979.91	43.010000	1,107,206.43	516,226.52	0.10

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46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	63,938.000	Local	40.704408	2,602,558.41	39.590000	2,531,305.42	-71,252.99	0.22
		Base	40.704408	2,602,558.41	39.590000	2,531,305.42	-71,252.99	0.22
46590V100	JBG SMITH PROPERTIES COMMON STOCK USD.01							
	55,212.000	Local	35.953540	1,985,066.87	26.680000	1,473,056.16	-512,010.71	0.13
		Base	35.953540	1,985,066.87	26.680000	1,473,056.16	-512,010.71	0.13
466313103	JABIL INC COMMON STOCK USD.001							
	69,253.000	Local	25.867811	1,791,423.53	57.810000	4,003,515.93	2,212,092.40	0.35
		Base	25.867811	1,791,423.53	57.810000	4,003,515.93	2,212,092.40	0.35
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	10,481.000	Local	83.875695	879,101.16	86.270000	904,195.87	25,094.71	0.08
		Base	83.875695	879,101.16	86.270000	904,195.87	25,094.71	0.08
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	95,011.000	Local	17.946590	1,705,123.49	35.540000	3,376,690.94	1,671,567.45	0.30
		Base	17.946590	1,705,123.49	35.540000	3,376,690.94	1,671,567.45	0.30
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	153,812.000	Local	12.361826	1,901,397.22	15.270000	2,348,709.24	447,312.02	0.21
		Base	12.361826	1,901,397.22	15.270000	2,348,709.24	447,312.02	0.21
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,409.000	Local	96.893414	2,365,071.34	246.220000	6,009,983.98	3,644,912.64	0.53
		Base	96.893414	2,365,071.34	246.220000	6,009,983.98	3,644,912.64	0.53
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	23,321.000	Local	74.302078	1,732,798.76	100.600000	2,346,092.60	613,293.84	0.21
		Base	74.302078	1,732,798.76	100.600000	2,346,092.60	613,293.84	0.21
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR							
	152,199.000	Local	16.878940	2,568,957.75	8.050000	1,225,201.95	-1,343,755.80	0.11
		Base	16.878940	2,568,957.75	8.050000	1,225,201.95	-1,343,755.80	0.11
48242W106	KBR INC COMMON STOCK USD.001							
	67,848.000	Local	25.431790	1,725,496.12	49.640000	3,367,974.72	1,642,478.60	0.30
		Base	25.431790	1,725,496.12	49.640000	3,367,974.72	1,642,478.60	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
48666K109	KB HOME COMMON STOCK USD1.0							
	41,452.000	Local	16.653066	690,302.90	38.610000	1,600,461.72	910,158.82	0.14
		Base	16.653066	690,302.90	38.610000	1,600,461.72	910,158.82	0.14
488401100	KEMPER CORP COMMON STOCK USD.1							
	28,938.000	Local	44.959442	1,301,036.34	53.440000	1,546,446.72	245,410.38	0.14
		Base	44.959442	1,301,036.34	53.440000	1,546,446.72	245,410.38	0.14
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,454.000	Local	29.398288	1,189,278.34	31.710000	1,282,796.34	93,518.00	0.11
		Base	29.398288	1,189,278.34	31.710000	1,282,796.34	93,518.00	0.11
49427F108	KILROY REALTY CORP REIT USD.01							
	50,693.000	Local	60.660077	3,075,041.27	71.620000	3,630,632.66	555,591.39	0.32
		Base	60.660077	3,075,041.27	71.620000	3,630,632.66	555,591.39	0.32
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,374.000	Local	200.277478	2,077,678.56	209.760000	2,176,050.24	98,371.68	0.19
		Base	200.277478	2,077,678.56	209.760000	2,176,050.24	98,371.68	0.19
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,072.000	Local	54.189910	1,575,409.07	65.150000	1,894,040.80	318,631.73	0.17
		Base	54.189910	1,575,409.07	65.150000	1,894,040.80	318,631.73	0.17
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	105,926.000	Local	22.251187	2,356,979.27	21.930000	2,322,957.18	-34,022.09	0.20
		Base	22.251187	2,356,979.27	21.930000	2,322,957.18	-34,022.09	0.20
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	80,263.000	Local	43.143763	3,462,847.84	54.480000	4,372,728.24	909,880.40	0.39
		Base	43.143763	3,462,847.84	54.480000	4,372,728.24	909,880.40	0.39
500255104	KOHLS CORP COMMON STOCK USD.01							
	72,805.000	Local	19.688569	1,433,426.23	55.620000	4,049,414.10	2,615,987.87	0.36
		Base	19.688569	1,433,426.23	55.620000	4,049,414.10	2,615,987.87	0.36
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	86,637.000	Local	18.619501	1,613,137.72	15.860000	1,374,062.82	-239,074.90	0.12
		Base	18.619501	1,613,137.72	15.860000	1,374,062.82	-239,074.90	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
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,317.000	Local	126.404701	1,936,140.81	136.170000	2,085,715.89	149,575.08	0.18
		Base	126.404701	1,936,140.81	136.170000	2,085,715.89	149,575.08	0.18
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	41,989.000	Local	44.748666	1,878,951.74	109.060000	4,579,320.34	2,700,368.60	0.40
		Base	44.748666	1,878,951.74	109.060000	4,579,320.34	2,700,368.60	0.40
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,586.000	Local	79.758552	764,565.48	168.210000	1,612,461.06	847,895.58	0.14
		Base	79.758552	764,565.48	168.210000	1,612,461.06	847,895.58	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,432.000	Local	56.686643	1,044,848.21	154.410000	2,846,085.12	1,801,236.91	0.25
		Base	56.686643	1,044,848.21	154.410000	2,846,085.12	1,801,236.91	0.25
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	66,229.000	Local	57.655478	3,818,464.63	62.620000	4,147,259.98	328,795.35	0.37
		Base	57.655478	3,818,464.63	62.620000	4,147,259.98	328,795.35	0.37
521865204	LEAR CORP COMMON STOCK USD.01							
	28,833.000	Local	135.693493	3,912,450.47	157.340000	4,536,584.22	624,133.75	0.40
		Base	135.693493	3,912,450.47	157.340000	4,536,584.22	624,133.75	0.40
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	64,506.000	Local	40.781200	2,630,632.09	37.080000	2,391,882.48	-238,749.61	0.21
		Base	40.781200	2,630,632.09	37.080000	2,391,882.48	-238,749.61	0.21
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,281.000	Local	84.506153	1,375,844.67	266.930000	4,345,887.33	2,970,042.66	0.38
		Base	84.506153	1,375,844.67	266.930000	4,345,887.33	2,970,042.66	0.38
53223X107	LIFE STORAGE INC REIT USD.01							
	39,668.000	Local	73.864237	2,930,046.57	126.590000	5,021,572.12	2,091,525.55	0.44
		Base	73.864237	2,930,046.57	126.590000	5,021,572.12	2,091,525.55	0.44
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	28,559.000	Local	45.176972	1,290,209.13	127.460000	3,640,130.14	2,349,921.01	0.32
		Base	45.176972	1,290,209.13	127.460000	3,640,130.14	2,349,921.01	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
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,398.000	Local	304.577419	730,376.65	340.820000	817,286.36	86,909.71	0.07
		Base	304.577419	730,376.65	340.820000	817,286.36	86,909.71	0.07
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,913.000	Local	156.829775	1,868,313.11	258.210000	3,076,055.73	1,207,742.62	0.27
		Base	156.829775	1,868,313.11	258.210000	3,076,055.73	1,207,742.62	0.27
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	32,932.000	Local	22.027501	725,409.67	43.160000	1,421,345.12	695,935.45	0.13
		Base	22.027501	725,409.67	43.160000	1,421,345.12	695,935.45	0.13
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	42,556.000	Local	12.575298	535,154.38	71.950000	3,061,904.20	2,526,749.82	0.27
		Base	12.575298	535,154.38	71.950000	3,061,904.20	2,526,749.82	0.27
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	34,968.000	Local	59.478175	2,079,832.83	98.860000	3,456,936.48	1,377,103.65	0.30
		Base	59.478175	2,079,832.83	98.860000	3,456,936.48	1,377,103.65	0.30
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	98,348.000	Local	21.618398	2,126,126.16	26.770000	2,632,775.96	506,649.80	0.23
		Base	21.618398	2,126,126.16	26.770000	2,632,775.96	506,649.80	0.23
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	157,466.000	Local	12.577733	1,980,565.38	15.180000	2,390,333.88	409,768.50	0.21
		Base	12.577733	1,980,565.38	15.180000	2,390,333.88	409,768.50	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,822.000	Local	103.261391	2,769,677.04	150.600000	4,039,393.20	1,269,716.16	0.36
		Base	103.261391	2,769,677.04	150.600000	4,039,393.20	1,269,716.16	0.36
553498106	MSA SAFETY INC COMMON STOCK							
	17,634.000	Local	52.796490	931,013.30	139.100000	2,452,889.40	1,521,876.10	0.22
		Base	52.796490	931,013.30	139.100000	2,452,889.40	1,521,876.10	0.22
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,645.000	Local	64.502039	1,460,648.68	77.480000	1,754,534.60	293,885.92	0.15
		Base	64.502039	1,460,648.68	77.480000	1,754,534.60	293,885.92	0.15

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Base Currency: USD - US DOLLAR

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554382101	MACERICH CO/THE REIT USD.01							
	106,283.000	Local	21.753069	2,311,981.40	15.300000	1,626,129.90	-685,851.50	0.14
		Base	21.753069	2,311,981.40	15.300000	1,626,129.90	-685,851.50	0.14
55616P104	MACY S INC COMMON STOCK USD.01							
	149,786.000	Local	26.875500	4,025,573.65	25.920000	3,882,453.12	-143,120.53	0.34
		Base	26.875500	4,025,573.65	25.920000	3,882,453.12	-143,120.53	0.34
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,605.000	Local	59.687410	1,826,733.17	133.680000	4,091,276.40	2,264,543.23	0.36
		Base	59.687410	1,826,733.17	133.680000	4,091,276.40	2,264,543.23	0.36
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,232.000	Local	54.710698	1,435,171.03	106.280000	2,787,936.96	1,352,765.93	0.25
		Base	54.710698	1,435,171.03	106.280000	2,787,936.96	1,352,765.93	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,600.000	Local	112.751215	2,322,675.02	160.670000	3,309,802.00	987,126.98	0.29
		Base	112.751215	2,322,675.02	160.670000	3,309,802.00	987,126.98	0.29
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,571.000	Local	111.609259	2,742,351.10	157.450000	3,868,703.95	1,126,352.85	0.34
		Base	111.609259	2,742,351.10	157.450000	3,868,703.95	1,126,352.85	0.34
576323109	MASTEC INC COMMON STOCK USD.1							
	27,671.000	Local	45.582609	1,261,316.37	78.760000	2,179,367.96	918,051.59	0.19
		Base	45.582609	1,261,316.37	78.760000	2,179,367.96	918,051.59	0.19
577081102	MATTEL INC COMMON STOCK USD1.0							
	169,439.000	Local	10.839043	1,836,556.59	24.980000	4,232,586.22	2,396,029.63	0.37
		Base	10.839043	1,836,556.59	24.980000	4,232,586.22	2,396,029.63	0.37
577933104	MAXIMUS INC COMMON STOCK							
	29,730.000	Local	63.573192	1,890,031.00	78.860000	2,344,507.80	454,476.80	0.21
		Base	63.573192	1,890,031.00	78.860000	2,344,507.80	454,476.80	0.21
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	288,395.000	Local	16.480530	4,752,902.55	20.340000	5,865,954.30	1,113,051.75	0.52
		Base	16.480530	4,752,902.55	20.340000	5,865,954.30	1,113,051.75	0.52

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58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,905.000	Local	113.875812	1,583,443.17	152.970000	2,127,047.85	543,604.68	0.19
		Base	113.875812	1,583,443.17	152.970000	2,127,047.85	543,604.68	0.19
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,396.000	Local	73.014498	2,000,305.18	60.220000	1,649,787.12	-350,518.06	0.15
		Base	73.014498	2,000,305.18	60.220000	1,649,787.12	-350,518.06	0.15
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,854.000	Local	43.684950	561,526.35	55.000000	706,970.00	145,443.65	0.06
		Base	43.684950	561,526.35	55.000000	706,970.00	145,443.65	0.06
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	26,903.000	Local	77.654202	2,089,130.99	177.620000	4,778,510.86	2,689,379.87	0.42
		Base	77.654202	2,089,130.99	177.620000	4,778,510.86	2,689,379.87	0.42
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	36,647.000	Local	27.585072	1,010,910.14	38.880000	1,424,835.36	413,925.22	0.13
		Base	27.585072	1,010,910.14	38.880000	1,424,835.36	413,925.22	0.13
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,102.000	Local	34.494365	555,428.26	69.990000	1,126,978.98	571,550.72	0.10
		Base	34.494365	555,428.26	69.990000	1,126,978.98	571,550.72	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	28,244.000	Local	97.440481	2,752,108.94	306.870000	8,667,236.28	5,915,127.34	0.76
		Base	97.440481	2,752,108.94	306.870000	8,667,236.28	5,915,127.34	0.76
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,220.000	Local	24.637951	1,730,076.93	34.670000	2,434,527.40	704,450.47	0.21
		Base	24.637951	1,730,076.93	34.670000	2,434,527.40	704,450.47	0.21
626755102	MURPHY USA INC COMMON STOCK							
	11,406.000	Local	51.373750	585,968.99	180.740000	2,061,520.44	1,475,551.45	0.18
		Base	51.373750	585,968.99	180.740000	2,061,520.44	1,475,551.45	0.18
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	63,840.000	Local	19.554931	1,248,386.82	40.520000	2,586,796.80	1,338,409.98	0.23
		Base	19.554931	1,248,386.82	40.520000	2,586,796.80	1,338,409.98	0.23

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62955J103	NOV INC COMMON STOCK USD.01							
	188,954.000	Local	12.143088	2,294,484.96	17.150000	3,240,561.10	946,076.14	0.29
		Base	12.143088	2,294,484.96	17.150000	3,240,561.10	946,076.14	0.29
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,099.000	Local	44.457244	1,960,519.99	62.240000	2,744,721.76	784,201.77	0.24
		Base	44.457244	1,960,519.99	62.240000	2,744,721.76	784,201.77	0.24
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	63,784.000	Local	29.466779	1,879,509.05	40.150000	2,560,927.60	681,418.55	0.23
		Base	29.466779	1,879,509.05	40.150000	2,560,927.60	681,418.55	0.23
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	84,935.000	Local	35.096758	2,980,943.14	42.610000	3,619,080.35	638,137.21	0.32
		Base	35.096758	2,980,943.14	42.610000	3,619,080.35	638,137.21	0.32
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	39,631.000	Local	47.598202	1,886,364.35	58.270000	2,309,298.37	422,934.02	0.20
		Base	47.598202	1,886,364.35	58.270000	2,309,298.37	422,934.02	0.20
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	77,950.000	Local	12.112188	944,145.06	17.610000	1,372,699.50	428,554.44	0.12
		Base	12.112188	944,145.06	17.610000	1,372,699.50	428,554.44	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16							
	51,988.000	Local	34.703603	1,804,170.93	35.700000	1,855,971.60	51,800.67	0.16
		Base	34.703603	1,804,170.93	35.700000	1,855,971.60	51,800.67	0.16
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	45,881.000	Local	95.217518	4,368,674.94	89.870000	4,123,325.47	-245,349.47	0.36
		Base	95.217518	4,368,674.94	89.870000	4,123,325.47	-245,349.47	0.36
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,639.000	Local	35.347533	1,648,573.60	43.620000	2,034,393.18	385,819.58	0.18
		Base	35.347533	1,648,573.60	43.620000	2,034,393.18	385,819.58	0.18
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	224,903.000	Local	14.869145	3,344,115.23	11.540000	2,595,380.62	-748,734.61	0.23
		Base	14.869145	3,344,115.23	11.540000	2,595,380.62	-748,734.61	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
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	80,813.000	Local	20.342224	1,643,916.12	43.990000	3,554,963.87	1,911,047.75	0.31
		Base	20.342224	1,643,916.12	43.990000	3,554,963.87	1,911,047.75	0.31
651587107	NEWMARKET CORP COMMON STOCK							
	3,342.000	Local	210.146272	702,308.84	317.760000	1,061,953.92	359,645.08	0.09
		Base	210.146272	702,308.84	317.760000	1,061,953.92	359,645.08	0.09
655663102	NORDSON CORP COMMON STOCK							
	26,139.000	Local	71.328005	1,864,442.71	226.490000	5,920,222.11	4,055,779.40	0.52
		Base	71.328005	1,864,442.71	226.490000	5,920,222.11	4,055,779.40	0.52
655664100	NORDSTROM INC COMMON STOCK							
	53,803.000	Local	16.295746	876,760.00	20.740000	1,115,874.22	239,114.22	0.10
		Base	16.295746	876,760.00	20.740000	1,115,874.22	239,114.22	0.10
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	25,465.000	Local	60.872092	1,550,107.83	60.480000	1,540,123.20	-9,984.63	0.14
		Base	60.872092	1,550,107.83	60.480000	1,540,123.20	-9,984.63	0.14
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	24,097.000	Local	51.029425	1,229,656.06	46.390000	1,117,859.83	-111,796.23	0.10
		Base	51.029425	1,229,656.06	46.390000	1,117,859.83	-111,796.23	0.10
670704105	NUVASIVE INC COMMON STOCK USD.001							
	25,021.000	Local	66.316520	1,659,305.64	54.120000	1,354,136.52	-305,169.12	0.12
		Base	66.316520	1,659,305.64	54.120000	1,354,136.52	-305,169.12	0.12
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	96,812.000	Local	23.626660	2,287,344.17	37.550000	3,635,290.60	1,347,946.43	0.32
		Base	23.626660	2,287,344.17	37.550000	3,635,290.60	1,347,946.43	0.32
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	12.780000	951,368.76	-109,751.45	0.08
		Base	14.254322	1,061,120.21	12.780000	951,368.76	-109,751.45	0.08
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	138,088.000	Local	16.444817	2,270,831.87	26.350000	3,638,618.80	1,367,786.93	0.32
		Base	16.444817	2,270,831.87	26.350000	3,638,618.80	1,367,786.93	0.32

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680665205	OLIN CORP COMMON STOCK USD1.0							
	69,374.000	Local	18.420151	1,277,879.53	51.510000	3,573,454.74	2,295,575.21	0.31
		Base	18.420151	1,277,879.53	51.510000	3,573,454.74	2,295,575.21	0.31
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	29,269.000	Local	70.144714	2,053,065.63	43.180000	1,263,835.42	-789,230.21	0.11
		Base	70.144714	2,053,065.63	43.180000	1,263,835.42	-789,230.21	0.11
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	115,577.000	Local	30.111522	3,480,199.43	28.170000	3,255,804.09	-224,395.34	0.29
		Base	30.111522	3,480,199.43	28.170000	3,255,804.09	-224,395.34	0.29
68235P108	ONE GAS INC COMMON STOCK							
	25,917.000	Local	45.804821	1,187,123.54	83.090000	2,153,443.53	966,319.99	0.19
		Base	45.804821	1,187,123.54	83.090000	2,153,443.53	966,319.99	0.19
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	66,986.000	Local	28.423388	1,903,969.06	25.700000	1,721,540.20	-182,428.86	0.15
		Base	28.423388	1,903,969.06	25.700000	1,721,540.20	-182,428.86	0.15
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	33,195.000	Local	42.757311	1,419,328.95	111.040000	3,685,972.80	2,266,643.85	0.32
		Base	42.757311	1,419,328.95	111.040000	3,685,972.80	2,266,643.85	0.32
690742101	OWENS CORNING COMMON STOCK USD.001							
	48,600.000	Local	58.836559	2,859,456.78	93.190000	4,529,034.00	1,669,577.22	0.40
		Base	58.836559	2,859,456.78	93.190000	4,529,034.00	1,669,577.22	0.40
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,513.000	Local	22.412580	930,413.44	45.170000	1,875,142.21	944,728.77	0.17
		Base	22.412580	930,413.44	45.170000	1,875,142.21	944,728.77	0.17
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01							
	9,727.000	Local	149.515125	1,454,333.62	159.290000	1,549,413.83	95,080.21	0.14
		Base	149.515125	1,454,333.62	159.290000	1,549,413.83	95,080.21	0.14
695263103	PACWEST BANCORP COMMON STOCK							
	56,710.000	Local	40.685851	2,307,294.60	49.420000	2,802,608.20	495,313.60	0.25
		Base	40.685851	2,307,294.60	49.420000	2,802,608.20	495,313.60	0.25

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698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	15,653.000	Local	82.957359	1,298,531.54	106.820000	1,672,053.46	373,521.92	0.15
		Base	82.957359	1,298,531.54	106.820000	1,672,053.46	373,521.92	0.15
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	114,371.000	Local	22.618533	2,586,904.25	18.840000	2,154,749.64	-432,154.61	0.19
		Base	22.618533	2,586,904.25	18.840000	2,154,749.64	-432,154.61	0.19
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	41,891.000	Local	22.039220	923,244.98	29.900000	1,252,540.90	329,295.92	0.11
		Base	22.039220	923,244.98	29.900000	1,252,540.90	329,295.92	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,161.000	Local	143.316477	2,746,087.02	212.440000	4,070,562.84	1,324,475.82	0.36
		Base	143.316477	2,746,087.02	212.440000	4,070,562.84	1,324,475.82	0.36
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	112,762.000	Local	31.098240	3,506,699.76	22.510000	2,538,272.62	-968,427.14	0.22
		Base	31.098240	3,506,699.76	22.510000	2,538,272.62	-968,427.14	0.22
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	16,984.000	Local	145.098879	2,464,359.36	221.740000	3,766,032.16	1,301,672.80	0.33
		Base	145.098879	2,464,359.36	221.740000	3,766,032.16	1,301,672.80	0.33
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	74,633.000	Local	45.596475	3,403,001.69	56.040000	4,182,433.32	779,431.63	0.37
		Base	45.596475	3,403,001.69	56.040000	4,182,433.32	779,431.63	0.37
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	106,540.000	Local	17.000665	1,811,250.80	16.260000	1,732,340.40	-78,910.40	0.15
		Base	17.000665	1,811,250.80	16.260000	1,732,340.40	-78,910.40	0.15
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,570.000	Local	29.325722	691,207.26	23.580000	555,780.60	-135,426.66	0.05
		Base	29.325722	691,207.26	23.580000	555,780.60	-135,426.66	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	36,822.000	Local	61.245391	2,255,177.80	101.080000	3,721,967.76	1,466,789.96	0.33
		Base	61.245391	2,255,177.80	101.080000	3,721,967.76	1,466,789.96	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
731068102	POLARIS INC COMMON STOCK USD.01							
	27,587.000	Local	61.671378	1,701,328.31	121.510000	3,352,096.37	1,650,768.06	0.30
		Base	61.671378	1,701,328.31	121.510000	3,352,096.37	1,650,768.06	0.30
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	28,312.000	Local	53.598675	1,517,485.69	105.140000	2,976,723.68	1,459,237.99	0.26
		Base	53.598675	1,517,485.69	105.140000	2,976,723.68	1,459,237.99	0.26
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,201.000	Local	39.048325	1,374,540.09	54.900000	1,932,534.90	557,994.81	0.17
		Base	39.048325	1,374,540.09	54.900000	1,932,534.90	557,994.81	0.17
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	29,179.000	Local	93.145000	2,717,877.95	90.000000	2,626,110.00	-91,767.95	0.23
		Base	93.145000	2,717,877.95	90.000000	2,626,110.00	-91,767.95	0.23
74164M108	PRIMERICA INC COMMON STOCK							
	19,099.000	Local	49.646429	948,197.14	129.890000	2,480,769.11	1,532,571.97	0.22
		Base	49.646429	948,197.14	129.890000	2,480,769.11	1,532,571.97	0.22
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	27,432.000	Local	22.664176	621,723.67	30.640000	840,516.48	218,792.81	0.07
		Base	22.664176	621,723.67	30.640000	840,516.48	218,792.81	0.07
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	33,676.000	Local	59.058440	1,988,852.03	39.360000	1,325,487.36	-663,364.67	0.12
		Base	59.058440	1,988,852.03	39.360000	1,325,487.36	-663,364.67	0.12
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	44,575.000	Local	54.002308	2,407,152.87	74.460000	3,319,054.50	911,901.63	0.29
		Base	54.002308	2,407,152.87	74.460000	3,319,054.50	911,901.63	0.29
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,149.000	Local	102.471527	1,654,812.69	125.310000	2,023,631.19	368,818.50	0.18
		Base	102.471527	1,654,812.69	125.310000	2,023,631.19	368,818.50	0.18
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,341.000	Local	200.834456	3,683,504.75	105.790000	1,940,294.39	-1,743,210.36	0.17
		Base	200.834456	3,683,504.75	105.790000	1,940,294.39	-1,743,210.36	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
749397105	R1 RCM INC COMMON STOCK USD.01							
	64,446.000	Local	23.162086	1,492,703.79	27.190000	1,752,286.74	259,582.95	0.15
		Base	23.162086	1,492,703.79	27.190000	1,752,286.74	259,582.95	0.15
749607107	RLI CORP COMMON STOCK USD1.0							
	385.000	Local	95.081896	36,606.53	101.500000	39,077.50	2,470.97	0.00
		Base	95.081896	36,606.53	101.500000	39,077.50	2,470.97	0.00
74967X103	RH COMMON STOCK USD.0001							
	624.000	Local	556.207099	347,073.23	401.870000	250,766.88	-96,306.35	0.02
		Base	556.207099	347,073.23	401.870000	250,766.88	-96,306.35	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	62,736.000	Local	33.892897	2,126,304.81	84.570000	5,305,583.52	3,179,278.71	0.47
		Base	33.892897	2,126,304.81	84.570000	5,305,583.52	3,179,278.71	0.47
754907103	RAYONIER INC REIT							
	69,234.000	Local	24.453120	1,692,987.32	39.700000	2,748,589.80	1,055,602.48	0.24
		Base	24.453120	1,692,987.32	39.700000	2,748,589.80	1,055,602.48	0.24
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	32,771.000	Local	108.303621	3,549,217.96	160.350000	5,254,829.85	1,705,611.89	0.46
		Base	108.303621	3,549,217.96	160.350000	5,254,829.85	1,705,611.89	0.46
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	32,695.000	Local	63.146160	2,064,563.69	110.860000	3,624,567.70	1,560,004.01	0.32
		Base	63.146160	2,064,563.69	110.860000	3,624,567.70	1,560,004.01	0.32
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,303.000	Local	50.382520	1,526,741.49	190.870000	5,783,933.61	4,257,192.12	0.51
		Base	50.382520	1,526,741.49	190.870000	5,783,933.61	4,257,192.12	0.51
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,868.000	Local	87.533869	2,176,792.26	196.700000	4,891,535.60	2,714,743.34	0.43
		Base	87.533869	2,176,792.26	196.700000	4,891,535.60	2,714,743.34	0.43
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	73,265.000	Local	50.510882	3,700,679.77	70.130000	5,138,074.45	1,437,394.68	0.45
		Base	50.510882	3,700,679.77	70.130000	5,138,074.45	1,437,394.68	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
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,744.000	Local	81.588593	2,589,948.30	121.260000	3,849,277.44	1,259,329.14	0.34
		Base	81.588593	2,589,948.30	121.260000	3,849,277.44	1,259,329.14	0.34
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	25,968.000	Local	65.247235	1,694,340.19	78.840000	2,047,317.12	352,976.93	0.18
		Base	65.247235	1,694,340.19	78.840000	2,047,317.12	352,976.93	0.18
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	51,259.000	Local	31.251895	1,601,940.89	58.580000	3,002,752.22	1,400,811.33	0.26
		Base	31.251895	1,601,940.89	58.580000	3,002,752.22	1,400,811.33	0.26
78440X887	SL GREEN REALTY CORP REIT USD.01							
	32,240.000	Local	75.599873	2,437,339.89	79.520000	2,563,724.80	126,384.91	0.23
		Base	75.599873	2,437,339.89	79.520000	2,563,724.80	126,384.91	0.23
78442P106	SLM CORP COMMON STOCK USD.2							
	141,793.000	Local	9.375177	1,329,334.52	19.700000	2,793,322.10	1,463,987.58	0.25
		Base	9.375177	1,329,334.52	19.700000	2,793,322.10	1,463,987.58	0.25
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,458.000	Local	420.826659	6,084,311.84	485.440000	7,018,491.52	934,179.68	0.62
		Base	420.826659	6,084,311.84	485.440000	7,018,491.52	934,179.68	0.62
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	110,596.000	Local	22.352726	2,472,122.08	13.430000	1,485,304.28	-986,817.80	0.13
		Base	22.352726	2,472,122.08	13.430000	1,485,304.28	-986,817.80	0.13
78573M104	SABRE CORP COMMON STOCK USD.01							
	156,427.000	Local	19.868209	3,107,924.32	10.930000	1,709,747.11	-1,398,177.21	0.15
		Base	19.868209	3,107,924.32	10.930000	1,709,747.11	-1,398,177.21	0.15
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,737.000	Local	350.583924	4,465,387.44	287.230000	3,658,448.51	-806,938.93	0.32
		Base	350.583924	4,465,387.44	287.230000	3,658,448.51	-806,938.93	0.32
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	45,106.000	Local	43.998668	1,984,603.90	41.370000	1,866,035.22	-118,568.68	0.16
		Base	43.998668	1,984,603.90	41.370000	1,866,035.22	-118,568.68	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
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,259.000	Local	157.414989	1,614,920.37	178.590000	1,832,154.81	217,234.44	0.16
		Base	157.414989	1,614,920.37	178.590000	1,832,154.81	217,234.44	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	27,842.000	Local	56.265726	1,566,550.35	87.690000	2,441,464.98	874,914.63	0.22
		Base	56.265726	1,566,550.35	87.690000	2,441,464.98	874,914.63	0.22
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	46,677.000	Local	52.874976	2,468,045.24	62.920000	2,936,916.84	468,871.60	0.26
		Base	52.874976	2,468,045.24	62.920000	2,936,916.84	468,871.60	0.26
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	19,701.000	Local	62.070348	1,222,847.93	140.060000	2,759,322.06	1,536,474.13	0.24
		Base	62.070348	1,222,847.93	140.060000	2,759,322.06	1,536,474.13	0.24
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	29,078.000	Local	71.168652	2,069,442.06	83.190000	2,418,998.82	349,556.76	0.21
		Base	71.168652	2,069,442.06	83.190000	2,418,998.82	349,556.76	0.21
816850101	SEMTECH CORP COMMON STOCK USD.01							
	31,146.000	Local	51.657983	1,608,939.54	69.380000	2,160,909.48	551,969.94	0.19
		Base	51.657983	1,608,939.54	69.380000	2,160,909.48	551,969.94	0.19
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	20,326.000	Local	35.329373	718,104.84	82.130000	1,669,374.38	951,269.54	0.15
		Base	35.329373	718,104.84	82.130000	1,669,374.38	951,269.54	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	79,759.000	Local	16.436923	1,310,992.55	60.850000	4,853,335.15	3,542,342.60	0.43
		Base	16.436923	1,310,992.55	60.850000	4,853,335.15	3,542,342.60	0.43
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	19,437.000	Local	57.307530	1,113,886.47	153.710000	2,987,661.27	1,873,774.80	0.26
		Base	57.307530	1,113,886.47	153.710000	2,987,661.27	1,873,774.80	0.26
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	40,583.000	Local	20.925811	849,232.17	41.880000	1,699,616.04	850,383.87	0.15
		Base	20.925811	849,232.17	41.880000	1,699,616.04	850,383.87	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
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	21,009.000	Local	90.648962	1,904,444.04	118.510000	2,489,776.59	585,332.55	0.22
		Base	90.648962	1,904,444.04	118.510000	2,489,776.59	585,332.55	0.22
82982T106	SITIME CORP COMMON STOCK USD.0001							
	7,248.000	Local	293.246780	2,125,452.66	202.140000	1,465,110.72	-660,341.94	0.13
		Base	293.246780	2,125,452.66	202.140000	1,465,110.72	-660,341.94	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	37,426.000	Local	54.222082	2,029,315.63	43.660000	1,634,019.16	-395,296.47	0.14
		Base	54.222082	2,029,315.63	43.660000	1,634,019.16	-395,296.47	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	65,244.000	Local	35.518859	2,317,392.42	45.980000	2,999,919.12	682,526.70	0.26
		Base	35.518859	2,317,392.42	45.980000	2,999,919.12	682,526.70	0.26
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	47,554.000	Local	35.439615	1,685,295.47	58.720000	2,792,370.88	1,107,075.41	0.25
		Base	35.439615	1,685,295.47	58.720000	2,792,370.88	1,107,075.41	0.25
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	29,204.000	Local	77.012729	2,249,079.74	70.940000	2,071,731.76	-177,347.98	0.18
		Base	77.012729	2,249,079.74	70.940000	2,071,731.76	-177,347.98	0.18
84857L101	SPIRE INC COMMON STOCK USD1.0							
	24,996.000	Local	77.194065	1,929,542.86	67.110000	1,677,481.56	-252,061.30	0.15
		Base	77.194065	1,929,542.86	67.110000	1,677,481.56	-252,061.30	0.15
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	59,640.000	Local	43.565064	2,598,220.40	46.370000	2,765,506.80	167,286.40	0.24
		Base	43.565064	2,598,220.40	46.370000	2,765,506.80	167,286.40	0.24
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	54,294.000	Local	21.406943	1,162,268.55	28.480000	1,546,293.12	384,024.57	0.14
		Base	21.406943	1,162,268.55	28.480000	1,546,293.12	384,024.57	0.14
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	23,021.000	Local	112.528829	2,590,526.18	79.320000	1,826,025.72	-764,500.46	0.16
		Base	112.528829	2,590,526.18	79.320000	1,826,025.72	-764,500.46	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	91,181.000	Local	16.543996	1,508,498.13	70.580000	6,435,554.98	4,927,056.85	0.57
		Base	16.543996	1,508,498.13	70.580000	6,435,554.98	4,927,056.85	0.57
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,428.000	Local	48.617045	2,159,958.08	58.360000	2,592,818.08	432,860.00	0.23
		Base	48.617045	2,159,958.08	58.360000	2,592,818.08	432,860.00	0.23
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	50,353.000	Local	32.992603	1,661,276.55	73.500000	3,700,945.50	2,039,668.95	0.33
		Base	32.992603	1,661,276.55	73.500000	3,700,945.50	2,039,668.95	0.33
862121100	STORE CAPITAL CORP REIT USD.01							
	118,688.000	Local	23.664467	2,808,688.22	30.720000	3,646,095.36	837,407.14	0.32
		Base	23.664467	2,808,688.22	30.720000	3,646,095.36	837,407.14	0.32
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	40,158.000	Local	30.295021	1,216,587.46	17.930000	720,032.94	-496,554.52	0.06
		Base	30.295021	1,216,587.46	17.930000	720,032.94	-496,554.52	0.06
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	100,116.000	Local	64.287940	6,436,251.37	27.280000	2,731,164.48	-3,705,086.89	0.24
		Base	64.287940	6,436,251.37	27.280000	2,731,164.48	-3,705,086.89	0.24
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	18,993.000	Local	99.989700	1,899,104.38	228.430000	4,338,570.99	2,439,466.61	0.38
		Base	99.989700	1,899,104.38	228.430000	4,338,570.99	2,439,466.61	0.38
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	70,376.000	Local	24.477422	1,722,623.08	52.650000	3,705,296.40	1,982,673.32	0.33
		Base	24.477422	1,722,623.08	52.650000	3,705,296.40	1,982,673.32	0.33
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	19,967.000	Local	47.002975	938,508.40	101.830000	2,033,239.61	1,094,731.21	0.18
		Base	47.002975	938,508.40	101.830000	2,033,239.61	1,094,731.21	0.18
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	50,149.000	Local	58.060412	2,911,671.62	79.200000	3,971,800.80	1,060,129.18	0.35
		Base	58.060412	2,911,671.62	79.200000	3,971,800.80	1,060,129.18	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
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,751.000	Local	14.196270	763,063.70	22.370000	1,202,409.87	439,346.17	0.11
		Base	14.196270	763,063.70	22.370000	1,202,409.87	439,346.17	0.11
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	30,727.000	Local	133.829886	4,112,190.91	112.630000	3,460,782.01	-651,408.90	0.30
		Base	133.829886	4,112,190.91	112.630000	3,460,782.01	-651,408.90	0.30
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	110,740.000	Local	45.622160	5,052,197.95	65.370000	7,239,073.80	2,186,875.85	0.64
		Base	45.622160	5,052,197.95	65.370000	7,239,073.80	2,186,875.85	0.64
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	59,436.000	Local	24.457593	1,453,661.48	29.500000	1,753,362.00	299,700.52	0.15
		Base	24.457593	1,453,661.48	29.500000	1,753,362.00	299,700.52	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0							
	107,020.000	Local	14.350867	1,535,829.77	22.920000	2,452,898.40	917,068.63	0.22
		Base	14.350867	1,535,829.77	22.920000	2,452,898.40	917,068.63	0.22
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	93,106.000	Local	15.701406	1,461,895.15	33.010000	3,073,429.06	1,611,533.91	0.27
		Base	15.701406	1,461,895.15	33.010000	3,073,429.06	1,611,533.91	0.27
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,810.000	Local	29.065102	1,505,862.96	85.990000	4,455,141.90	2,949,278.94	0.39
		Base	29.065102	1,505,862.96	85.990000	4,455,141.90	2,949,278.94	0.39
88076W103	TERADATA CORP COMMON STOCK USD.01							
	52,476.000	Local	29.086330	1,526,334.27	49.990000	2,623,275.24	1,096,940.97	0.23
		Base	29.086330	1,526,334.27	49.990000	2,623,275.24	1,096,940.97	0.23
880779103	TEREX CORP COMMON STOCK USD.01							
	33,758.000	Local	22.985940	775,959.37	41.280000	1,393,530.24	617,570.87	0.12
		Base	22.985940	775,959.37	41.280000	1,393,530.24	617,570.87	0.12
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,150.000	Local	79.915269	2,089,784.28	158.770000	4,151,835.50	2,062,051.22	0.37
		Base	79.915269	2,089,784.28	158.770000	4,151,835.50	2,062,051.22	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,476.000	Local	72.696153	1,779,311.04	66.600000	1,630,101.60	-149,209.44	0.14
		Base	72.696153	1,779,311.04	66.600000	1,630,101.60	-149,209.44	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	33,683.000	Local	48.785147	1,643,230.12	94.910000	3,196,853.53	1,553,623.41	0.28
		Base	48.785147	1,643,230.12	94.910000	3,196,853.53	1,553,623.41	0.28
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,857.000	Local	44.079163	1,183,834.07	90.500000	2,430,558.50	1,246,724.43	0.21
		Base	44.079163	1,183,834.07	90.500000	2,430,558.50	1,246,724.43	0.21
887389104	TIMKEN CO COMMON STOCK							
	33,388.000	Local	29.431802	982,669.01	65.560000	2,188,917.28	1,206,248.27	0.19
		Base	29.431802	982,669.01	65.560000	2,188,917.28	1,206,248.27	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	55,336.000	Local	29.384903	1,626,042.97	54.260000	3,002,531.36	1,376,488.39	0.26
		Base	29.384903	1,626,042.97	54.260000	3,002,531.36	1,376,488.39	0.26
89055F103	TOPBUILD CORP COMMON STOCK							
	15,923.000	Local	120.586079	1,920,092.14	214.680000	3,418,349.64	1,498,257.50	0.30
		Base	120.586079	1,920,092.14	214.680000	3,418,349.64	1,498,257.50	0.30
891092108	TORO CO COMMON STOCK USD1.0							
	51,482.000	Local	42.658617	2,196,150.93	93.810000	4,829,526.42	2,633,375.49	0.43
		Base	42.658617	2,196,150.93	93.810000	4,829,526.42	2,633,375.49	0.43
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,737.000	Local	43.411639	1,811,871.58	56.050000	2,339,358.85	527,487.27	0.21
		Base	43.411639	1,811,871.58	56.050000	2,339,358.85	527,487.27	0.21
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	55,675.000	Local	33.825484	1,883,233.80	91.840000	5,113,192.00	3,229,958.20	0.45
		Base	33.825484	1,883,233.80	91.840000	5,113,192.00	3,229,958.20	0.45
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	39,559.000	Local	11.781465	466,062.98	28.860000	1,141,672.74	675,609.76	0.10
		Base	11.781465	466,062.98	28.860000	1,141,672.74	675,609.76	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
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	47,905.000	Local	29.106753	1,394,359.01	25.440000	1,218,703.20	-175,655.81	0.11
		Base	29.106753	1,394,359.01	25.440000	1,218,703.20	-175,655.81	0.11
902104108	II VI INC COMMON STOCK							
	51,333.000	Local	34.998413	1,796,573.51	69.460000	3,565,590.18	1,769,016.67	0.31
		Base	34.998413	1,796,573.51	69.460000	3,565,590.18	1,769,016.67	0.31
902681105	UGI CORP COMMON STOCK							
	101,127.000	Local	27.069546	2,737,461.93	38.440000	3,887,321.88	1,149,859.95	0.34
		Base	27.069546	2,737,461.93	38.440000	3,887,321.88	1,149,859.95	0.34
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	20,815.000	Local	73.634873	1,532,709.89	101.860000	2,120,215.90	587,506.01	0.19
		Base	73.634873	1,532,709.89	101.860000	2,120,215.90	587,506.01	0.19
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	104,768.000	Local	17.359609	1,818,731.50	21.350000	2,236,796.80	418,065.30	0.20
		Base	17.359609	1,818,731.50	21.350000	2,236,796.80	418,065.30	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	65,933.000	Local	36.283589	2,392,285.89	36.620000	2,414,466.46	22,180.57	0.21
		Base	36.283589	2,392,285.89	36.620000	2,414,466.46	22,180.57	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	130,695.000	Local	22.435689	2,932,232.40	27.210000	3,556,210.95	623,978.55	0.31
		Base	22.435689	2,932,232.40	27.210000	3,556,210.95	623,978.55	0.31
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	21,781.000	Local	71.603425	1,559,594.21	166.200000	3,620,002.20	2,060,407.99	0.32
		Base	71.603425	1,559,594.21	166.200000	3,620,002.20	2,060,407.99	0.32
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	82,682.000	Local	16.750662	1,384,978.25	30.710000	2,539,164.22	1,154,185.97	0.22
		Base	16.750662	1,384,978.25	30.710000	2,539,164.22	1,154,185.97	0.22
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,968.000	Local	105.562126	2,213,426.65	154.910000	3,248,152.88	1,034,726.23	0.29
		Base	105.562126	2,213,426.65	154.910000	3,248,152.88	1,034,726.23	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
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	98,881.000	Local	25.523377	2,523,777.08	27.920000	2,760,757.52	236,980.44	0.24
		Base	25.523377	2,523,777.08	27.920000	2,760,757.52	236,980.44	0.24
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	31,873.000	Local	23.209192	739,746.59	27.510000	876,826.23	137,079.64	0.08
		Base	23.209192	739,746.59	27.510000	876,826.23	137,079.64	0.08
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	53,253.000	Local	21.589530	1,149,707.23	18.220000	970,269.66	-179,437.57	0.09
		Base	21.589530	1,149,707.23	18.220000	970,269.66	-179,437.57	0.09
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	196,819.000	Local	10.569452	2,080,269.02	13.970000	2,749,561.43	669,292.41	0.24
		Base	10.569452	2,080,269.02	13.970000	2,749,561.43	669,292.41	0.24
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,264.000	Local	101.327438	1,040,024.82	216.450000	2,221,642.80	1,181,617.98	0.20
		Base	101.327438	1,040,024.82	216.450000	2,221,642.80	1,181,617.98	0.20
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	87,423.000	Local	12.801363	1,119,133.54	32.330000	2,826,385.59	1,707,252.05	0.25
		Base	12.801363	1,119,133.54	32.330000	2,826,385.59	1,707,252.05	0.25
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	179.800000	6,472,800.00	-105,584.40	0.57
		Base	182.732900	6,578,384.40	179.800000	6,472,800.00	-105,584.40	0.57
92552V100	VIASAT INC COMMON STOCK USD.0001							
	35,520.000	Local	65.426185	2,323,938.09	45.640000	1,621,132.80	-702,805.29	0.14
		Base	65.426185	2,323,938.09	45.640000	1,621,132.80	-702,805.29	0.14
925815102	VICOR CORP COMMON STOCK USD.01							
	10,372.000	Local	126.478400	1,311,833.96	74.770000	775,514.44	-536,319.52	0.07
		Base	126.478400	1,311,833.96	74.770000	775,514.44	-536,319.52	0.07
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	35,041.000	Local	58.876400	2,063,087.93	53.630000	1,879,248.83	-183,839.10	0.17
		Base	58.876400	2,063,087.93	53.630000	1,879,248.83	-183,839.10	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
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,184.000	Local	10.760427	690,647.25	19.190000	1,231,690.96	541,043.71	0.11
		Base	10.760427	690,647.25	19.190000	1,231,690.96	541,043.71	0.11
92839U206	VISTEON CORP COMMON STOCK							
	13,540.000	Local	119.195365	1,613,905.24	120.170000	1,627,101.80	13,196.56	0.14
		Base	119.195365	1,613,905.24	120.170000	1,627,101.80	13,196.56	0.14
928881101	VONTIER CORP COMMON STOCK USD.0001							
	81,764.000	Local	31.159296	2,547,708.71	24.300000	1,986,865.20	-560,843.51	0.18
		Base	31.159296	2,547,708.71	24.300000	1,986,865.20	-560,843.51	0.18
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	53,681.000	Local	66.618400	3,576,142.33	67.350000	3,615,415.35	39,273.02	0.32
		Base	66.618400	3,576,142.33	67.350000	3,615,415.35	39,273.02	0.32
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	31,507.000	Local	19.357537	609,897.91	35.580000	1,121,019.06	511,121.15	0.10
		Base	19.357537	609,897.91	35.580000	1,121,019.06	511,121.15	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	15,972.000	Local	102.145296	1,631,464.66	273.060000	4,361,314.32	2,729,849.66	0.38
		Base	102.145296	1,631,464.66	273.060000	4,361,314.32	2,729,849.66	0.38
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	19,110.000	Local	153.440000	2,932,238.40	143.950000	2,750,884.50	-181,353.90	0.24
		Base	153.440000	2,932,238.40	143.950000	2,750,884.50	-181,353.90	0.24
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	86,962.000	Local	37.301848	3,243,843.32	60.210000	5,235,982.02	1,992,138.70	0.46
		Base	37.301848	3,243,843.32	60.210000	5,235,982.02	1,992,138.70	0.46
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	85,367.000	Local	8.266160	705,657.26	22.740000	1,941,245.58	1,235,588.32	0.17
		Base	8.266160	705,657.26	22.740000	1,941,245.58	1,235,588.32	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	29,437.000	Local	30.625021	901,508.74	43.460000	1,279,332.02	377,823.28	0.11
		Base	30.625021	901,508.74	43.460000	1,279,332.02	377,823.28	0.11

& 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
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	194,427.000	Local	18.090400	3,517,262.20	18.180000	3,534,682.86	17,420.66	0.31
		Base	18.090400	3,517,262.20	18.180000	3,534,682.86	17,420.66	0.31
96208T104	WEX INC COMMON STOCK USD.01							
	21,676.000	Local	96.419770	2,089,994.93	168.510000	3,652,622.76	1,562,627.83	0.32
		Base	96.419770	2,089,994.93	168.510000	3,652,622.76	1,562,627.83	0.32
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	21,062.000	Local	43.142746	908,672.51	50.310000	1,059,629.22	150,956.71	0.09
		Base	43.142746	908,672.51	50.310000	1,059,629.22	150,956.71	0.09
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	35,967.000	Local	38.154943	1,372,318.84	144.860000	5,210,179.62	3,837,860.78	0.46
		Base	38.154943	1,372,318.84	144.860000	5,210,179.62	3,837,860.78	0.46
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,425.000	Local	139.152163	2,007,269.95	145.350000	2,096,673.75	89,403.80	0.18
		Base	139.152163	2,007,269.95	145.350000	2,096,673.75	89,403.80	0.18
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,570.000	Local	68.261976	1,881,982.67	99.360000	2,739,355.20	857,372.53	0.24
		Base	68.261976	1,881,982.67	99.360000	2,739,355.20	857,372.53	0.24
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	56,049.000	Local	39.475551	2,212,565.16	102.720000	5,757,353.28	3,544,788.12	0.51
		Base	39.475551	2,212,565.16	102.720000	5,757,353.28	3,544,788.12	0.51
980745103	WOODWARD INC COMMON STOCK USD.00292							
	30,491.000	Local	47.814129	1,457,900.60	124.630000	3,800,093.33	2,342,192.73	0.33
		Base	47.814129	1,457,900.60	124.630000	3,800,093.33	2,342,192.73	0.33
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	21,628.000	Local	72.396680	1,565,795.40	59.260000	1,281,675.28	-284,120.12	0.11
		Base	72.396680	1,565,795.40	59.260000	1,281,675.28	-284,120.12	0.11
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	15,646.000	Local	19.928942	311,808.22	57.020000	892,134.92	580,326.70	0.08
		Base	19.928942	311,808.22	57.020000	892,134.92	580,326.70	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
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,065.000	Local	56.665834	2,553,645.83	86.410000	3,894,066.65	1,340,420.82	0.34
		Base	56.665834	2,553,645.83	86.410000	3,894,066.65	1,340,420.82	0.34
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	47,711.000	Local	39.717335	1,894,953.77	72.680000	3,467,635.48	1,572,681.71	0.31
		Base	39.717335	1,894,953.77	72.680000	3,467,635.48	1,572,681.71	0.31
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	66,478.000	Local	25.019522	1,663,247.76	19.710000	1,310,281.38	-352,966.38	0.12
		Base	25.019522	1,663,247.76	19.710000	1,310,281.38	-352,966.38	0.12
985817105	YELP INC COMMON STOCK USD.000001							
	33,195.000	Local	32.676844	1,084,707.83	33.890000	1,124,978.55	40,270.72	0.10
		Base	32.676844	1,084,707.83	33.890000	1,124,978.55	40,270.72	0.10
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	42,387.000	Local	77.606474	3,289,505.60	61.560000	2,609,343.72	-680,161.88	0.23
		Base	77.606474	3,289,505.60	61.560000	2,609,343.72	-680,161.88	0.23
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,567.000	Local	37.678396	1,716,891.49	44.750000	2,039,123.25	322,231.76	0.18
		Base	37.678396	1,716,891.49	44.750000	2,039,123.25	322,231.76	0.18
G14838109	MIMECAST LTD COMMON STOCK USD.01							
	29,863.000	Local	78.538865	2,345,406.12	79.530000	2,375,004.39	29,598.27	0.21
		Base	78.538865	2,345,406.12	79.530000	2,375,004.39	29,598.27	0.21
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	72,769.000	Local	43.717535	3,181,281.33	67.740000	4,929,372.06	1,748,090.73	0.43
		Base	43.717535	3,181,281.33	67.740000	4,929,372.06	1,748,090.73	0.43
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	53,410.000	Local	35.340083	1,887,513.85	44.180000	2,359,653.80	472,139.95	0.21
		Base	35.340083	1,887,513.85	44.180000	2,359,653.80	472,139.95	0.21
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	83,675.000	Local	45.159448	3,778,716.84	41.840000	3,500,962.00	-277,754.84	0.31
		Base	45.159448	3,778,716.84	41.840000	3,500,962.00	-277,754.84	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,669.000	Local	113.424194	1,323,546.92	205.670000	2,399,963.23	1,076,416.31	0.21
		Base	113.424194	1,323,546.92	205.670000	2,399,963.23	1,076,416.31	0.21
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	82,502.000	Local	26.705944	2,203,293.77	33.570000	2,769,592.14	566,298.37	0.24
		Base	26.705944	2,203,293.77	33.570000	2,769,592.14	566,298.37	0.24
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	29,729.000	Local	143.421703	4,263,783.81	137.420000	4,085,359.18	-178,424.63	0.36
		Base	143.421703	4,263,783.81	137.420000	4,085,359.18	-178,424.63	0.36
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	25,741.000	Local	72.037035	1,854,305.33	78.820000	2,028,905.62	174,600.29	0.18
		Base	72.037035	1,854,305.33	78.820000	2,028,905.62	174,600.29	0.18
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,366.000	Local	24.794727	2,017,447.76	33.930000	2,760,748.38	743,300.62	0.24
		Base	24.794727	2,017,447.76	33.930000	2,760,748.38	743,300.62	0.24
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	22,258.000	Local	118.933006	2,647,210.85	150.780000	3,356,061.24	708,850.39	0.30
		Base	118.933006	2,647,210.85	150.780000	3,356,061.24	708,850.39	0.30
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	240.000000	1,485,120.00	-48,049.32	0.13
		Base	247.764919	1,533,169.32	240.000000	1,485,120.00	-48,049.32	0.13
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	64,698.000	Local	39.180233	2,534,882.74	35.520000	2,298,072.96	-236,809.78	0.20
		Base	39.180233	2,534,882.74	35.520000	2,298,072.96	-236,809.78	0.20
US DOLLAR Total								
	20,778,745.000	Local		782,525,898.84		1,126,841,393.19	344,315,494.35	99.28
		Base		782,525,898.84		1,126,841,393.19	344,315,494.35	99.28
EQUITY Total								
	20,778,745.000	Base		782,525,898.84		1,126,841,393.19	344,315,494.35	99.28

& 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

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		28,916,903.610	Base		790,664,057.45		1,134,979,551.80	344,315,494.35	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-2,506.410	Local	1.000000	-2,506.41	1.000000	-2,506.41	0.00	0.00
				Base	1.000000	-2,506.41	1.000000	-2,506.41	0.00	0.00
US DOLLAR Total										
			-2,506.410	Local		-2,506.41		-2,506.41	0.00	0.00
				Base		-2,506.41		-2,506.41	0.00	0.00
CASH Total										
			-2,506.410	Base		-2,506.41		-2,506.41	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						0.026097	31 Dec 2030		
			25,333,660.350	Local	100.000000	25,333,660.35	100.000000	25,333,660.35	0.00	3.35
				Base	100.000000	25,333,660.35	100.000000	25,333,660.35	0.00	3.35
US DOLLAR Total										
			25,333,660.350	Local		25,333,660.35		25,333,660.35	0.00	3.35
				Base		25,333,660.35		25,333,660.35	0.00	3.35
CASH EQUIVALENT Total										
			25,333,660.350	Base		25,333,660.35		25,333,660.35	0.00	3.35
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			28,721.000	Local	26.183824	752,025.60	58.560000	1,681,901.76	929,876.16	0.22
				Base	26.183824	752,025.60	58.560000	1,681,901.76	929,876.16	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,121.000	26.236782	606,620.63	44.940000	1,039,057.74	432,437.11	0.14
		Base		26.236782	606,620.63	44.940000	1,039,057.74	432,437.11	0.14
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	46,628.000	28.008847	1,305,996.54	44.830000	2,090,333.24	784,336.70	0.28
		Base		28.008847	1,305,996.54	44.830000	2,090,333.24	784,336.70	0.28
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	20,269.000	36.003868	729,762.41	41.450000	840,150.05	110,387.64	0.11
		Base		36.003868	729,762.41	41.450000	840,150.05	110,387.64	0.11
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	32,782.000	31.143766	1,020,954.94	106.140000	3,479,481.48	2,458,526.54	0.46
		Base		31.143766	1,020,954.94	106.140000	3,479,481.48	2,458,526.54	0.46
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	7,505.000	58.160052	436,491.19	37.450000	281,062.25	-155,428.94	0.04
		Base		58.160052	436,491.19	37.450000	281,062.25	-155,428.94	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,571.000	48.884266	370,102.78	33.330000	252,341.43	-117,761.35	0.03
		Base		48.884266	370,102.78	33.330000	252,341.43	-117,761.35	0.03
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	17,225.000	32.429151	558,592.12	49.230000	847,986.75	289,394.63	0.11
		Base		32.429151	558,592.12	49.230000	847,986.75	289,394.63	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	21,831.000	19.299317	421,323.38	20.990000	458,232.69	36,909.31	0.06
		Base		19.299317	421,323.38	20.990000	458,232.69	36,909.31	0.06
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	40,970.000	16.115006	660,231.78	38.080000	1,560,137.60	899,905.82	0.21
		Base		16.115006	660,231.78	38.080000	1,560,137.60	899,905.82	0.21
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	61,338.000	24.188505	1,483,674.52	21.440000	1,315,086.72	-168,587.80	0.17
		Base		24.188505	1,483,674.52	21.440000	1,315,086.72	-168,587.80	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,044.000	Local	75.639361	835,361.10	85.040000	939,181.76	103,820.66	0.12
		Base	75.639361	835,361.10	85.040000	939,181.76	103,820.66	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	34,509.000	Local	35.735149	1,233,184.25	20.780000	717,097.02	-516,087.23	0.09
		Base	35.735149	1,233,184.25	20.780000	717,097.02	-516,087.23	0.09
00738A106	ADTRAN INC COMMON STOCK USD.01							
	33,757.000	Local	17.885083	603,746.73	20.590000	695,056.63	91,309.90	0.09
		Base	17.885083	603,746.73	20.590000	695,056.63	91,309.90	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	19,508.000	Local	18.188411	354,819.52	40.060000	781,490.48	426,670.96	0.10
		Base	18.188411	354,819.52	40.060000	781,490.48	426,670.96	0.10
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	51,915.000	Local	22.038791	1,144,143.84	38.750000	2,011,706.25	867,562.41	0.27
		Base	22.038791	1,144,143.84	38.750000	2,011,706.25	867,562.41	0.27
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	26,122.000	Local	30.980757	809,279.34	85.850000	2,242,573.70	1,433,294.36	0.30
		Base	30.980757	809,279.34	85.850000	2,242,573.70	1,433,294.36	0.30
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	16,001.000	Local	40.641122	650,298.59	71.050000	1,136,871.05	486,572.46	0.15
		Base	40.641122	650,298.59	71.050000	1,136,871.05	486,572.46	0.15
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	13,482.000	Local	15.207471	205,027.13	42.030000	566,648.46	361,621.33	0.07
		Base	15.207471	205,027.13	42.030000	566,648.46	361,621.33	0.07
008492100	AGREE REALTY CORP REIT USD.0001							
	48,388.000	Local	55.647812	2,692,686.31	64.150000	3,104,090.20	411,403.89	0.41
		Base	55.647812	2,692,686.31	64.150000	3,104,090.20	411,403.89	0.41
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,863.000	Local	77.187389	529,737.05	139.110000	954,711.93	424,974.88	0.13
		Base	77.187389	529,737.05	139.110000	954,711.93	424,974.88	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
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	31,937.000	46.682579	1,490,901.51	65.830000	2,102,412.71	611,511.20	0.28
		Base		46.682579	1,490,901.51	65.830000	2,102,412.71	611,511.20	0.28
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,453.000	42.769065	960,293.82	87.820000	1,971,822.46	1,011,528.64	0.26
		Base		42.769065	960,293.82	87.820000	1,971,822.46	1,011,528.64	0.26
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	50,295.000	20.275820	1,019,772.35	22.430000	1,128,116.85	108,344.50	0.15
		Base		20.275820	1,019,772.35	22.430000	1,128,116.85	108,344.50	0.15
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	88,239.000	9.372959	827,060.50	25.740000	2,271,271.86	1,444,211.36	0.30
		Base		9.372959	827,060.50	25.740000	2,271,271.86	1,444,211.36	0.30
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	13,060.000	33.881542	442,492.94	42.850000	559,621.00	117,128.06	0.07
		Base		33.881542	442,492.94	42.850000	559,621.00	117,128.06	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,536.000	100.284191	1,056,594.24	174.090000	1,834,212.24	777,618.00	0.24
		Base		100.284191	1,056,594.24	174.090000	1,834,212.24	777,618.00	0.24
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	84,997.000	7.671840	652,083.42	19.460000	1,654,041.62	1,001,958.20	0.22
		Base		7.671840	652,083.42	19.460000	1,654,041.62	1,001,958.20	0.22
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	32,109.000	18.544983	595,460.86	12.830000	411,958.47	-183,502.39	0.05
		Base		18.544983	595,460.86	12.830000	411,958.47	-183,502.39	0.05
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	36,482.000	35.391394	1,291,148.83	36.560000	1,333,781.92	42,633.09	0.18
		Base		35.391394	1,291,148.83	36.560000	1,333,781.92	42,633.09	0.18
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	79,095.000	13.355586	1,056,360.05	9.260000	732,419.70	-323,940.35	0.10
		Base		13.355586	1,056,360.05	9.260000	732,419.70	-323,940.35	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	57,096.000	24.949290	1,424,504.67	37.690000	2,151,948.24	727,443.57	0.28
		Base		24.949290	1,424,504.67	37.690000	2,151,948.24	727,443.57	0.28
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,973.000	32.808599	425,625.96	19.960000	258,941.08	-166,684.88	0.03
		Base		32.808599	425,625.96	19.960000	258,941.08	-166,684.88	0.03
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	25,613.000	42.240723	1,081,911.65	84.160000	2,155,590.08	1,073,678.43	0.28
		Base		42.240723	1,081,911.65	84.160000	2,155,590.08	1,073,678.43	0.28
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,662.000	14.507734	270,743.33	15.070000	281,236.34	10,493.01	0.04
		Base		14.507734	270,743.33	15.070000	281,236.34	10,493.01	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	11,489.000	53.635866	616,222.47	53.580000	615,580.62	-641.85	0.08
		Base		53.635866	616,222.47	53.580000	615,580.62	-641.85	0.08
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	4,215.000	95.720664	403,462.60	96.180000	405,398.70	1,936.10	0.05
		Base		95.720664	403,462.60	96.180000	405,398.70	1,936.10	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,428.000	38.488603	516,824.96	47.100000	632,458.80	115,633.84	0.08
		Base		38.488603	516,824.96	47.100000	632,458.80	115,633.84	0.08
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	45,873.000	32.284917	1,481,006.00	49.500000	2,270,713.50	789,707.50	0.30
		Base		32.284917	1,481,006.00	49.500000	2,270,713.50	789,707.50	0.30
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,549.000	19.530145	498,975.67	27.710000	707,962.79	208,987.12	0.09
		Base		19.530145	498,975.67	27.710000	707,962.79	208,987.12	0.09
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	21,466.000	28.398099	609,593.60	45.600000	978,849.60	369,256.00	0.13
		Base		28.398099	609,593.60	45.600000	978,849.60	369,256.00	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	26,802.000	Local	16.309808	437,135.48	23.530000	630,651.06	193,515.58	0.08
		Base	16.309808	437,135.48	23.530000	630,651.06	193,515.58	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	10,011.000	Local	36.862870	369,034.19	32.500000	325,357.50	-43,676.69	0.04
		Base	36.862870	369,034.19	32.500000	325,357.50	-43,676.69	0.04
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	17,568.000	Local	23.101352	405,844.56	45.070000	791,789.76	385,945.20	0.10
		Base	23.101352	405,844.56	45.070000	791,789.76	385,945.20	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	91,188.000	Local	16.735595	1,526,085.43	13.050000	1,190,003.40	-336,082.03	0.16
		Base	16.735595	1,526,085.43	13.050000	1,190,003.40	-336,082.03	0.16
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	26,194.000	Local	82.032391	2,148,756.44	48.120000	1,260,455.28	-888,301.16	0.17
		Base	82.032391	2,148,756.44	48.120000	1,260,455.28	-888,301.16	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	26,668.000	Local	44.766946	1,193,844.92	101.100000	2,696,134.80	1,502,289.88	0.36
		Base	44.766946	1,193,844.92	101.100000	2,696,134.80	1,502,289.88	0.36
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	17,730.000	Local	29.778859	527,979.17	92.680000	1,643,216.40	1,115,237.23	0.22
		Base	29.778859	527,979.17	92.680000	1,643,216.40	1,115,237.23	0.22
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	92,938.000	Local	9.660389	897,817.22	8.350000	776,032.30	-121,784.92	0.10
		Base	9.660389	897,817.22	8.350000	776,032.30	-121,784.92	0.10
039653100	ARCOSA INC COMMON STOCK USD.01							
	33,514.000	Local	32.058066	1,074,394.02	52.670000	1,765,182.38	690,788.36	0.23
		Base	32.058066	1,074,394.02	52.670000	1,765,182.38	690,788.36	0.23
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	73,843.000	Local	11.622465	858,237.69	30.700000	2,266,980.10	1,408,742.41	0.30
		Base	11.622465	858,237.69	30.700000	2,266,980.10	1,408,742.41	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
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	58,457.000	Local	6.510309	380,573.14	9.280000	542,480.96	161,907.82	0.07
		Base	6.510309	380,573.14	9.280000	542,480.96	161,907.82	0.07
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	42,650.000	Local	13.392834	571,204.35	14.680000	626,102.00	54,897.65	0.08
		Base	13.392834	571,204.35	14.680000	626,102.00	54,897.65	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	62,194.000	Local	17.346899	1,078,873.04	8.130000	505,637.22	-573,235.82	0.07
		Base	17.346899	1,078,873.04	8.130000	505,637.22	-573,235.82	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	16,044.000	Local	79.617724	1,277,386.77	194.110000	3,114,300.84	1,836,914.07	0.41
		Base	79.617724	1,277,386.77	194.110000	3,114,300.84	1,836,914.07	0.41
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	15,786.000	Local	38.761725	611,892.59	49.800000	786,142.80	174,250.21	0.10
		Base	38.761725	611,892.59	49.800000	786,142.80	174,250.21	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	18,720.000	Local	43.221697	809,110.16	78.360000	1,466,899.20	657,789.04	0.19
		Base	43.221697	809,110.16	78.360000	1,466,899.20	657,789.04	0.19
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	33,415.000	Local	38.275804	1,278,985.98	35.390000	1,182,556.85	-96,429.13	0.16
		Base	38.275804	1,278,985.98	35.390000	1,182,556.85	-96,429.13	0.16
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
	42,536.000	Local	30.872719	1,313,201.96	20.480000	871,137.28	-442,064.68	0.12
		Base	30.872719	1,313,201.96	20.480000	871,137.28	-442,064.68	0.12
05379B107	AVISTA CORP COMMON STOCK							
	49,073.000	Local	33.573880	1,647,571.03	44.630000	2,190,127.99	542,556.96	0.29
		Base	33.573880	1,647,571.03	44.630000	2,190,127.99	542,556.96	0.29
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	23,100.000	Local	31.715774	732,634.38	69.220000	1,598,982.00	866,347.62	0.21
		Base	31.715774	732,634.38	69.220000	1,598,982.00	866,347.62	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
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	37,131.000	Local	23.829621	884,817.65	54.740000	2,032,550.94	1,147,733.29	0.27
		Base	23.829621	884,817.65	54.740000	2,032,550.94	1,147,733.29	0.27
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	45,002.000	Local	24.572065	1,105,792.08	29.600000	1,332,059.20	226,267.12	0.18
		Base	24.572065	1,105,792.08	29.600000	1,332,059.20	226,267.12	0.18
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
	11,089.000	Local	72.500220	803,954.94	59.550000	660,349.95	-143,604.99	0.09
		Base	72.500220	803,954.94	59.550000	660,349.95	-143,604.99	0.09
056525108	BADGER METER INC COMMON STOCK USD1.0							
	20,283.000	Local	35.462263	719,281.08	99.410000	2,016,333.03	1,297,051.95	0.27
		Base	35.462263	719,281.08	99.410000	2,016,333.03	1,297,051.95	0.27
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	22,455.000	Local	65.001559	1,459,610.01	138.340000	3,106,424.70	1,646,814.69	0.41
		Base	65.001559	1,459,610.01	138.340000	3,106,424.70	1,646,814.69	0.41
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	13,100.000	Local	47.697555	624,837.97	78.130000	1,023,503.00	398,665.03	0.14
		Base	47.697555	624,837.97	78.130000	1,023,503.00	398,665.03	0.14
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
	39,512.000	Local	24.317137	960,818.72	29.300000	1,157,701.60	196,882.88	0.15
		Base	24.317137	960,818.72	29.300000	1,157,701.60	196,882.88	0.15
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	37,513.000	Local	17.066458	640,214.05	19.650000	737,130.45	96,916.40	0.10
		Base	17.066458	640,214.05	19.650000	737,130.45	96,916.40	0.10
06652K103	BANKUNITED INC COMMON STOCK USD.01							
	61,779.000	Local	23.102485	1,427,248.41	44.200000	2,730,631.80	1,303,383.39	0.36
		Base	23.102485	1,427,248.41	44.200000	2,730,631.80	1,303,383.39	0.36
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	23,752.000	Local	43.813300	1,040,653.50	61.610000	1,463,360.72	422,707.22	0.19
		Base	43.813300	1,040,653.50	61.610000	1,463,360.72	422,707.22	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	25,041.000	8.613134	215,681.50	5.480000	137,224.68	-78,456.82	0.02
		Base		8.613134	215,681.50	5.480000	137,224.68	-78,456.82	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	32,298.000	33.377763	1,078,035.00	46.450000	1,500,242.10	422,207.10	0.20
		Base		33.377763	1,078,035.00	46.450000	1,500,242.10	422,207.10	0.20
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	70,079.000	10.635926	745,355.04	16.890000	1,183,634.31	438,279.27	0.16
		Base		10.635926	745,355.04	16.890000	1,183,634.31	438,279.27	0.16
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	24,426.000	19.339277	472,381.19	26.140000	638,495.64	166,114.45	0.08
		Base		19.339277	472,381.19	26.140000	638,495.64	166,114.45	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	33,742.000	31.206633	1,052,974.21	31.100000	1,049,376.20	-3,598.01	0.14
		Base		31.206633	1,052,974.21	31.100000	1,049,376.20	-3,598.01	0.14
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,576.000	32.636300	736,797.10	34.760000	784,741.76	47,944.66	0.10
		Base		32.636300	736,797.10	34.760000	784,741.76	47,944.66	0.10
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	20,321.000	54.725437	1,112,075.60	23.500000	477,543.50	-634,532.10	0.06
		Base		54.725437	1,112,075.60	23.500000	477,543.50	-634,532.10	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	16,160.000	38.744275	626,107.49	32.070000	518,251.20	-107,856.29	0.07
		Base		38.744275	626,107.49	32.070000	518,251.20	-107,856.29	0.07
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	56,319.000	17.778013	1,001,239.92	24.610000	1,386,010.59	384,770.67	0.18
		Base		17.778013	1,001,239.92	24.610000	1,386,010.59	384,770.67	0.18
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	33,784.000	14.138983	477,671.40	19.900000	672,301.60	194,630.20	0.09
		Base		14.138983	477,671.40	19.900000	672,301.60	194,630.20	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
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,274.000	33.114935	903,176.73	79.940000	2,180,283.56	1,277,106.83	0.29
		Base		33.114935	903,176.73	79.940000	2,180,283.56	1,277,106.83	0.29
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	20,532.000	35.495628	728,796.24	87.020000	1,786,694.64	1,057,898.40	0.24
		Base		35.495628	728,796.24	87.020000	1,786,694.64	1,057,898.40	0.24
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	26,820.000	32.409188	869,214.42	56.640000	1,519,084.80	649,870.38	0.20
		Base		32.409188	869,214.42	56.640000	1,519,084.80	649,870.38	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	33,651.000	35.970074	1,210,428.96	46.080000	1,550,638.08	340,209.12	0.20
		Base		35.970074	1,210,428.96	46.080000	1,550,638.08	340,209.12	0.20
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	118,666.000	10.393279	1,233,328.89	13.330000	1,581,817.78	348,488.89	0.21
		Base		10.393279	1,233,328.89	13.330000	1,581,817.78	348,488.89	0.21
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	24,859.000	11.543658	286,963.79	23.870000	593,384.33	306,420.54	0.08
		Base		11.543658	286,963.79	23.870000	593,384.33	306,420.54	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	31,494.000	24.227654	763,025.75	42.540000	1,339,754.76	576,729.01	0.18
		Base		24.227654	763,025.75	42.540000	1,339,754.76	576,729.01	0.18
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	16,072.000	29.375187	472,118.00	33.140000	532,626.08	60,508.08	0.07
		Base		29.375187	472,118.00	33.140000	532,626.08	60,508.08	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	53,839.000	11.107282	598,004.93	17.140000	922,800.46	324,795.53	0.12
		Base		11.107282	598,004.93	17.140000	922,800.46	324,795.53	0.12
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,368.000	36.595433	745,375.78	36.000000	733,248.00	-12,127.78	0.10
		Base		36.595433	745,375.78	36.000000	733,248.00	-12,127.78	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
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	22,638.000	29.218095	661,439.23	61.720000	1,397,217.36	735,778.13	0.18
		Base		29.218095	661,439.23	61.720000	1,397,217.36	735,778.13	0.18
126501105	CTS CORP COMMON STOCK								
		Local	22,346.000	16.745156	374,187.26	37.940000	847,807.24	473,619.98	0.11
		Base		16.745156	374,187.26	37.940000	847,807.24	473,619.98	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	88,338.000	16.442835	1,452,527.13	23.580000	2,083,010.04	630,482.91	0.28
		Base		16.442835	1,452,527.13	23.580000	2,083,010.04	630,482.91	0.28
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	25,968.000	30.760266	798,782.60	44.270000	1,149,603.36	350,820.76	0.15
		Base		30.760266	798,782.60	44.270000	1,149,603.36	350,820.76	0.15
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	24,882.000	12.671887	315,301.90	7.060000	175,666.92	-139,634.98	0.02
		Base		12.671887	315,301.90	7.060000	175,666.92	-139,634.98	0.02
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,262.000	42.286397	518,515.80	42.690000	523,464.78	4,948.98	0.07
		Base		42.286397	518,515.80	42.690000	523,464.78	4,948.98	0.07
129500104	CALERES INC COMMON STOCK USD.01								
		Local	26,536.000	15.076356	400,066.18	20.760000	550,887.36	150,821.18	0.07
		Base		15.076356	400,066.18	20.760000	550,887.36	150,821.18	0.07
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	36,481.000	35.840868	1,307,510.70	56.930000	2,076,863.33	769,352.63	0.27
		Base		35.840868	1,307,510.70	56.930000	2,076,863.33	769,352.63	0.27
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	32,919.000	69.686176	2,293,999.23	56.360000	1,855,314.84	-438,684.39	0.25
		Base		69.686176	2,293,999.23	56.360000	1,855,314.84	-438,684.39	0.25
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	89,533.000	11.911197	1,066,445.19	10.920000	977,700.36	-88,744.83	0.13
		Base		11.911197	1,066,445.19	10.920000	977,700.36	-88,744.83	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
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	29,286.000	15.345069	449,395.69	10.370000	303,695.82	-145,699.87	0.04
		Base		15.345069	449,395.69	10.370000	303,695.82	-145,699.87	0.04
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	28,120.000	38.023828	1,069,230.03	21.060000	592,207.20	-477,022.83	0.08
		Base		38.023828	1,069,230.03	21.060000	592,207.20	-477,022.83	0.08
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	74,605.000	15.745366	1,174,683.00	17.500000	1,305,587.50	130,904.50	0.17
		Base		15.745366	1,174,683.00	17.500000	1,305,587.50	130,904.50	0.17
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	33,415.000	21.381409	714,459.79	38.390000	1,282,801.85	568,342.06	0.17
		Base		21.381409	714,459.79	38.390000	1,282,801.85	568,342.06	0.17
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	45,043.000	16.154909	727,665.56	16.180000	728,795.74	1,130.18	0.10
		Base		16.154909	727,665.56	16.180000	728,795.74	1,130.18	0.10
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	13,543.000	23.552486	318,971.32	17.600000	238,356.80	-80,614.52	0.03
		Base		23.552486	318,971.32	17.600000	238,356.80	-80,614.52	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,918.000	130.883533	774,568.75	272.630000	1,613,424.34	838,855.59	0.21
		Base		130.883533	774,568.75	272.630000	1,613,424.34	838,855.59	0.21
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	26,459.000	65.906697	1,743,825.29	63.890000	1,690,465.51	-53,359.78	0.22
		Base		65.906697	1,743,825.29	63.890000	1,690,465.51	-53,359.78	0.22
15202L107	CENTERSPACE REIT								
		Local	9,903.000	75.027175	742,994.11	93.990000	930,782.97	187,788.86	0.12
		Base		75.027175	742,994.11	93.990000	930,782.97	187,788.86	0.12
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,760.000	21.599382	146,011.82	47.340000	320,018.40	174,006.58	0.04
		Base		21.599382	146,011.82	47.340000	320,018.40	174,006.58	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	27,850.000	19.448305	541,635.30	44.040000	1,226,514.00	684,878.70	0.16
		Base		19.448305	541,635.30	44.040000	1,226,514.00	684,878.70	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	19,393.000	21.942133	425,523.78	29.190000	566,081.67	140,557.89	0.07
		Base		21.942133	425,523.78	29.190000	566,081.67	140,557.89	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,000.000	11.547723	404,170.32	23.620000	826,700.00	422,529.68	0.11
		Base		11.547723	404,170.32	23.620000	826,700.00	422,529.68	0.11
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	20,602.000	29.779730	613,522.00	63.720000	1,312,759.44	699,237.44	0.17
		Base		29.779730	613,522.00	63.720000	1,312,759.44	699,237.44	0.17
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,931.000	27.560639	439,068.54	40.770000	649,506.87	210,438.33	0.09
		Base		27.560639	439,068.54	40.770000	649,506.87	210,438.33	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,702.000	49.016138	1,210,796.65	144.400000	3,566,968.80	2,356,172.15	0.47
		Base		49.016138	1,210,796.65	144.400000	3,566,968.80	2,356,172.15	0.47
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	33,818.000	17.581964	594,586.85	13.750000	464,997.50	-129,589.35	0.06
		Base		17.581964	594,586.85	13.750000	464,997.50	-129,589.35	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	33,644.000	27.073762	910,869.65	42.790000	1,439,626.76	528,757.11	0.19
		Base		27.073762	910,869.65	42.790000	1,439,626.76	528,757.11	0.19
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	22,592.000	28.590526	645,917.16	32.850000	742,147.20	96,230.04	0.10
		Base		28.590526	645,917.16	32.850000	742,147.20	96,230.04	0.10
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	12,207.000	97.400922	1,188,973.05	132.950000	1,622,920.65	433,947.60	0.21
		Base		97.400922	1,188,973.05	132.950000	1,622,920.65	433,947.60	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
168615102	CHICO S FAS INC COMMON STOCK USD.01							
	84,923.000	Local	6.839403	580,822.58	4.700000	399,138.10	-181,684.48	0.05
		Base	6.839403	580,822.58	4.700000	399,138.10	-181,684.48	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	9,697.000	Local	51.948613	503,745.70	62.960000	610,523.12	106,777.42	0.08
		Base	51.948613	503,745.70	62.960000	610,523.12	106,777.42	0.08
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	13,731.000	Local	25.902234	355,663.57	32.600000	447,630.60	91,967.03	0.06
		Base	25.902234	355,663.57	32.600000	447,630.60	91,967.03	0.06
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	73,829.000	Local	15.971743	1,179,177.85	17.540000	1,294,960.66	115,782.81	0.17
		Base	15.971743	1,179,177.85	17.540000	1,294,960.66	115,782.81	0.17
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	14,048.000	Local	36.564308	513,655.40	26.940000	378,453.12	-135,202.28	0.05
		Base	36.564308	513,655.40	26.940000	378,453.12	-135,202.28	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	10,483.000	Local	49.689619	520,896.28	79.670000	835,180.61	314,284.33	0.11
		Base	49.689619	520,896.28	79.670000	835,180.61	314,284.33	0.11
17888H103	CIVITAS RESOURCES INC COMMON STOCK							
	50,141.000	Local	54.359338	2,725,631.57	50.470000	2,530,616.27	-195,015.30	0.33
		Base	54.359338	2,725,631.57	50.470000	2,530,616.27	-195,015.30	0.33
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	11,573.000	Local	35.998465	416,610.23	28.830000	333,649.59	-82,960.64	0.04
		Base	35.998465	416,610.23	28.830000	333,649.59	-82,960.64	0.04
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	3,218.000	Local	245.201827	789,059.48	496.930000	1,599,120.74	810,061.26	0.21
		Base	245.201827	789,059.48	496.930000	1,599,120.74	810,061.26	0.21
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	29,423.000	Local	48.896494	1,438,681.53	63.400000	1,865,418.20	426,736.67	0.25
		Base	48.896494	1,438,681.53	63.400000	1,865,418.20	426,736.67	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	44,194.000	17.586223	777,205.55	11.790000	521,047.26	-256,158.29	0.07
		Base		17.586223	777,205.55	11.790000	521,047.26	-256,158.29	0.07
192576106	COHU INC COMMON STOCK USD1.0								
		Local	33,762.000	17.138053	578,614.95	31.180000	1,052,699.16	474,084.21	0.14
		Base		17.138053	578,614.95	31.180000	1,052,699.16	474,084.21	0.14
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	23,971.000	22.784048	546,156.42	19.470000	466,715.37	-79,441.05	0.06
		Base		22.784048	546,156.42	19.470000	466,715.37	-79,441.05	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	53,907.000	28.629797	1,543,346.46	36.630000	1,974,613.41	431,266.95	0.26
		Base		28.629797	1,543,346.46	36.630000	1,974,613.41	431,266.95	0.26
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	24,992.000	25.697160	642,223.42	85.980000	2,148,812.16	1,506,588.74	0.28
		Base		25.697160	642,223.42	85.980000	2,148,812.16	1,506,588.74	0.28
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	37,398.000	42.274756	1,580,991.33	72.940000	2,727,810.12	1,146,818.79	0.36
		Base		42.274756	1,580,991.33	72.940000	2,727,810.12	1,146,818.79	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	86,104.000	9.477309	816,034.18	10.510000	904,953.04	88,918.86	0.12
		Base		9.477309	816,034.18	10.510000	904,953.04	88,918.86	0.12
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	16,285.000	33.170786	540,186.25	41.700000	679,084.50	138,898.25	0.09
		Base		33.170786	540,186.25	41.700000	679,084.50	138,898.25	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	10,157.000	44.479495	451,778.23	30.780000	312,632.46	-139,145.77	0.04
		Base		44.479495	451,778.23	30.780000	312,632.46	-139,145.77	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,270.000	23.174122	423,391.20	20.580000	375,996.60	-47,394.60	0.05
		Base		23.174122	423,391.20	20.580000	375,996.60	-47,394.60	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
207410101	CONMED CORP COMMON STOCK USD.01							
	20,281.000	Local	54.049596	1,096,179.85	146.160000	2,964,270.96	1,868,091.11	0.39
		Base	54.049596	1,096,179.85	146.160000	2,964,270.96	1,868,091.11	0.39
208242107	CONN S INC COMMON STOCK USD.01							
	13,289.000	Local	17.759135	236,001.14	18.340000	243,720.26	7,719.12	0.03
		Base	17.759135	236,001.14	18.340000	243,720.26	7,719.12	0.03
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
	11,129.000	Local	58.804844	654,439.11	55.660000	619,440.14	-34,998.97	0.08
		Base	58.804844	654,439.11	55.660000	619,440.14	-34,998.97	0.08
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	21,997.000	Local	19.053739	419,125.10	30.740000	676,187.78	257,062.68	0.09
		Base	19.053739	419,125.10	30.740000	676,187.78	257,062.68	0.09
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	49,991.000	Local	17.164827	858,086.88	7.120000	355,935.92	-502,150.96	0.05
		Base	17.164827	858,086.88	7.120000	355,935.92	-502,150.96	0.05
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	11,782.000	Local	73.526491	866,289.12	12.720000	149,867.04	-716,422.08	0.02
		Base	73.526491	866,289.12	12.720000	149,867.04	-716,422.08	0.02
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	65,812.000	Local	18.522521	1,219,004.14	22.290000	1,466,949.48	247,945.34	0.19
		Base	18.522521	1,219,004.14	22.290000	1,466,949.48	247,945.34	0.19
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	83,411.000	Local	9.790502	816,635.55	9.110000	759,874.21	-56,761.34	0.10
		Base	9.790502	816,635.55	9.110000	759,874.21	-56,761.34	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001							
	6,512.000	Local	55.256992	359,833.53	159.060000	1,035,798.72	675,965.19	0.14
		Base	55.256992	359,833.53	159.060000	1,035,798.72	675,965.19	0.14
22304C100	COVETRUS INC COMMON STOCK							
	71,659.000	Local	11.903652	853,003.82	17.720000	1,269,797.48	416,793.66	0.17
		Base	11.903652	853,003.82	17.720000	1,269,797.48	416,793.66	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
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	24,509.000	10.015427	245,468.10	22.330000	547,285.97	301,817.87	0.07
		Base		10.015427	245,468.10	22.330000	547,285.97	301,817.87	0.07
228903100	ARTIVION INC COMMON STOCK USD.01								
		Local	27,273.000	14.374150	392,026.19	19.550000	533,187.15	141,160.96	0.07
		Base		14.374150	392,026.19	19.550000	533,187.15	141,160.96	0.07
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,678.000	26.391706	545,727.70	61.550000	1,272,730.90	727,003.20	0.17
		Base		26.391706	545,727.70	61.550000	1,272,730.90	727,003.20	0.17
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	11,331.000	35.126534	398,018.76	38.360000	434,657.16	36,638.40	0.06
		Base		35.126534	398,018.76	38.360000	434,657.16	36,638.40	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	58,168.000	20.686936	1,203,317.71	35.320000	2,054,493.76	851,176.05	0.27
		Base		20.686936	1,203,317.71	35.320000	2,054,493.76	851,176.05	0.27
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	12,984.000	56.454484	733,005.02	29.400000	381,729.60	-351,275.42	0.05
		Base		56.454484	733,005.02	29.400000	381,729.60	-351,275.42	0.05
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,848.000	46.771765	554,151.87	28.710000	340,156.08	-213,995.79	0.04
		Base		46.771765	554,151.87	28.710000	340,156.08	-213,995.79	0.04
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	26,770.000	31.198063	835,172.14	43.340000	1,160,211.80	325,039.66	0.15
		Base		31.198063	835,172.14	43.340000	1,160,211.80	325,039.66	0.15
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	37.865000	42,635.99	-755,612.14	0.01
		Base		708.923739	798,248.13	37.865000	42,635.99	-755,612.14	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	29,544.000	29.334766	866,666.32	31.110000	919,113.84	52,447.52	0.12
		Base		29.334766	866,666.32	31.110000	919,113.84	52,447.52	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
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	42,543.000	16.979742	722,369.15	13.050000	555,186.15	-167,183.00	0.07
		Base		16.979742	722,369.15	13.050000	555,186.15	-167,183.00	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	146,053.000	9.565281	1,397,038.03	9.550000	1,394,806.15	-2,231.88	0.18
		Base		9.565281	1,397,038.03	9.550000	1,394,806.15	-2,231.88	0.18
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	50,531.000	10.790529	545,256.21	8.700000	439,619.70	-105,636.51	0.06
		Base		10.790529	545,256.21	8.700000	439,619.70	-105,636.51	0.06
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	23,654.000	12.202490	288,637.69	20.080000	474,972.32	186,334.63	0.06
		Base		12.202490	288,637.69	20.080000	474,972.32	186,334.63	0.06
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	23,003.000	27.197439	625,622.69	33.990000	781,871.97	156,249.28	0.10
		Base		27.197439	625,622.69	33.990000	781,871.97	156,249.28	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	11,939.000	60.476139	722,024.62	83.840000	1,000,965.76	278,941.14	0.13
		Base		60.476139	722,024.62	83.840000	1,000,965.76	278,941.14	0.13
254543101	DIODES INC COMMON STOCK USD.667								
		Local	31,217.000	39.249448	1,225,250.02	89.590000	2,796,731.03	1,571,481.01	0.37
		Base		39.249448	1,225,250.02	89.590000	2,796,731.03	1,571,481.01	0.37
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	165,730.000	4.034876	668,699.96	2.880000	477,302.40	-191,397.56	0.06
		Base		4.034876	668,699.96	2.880000	477,302.40	-191,397.56	0.06
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	20,225.000	22.199788	448,990.72	32.100000	649,222.50	200,231.78	0.09
		Base		22.199788	448,990.72	32.100000	649,222.50	200,231.78	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	19,736.000	50.532559	997,310.59	93.420000	1,843,737.12	846,426.53	0.24
		Base		50.532559	997,310.59	93.420000	1,843,737.12	846,426.53	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
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK								
		Local	45,374.000	6.358839	288,525.96	7.540000	342,119.96	53,594.00	0.05
		Base		6.358839	288,525.96	7.540000	342,119.96	53,594.00	0.05
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	24,538.000	35.975538	882,767.75	28.840000	707,675.92	-175,091.83	0.09
		Base		35.975538	882,767.75	28.840000	707,675.92	-175,091.83	0.09
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	33,197.000	25.461212	845,235.85	26.430000	877,396.71	32,160.86	0.12
		Base		25.461212	845,235.85	26.430000	877,396.71	32,160.86	0.12
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	13,437.000	12.815623	172,203.53	13.270000	178,308.99	6,105.46	0.02
		Base		12.815623	172,203.53	13.270000	178,308.99	6,105.46	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	22,153.000	51.924776	1,150,289.56	59.920000	1,327,407.76	177,118.20	0.18
		Base		51.924776	1,150,289.56	59.920000	1,327,407.76	177,118.20	0.18
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	7,880.000	52.997411	417,619.60	47.390000	373,433.20	-44,186.40	0.05
		Base		52.997411	417,619.60	47.390000	373,433.20	-44,186.40	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	59,732.000	21.711621	1,296,878.53	20.820000	1,243,620.24	-53,258.29	0.16
		Base		21.711621	1,296,878.53	20.820000	1,243,620.24	-53,258.29	0.16
278715206	EBIX INC COMMON STOCK USD.1								
		Local	16,522.000	23.272193	384,503.18	29.510000	487,564.22	103,061.04	0.06
		Base		23.272193	384,503.18	29.510000	487,564.22	103,061.04	0.06
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	37,698.000	44.013486	1,659,220.39	35.680000	1,345,064.64	-314,155.75	0.18
		Base		44.013486	1,659,220.39	35.680000	1,345,064.64	-314,155.75	0.18
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	16,469.000	61.257872	1,008,855.90	15.540000	255,928.26	-752,927.64	0.03
		Base		61.257872	1,008,855.90	15.540000	255,928.26	-752,927.64	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
282914100	8X8 INC COMMON STOCK USD.001								
		Local	79,018.000	13.438982	1,061,921.46	12.960000	1,024,073.28	-37,848.18	0.14
		Base		13.438982	1,061,921.46	12.960000	1,024,073.28	-37,848.18	0.14
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	37,832.000	18.557575	702,070.18	17.670000	668,491.44	-33,578.74	0.09
		Base		18.557575	702,070.18	17.670000	668,491.44	-33,578.74	0.09
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	33,203.000	43.882422	1,457,028.07	41.380000	1,373,940.14	-83,087.93	0.18
		Base		43.882422	1,457,028.07	41.380000	1,373,940.14	-83,087.93	0.18
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	19,391.000	24.706396	479,081.73	38.860000	753,534.26	274,452.53	0.10
		Base		24.706396	479,081.73	38.860000	753,534.26	274,452.53	0.10
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	12,476.000	51.381322	641,033.37	70.420000	878,559.92	237,526.55	0.12
		Base		51.381322	641,033.37	70.420000	878,559.92	237,526.55	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	17,195.000	32.628451	561,046.21	65.990000	1,134,698.05	573,651.84	0.15
		Base		32.628451	561,046.21	65.990000	1,134,698.05	573,651.84	0.15
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	14,046.000	41.107577	577,397.02	116.420000	1,635,235.32	1,057,838.30	0.22
		Base		41.107577	577,397.02	116.420000	1,635,235.32	1,057,838.30	0.22
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	41,808.000	23.429529	979,541.76	17.250000	721,188.00	-258,353.76	0.10
		Base		23.429529	979,541.76	17.250000	721,188.00	-258,353.76	0.10
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	14,288.000	52.499632	750,114.74	110.440000	1,577,966.72	827,851.98	0.21
		Base		52.499632	750,114.74	110.440000	1,577,966.72	827,851.98	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	25,256.000	22.777407	575,266.19	40.770000	1,029,687.12	454,420.93	0.14
		Base		22.777407	575,266.19	40.770000	1,029,687.12	454,420.93	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	36,400.000	Local	24.518834	892,485.55	84.040000	3,059,056.00	2,166,570.45	0.40
		Base	24.518834	892,485.55	84.040000	3,059,056.00	2,166,570.45	0.40
294268107	EPLUS INC COMMON STOCK USD.01							
	18,734.000	Local	26.376640	494,139.97	46.900000	878,624.60	384,484.63	0.12
		Base	26.376640	494,139.97	46.900000	878,624.60	384,484.63	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	18,071.000	Local	49.441964	893,465.74	69.570000	1,257,199.47	363,733.73	0.17
		Base	49.441964	893,465.74	69.570000	1,257,199.47	363,733.73	0.17
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	84,305.000	Local	23.047571	1,943,025.47	25.280000	2,131,230.40	188,204.93	0.28
		Base	23.047571	1,943,025.47	25.280000	2,131,230.40	188,204.93	0.28
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	15,239.000	Local	20.282510	309,085.17	26.060000	397,128.34	88,043.17	0.05
		Base	20.282510	309,085.17	26.060000	397,128.34	88,043.17	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	41,423.000	Local	23.216806	961,709.74	40.360000	1,671,832.28	710,122.54	0.22
		Base	23.216806	961,709.74	40.360000	1,671,832.28	710,122.54	0.22
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	23,094.000	Local	44.197683	1,020,701.30	120.790000	2,789,524.26	1,768,822.96	0.37
		Base	44.197683	1,020,701.30	120.790000	2,789,524.26	1,768,822.96	0.37
30214U102	EXPONENT INC COMMON STOCK USD.001							
	36,137.000	Local	34.200202	1,235,892.71	94.760000	3,424,342.12	2,188,449.41	0.45
		Base	34.200202	1,235,892.71	94.760000	3,424,342.12	2,188,449.41	0.45
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	90,064.000	Local	12.169968	1,096,076.01	11.490000	1,034,835.36	-61,240.65	0.14
		Base	12.169968	1,096,076.01	11.490000	1,034,835.36	-61,240.65	0.14
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	36,812.000	Local	16.988609	625,384.66	5.990000	220,503.88	-404,880.78	0.03
		Base	16.988609	625,384.66	5.990000	220,503.88	-404,880.78	0.03

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	24,814.000	31.949900	792,804.83	44.440000	1,102,734.16	309,929.33	0.15
		Base		31.949900	792,804.83	44.440000	1,102,734.16	309,929.33	0.15
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,623.000	45.573973	575,280.26	54.740000	690,983.02	115,702.76	0.09
		Base		45.573973	575,280.26	54.740000	690,983.02	115,702.76	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	42,350.000	15.594602	660,431.41	36.110000	1,529,258.50	868,827.09	0.20
		Base		15.594602	660,431.41	36.110000	1,529,258.50	868,827.09	0.20
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	57,377.000	17.446121	1,001,006.08	21.730000	1,246,802.21	245,796.13	0.16
		Base		17.446121	1,001,006.08	21.730000	1,246,802.21	245,796.13	0.16
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	30,845.000	36.481365	1,125,267.71	47.640000	1,469,455.80	344,188.09	0.19
		Base		36.481365	1,125,267.71	47.640000	1,469,455.80	344,188.09	0.19
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	11,881.000	19.421202	230,743.30	10.070000	119,641.67	-111,101.63	0.02
		Base		19.421202	230,743.30	10.070000	119,641.67	-111,101.63	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	142,604.000	6.613436	943,102.42	14.120000	2,013,568.48	1,070,466.06	0.27
		Base		6.613436	943,102.42	14.120000	2,013,568.48	1,070,466.06	0.27
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	23,943.000	36.827022	881,749.38	44.880000	1,074,561.84	192,812.46	0.14
		Base		36.827022	881,749.38	44.880000	1,074,561.84	192,812.46	0.14
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	65,830.000	8.593856	565,733.53	16.150000	1,063,154.50	497,420.97	0.14
		Base		8.593856	565,733.53	16.150000	1,063,154.50	497,420.97	0.14
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	65,010.000	20.652905	1,342,645.34	24.580000	1,597,945.80	255,300.46	0.21
		Base		20.652905	1,342,645.34	24.580000	1,597,945.80	255,300.46	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
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	89,329.000	Local	18.400354	1,643,685.20	29.070000	2,596,794.03	953,108.83	0.34
		Base	18.400354	1,643,685.20	29.070000	2,596,794.03	953,108.83	0.34
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK							
	12,530.000	Local	35.282803	442,093.52	40.600000	508,718.00	66,624.48	0.07
		Base	35.282803	442,093.52	40.600000	508,718.00	66,624.48	0.07
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	36,658.000	Local	33.941900	1,244,242.18	45.580000	1,670,871.64	426,629.46	0.22
		Base	33.941900	1,244,242.18	45.580000	1,670,871.64	426,629.46	0.22
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	54,232.000	Local	18.133346	983,407.64	40.490000	2,195,853.68	1,212,446.04	0.29
		Base	18.133346	983,407.64	40.490000	2,195,853.68	1,212,446.04	0.29
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	7,710.000	Local	36.336834	280,156.99	51.930000	400,380.30	120,223.31	0.05
		Base	36.336834	280,156.99	51.930000	400,380.30	120,223.31	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	18,694.000	Local	45.276704	846,402.71	103.180000	1,928,846.92	1,082,444.21	0.25
		Base	45.276704	846,402.71	103.180000	1,928,846.92	1,082,444.21	0.25
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	32,906.000	Local	13.995741	460,543.86	13.520000	444,889.12	-15,654.74	0.06
		Base	13.995741	460,543.86	13.520000	444,889.12	-15,654.74	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	68,226.000	Local	21.390727	1,459,403.72	26.380000	1,799,801.88	340,398.16	0.24
		Base	21.390727	1,459,403.72	26.380000	1,799,801.88	340,398.16	0.24
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	30,478.000	Local	16.331679	497,756.92	13.200000	402,309.60	-95,447.32	0.05
		Base	16.331679	497,756.92	13.200000	402,309.60	-95,447.32	0.05
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	27,046.000	Local	37.430419	1,012,343.10	84.560000	2,287,009.76	1,274,666.66	0.30
		Base	37.430419	1,012,343.10	84.560000	2,287,009.76	1,274,666.66	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
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	65,925.000	Local	10.624766	700,437.69	5.780000	381,046.50	-319,391.19	0.05
		Base	10.624766	700,437.69	5.780000	381,046.50	-319,391.19	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	13,446.000	Local	54.305562	730,192.59	62.300000	837,685.80	107,493.21	0.11
		Base	54.305562	730,192.59	62.300000	837,685.80	107,493.21	0.11
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	36,440.000	Local	34.181611	1,245,577.89	68.370000	2,491,402.80	1,245,824.91	0.33
		Base	34.181611	1,245,577.89	68.370000	2,491,402.80	1,245,824.91	0.33
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	17,905.000	Local	13.579206	243,135.69	7.360000	131,780.80	-111,354.89	0.02
		Base	13.579206	243,135.69	7.360000	131,780.80	-111,354.89	0.02
36162J106	GEO GROUP INC/THE REIT USD.01							
	84,971.000	Local	8.754907	743,913.19	5.960000	506,427.16	-237,486.03	0.07
		Base	8.754907	743,913.19	5.960000	506,427.16	-237,486.03	0.07
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	37,210.000	Local	20.082905	747,284.91	31.580000	1,175,091.80	427,806.89	0.16
		Base	20.082905	747,284.91	31.580000	1,175,091.80	427,806.89	0.16
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	30,310.000	Local	32.183940	975,495.21	27.740000	840,799.40	-134,695.81	0.11
		Base	32.183940	975,495.21	27.740000	840,799.40	-134,695.81	0.11
36251C103	GMS INC COMMON STOCK USD.01							
	29,920.000	Local	23.232325	695,111.17	54.250000	1,623,160.00	928,048.83	0.21
		Base	23.232325	695,111.17	54.250000	1,623,160.00	928,048.83	0.21
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	98,697.000	Local	7.920703	781,749.63	4.960000	489,537.12	-292,212.51	0.06
		Base	7.920703	781,749.63	4.960000	489,537.12	-292,212.51	0.06
371532102	GENESCO INC COMMON STOCK USD1.0							
	9,848.000	Local	48.305256	475,710.16	64.150000	631,749.20	156,039.04	0.08
		Base	48.305256	475,710.16	64.150000	631,749.20	156,039.04	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
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	351,844.000	Local	4.057464	1,427,594.20	4.060000	1,428,486.64	892.44	0.19
		Base	4.057464	1,427,594.20	4.060000	1,428,486.64	892.44	0.19
37253A103	GENTHERM INC COMMON STOCK							
	23,042.000	Local	50.681244	1,167,797.23	84.840000	1,954,883.28	787,086.05	0.26
		Base	50.681244	1,167,797.23	84.840000	1,954,883.28	787,086.05	0.26
374297109	GETTY REALTY CORP REIT USD.01							
	27,602.000	Local	23.551893	650,079.35	27.550000	760,435.10	110,355.75	0.10
		Base	23.551893	650,079.35	27.550000	760,435.10	110,355.75	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	22,662.000	Local	25.849014	585,790.35	48.320000	1,095,027.84	509,237.49	0.14
		Base	25.849014	585,790.35	48.320000	1,095,027.84	509,237.49	0.14
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	30,875.000	Local	17.858912	551,393.92	13.740000	424,222.50	-127,171.42	0.06
		Base	17.858912	551,393.92	13.740000	424,222.50	-127,171.42	0.06
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	32,516.000	Local	38.045274	1,237,080.13	55.310000	1,798,459.96	561,379.83	0.24
		Base	38.045274	1,237,080.13	55.310000	1,798,459.96	561,379.83	0.24
379378201	GLOBAL NET LEASE INC REIT USD.01							
	71,844.000	Local	16.826869	1,208,909.57	14.210000	1,020,903.24	-188,006.33	0.13
		Base	16.826869	1,208,909.57	14.210000	1,020,903.24	-188,006.33	0.13
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	29,785.000	Local	20.465000	609,550.03	15.490000	461,369.65	-148,180.38	0.06
		Base	20.465000	609,550.03	15.490000	461,369.65	-148,180.38	0.06
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	31,778.000	Local	26.428775	839,853.60	30.270000	961,920.06	122,066.46	0.13
		Base	26.428775	839,853.60	30.270000	961,920.06	122,066.46	0.13
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
	37,299.000	Local	16.312660	608,445.90	11.220000	418,494.78	-189,951.12	0.06
		Base	16.312660	608,445.90	11.220000	418,494.78	-189,951.12	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
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	37,919.000	Local	34.304926	1,300,808.50	28.650000	1,086,379.35	-214,429.15	0.14
		Base	34.304926	1,300,808.50	28.650000	1,086,379.35	-214,429.15	0.14
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	37,166.000	Local	24.600981	914,320.07	32.740000	1,216,814.84	302,494.77	0.16
		Base	24.600981	914,320.07	32.740000	1,216,814.84	302,494.77	0.16
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	22,569.000	Local	31.861001	719,070.93	44.430000	1,002,740.67	283,669.74	0.13
		Base	31.861001	719,070.93	44.430000	1,002,740.67	283,669.74	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01							
	9,618.000	Local	35.291668	339,435.26	17.680000	170,046.24	-169,389.02	0.02
		Base	35.291668	339,435.26	17.680000	170,046.24	-169,389.02	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25							
	33,014.000	Local	16.752798	553,076.87	23.050000	760,972.70	207,895.83	0.10
		Base	16.752798	553,076.87	23.050000	760,972.70	207,895.83	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	12,552.000	Local	74.021330	929,115.73	181.930000	2,283,585.36	1,354,469.63	0.30
		Base	74.021330	929,115.73	181.930000	2,283,585.36	1,354,469.63	0.30
401617105	GUESS? INC COMMON STOCK USD.01							
	27,026.000	Local	14.224961	384,443.80	21.900000	591,869.40	207,425.60	0.08
		Base	14.224961	384,443.80	21.900000	591,869.40	207,425.60	0.08
40416E103	HCI GROUP INC COMMON STOCK							
	5,544.000	Local	54.660723	303,039.05	62.260000	345,169.44	42,130.39	0.05
		Base	54.660723	303,039.05	62.260000	345,169.44	42,130.39	0.05
404251100	HNI CORP COMMON STOCK USD1.0							
	30,205.000	Local	43.415290	1,311,358.84	40.690000	1,229,041.45	-82,317.39	0.16
		Base	43.415290	1,311,358.84	40.690000	1,229,041.45	-82,317.39	0.16
41043F208	HANGER INC COMMON STOCK USD.01							
	25,500.000	Local	21.530120	549,018.07	18.120000	462,060.00	-86,958.07	0.06
		Base	21.530120	549,018.07	18.120000	462,060.00	-86,958.07	0.06

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410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	21,086.000	Local	13.388564	282,311.26	26.120000	550,766.32	268,455.06	0.07
		Base	13.388564	282,311.26	26.120000	550,766.32	268,455.06	0.07
413160102	HARMONIC INC COMMON STOCK USD.001							
	71,125.000	Local	6.572898	467,497.36	9.310000	662,173.75	194,676.39	0.09
		Base	6.572898	467,497.36	9.310000	662,173.75	194,676.39	0.09
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	15,813.000	Local	37.428690	591,859.87	39.960000	631,887.48	40,027.61	0.08
		Base	37.428690	591,859.87	39.960000	631,887.48	40,027.61	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
	54,923.000	Local	14.777921	811,647.74	11.910000	654,132.93	-157,514.81	0.09
		Base	14.777921	811,647.74	11.910000	654,132.93	-157,514.81	0.09
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,317.000	Local	15.504842	159,963.45	28.410000	293,105.97	133,142.52	0.04
		Base	15.504842	159,963.45	28.410000	293,105.97	133,142.52	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	35,513.000	Local	24.557677	872,116.80	19.180000	681,139.34	-190,977.46	0.09
		Base	24.557677	872,116.80	19.180000	681,139.34	-190,977.46	0.09
420261109	HAWKINS INC COMMON STOCK USD.01							
	13,030.000	Local	20.373281	265,463.85	45.260000	589,737.80	324,273.95	0.08
		Base	20.373281	265,463.85	45.260000	589,737.80	324,273.95	0.08
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,799.000	Local	45.793161	402,934.02	36.560000	321,691.44	-81,242.58	0.04
		Base	45.793161	402,934.02	36.560000	321,691.44	-81,242.58	0.04
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	51,688.000	Local	17.679786	913,832.78	15.820000	817,704.16	-96,128.62	0.11
		Base	17.679786	913,832.78	15.820000	817,704.16	-96,128.62	0.11
42222N103	HEALTHSTREAM INC COMMON STOCK							
	17,509.000	Local	26.332139	461,049.42	20.490000	358,759.41	-102,290.01	0.05
		Base	26.332139	461,049.42	20.490000	358,759.41	-102,290.01	0.05

Base Currency: USD - US DOLLAR

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422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	32,283.000	18.185263	587,074.84	14.360000	463,583.88	-123,490.96	0.06
		Base		18.185263	587,074.84	14.360000	463,583.88	-123,490.96	0.06
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,586.000	24.053889	326,796.13	42.750000	580,801.50	254,005.37	0.08
		Base		24.053889	326,796.13	42.750000	580,801.50	254,005.37	0.08
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	98,355.000	5.572717	548,104.59	4.050000	398,337.75	-149,766.84	0.05
		Base		5.572717	548,104.59	4.050000	398,337.75	-149,766.84	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	74,822.000	21.086522	1,577,735.73	36.230000	2,710,801.06	1,133,065.33	0.36
		Base		21.086522	1,577,735.73	36.230000	2,710,801.06	1,133,065.33	0.36
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	24,386.000	30.455735	742,693.56	26.220000	639,400.92	-103,292.64	0.08
		Base		30.455735	742,693.56	26.220000	639,400.92	-103,292.64	0.08
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	22,903.000	16.259585	372,393.28	9.230000	211,394.69	-160,998.59	0.03
		Base		16.259585	372,393.28	9.230000	211,394.69	-160,998.59	0.03
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	7,427.000	106.439624	790,527.09	142.000000	1,054,634.00	264,106.91	0.14
		Base		106.439624	790,527.09	142.000000	1,054,634.00	264,106.91	0.14
428567101	HIBBETT INC COMMON STOCK USD.01								
		Local	10,437.000	36.014347	375,881.74	45.080000	470,499.96	94,618.22	0.06
		Base		36.014347	375,881.74	45.080000	470,499.96	94,618.22	0.06
431571108	HILLENBRAND INC COMMON STOCK								
		Local	50,648.000	25.658932	1,299,573.60	47.710000	2,416,416.08	1,116,842.48	0.32
		Base		25.658932	1,299,573.60	47.710000	2,416,416.08	1,116,842.48	0.32
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	42,161.000	35.605810	1,501,176.55	30.920000	1,303,618.12	-197,558.43	0.17
		Base		35.605810	1,501,176.55	30.920000	1,303,618.12	-197,558.43	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
43785V102	HOMESTREET INC COMMON STOCK								
		Local	14,181.000	30.764089	436,265.55	51.460000	729,754.26	293,488.71	0.10
		Base		30.764089	436,265.55	51.460000	729,754.26	293,488.71	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	83,352.000	10.508382	875,894.65	16.960000	1,413,649.92	537,755.27	0.19
		Base		10.508382	875,894.65	16.960000	1,413,649.92	537,755.27	0.19
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	28,769.000	25.313556	728,245.69	41.590000	1,196,502.71	468,257.02	0.16
		Base		25.313556	728,245.69	41.590000	1,196,502.71	468,257.02	0.16
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	23,555.000	41.762512	983,715.98	84.400000	1,988,042.00	1,004,326.02	0.26
		Base		41.762512	983,715.98	84.400000	1,988,042.00	1,004,326.02	0.26
45031U101	ISTAR INC REIT USD.001								
		Local	48,178.000	12.401173	597,463.69	25.120000	1,210,231.36	612,767.67	0.16
		Base		12.401173	597,463.69	25.120000	1,210,231.36	612,767.67	0.16
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	72,507.000	11.650695	844,756.96	25.270000	1,832,251.89	987,494.93	0.24
		Base		11.650695	844,756.96	25.270000	1,832,251.89	987,494.93	0.24
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	32,948.000	60.735291	2,001,106.38	86.010000	2,833,857.48	832,751.10	0.37
		Base		60.735291	2,001,106.38	86.010000	2,833,857.48	832,751.10	0.37
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01								
		Local	25,605.000	45.337358	1,160,863.04	77.150000	1,975,425.75	814,562.71	0.26
		Base		45.337358	1,160,863.04	77.150000	1,975,425.75	814,562.71	0.26
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01								
		Local	45,354.000	20.789993	942,909.35	22.370000	1,014,568.98	71,659.63	0.13
		Base		20.789993	942,909.35	22.370000	1,014,568.98	71,659.63	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	24,191.000	31.957127	773,074.86	104.000000	2,515,864.00	1,742,789.14	0.33
		Base		31.957127	773,074.86	104.000000	2,515,864.00	1,742,789.14	0.33

& 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
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	17,091.000	Local	57.961331	990,617.10	95.500000	1,632,190.50	641,573.40	0.22
		Base	57.961331	990,617.10	95.500000	1,632,190.50	641,573.40	0.22
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	13,458.000	Local	34.310230	461,747.08	37.110000	499,426.38	37,679.30	0.07
		Base	34.310230	461,747.08	37.110000	499,426.38	37,679.30	0.07
45780L104	INOGEN INC COMMON STOCK USD.001							
	14,182.000	Local	46.562052	660,343.02	34.890000	494,809.98	-165,533.04	0.07
		Base	46.562052	660,343.02	34.890000	494,809.98	-165,533.04	0.07
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	16,274.000	Local	47.239987	768,783.55	96.700000	1,573,695.80	804,912.25	0.21
		Base	47.239987	768,783.55	96.700000	1,573,695.80	804,912.25	0.21
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	43,370.000	Local	11.525979	499,881.69	19.210000	833,137.70	333,256.01	0.11
		Base	11.525979	499,881.69	19.210000	833,137.70	333,256.01	0.11
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	16,592.000	Local	97.761008	1,622,050.65	188.460000	3,126,928.32	1,504,877.67	0.41
		Base	97.761008	1,622,050.65	188.460000	3,126,928.32	1,504,877.67	0.41
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	22,897.000	Local	45.702993	1,046,461.44	83.870000	1,920,371.39	873,909.95	0.25
		Base	45.702993	1,046,461.44	83.870000	1,920,371.39	873,909.95	0.25
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	12,323.000	Local	35.589663	438,571.42	92.880000	1,144,560.24	705,988.82	0.15
		Base	35.589663	438,571.42	92.880000	1,144,560.24	705,988.82	0.15
458665304	INTERFACE INC COMMON STOCK USD.1							
	40,951.000	Local	14.906634	610,441.56	13.050000	534,410.55	-76,031.01	0.07
		Base	14.906634	610,441.56	13.050000	534,410.55	-76,031.01	0.07
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	21,273.000	Local	74.036589	1,574,980.35	64.420000	1,370,406.66	-204,573.69	0.18
		Base	74.036589	1,574,980.35	64.420000	1,370,406.66	-204,573.69	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
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	230,668.000	Local	10.115174	2,333,246.97	2.180000	502,856.24	-1,830,390.73	0.07
		Base	10.115174	2,333,246.97	2.180000	502,856.24	-1,830,390.73	0.07
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
	156,336.000	Local	14.520446	2,270,068.48	16.740000	2,617,064.64	346,996.16	0.35
		Base	14.520446	2,270,068.48	16.740000	2,617,064.64	346,996.16	0.35
462726100	IROBOT CORP COMMON STOCK USD.01							
	18,694.000	Local	38.859237	726,434.57	62.160000	1,162,019.04	435,584.47	0.15
		Base	38.859237	726,434.57	62.160000	1,162,019.04	435,584.47	0.15
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
	13,917.000	Local	41.581060	578,683.61	36.130000	502,821.21	-75,862.40	0.07
		Base	41.581060	578,683.61	36.130000	502,821.21	-75,862.40	0.07
465741106	ITRON INC COMMON STOCK							
	31,393.000	Local	47.045313	1,476,893.50	47.670000	1,496,504.31	19,610.81	0.20
		Base	47.045313	1,476,893.50	47.670000	1,496,504.31	19,610.81	0.20
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	10,311.000	Local	89.524065	923,082.63	163.720000	1,688,116.92	765,034.29	0.22
		Base	89.524065	923,082.63	163.720000	1,688,116.92	765,034.29	0.22
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	22,029.000	Local	50.839261	1,119,938.07	113.370000	2,497,427.73	1,377,489.66	0.33
		Base	50.839261	1,119,938.07	113.370000	2,497,427.73	1,377,489.66	0.33
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
	9,995.000	Local	80.307106	802,669.52	41.000000	409,795.00	-392,874.52	0.05
		Base	80.307106	802,669.52	41.000000	409,795.00	-392,874.52	0.05
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	84,013.000	Local	15.518431	1,303,749.95	18.460000	1,550,879.98	247,130.03	0.20
		Base	15.518431	1,303,749.95	18.460000	1,550,879.98	247,130.03	0.20
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	30,789.000	Local	19.848702	611,121.70	21.470000	661,039.83	49,918.13	0.09
		Base	19.848702	611,121.70	21.470000	661,039.83	49,918.13	0.09

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	11,000.000	Local	67.533051	742,863.56	96.500000	1,061,500.00	318,636.44	0.14
		Base	67.533051	742,863.56	96.500000	1,061,500.00	318,636.44	0.14
483548103	KAMAN CORP COMMON STOCK USD1.0							
	19,312.000	Local	38.751013	748,359.56	43.410000	838,333.92	89,974.36	0.11
		Base	38.751013	748,359.56	43.410000	838,333.92	89,974.36	0.11
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	24,985.000	Local	17.090211	426,998.91	21.220000	530,181.70	103,182.79	0.07
		Base	17.090211	426,998.91	21.220000	530,181.70	103,182.79	0.07
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	64,036.000	Local	14.756735	944,962.29	21.780000	1,394,704.08	449,741.79	0.18
		Base	14.756735	944,962.29	21.780000	1,394,704.08	449,741.79	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	32,989.000	Local	36.506519	1,204,313.55	49.540000	1,634,275.06	429,961.51	0.22
		Base	36.506519	1,204,313.55	49.540000	1,634,275.06	429,961.51	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	14,774.000	Local	30.646501	452,771.40	28.630000	422,979.62	-29,791.78	0.06
		Base	30.646501	452,771.40	28.630000	422,979.62	-29,791.78	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	37,797.000	Local	28.292262	1,069,362.63	66.260000	2,504,429.22	1,435,066.59	0.33
		Base	28.292262	1,069,362.63	66.260000	2,504,429.22	1,435,066.59	0.33
50077C106	KRATON CORP COMMON STOCK USD.01							
	22,293.000	Local	26.443101	589,496.04	46.150000	1,028,821.95	439,325.91	0.14
		Base	26.443101	589,496.04	46.150000	1,028,821.95	439,325.91	0.14
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	42,972.000	Local	17.108579	735,189.87	52.240000	2,244,857.28	1,509,667.41	0.30
		Base	17.108579	735,189.87	52.240000	2,244,857.28	1,509,667.41	0.30
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	14,812.000	Local	53.420578	791,265.60	126.130000	1,868,237.56	1,076,971.96	0.25
		Base	53.420578	791,265.60	126.130000	1,868,237.56	1,076,971.96	0.25

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50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	17,525.000	Local	55.232211	967,944.50	124.520000	2,182,213.00	1,214,268.50	0.29
		Base	55.232211	967,944.50	124.520000	2,182,213.00	1,214,268.50	0.29
502175102	LTC PROPERTIES INC REIT USD.01							
	27,303.000	Local	35.672825	973,975.13	33.830000	923,660.49	-50,314.64	0.12
		Base	35.672825	973,975.13	33.830000	923,660.49	-50,314.64	0.12
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	30,735.000	Local	17.642037	542,228.01	29.180000	896,847.30	354,619.29	0.12
		Base	17.642037	542,228.01	29.180000	896,847.30	354,619.29	0.12
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	17,543.000	Local	70.819945	1,242,394.30	80.210000	1,407,124.03	164,729.73	0.19
		Base	70.819945	1,242,394.30	80.210000	1,407,124.03	164,729.73	0.19
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	46,940.000	Local	21.498246	1,009,127.69	47.820000	2,244,670.80	1,235,543.11	0.30
		Base	21.498246	1,009,127.69	47.820000	2,244,670.80	1,235,543.11	0.30
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	9,944.000	Local	78.913920	784,720.02	76.560000	761,312.64	-23,407.38	0.10
		Base	78.913920	784,720.02	76.560000	761,312.64	-23,407.38	0.10
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,326.000	Local	33.890970	451,631.06	47.470000	632,585.22	180,954.16	0.08
		Base	33.890970	451,631.06	47.470000	632,585.22	180,954.16	0.08
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	7,952.000	Local	118.814696	944,814.46	121.010000	962,271.52	17,457.06	0.13
		Base	118.814696	944,814.46	121.010000	962,271.52	17,457.06	0.13
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	196,118.000	Local	10.343293	2,028,505.86	15.460000	3,031,984.28	1,003,478.42	0.40
		Base	10.343293	2,028,505.86	15.460000	3,031,984.28	1,003,478.42	0.40
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	11,588.000	Local	155.299695	1,799,612.86	101.220000	1,172,937.36	-626,675.50	0.15
		Base	155.299695	1,799,612.86	101.220000	1,172,937.36	-626,675.50	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
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	7,564.000	Local	80.519473	609,049.29	131.210000	992,472.44	383,423.15	0.13
		Base	80.519473	609,049.29	131.210000	992,472.44	383,423.15	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	18,432.000	Local	18.866012	347,738.33	17.230000	317,583.36	-30,154.97	0.04
		Base	18.866012	347,738.33	17.230000	317,583.36	-30,154.97	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	45,635.000	Local	18.331786	836,571.06	20.280000	925,477.80	88,906.74	0.12
		Base	18.331786	836,571.06	20.280000	925,477.80	88,906.74	0.12
53814L108	LIVENT CORP COMMON STOCK USD.001							
	112,043.000	Local	13.684534	1,533,256.27	23.550000	2,638,612.65	1,105,356.38	0.35
		Base	13.684534	1,533,256.27	23.550000	2,638,612.65	1,105,356.38	0.35
54911Q107	LOYALTY VENTURES INC COMMON STOCK USD.01							
	13,817.000	Local	30.352681	419,382.99	24.000000	331,608.00	-87,774.99	0.04
		Base	30.352681	419,382.99	24.000000	331,608.00	-87,774.99	0.04
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	20,171.000	Local	22.102708	445,833.72	16.060000	323,946.26	-121,887.46	0.04
		Base	22.102708	445,833.72	16.060000	323,946.26	-121,887.46	0.04
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	39,209.000	Local	24.218914	949,599.38	44.340000	1,738,527.06	788,927.68	0.23
		Base	24.218914	949,599.38	44.340000	1,738,527.06	788,927.68	0.23
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	8,681.000	Local	74.745359	648,864.46	79.610000	691,094.41	42,229.95	0.09
		Base	74.745359	648,864.46	79.610000	691,094.41	42,229.95	0.09
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	20,179.000	Local	23.714196	478,528.77	49.290000	994,622.91	516,094.14	0.13
		Base	23.714196	478,528.77	49.290000	994,622.91	516,094.14	0.13
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	11,698.000	Local	35.422571	414,373.24	89.750000	1,049,895.50	635,522.26	0.14
		Base	35.422571	414,373.24	89.750000	1,049,895.50	635,522.26	0.14

Base Currency: USD - US DOLLAR

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554489104	VERIS RESIDENTIAL INC REIT USD.01							
	55,498.000	Local	12.924027	717,257.64	16.900000	937,916.20	220,658.56	0.12
		Base	12.924027	717,257.64	16.900000	937,916.20	220,658.56	0.12
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	53,055.000	Local	22.323640	1,184,380.71	42.660000	2,263,326.30	1,078,945.59	0.30
		Base	22.323640	1,184,380.71	42.660000	2,263,326.30	1,078,945.59	0.30
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	19,112.000	Local	43.506821	831,502.37	83.370000	1,593,367.44	761,865.07	0.21
		Base	43.506821	831,502.37	83.370000	1,593,367.44	761,865.07	0.21
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	17,330.000	Local	35.972897	623,410.31	49.730000	861,820.90	238,410.59	0.11
		Base	35.972897	623,410.31	49.730000	861,820.90	238,410.59	0.11
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	15,158.000	Local	17.554961	266,098.10	18.180000	275,572.44	9,474.34	0.04
		Base	17.554961	266,098.10	18.180000	275,572.44	9,474.34	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	15,079.000	Local	14.684212	221,423.24	45.760000	690,015.04	468,591.80	0.09
		Base	14.684212	221,423.24	45.760000	690,015.04	468,591.80	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	41,412.000	Local	10.545711	436,719.00	17.250000	714,357.00	277,638.00	0.09
		Base	10.545711	436,719.00	17.250000	714,357.00	277,638.00	0.09
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	76,484.000	Local	12.604045	964,007.79	49.600000	3,793,606.40	2,829,598.61	0.50
		Base	12.604045	964,007.79	49.600000	3,793,606.40	2,829,598.61	0.50
576690101	MATERION CORP COMMON STOCK							
	14,173.000	Local	40.337837	571,708.17	83.550000	1,184,154.15	612,445.98	0.16
		Base	40.337837	571,708.17	83.550000	1,184,154.15	612,445.98	0.16
57686G105	MATSON INC COMMON STOCK							
	29,147.000	Local	32.505713	947,444.02	110.770000	3,228,613.19	2,281,169.17	0.43
		Base	32.505713	947,444.02	110.770000	3,228,613.19	2,281,169.17	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	21,921.000	Local	38.699738	848,336.95	33.180000	727,338.78	-120,998.17	0.10
		Base	38.699738	848,336.95	33.180000	727,338.78	-120,998.17	0.10
57776J100	MAXLINEAR INC COMMON STOCK							
	48,954.000	Local	30.502818	1,493,234.94	61.350000	3,003,327.90	1,510,092.96	0.40
		Base	30.502818	1,493,234.94	61.350000	3,003,327.90	1,510,092.96	0.40
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	8,055.000	Local	65.129877	524,621.16	186.000000	1,498,230.00	973,608.84	0.20
		Base	65.129877	524,621.16	186.000000	1,498,230.00	973,608.84	0.20
58502B106	MEDNAX INC COMMON STOCK USD.01							
	59,950.000	Local	24.651626	1,477,865.00	23.470000	1,407,026.50	-70,838.50	0.19
		Base	24.651626	1,477,865.00	23.470000	1,407,026.50	-70,838.50	0.19
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	27,934.000	Local	12.777538	356,927.76	13.370000	373,477.58	16,549.82	0.05
		Base	12.777538	356,927.76	13.370000	373,477.58	16,549.82	0.05
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	30,063.000	Local	17.605812	529,283.54	25.300000	760,593.90	231,310.36	0.10
		Base	17.605812	529,283.54	25.300000	760,593.90	231,310.36	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	35,235.000	Local	28.065213	988,877.79	65.030000	2,291,332.05	1,302,454.26	0.30
		Base	28.065213	988,877.79	65.030000	2,291,332.05	1,302,454.26	0.30
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	25,873.000	Local	44.649103	1,155,206.25	98.580000	2,550,560.34	1,395,354.09	0.34
		Base	44.649103	1,155,206.25	98.580000	2,550,560.34	1,395,354.09	0.34
59001K100	MERITOR INC COMMON STOCK USD1.0							
	48,640.000	Local	24.249488	1,179,495.09	35.610000	1,732,070.40	552,575.31	0.23
		Base	24.249488	1,179,495.09	35.610000	1,732,070.40	552,575.31	0.23
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,623.000	Local	247.682774	897,354.69	255.330000	925,060.59	27,705.90	0.12
		Base	247.682774	897,354.69	255.330000	925,060.59	27,705.90	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
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	21,961.000	Local	27.940535	613,602.09	55.390000	1,216,419.79	602,817.70	0.16
		Base	27.940535	613,602.09	55.390000	1,216,419.79	602,817.70	0.16
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	26,469.000	Local	21.961817	581,307.33	45.640000	1,208,045.16	626,737.83	0.16
		Base	21.961817	581,307.33	45.640000	1,208,045.16	626,737.83	0.16
596680108	MIDDLESEX WATER CO COMMON STOCK							
	12,133.000	Local	104.225774	1,264,571.31	99.990000	1,213,178.67	-51,392.64	0.16
		Base	104.225774	1,264,571.31	99.990000	1,213,178.67	-51,392.64	0.16
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	8,543.000	Local	58.059594	496,003.11	118.000000	1,008,074.00	512,070.89	0.13
		Base	58.059594	496,003.11	118.000000	1,008,074.00	512,070.89	0.13
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	9,095.000	Local	24.301273	221,020.08	77.900000	708,500.50	487,480.42	0.09
		Base	24.301273	221,020.08	77.900000	708,500.50	487,480.42	0.09
610236101	MONRO INC COMMON STOCK USD.01							
	23,258.000	Local	46.559511	1,082,881.10	46.680000	1,085,683.44	2,802.34	0.14
		Base	46.559511	1,082,881.10	46.680000	1,085,683.44	2,802.34	0.14
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	20,301.000	Local	52.654590	1,068,940.83	83.110000	1,687,216.11	618,275.28	0.22
		Base	52.654590	1,068,940.83	83.110000	1,687,216.11	618,275.28	0.22
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	13,317.000	Local	27.790803	370,090.13	16.150000	215,069.55	-155,020.58	0.03
		Base	27.790803	370,090.13	16.150000	215,069.55	-155,020.58	0.03
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	11,446.000	Local	21.238807	243,099.38	39.420000	451,201.32	208,101.94	0.06
		Base	21.238807	243,099.38	39.420000	451,201.32	208,101.94	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	39,780.000	Local	26.164131	1,040,809.15	57.050000	2,269,449.00	1,228,639.85	0.30
		Base	26.164131	1,040,809.15	57.050000	2,269,449.00	1,228,639.85	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
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	52,094.000	Local	27.431154	1,428,998.56	50.830000	2,647,938.02	1,218,939.46	0.35
		Base	27.431154	1,428,998.56	50.830000	2,647,938.02	1,218,939.46	0.35
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	25,130.000	Local	14.356490	360,778.60	16.620000	417,660.60	56,882.00	0.06
		Base	14.356490	360,778.60	16.620000	417,660.60	56,882.00	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	55,375.000	Local	21.095419	1,168,158.85	24.380000	1,350,042.50	181,883.65	0.18
		Base	21.095419	1,168,158.85	24.380000	1,350,042.50	181,883.65	0.18
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	30,061.000	Local	26.395320	793,469.71	38.370000	1,153,440.57	359,970.86	0.15
		Base	26.395320	793,469.71	38.370000	1,153,440.57	359,970.86	0.15
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	59,460.000	Local	16.992646	1,010,382.76	23.140000	1,375,904.40	365,521.64	0.18
		Base	16.992646	1,010,382.76	23.140000	1,375,904.40	365,521.64	0.18
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	8,213.000	Local	122.991393	1,010,128.31	107.250000	880,844.25	-129,284.06	0.12
		Base	122.991393	1,010,128.31	107.250000	880,844.25	-129,284.06	0.12
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	21,010.000	Local	31.980091	671,901.72	44.380000	932,423.80	260,522.08	0.12
		Base	31.980091	671,901.72	44.380000	932,423.80	260,522.08	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	16,178.000	Local	23.239258	375,964.71	44.010000	711,993.78	336,029.07	0.09
		Base	23.239258	375,964.71	44.010000	711,993.78	336,029.07	0.09
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,515.000	Local	90.331149	317,513.99	79.500000	279,442.50	-38,071.49	0.04
		Base	90.331149	317,513.99	79.500000	279,442.50	-38,071.49	0.04
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	23,682.000	Local	22.829790	540,655.09	27.820000	658,833.24	118,178.15	0.09
		Base	22.829790	540,655.09	27.820000	658,833.24	118,178.15	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
640079109	NEENAH INC COMMON STOCK USD.01							
	11,621.000	Local	36.756493	427,147.20	38.950000	452,637.95	25,490.75	0.06
		Base	36.756493	427,147.20	38.950000	452,637.95	25,490.75	0.06
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	127,980.000	Local	13.928712	1,782,596.62	10.240000	1,310,515.20	-472,081.42	0.17
		Base	13.928712	1,782,596.62	10.240000	1,310,515.20	-472,081.42	0.17
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	85,378.000	Local	21.162841	1,806,841.06	21.410000	1,827,942.98	21,101.92	0.24
		Base	21.162841	1,806,841.06	21.410000	1,827,942.98	21,101.92	0.24
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	20,293.000	Local	22.393386	454,428.98	26.610000	539,996.73	85,567.75	0.07
		Base	22.393386	454,428.98	26.610000	539,996.73	85,567.75	0.07
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	51,228.000	Local	30.104684	1,542,202.77	31.130000	1,594,727.64	52,524.87	0.21
		Base	30.104684	1,542,202.77	31.130000	1,594,727.64	52,524.87	0.21
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	263,014.000	Local	5.210411	1,370,411.02	3.510000	923,179.14	-447,231.88	0.12
		Base	5.210411	1,370,411.02	3.510000	923,179.14	-447,231.88	0.12
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	16,156.000	Local	46.339210	748,656.27	84.970000	1,372,775.32	624,119.05	0.18
		Base	46.339210	748,656.27	84.970000	1,372,775.32	624,119.05	0.18
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	39,835.000	Local	25.146391	1,001,706.48	19.530000	777,977.55	-223,728.93	0.10
		Base	25.146391	1,001,706.48	19.530000	777,977.55	-223,728.93	0.10
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	30,241.000	Local	14.484998	438,040.81	15.700000	474,783.70	36,742.89	0.06
		Base	14.484998	438,040.81	15.700000	474,783.70	36,742.89	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	87,764.000	Local	12.191521	1,069,976.64	14.080000	1,235,717.12	165,740.48	0.16
		Base	12.191521	1,069,976.64	14.080000	1,235,717.12	165,740.48	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
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	21,309.000	Local	51.808275	1,103,982.54	52.010000	1,108,281.09	4,298.55	0.15
		Base	51.808275	1,103,982.54	52.010000	1,108,281.09	4,298.55	0.15
67011P100	NOW INC COMMON STOCK USD.01							
	76,666.000	Local	8.705809	667,439.53	9.340000	716,060.44	48,620.91	0.09
		Base	8.705809	667,439.53	9.340000	716,060.44	48,620.91	0.09
67098H104	O I GLASS INC COMMON STOCK							
	108,751.000	Local	16.066716	1,747,271.42	12.780000	1,389,837.78	-357,433.64	0.18
		Base	16.066716	1,747,271.42	12.780000	1,389,837.78	-357,433.64	0.18
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	34,566.000	Local	16.608943	574,104.74	28.180000	974,069.88	399,965.14	0.13
		Base	16.608943	574,104.74	28.180000	974,069.88	399,965.14	0.13
671044105	OSI SYSTEMS INC COMMON STOCK							
	11,571.000	Local	59.527606	688,793.93	80.670000	933,432.57	244,638.64	0.12
		Base	59.527606	688,793.93	80.670000	933,432.57	244,638.64	0.12
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	69,205.000	Local	12.413004	859,041.95	14.640000	1,013,161.20	154,119.25	0.13
		Base	12.413004	859,041.95	14.640000	1,013,161.20	154,119.25	0.13
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	33,581.000	Local	49.367927	1,657,824.35	25.050000	841,204.05	-816,620.30	0.11
		Base	49.367927	1,657,824.35	25.050000	841,204.05	-816,620.30	0.11
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	42,561.000	Local	18.942837	806,226.07	5.230000	222,594.03	-583,632.04	0.03
		Base	18.942837	806,226.07	5.230000	222,594.03	-583,632.04	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	204,722.000	Local	14.000945	2,866,301.38	18.280000	3,742,318.16	876,016.78	0.49
		Base	14.000945	2,866,301.38	18.280000	3,742,318.16	876,016.78	0.49
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	6,452.000	Local	20.186215	130,241.46	26.770000	172,720.04	42,478.58	0.02
		Base	20.186215	130,241.46	26.770000	172,720.04	42,478.58	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
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	30,472.000	48.575489	1,480,192.30	129.280000	3,939,420.16	2,459,227.86	0.52
		Base		48.575489	1,480,192.30	129.280000	3,939,420.16	2,459,227.86	0.52
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	23,834.000	13.964726	332,835.28	13.780000	328,432.52	-4,402.76	0.04
		Base		13.964726	332,835.28	13.780000	328,432.52	-4,402.76	0.04
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	34,171.000	24.941972	852,292.13	86.210000	2,945,881.91	2,093,589.78	0.39
		Base		24.941972	852,292.13	86.210000	2,945,881.91	2,093,589.78	0.39
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001								
		Local	12,322.000	67.081983	826,584.20	45.290000	558,063.38	-268,520.82	0.07
		Base		67.081983	826,584.20	45.290000	558,063.38	-268,520.82	0.07
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	49,954.000	11.641842	581,556.59	7.800000	389,641.20	-191,915.39	0.05
		Base		11.641842	581,556.59	7.800000	389,641.20	-191,915.39	0.05
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	43,711.000	14.885247	650,649.01	7.440000	325,209.84	-325,439.17	0.04
		Base		14.885247	650,649.01	7.440000	325,209.84	-325,439.17	0.04
68629Y103	ORION OFFICE REIT INC REIT USD.01								
		Local	37,565.000	17.907530	672,696.36	17.030000	639,731.95	-32,964.41	0.08
		Base		17.907530	672,696.36	17.030000	639,731.95	-32,964.41	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	13,692.000	37.998537	520,275.97	33.980000	465,254.16	-55,021.81	0.06
		Base		37.998537	520,275.97	33.980000	465,254.16	-55,021.81	0.06
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	52,325.000	17.031906	891,194.47	44.150000	2,310,148.75	1,418,954.28	0.31
		Base		17.031906	891,194.47	44.150000	2,310,148.75	1,418,954.28	0.31
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,013.000	50.687349	558,219.77	88.390000	973,439.07	415,219.30	0.13
		Base		50.687349	558,219.77	88.390000	973,439.07	415,219.30	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
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	65,873.000	6.475470	426,558.62	16.620000	1,094,809.26	668,250.64	0.14
		Base		6.475470	426,558.62	16.620000	1,094,809.26	668,250.64	0.14
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,633.000	49.786874	380,023.21	48.790000	372,414.07	-7,609.14	0.05
		Base		49.786874	380,023.21	48.790000	372,414.07	-7,609.14	0.05
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	59,028.000	41.618029	2,456,629.01	64.520000	3,808,486.56	1,351,857.55	0.50
		Base		41.618029	2,456,629.01	64.520000	3,808,486.56	1,351,857.55	0.50
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	20,717.000	18.052406	373,991.70	27.360000	566,817.12	192,825.42	0.07
		Base		18.052406	373,991.70	27.360000	566,817.12	192,825.42	0.07
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	41,348.000	11.661965	482,198.91	21.510000	889,395.48	407,196.57	0.12
		Base		11.661965	482,198.91	21.510000	889,395.48	407,196.57	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	30,243.000	31.952209	966,330.67	44.630000	1,349,745.09	383,414.42	0.18
		Base		31.952209	966,330.67	44.630000	1,349,745.09	383,414.42	0.18
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	65,430.000	31.913407	2,088,094.19	38.710000	2,532,795.30	444,701.11	0.33
		Base		31.913407	2,088,094.19	38.710000	2,532,795.30	444,701.11	0.33
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	30,889.000	39.728602	1,227,176.79	66.690000	2,059,987.41	832,810.62	0.27
		Base		39.728602	1,227,176.79	66.690000	2,059,987.41	832,810.62	0.27
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,742.000	84.369160	1,412,508.47	64.430000	1,078,687.06	-333,821.41	0.14
		Base		84.369160	1,412,508.47	64.430000	1,078,687.06	-333,821.41	0.14
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	31,722.000	17.696583	561,371.02	13.600000	431,419.20	-129,951.82	0.06
		Base		17.696583	561,371.02	13.600000	431,419.20	-129,951.82	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							
	13,477.000	Local	22.207865	299,295.39	13.870000	186,925.99	-112,369.40	0.02
		Base	22.207865	299,295.39	13.870000	186,925.99	-112,369.40	0.02
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,010.000	Local	89.178174	892,673.52	134.060000	1,341,940.60	449,267.08	0.18
		Base	89.178174	892,673.52	134.060000	1,341,940.60	449,267.08	0.18
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	15,584.000	Local	44.554441	694,336.41	71.340000	1,111,762.56	417,426.15	0.15
		Base	44.554441	694,336.41	71.340000	1,111,762.56	417,426.15	0.15
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	149,168.000	Local	5.058353	754,544.44	14.430000	2,152,494.24	1,397,949.80	0.28
		Base	5.058353	754,544.44	14.430000	2,152,494.24	1,397,949.80	0.28
70788V102	RANGER OIL CORP A COMMON STOCK							
	14,623.000	Local	49.655960	726,119.10	33.760000	493,672.48	-232,446.62	0.07
		Base	49.655960	726,119.10	33.760000	493,672.48	-232,446.62	0.07
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	18,760.000	Local	8.856021	166,138.96	16.250000	304,850.00	138,711.04	0.04
		Base	8.856021	166,138.96	16.250000	304,850.00	138,711.04	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	67,269.000	Local	17.552699	1,180,752.48	15.600000	1,049,396.40	-131,356.08	0.14
		Base	17.552699	1,180,752.48	15.600000	1,049,396.40	-131,356.08	0.14
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	48,615.000	Local	8.350605	405,964.68	10.470000	508,999.05	103,034.37	0.07
		Base	8.350605	405,964.68	10.470000	508,999.05	103,034.37	0.07
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	22,840.000	Local	26.274275	600,104.44	101.900000	2,327,396.00	1,727,291.56	0.31
		Base	26.274275	600,104.44	101.900000	2,327,396.00	1,727,291.56	0.31
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	14,523.000	Local	17.635467	256,119.88	26.950000	391,394.85	135,274.97	0.05
		Base	17.635467	256,119.88	26.950000	391,394.85	135,274.97	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
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,103.000	28.965733	408,503.73	21.300000	300,393.90	-108,109.83	0.04
		Base		28.965733	408,503.73	21.300000	300,393.90	-108,109.83	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	42,405.000	10.465584	443,793.09	18.420000	781,100.10	337,307.01	0.10
		Base		10.465584	443,793.09	18.420000	781,100.10	337,307.01	0.10
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	9,788.000	56.108431	549,189.32	148.010000	1,448,721.88	899,532.56	0.19
		Base		56.108431	549,189.32	148.010000	1,448,721.88	899,532.56	0.19
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	114,766.000	5.887524	675,687.53	4.980000	571,534.68	-104,152.85	0.08
		Base		5.887524	675,687.53	4.980000	571,534.68	-104,152.85	0.08
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	29,632.000	23.405898	693,563.56	28.170000	834,733.44	141,169.88	0.11
		Base		23.405898	693,563.56	28.170000	834,733.44	141,169.88	0.11
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	19,589.000	42.812471	838,653.49	81.470000	1,595,915.83	757,262.34	0.21
		Base		42.812471	838,653.49	81.470000	1,595,915.83	757,262.34	0.21
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,243.000	34.899217	217,875.81	21.140000	131,977.02	-85,898.79	0.02
		Base		34.899217	217,875.81	21.140000	131,977.02	-85,898.79	0.02
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	9,507.000	61.789609	587,433.81	78.480000	746,109.36	158,675.55	0.10
		Base		61.789609	587,433.81	78.480000	746,109.36	158,675.55	0.10
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	34,744.000	52.809481	1,834,812.60	59.530000	2,068,310.32	233,497.72	0.27
		Base		52.809481	1,834,812.60	59.530000	2,068,310.32	233,497.72	0.27
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	16,683.000	68.587518	1,144,245.56	72.720000	1,213,187.76	68,942.20	0.16
		Base		68.587518	1,144,245.56	72.720000	1,213,187.76	68,942.20	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
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	37,435.000	34.857317	1,304,883.66	24.100000	902,183.50	-402,700.16	0.12
		Base		34.857317	1,304,883.66	24.100000	902,183.50	-402,700.16	0.12
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	30,402.000	29.020687	882,286.93	44.080000	1,340,120.16	457,833.23	0.18
		Base		29.020687	882,286.93	44.080000	1,340,120.16	457,833.23	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	58,779.000	13.919207	818,157.05	12.770000	750,607.83	-67,549.22	0.10
		Base		13.919207	818,157.05	12.770000	750,607.83	-67,549.22	0.10
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,132.000	78.975349	1,510,956.37	56.230000	1,075,792.36	-435,164.01	0.14
		Base		78.975349	1,510,956.37	56.230000	1,075,792.36	-435,164.01	0.14
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	53,552.000	16.632081	890,681.21	23.730000	1,270,788.96	380,107.75	0.17
		Base		16.632081	890,681.21	23.730000	1,270,788.96	380,107.75	0.17
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	9,306.000	90.661735	843,698.11	185.610000	1,727,286.66	883,588.55	0.23
		Base		90.661735	843,698.11	185.610000	1,727,286.66	883,588.55	0.23
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	23,245.000	16.674993	387,610.22	22.860000	531,380.70	143,770.48	0.07
		Base		16.674993	387,610.22	22.860000	531,380.70	143,770.48	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	34,605.000	9.898227	342,528.16	11.250000	389,306.25	46,778.09	0.05
		Base		9.898227	342,528.16	11.250000	389,306.25	46,778.09	0.05
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	18,935.000	40.164902	760,522.42	101.500000	1,921,902.50	1,161,380.08	0.25
		Base		40.164902	760,522.42	101.500000	1,921,902.50	1,161,380.08	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
749660106	RPC INC COMMON STOCK USD.1							
	49,366.000	Local	4.799953	236,954.46	8.770000	432,939.82	195,985.36	0.06
		Base	4.799953	236,954.46	8.770000	432,939.82	195,985.36	0.06
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	401.870000	3,120,118.68	2,830,592.79	0.41
		Base	37.290815	289,525.89	401.870000	3,120,118.68	2,830,592.79	0.41
74971D101	RPT REALTY REIT USD.01							
	58,450.000	Local	12.256728	716,405.74	12.950000	756,927.50	40,521.76	0.10
		Base	12.256728	716,405.74	12.950000	756,927.50	40,521.76	0.10
750491102	RADNET INC COMMON STOCK USD.0001							
	30,756.000	Local	18.987817	583,989.30	24.670000	758,750.52	174,761.22	0.10
		Base	18.987817	583,989.30	24.670000	758,750.52	174,761.22	0.10
750917106	RAMBUS INC COMMON STOCK USD.001							
	75,839.000	Local	12.377411	938,690.46	27.000000	2,047,653.00	1,108,962.54	0.27
		Base	12.377411	938,690.46	27.000000	2,047,653.00	1,108,962.54	0.27
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	173,217.000	Local	5.510967	954,593.22	22.950000	3,975,330.15	3,020,736.93	0.53
		Base	5.510967	954,593.22	22.950000	3,975,330.15	3,020,736.93	0.53
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	44,198.000	Local	13.343311	589,747.68	5.870000	259,442.26	-330,305.42	0.03
		Base	13.343311	589,747.68	5.870000	259,442.26	-330,305.42	0.03
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	13,100.000	Local	30.840811	404,014.62	29.640000	388,284.00	-15,730.62	0.05
		Base	30.840811	404,014.62	29.640000	388,284.00	-15,730.62	0.05
75574U101	READY CAPITAL CORP REIT USD.0001							
	42,872.000	Local	13.896038	595,750.96	14.850000	636,649.20	40,898.24	0.08
		Base	13.896038	595,750.96	14.850000	636,649.20	40,898.24	0.08
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	80,847.000	Local	7.420582	599,931.79	18.180000	1,469,798.46	869,866.67	0.19
		Base	7.420582	599,931.79	18.180000	1,469,798.46	869,866.67	0.19

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	10,898.000	Local	30.871689	336,439.67	17.550000	191,259.90	-145,179.77	0.03
		Base	30.871689	336,439.67	17.550000	191,259.90	-145,179.77	0.03
758075402	REDWOOD TRUST INC REIT USD.01							
	79,521.000	Local	11.630244	924,848.61	10.390000	826,223.19	-98,625.42	0.11
		Base	11.630244	924,848.61	10.390000	826,223.19	-98,625.42	0.11
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	26,099.000	Local	56.306703	1,469,548.64	26.210000	684,054.79	-785,493.85	0.09
		Base	56.306703	1,469,548.64	26.210000	684,054.79	-785,493.85	0.09
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	38,657.000	Local	32.215198	1,245,342.90	36.510000	1,411,367.07	166,024.17	0.19
		Base	32.215198	1,245,342.90	36.510000	1,411,367.07	166,024.17	0.19
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	34,860.000	Local	24.960559	870,125.10	61.500000	2,143,890.00	1,273,764.90	0.28
		Base	24.960559	870,125.10	61.500000	2,143,890.00	1,273,764.90	0.28
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	41,940.000	Local	23.106212	969,074.52	28.410000	1,191,515.40	222,440.88	0.16
		Base	23.106212	969,074.52	28.410000	1,191,515.40	222,440.88	0.16
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	100,124.000	Local	13.940601	1,395,788.70	25.740000	2,577,191.76	1,181,403.06	0.34
		Base	13.940601	1,395,788.70	25.740000	2,577,191.76	1,181,403.06	0.34
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	21,632.000	Local	12.356718	267,300.52	16.600000	359,091.20	91,790.68	0.05
		Base	12.356718	267,300.52	16.600000	359,091.20	91,790.68	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	84,201.000	Local	15.677623	1,320,071.52	18.160000	1,529,090.16	209,018.64	0.20
		Base	15.677623	1,320,071.52	18.160000	1,529,090.16	209,018.64	0.20
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	3,643.000	Local	61.455657	223,882.96	94.460000	344,117.78	120,234.82	0.05
		Base	61.455657	223,882.96	94.460000	344,117.78	120,234.82	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
775133101	ROGERS CORP COMMON STOCK USD1.0							
	12,988.000	Local	82.452742	1,070,896.21	273.000000	3,545,724.00	2,474,827.79	0.47
		Base	82.452742	1,070,896.21	273.000000	3,545,724.00	2,474,827.79	0.47
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	22,005.000	Local	9.863849	217,054.00	24.810000	545,944.05	328,890.05	0.07
		Base	9.863849	217,054.00	24.810000	545,944.05	328,890.05	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	27,287.000	Local	26.296353	717,548.58	31.090000	848,352.83	130,804.25	0.11
		Base	26.296353	717,548.58	31.090000	848,352.83	130,804.25	0.11
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	84,235.000	Local	12.795509	1,077,829.69	35.510000	2,991,184.85	1,913,355.16	0.40
		Base	12.795509	1,077,829.69	35.510000	2,991,184.85	1,913,355.16	0.40
784635104	SPX CORP COMMON STOCK USD.01							
	31,491.000	Local	21.884856	689,176.01	50.700000	1,596,593.70	907,417.69	0.21
		Base	21.884856	689,176.01	50.700000	1,596,593.70	907,417.69	0.21
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	24,939.000	Local	47.090437	1,174,388.41	129.850000	3,238,329.15	2,063,940.74	0.43
		Base	47.090437	1,174,388.41	129.850000	3,238,329.15	2,063,940.74	0.43
78469X107	SPX FLOW INC COMMON STOCK USD.01							
	29,104.000	Local	36.995203	1,076,708.39	85.890000	2,499,742.56	1,423,034.17	0.33
		Base	36.995203	1,076,708.39	85.890000	2,499,742.56	1,423,034.17	0.33
78645L100	SAFEHOLD INC REIT USD.01							
	9,805.000	Local	47.096344	461,779.65	61.360000	601,634.80	139,855.15	0.08
		Base	47.096344	461,779.65	61.360000	601,634.80	139,855.15	0.08
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	9,869.000	Local	59.602713	588,219.17	83.440000	823,469.36	235,250.19	0.11
		Base	59.602713	588,219.17	83.440000	823,469.36	235,250.19	0.11
790148100	ST JOE CO/THE COMMON STOCK							
	22,866.000	Local	23.273358	532,168.60	54.030000	1,235,449.98	703,281.38	0.16
		Base	23.273358	532,168.60	54.030000	1,235,449.98	703,281.38	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
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	78,382.000	9.177485	719,349.60	17.280000	1,354,440.96	635,091.36	0.18
		Base		9.177485	719,349.60	17.280000	1,354,440.96	635,091.36	0.18
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,152.000	75.697131	465,688.75	79.520000	489,207.04	23,518.29	0.06
		Base		75.697131	465,688.75	79.520000	489,207.04	23,518.29	0.06
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	44,642.000	21.076911	940,915.46	39.780000	1,775,858.76	834,943.30	0.23
		Base		21.076911	940,915.46	39.780000	1,775,858.76	834,943.30	0.23
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,039.000	41.949230	379,179.09	46.030000	416,065.17	36,886.08	0.05
		Base		41.949230	379,179.09	46.030000	416,065.17	36,886.08	0.05
806037107	SCANSOURCE INC COMMON STOCK								
		Local	17,704.000	32.817851	581,007.24	31.580000	559,092.32	-21,914.92	0.07
		Base		32.817851	581,007.24	31.580000	559,092.32	-21,914.92	0.07
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,123.000	32.306856	682,417.72	42.080000	888,855.84	206,438.12	0.12
		Base		32.306856	682,417.72	42.080000	888,855.84	206,438.12	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	21,814.000	31.493689	687,003.34	31.220000	681,033.08	-5,970.26	0.09
		Base		31.493689	687,003.34	31.220000	681,033.08	-5,970.26	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,651.000	14.784027	586,201.47	22.260000	882,631.26	296,429.79	0.12
		Base		14.784027	586,201.47	22.260000	882,631.26	296,429.79	0.12
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	40,462.000	26.859981	1,086,808.57	36.650000	1,482,932.30	396,123.73	0.20
		Base		26.859981	1,086,808.57	36.650000	1,482,932.30	396,123.73	0.20
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	73,487.000	15.340292	1,127,312.07	23.150000	1,701,224.05	573,911.98	0.22
		Base		15.340292	1,127,312.07	23.150000	1,701,224.05	573,911.98	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
816307300	SELECTQUOTE INC COMMON STOCK USD.01								
		Local	86,409.000	12.630199	1,091,362.85	3.110000	268,731.99	-822,630.86	0.04
		Base		12.630199	1,091,362.85	3.110000	268,731.99	-822,630.86	0.04
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,350.000	30.023193	130,600.89	49.750000	216,412.50	85,811.61	0.03
		Base		30.023193	130,600.89	49.750000	216,412.50	85,811.61	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	114,482.000	12.345812	1,413,373.23	8.630000	987,979.66	-425,393.57	0.13
		Base		12.345812	1,413,373.23	8.630000	987,979.66	-425,393.57	0.13
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	33,833.000	31.380336	1,061,690.91	87.380000	2,956,327.54	1,894,636.63	0.39
		Base		31.380336	1,061,690.91	87.380000	2,956,327.54	1,894,636.63	0.39
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	27,141.000	54.206300	1,471,213.20	74.720000	2,027,975.52	556,762.32	0.27
		Base		54.206300	1,471,213.20	74.720000	2,027,975.52	556,762.32	0.27
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	34,648.000	37.559255	1,301,353.07	22.350000	774,382.80	-526,970.27	0.10
		Base		37.559255	1,301,353.07	22.350000	774,382.80	-526,970.27	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	12,141.000	16.576882	201,259.93	29.160000	354,031.56	152,771.63	0.05
		Base		16.576882	201,259.93	29.160000	354,031.56	152,771.63	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	16,220.000	52.216471	846,951.16	90.530000	1,468,396.60	621,445.44	0.19
		Base		52.216471	846,951.16	90.530000	1,468,396.60	621,445.44	0.19
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	79,628.000	23.031742	1,833,971.59	28.520000	2,270,990.56	437,018.97	0.30
		Base		23.031742	1,833,971.59	28.520000	2,270,990.56	437,018.97	0.30
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	58,481.000	31.592771	1,847,576.82	39.630000	2,317,602.03	470,025.21	0.31
		Base		31.592771	1,847,576.82	39.630000	2,317,602.03	470,025.21	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
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
	10,898.000	Local	59.783456	651,520.10	39.390000	429,272.22	-222,247.88	0.06
		Base	59.783456	651,520.10	39.390000	429,272.22	-222,247.88	0.06
82981J109	SITE CENTERS CORP REIT USD.1							
	124,498.000	Local	8.944480	1,113,569.83	15.550000	1,935,943.90	822,374.07	0.26
		Base	8.944480	1,113,569.83	15.550000	1,935,943.90	822,374.07	0.26
830879102	SKYWEST INC COMMON STOCK							
	34,936.000	Local	22.165814	774,384.89	28.110000	982,050.96	207,666.07	0.13
		Base	22.165814	774,384.89	28.110000	982,050.96	207,666.07	0.13
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
	15,704.000	Local	25.818237	405,449.59	65.700000	1,031,752.80	626,303.21	0.14
		Base	25.818237	405,449.59	65.700000	1,031,752.80	626,303.21	0.14
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	14,389.000	Local	18.902714	271,991.15	53.710000	772,833.19	500,842.04	0.10
		Base	18.902714	271,991.15	53.710000	772,833.19	500,842.04	0.10
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	77,976.000	Local	26.919582	2,099,081.31	33.930000	2,645,725.68	546,644.37	0.35
		Base	26.919582	2,099,081.31	33.930000	2,645,725.68	546,644.37	0.35
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	22,382.000	Local	29.690020	664,522.02	41.690000	933,105.58	268,583.56	0.12
		Base	29.690020	664,522.02	41.690000	933,105.58	268,583.56	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	703,832.000	Local	3.288413	2,314,490.44	4.990000	3,512,121.68	1,197,631.24	0.46
		Base	3.288413	2,314,490.44	4.990000	3,512,121.68	1,197,631.24	0.46
847215100	SPARTANNASH CO COMMON STOCK							
	24,925.000	Local	20.263000	505,055.27	28.140000	701,389.50	196,334.23	0.09
		Base	20.263000	505,055.27	28.140000	701,389.50	196,334.23	0.09
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	13,272.000	Local	28.208656	374,385.28	43.710000	580,119.12	205,733.84	0.08
		Base	28.208656	374,385.28	43.710000	580,119.12	205,733.84	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
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,467.000	51.815160	438,718.96	105.930000	896,909.31	458,190.35	0.12
		Base		51.815160	438,718.96	105.930000	896,909.31	458,190.35	0.12
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,767.000	63.832011	942,607.31	103.620000	1,530,156.54	587,549.23	0.20
		Base		63.832011	942,607.31	103.620000	1,530,156.54	587,549.23	0.20
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,647.000	29.771976	555,158.03	67.880000	1,265,758.36	710,600.33	0.17
		Base		29.771976	555,158.03	67.880000	1,265,758.36	710,600.33	0.17
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	11,680.000	35.145586	410,500.45	75.450000	881,256.00	470,755.55	0.12
		Base		35.145586	410,500.45	75.450000	881,256.00	470,755.55	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,694.000	76.603314	1,202,212.41	59.020000	926,259.88	-275,952.53	0.12
		Base		76.603314	1,202,212.41	59.020000	926,259.88	-275,952.53	0.12
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,202.000	42.496500	518,542.29	72.410000	883,546.82	365,004.53	0.12
		Base		42.496500	518,542.29	72.410000	883,546.82	365,004.53	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	73,818.000	11.902631	878,628.43	9.890000	730,060.02	-148,568.41	0.10
		Base		11.902631	878,628.43	9.890000	730,060.02	-148,568.41	0.10
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	57,612.000	9.861899	568,163.71	7.930000	456,863.16	-111,300.55	0.06
		Base		9.861899	568,163.71	7.930000	456,863.16	-111,300.55	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	36,878.000	20.507875	756,289.42	31.950000	1,178,252.10	421,962.68	0.16
		Base		20.507875	756,289.42	31.950000	1,178,252.10	421,962.68	0.16
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,619.000	23.879460	229,696.53	44.880000	431,700.72	202,004.19	0.06
		Base		23.879460	229,696.53	44.880000	431,700.72	202,004.19	0.06

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871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	24,467.000	Local	30.925718	756,659.54	34.900000	853,898.30	97,238.76	0.11
		Base	30.925718	756,659.54	34.900000	853,898.30	97,238.76	0.11
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	72,367.000	Local	12.261634	887,337.67	12.570000	909,653.19	22,315.52	0.12
		Base	12.261634	887,337.67	12.570000	909,653.19	22,315.52	0.12
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001							
	16,408.000	Local	43.792402	718,545.73	5.700000	93,525.60	-625,020.13	0.01
		Base	43.792402	718,545.73	5.700000	93,525.60	-625,020.13	0.01
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
	13,746.000	Local	36.168167	497,167.63	20.360000	279,868.56	-217,299.07	0.04
		Base	36.168167	497,167.63	20.360000	279,868.56	-217,299.07	0.04
87484T108	TALOS ENERGY INC COMMON STOCK							
	28,390.000	Local	16.324693	463,458.04	15.710000	446,006.90	-17,451.14	0.06
		Base	16.324693	463,458.04	15.710000	446,006.90	-17,451.14	0.06
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
	72,108.000	Local	14.694259	1,059,573.64	16.680000	1,202,761.44	143,187.80	0.16
		Base	14.694259	1,059,573.64	16.680000	1,202,761.44	143,187.80	0.16
87874R100	TECHTARGET COMMON STOCK USD.001							
	17,986.000	Local	32.505032	584,635.50	78.380000	1,409,742.68	825,107.18	0.19
		Base	32.505032	584,635.50	78.380000	1,409,742.68	825,107.18	0.19
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	68,506.000	Local	20.386765	1,396,615.70	17.350000	1,188,579.10	-208,036.60	0.16
		Base	20.386765	1,396,615.70	17.350000	1,188,579.10	-208,036.60	0.16
880345103	TENNANT CO COMMON STOCK USD.375							
	12,854.000	Local	51.876377	666,818.95	78.780000	1,012,638.12	345,819.17	0.13
		Base	51.876377	666,818.95	78.780000	1,012,638.12	345,819.17	0.13
88337F105	ODP CORP/THE COMMON STOCK USD.01							
	77,331.000	Local	24.687136	1,909,080.94	44.000000	3,402,564.00	1,493,483.06	0.45
		Base	24.687136	1,909,080.94	44.000000	3,402,564.00	1,493,483.06	0.45

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
	88,573.000	Local	11.993773	1,062,324.47	17.820000	1,578,370.86	516,046.39	0.21
		Base	11.993773	1,062,324.47	17.820000	1,578,370.86	516,046.39	0.21
886029206	THRYV HOLDINGS INC COMMON STOCK							
	11,776.000	Local	37.297605	439,216.60	30.400000	357,990.40	-81,226.20	0.05
		Base	37.297605	439,216.60	30.400000	357,990.40	-81,226.20	0.05
887399103	TIMKENSTEEL CORP COMMON STOCK							
	28,518.000	Local	14.436559	411,701.79	18.030000	514,179.54	102,477.75	0.07
		Base	14.436559	411,701.79	18.030000	514,179.54	102,477.75	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
	35,471.000	Local	15.611352	553,750.26	11.200000	397,275.20	-156,475.06	0.05
		Base	15.611352	553,750.26	11.200000	397,275.20	-156,475.06	0.05
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
	30,705.000	Local	17.811269	546,895.02	27.280000	837,632.40	290,737.38	0.11
		Base	17.811269	546,895.02	27.280000	837,632.40	290,737.38	0.11
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	8,234.000	Local	54.746031	450,778.82	79.100000	651,309.40	200,530.58	0.09
		Base	54.746031	450,778.82	79.100000	651,309.40	200,530.58	0.09
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	12,001.000	Local	36.361888	436,379.02	33.750000	405,033.75	-31,345.27	0.05
		Base	36.361888	436,379.02	33.750000	405,033.75	-31,345.27	0.05
894650100	TREDEGAR CORP COMMON STOCK							
	17,782.000	Local	18.142861	322,616.36	11.510000	204,670.82	-117,945.54	0.03
		Base	18.142861	322,616.36	11.510000	204,670.82	-117,945.54	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	38,683.000	Local	38.521590	1,490,130.65	39.250000	1,518,307.75	28,177.10	0.20
		Base	38.521590	1,490,130.65	39.250000	1,518,307.75	28,177.10	0.20
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
	16,377.000	Local	47.520333	778,240.50	100.320000	1,642,940.64	864,700.14	0.22
		Base	47.520333	778,240.50	100.320000	1,642,940.64	864,700.14	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
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	44,804.000	22.464398	1,006,494.89	25.040000	1,121,892.16	115,397.27	0.15
		Base		22.464398	1,006,494.89	25.040000	1,121,892.16	115,397.27	0.15
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	24,604.000	18.522098	455,717.70	27.200000	669,228.80	213,511.10	0.09
		Base		18.522098	455,717.70	27.200000	669,228.80	213,511.10	0.09
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	23,794.000	81.870319	1,948,022.38	89.630000	2,132,656.22	184,633.84	0.28
		Base		81.870319	1,948,022.38	89.630000	2,132,656.22	184,633.84	0.28
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	13,327.000	29.269228	390,071.00	34.170000	455,383.59	65,312.59	0.06
		Base		29.269228	390,071.00	34.170000	455,383.59	65,312.59	0.06
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	43,305.000	31.255089	1,353,501.63	31.490000	1,363,674.45	10,172.82	0.18
		Base		31.255089	1,353,501.63	31.490000	1,363,674.45	10,172.82	0.18
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	12,708.000	31.878864	405,116.61	79.500000	1,010,286.00	605,169.39	0.13
		Base		31.878864	405,116.61	79.500000	1,010,286.00	605,169.39	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	33,896.000	13.206179	447,636.65	18.230000	617,924.08	170,287.43	0.08
		Base		13.206179	447,636.65	18.230000	617,924.08	170,287.43	0.08
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	238,479.000	7.222863	1,722,501.19	5.060000	1,206,703.74	-515,797.45	0.16
		Base		7.222863	1,722,501.19	5.060000	1,206,703.74	-515,797.45	0.16
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	69.460000	1,319,531.62	797,425.55	0.17
		Base		27.483606	522,106.07	69.460000	1,319,531.62	797,425.55	0.17
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	42,916.000	24.842907	1,066,158.20	85.750000	3,680,047.00	2,613,888.80	0.49
		Base		24.842907	1,066,158.20	85.750000	3,680,047.00	2,613,888.80	0.49

Base Currency: USD - US DOLLAR

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90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	8,097.000	67.380295	545,578.25	88.010000	712,616.97	167,038.72	0.09
		Base		67.380295	545,578.25	88.010000	712,616.97	167,038.72	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	8,954.000	62.567253	560,227.18	91.970000	823,499.38	263,272.20	0.11
		Base		62.567253	560,227.18	91.970000	823,499.38	263,272.20	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	51,711.000	23.921812	1,237,020.83	14.460000	747,741.06	-489,279.77	0.10
		Base		23.921812	1,237,020.83	14.460000	747,741.06	-489,279.77	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	31,136.000	25.789607	802,985.19	45.810000	1,426,340.16	623,354.97	0.19
		Base		25.789607	802,985.19	45.810000	1,426,340.16	623,354.97	0.19
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	9,636.000	26.226076	252,714.47	18.770000	180,867.72	-71,846.75	0.02
		Base		26.226076	252,714.47	18.770000	180,867.72	-71,846.75	0.02
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	10,558.000	102.440995	1,081,572.03	181.250000	1,913,637.50	832,065.47	0.25
		Base		102.440995	1,081,572.03	181.250000	1,913,637.50	832,065.47	0.25
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	46,566.000	16.180451	753,458.86	21.370000	995,115.42	241,656.56	0.13
		Base		16.180451	753,458.86	21.370000	995,115.42	241,656.56	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	72,573.000	21.836802	1,584,762.20	38.660000	2,805,672.18	1,220,909.98	0.37
		Base		21.836802	1,584,762.20	38.660000	2,805,672.18	1,220,909.98	0.37
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,957.000	26.182906	391,617.72	27.610000	412,962.77	21,345.05	0.05
		Base		26.182906	391,617.72	27.610000	412,962.77	21,345.05	0.05
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	39,075.000	20.806068	812,997.11	40.230000	1,571,987.25	758,990.14	0.21
		Base		20.806068	812,997.11	40.230000	1,571,987.25	758,990.14	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913259107	UNITIL CORP COMMON STOCK							
	11,076.000	Local	52.879164	585,689.62	50.490000	559,227.24	-26,462.38	0.07
		Base	52.879164	585,689.62	50.490000	559,227.24	-26,462.38	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
	163,702.000	Local	8.883857	1,454,305.19	12.970000	2,123,214.94	668,909.75	0.28
		Base	8.883857	1,454,305.19	12.970000	2,123,214.94	668,909.75	0.28
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	17,063.000	Local	48.006113	819,128.30	54.110000	923,278.93	104,150.63	0.12
		Base	48.006113	819,128.30	54.110000	923,278.93	104,150.63	0.12
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	9,085.000	Local	32.845563	298,401.94	33.230000	301,894.55	3,492.61	0.04
		Base	32.845563	298,401.94	33.230000	301,894.55	3,492.61	0.04
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,889.000	Local	57.216634	508,598.66	57.110000	507,650.79	-947.87	0.07
		Base	57.216634	508,598.66	57.110000	507,650.79	-947.87	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	19,452.000	Local	17.687456	344,056.39	11.560000	224,865.12	-119,191.27	0.03
		Base	17.687456	344,056.39	11.560000	224,865.12	-119,191.27	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	20,860.000	Local	18.966953	395,650.63	18.830000	392,793.80	-2,856.83	0.05
		Base	18.966953	395,650.63	18.830000	392,793.80	-2,856.83	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	21,852.000	Local	42.693603	932,940.62	47.440000	1,036,658.88	103,718.26	0.14
		Base	42.693603	932,940.62	47.440000	1,036,658.88	103,718.26	0.14
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	38,633.000	Local	17.453331	674,274.52	11.360000	438,870.88	-235,403.64	0.06
		Base	17.453331	674,274.52	11.360000	438,870.88	-235,403.64	0.06
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	197.520000	22,612,287.12	1,328,223.14	2.99
		Base	185.917873	21,284,063.98	197.520000	22,612,287.12	1,328,223.14	2.99

& 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
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	27,322.000	Local	27.474878	750,668.62	23.640000	645,892.08	-104,776.54	0.09
		Base	27.474878	750,668.62	23.640000	645,892.08	-104,776.54	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	90,748.000	Local	8.218155	745,781.09	11.210000	1,017,285.08	271,503.99	0.13
		Base	8.218155	745,781.09	11.210000	1,017,285.08	271,503.99	0.13
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	35,021.000	Local	28.714131	1,005,597.59	28.570000	1,000,549.97	-5,047.62	0.13
		Base	28.714131	1,005,597.59	28.570000	1,000,549.97	-5,047.62	0.13
92335C106	VERA BRADLEY INC COMMON STOCK							
	17,693.000	Local	12.780495	226,125.29	7.560000	133,759.08	-92,366.21	0.02
		Base	12.780495	226,125.29	7.560000	133,759.08	-92,366.21	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	34,153.000	Local	24.268841	828,853.71	40.630000	1,387,636.39	558,782.68	0.18
		Base	24.268841	828,853.71	40.630000	1,387,636.39	558,782.68	0.18
923454102	VERITIV CORP COMMON STOCK USD.01							
	9,613.000	Local	51.815604	498,103.40	107.170000	1,030,225.21	532,121.81	0.14
		Base	51.815604	498,103.40	107.170000	1,030,225.21	532,121.81	0.14
92346J108	VERICEL CORP COMMON STOCK							
	32,463.000	Local	52.008573	1,688,354.29	41.210000	1,337,800.23	-350,554.06	0.18
		Base	52.008573	1,688,354.29	41.210000	1,337,800.23	-350,554.06	0.18
92552R406	VIAD CORP COMMON STOCK USD1.5							
	14,236.000	Local	27.912249	397,358.78	34.940000	497,405.84	100,047.06	0.07
		Base	27.912249	397,358.78	34.940000	497,405.84	100,047.06	0.07
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	164,822.000	Local	8.855483	1,459,578.43	16.400000	2,703,080.80	1,243,502.37	0.36
		Base	8.855483	1,459,578.43	16.400000	2,703,080.80	1,243,502.37	0.36
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,946.000	Local	117.760144	582,441.67	240.620000	1,190,106.52	607,664.85	0.16
		Base	117.760144	582,441.67	240.620000	1,190,106.52	607,664.85	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
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	39,731.000	Local	18.755591	745,178.39	36.450000	1,448,194.95	703,016.56	0.19
		Base	18.755591	745,178.39	36.450000	1,448,194.95	703,016.56	0.19
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	175,077.000	Local	10.164858	1,779,632.92	20.320000	3,557,564.64	1,777,931.72	0.47
		Base	10.164858	1,779,632.92	20.320000	3,557,564.64	1,777,931.72	0.47
929236107	WD 40 CO COMMON STOCK USD.001							
	9,506.000	Local	99.869135	949,356.00	211.890000	2,014,226.34	1,064,870.34	0.27
		Base	99.869135	949,356.00	211.890000	2,014,226.34	1,064,870.34	0.27
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	45,406.000	Local	48.350225	2,195,390.32	50.830000	2,307,986.98	112,596.66	0.30
		Base	48.350225	2,195,390.32	50.830000	2,307,986.98	112,596.66	0.30
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	34,309.000	Local	13.185529	452,382.33	17.040000	584,625.36	132,243.03	0.08
		Base	13.185529	452,382.33	17.040000	584,625.36	132,243.03	0.08
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	20,439.000	Local	36.496485	745,951.66	138.350000	2,827,735.65	2,081,783.99	0.37
		Base	36.496485	745,951.66	138.350000	2,827,735.65	2,081,783.99	0.37
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	35,650.000	Local	18.593577	662,861.03	31.500000	1,122,975.00	460,113.97	0.15
		Base	18.593577	662,861.03	31.500000	1,122,975.00	460,113.97	0.15
939653101	WASHINGTON REIT REIT USD.01							
	58,690.000	Local	26.497270	1,555,124.79	23.360000	1,370,998.40	-184,126.39	0.18
		Base	26.497270	1,555,124.79	23.360000	1,370,998.40	-184,126.39	0.18
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	18,630.000	Local	50.871437	947,734.87	59.320000	1,105,131.60	157,396.73	0.15
		Base	50.871437	947,734.87	59.320000	1,105,131.60	157,396.73	0.15
966084204	WHITESTONE REIT REIT USD.001							
	32,013.000	Local	11.518897	368,754.45	11.780000	377,113.14	8,358.69	0.05
		Base	11.518897	368,754.45	11.780000	377,113.14	8,358.69	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
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	23,202.000	Local	27.291350	633,213.90	64.070000	1,486,552.14	853,338.24	0.20
		Base	27.291350	633,213.90	64.070000	1,486,552.14	853,338.24	0.20
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
	75,481.000	Local	7.271551	548,863.95	5.630000	424,958.03	-123,905.92	0.06
		Base	7.271551	548,863.95	5.630000	424,958.03	-123,905.92	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	57,118.000	Local	21.833056	1,247,060.52	23.030000	1,315,427.54	68,367.02	0.17
		Base	21.833056	1,247,060.52	23.030000	1,315,427.54	68,367.02	0.17
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	2,926.000	Local	90.277775	264,152.77	196.470000	574,871.22	310,718.45	0.08
		Base	90.277775	264,152.77	196.470000	574,871.22	310,718.45	0.08
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	43,805.000	Local	31.624518	1,385,312.02	28.340000	1,241,433.70	-143,878.32	0.16
		Base	31.624518	1,385,312.02	28.340000	1,241,433.70	-143,878.32	0.16
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	36,902.000	Local	17.120568	631,783.21	10.190000	376,031.38	-255,751.83	0.05
		Base	17.120568	631,783.21	10.190000	376,031.38	-255,751.83	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK							
	72,486.000	Local	22.820396	1,654,159.22	17.320000	1,255,457.52	-398,701.70	0.17
		Base	22.820396	1,654,159.22	17.320000	1,255,457.52	-398,701.70	0.17
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	79,197.000	Local	19.253082	1,524,786.37	18.540000	1,468,312.38	-56,473.99	0.19
		Base	19.253082	1,524,786.37	18.540000	1,468,312.38	-56,473.99	0.19
98401F105	XENCOR INC COMMON STOCK USD.01							
	40,554.000	Local	40.344763	1,636,141.51	31.310000	1,269,745.74	-366,395.77	0.17
		Base	40.344763	1,636,141.51	31.310000	1,269,745.74	-366,395.77	0.17
989817101	ZUMIEZ INC COMMON STOCK							
	14,832.000	Local	27.293641	404,819.29	44.490000	659,875.68	255,056.39	0.09
		Base	27.293641	404,819.29	44.490000	659,875.68	255,056.39	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
98986M103	ZYNEX INC COMMON STOCK USD.001								
		Local	15,122.000	19.694115	297,814.40	6.290000	95,117.38	-202,697.02	0.01
		Base		19.694115	297,814.40	6.290000	95,117.38	-202,697.02	0.01
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	48,406.000	26.694692	1,292,183.25	61.970000	2,999,719.82	1,707,536.57	0.40
		Base		26.694692	1,292,183.25	61.970000	2,999,719.82	1,707,536.57	0.40
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	162,038.000	7.312886	1,184,965.36	3.110000	503,938.18	-681,027.18	0.07
		Base		7.312886	1,184,965.36	3.110000	503,938.18	-681,027.18	0.07
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	25,670.000	39.793987	1,021,511.64	100.130000	2,570,337.10	1,548,825.46	0.34
		Base		39.793987	1,021,511.64	100.130000	2,570,337.10	1,548,825.46	0.34
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	23,079.000	32.448142	748,870.67	25.880000	597,284.52	-151,586.15	0.08
		Base		32.448142	748,870.67	25.880000	597,284.52	-151,586.15	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	19,701.000	27.275925	537,363.00	35.230000	694,066.23	156,703.23	0.09
		Base		27.275925	537,363.00	35.230000	694,066.23	156,703.23	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	25,859.000	35.022865	905,656.26	26.600000	687,849.40	-217,806.86	0.09
		Base		35.022865	905,656.26	26.600000	687,849.40	-217,806.86	0.09
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	5,372.000	103.572829	556,393.24	125.540000	674,400.88	118,007.64	0.09
		Base		103.572829	556,393.24	125.540000	674,400.88	118,007.64	0.09
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	36,792.000	22.950121	844,380.84	70.500000	2,593,836.00	1,749,455.16	0.34
		Base		22.950121	844,380.84	70.500000	2,593,836.00	1,749,455.16	0.34
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	60,638.000	12.867821	780,278.96	7.390000	448,114.82	-332,164.14	0.06
		Base		12.867821	780,278.96	7.390000	448,114.82	-332,164.14	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
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	48,514.000	23.050358	1,118,265.06	27.450000	1,331,709.30	213,444.24	0.18
		Base		23.050358	1,118,265.06	27.450000	1,331,709.30	213,444.24	0.18
G9059U107	TRINSEO PLC COMMON STOCK								
		Local	51,623.000	41.680677	2,151,681.61	51.960000	2,682,331.08	530,649.47	0.35
		Base		41.680677	2,151,681.61	51.960000	2,682,331.08	530,649.47	0.35
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	32,099.000	18.258485	586,079.10	27.560000	884,648.44	298,569.34	0.12
		Base		18.258485	586,079.10	27.560000	884,648.44	298,569.34	0.12
N90064101	UNIQURE NV COMMON STOCK EUR.05								
		Local	24,990.000	28.234853	705,588.97	16.990000	424,580.10	-281,008.87	0.06
		Base		28.234853	705,588.97	16.990000	424,580.10	-281,008.87	0.06
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	19,206.000	12.539645	240,836.42	13.780000	264,658.68	23,822.26	0.03
		Base		12.539645	240,836.42	13.780000	264,658.68	23,822.26	0.03
US DOLLAR Total									
		Local	23,189,078.000		525,027,211.89		731,664,982.94	206,637,771.05	96.65
		Base			525,027,211.89		731,664,982.94	206,637,771.05	96.65
EQUITY Total									
		Base	23,189,078.000		525,027,211.89		731,664,982.94	206,637,771.05	96.65

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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									
		48,520,231.940	Base		550,358,365.83		756,996,136.88	206,637,771.05	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			9,873,157.530	1.000000	9,873,157.53	1.000000	9,873,157.53	0.00	0.38
		Base		1.000000	9,873,157.53	1.000000	9,873,157.53	0.00	0.38
US DOLLAR Total									
			9,873,157.530		9,873,157.53		9,873,157.53	0.00	0.38
		Base			9,873,157.53		9,873,157.53	0.00	0.38
CASH Total									
			9,873,157.530	Base	9,873,157.53		9,873,157.53	0.00	0.38
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3FG0	AT+T INC					0.440000	16 Jun 2022		
			15,000,000.000	99.869222	14,980,383.33	99.746100	14,961,915.00	-18,468.33	0.57
		Base		99.869222	14,980,383.33	99.746100	14,961,915.00	-18,468.33	0.57
0020A3JD3	AT+T INC					1.300000	13 Sep 2022		
			15,000,000.000	99.292222	14,893,833.33	99.391300	14,908,695.00	14,861.67	0.57
		Base		99.292222	14,893,833.33	99.391300	14,908,695.00	14,861.67	0.57
0347M3ET7	ANGLESEA FDG PLC + ANG					0.250000	27 May 2022		
			10,000,000.000	99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.38
		Base		99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.38
0347M3FT6	ANGLESEA FDG PLC + ANG					0.280000	27 Jun 2022		
			10,000,000.000	99.908222	9,990,822.22	99.782300	9,978,230.00	-12,592.22	0.38
		Base		99.908222	9,990,822.22	99.782300	9,978,230.00	-12,592.22	0.38
0347M3GF5	ANGLESEA FDG PLC + ANG					0.710000	15 Jul 2022		
			15,000,000.000	99.731778	14,959,766.67	99.704100	14,955,615.00	-4,151.67	0.57
		Base		99.731778	14,959,766.67	99.704100	14,955,615.00	-4,151.67	0.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05253CKB1	AUST + NEW ZEA					0.230000	11 Oct 2022		
		Local	10,000,000.000	99.856889	9,985,688.89	99.420000	9,942,000.00	-43,688.89	0.38
		Base		99.856889	9,985,688.89	99.420000	9,942,000.00	-43,688.89	0.38
06742XA23	BARCLAYS BK PLC					0.290000	21 Jun 2022		
		Local	15,000,000.000	99.909778	14,986,466.67	99.867000	14,980,050.00	-6,416.67	0.58
		Base		99.909778	14,986,466.67	99.867000	14,980,050.00	-6,416.67	0.58
06742XA64	BARCLAYS BK PLC					0.230000	18 Apr 2022		
		Local	15,000,000.000	99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	0.58
		Base		99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	0.58
07644BDR0	BEDFORD ROW FDG CORP					0.170000	25 Apr 2022		
		Local	10,000,000.000	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	0.38
		Base		99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	0.38
15060YCR9	CEDAR SPRING CPTL CO					0.180000	25 Mar 2022		
		Local	15,000,000.000	99.988000	14,998,200.00	99.988000	14,998,200.00	0.00	0.58
		Base		99.988000	14,998,200.00	99.988000	14,998,200.00	0.00	0.58
17327BKH7	CITIGROUP GLOBAL MKTS INC S					0.230000	17 Oct 2022		
		Local	12,000,000.000	99.853056	11,982,366.66	99.381500	11,925,780.00	-56,586.66	0.46
		Base		99.853056	11,982,366.66	99.381500	11,925,780.00	-56,586.66	0.46
2063C1E22	CONCORD MIN CPTL CO					0.300000	02 May 2022		
		Local	15,000,000.000	99.948333	14,992,250.00	99.948333	14,992,250.00	0.00	0.58
		Base		99.948333	14,992,250.00	99.948333	14,992,250.00	0.00	0.58
2284K1KC6	CROWN POINT CAP CO.					0.280000	12 Oct 2022		
		Local	10,000,000.000	99.825000	9,982,500.00	99.321800	9,932,180.00	-50,320.00	0.38
		Base		99.825000	9,982,500.00	99.321800	9,932,180.00	-50,320.00	0.38
2284K1KE2	CROWN POINT CAP CO.					0.280000	14 Oct 2022		
		Local	10,000,000.000	99.823444	9,982,344.44	99.719200	9,971,920.00	-10,424.44	0.38
		Base		99.823444	9,982,344.44	99.719200	9,971,920.00	-10,424.44	0.38
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
		Local	10,000,000.000	99.873500	9,987,350.00	99.453300	9,945,330.00	-42,020.00	0.38
		Base		99.873500	9,987,350.00	99.453300	9,945,330.00	-42,020.00	0.38

& 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
40588MF36	HALKIN FINANCE LLC USC					0.300000	03 Jun 2022		
		Local	10,000,000.000	99.921667	9,992,166.67	99.847500	9,984,750.00	-7,416.67	0.38
		Base		99.921667	9,992,166.67	99.847500	9,984,750.00	-7,416.67	0.38
40588MFV4	HALKIN FINANCE LLC USC					0.370000	29 Jun 2022		
		Local	15,000,000.000	99.876667	14,981,500.00	99.813900	14,972,085.00	-9,415.00	0.58
		Base		99.876667	14,981,500.00	99.813900	14,972,085.00	-9,415.00	0.58
41282KC14	HARLEY DAVIDSON FND CP					0.320000	01 Mar 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.38
41282KDL9	HARLEY DAVIDSON FND CP					0.540000	20 Apr 2022		
		Local	10,000,000.000	99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	0.38
		Base		99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	0.38
43851UL76	HONEYWELL INTERNATN					0.205000	07 Nov 2022		
		Local	15,000,000.000	99.857069	14,978,560.42	99.793200	14,968,980.00	-9,580.42	0.58
		Base		99.857069	14,978,560.42	99.793200	14,968,980.00	-9,580.42	0.58
4497W1F19	ING US FUNDING LLC					0.380000	01 Jun 2022		
		Local	10,000,000.000	99.902889	9,990,288.89	99.867800	9,986,780.00	-3,508.89	0.38
		Base		99.902889	9,990,288.89	99.867800	9,986,780.00	-3,508.89	0.38
4499929H1	ILA FINANCIAL SQUARE GOVT					0.026097	31 Dec 2030		
		Local	31,041,536.100	100.000000	31,041,536.10	100.000000	31,041,536.10	0.00	1.19
		Base		100.000000	31,041,536.10	100.000000	31,041,536.10	0.00	1.19
62455BJD8	MOUNTCLIFF					0.460000	13 Sep 2022		
		Local	15,000,000.000	99.749556	14,962,433.33	99.669000	14,950,350.00	-12,083.33	0.57
		Base		99.749556	14,962,433.33	99.669000	14,950,350.00	-12,083.33	0.57
82124MC73	SHEFFIELD RECEIVABLE					0.200000	07 Mar 2022		
		Local	15,000,000.000	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	0.58
		Base		99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	0.58
82124MDK3	SHEFFIELD RECEIVABLE					0.220000	19 Apr 2022		
		Local	15,000,000.000	99.970056	14,995,508.33	99.970056	14,995,508.33	0.00	0.58
		Base		99.970056	14,995,508.33	99.970056	14,995,508.33	0.00	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
85520ME33	STARBIRD FDG. CORP				0.320000	03 May 2022		
	15,000,000.000	Local	99.944000	14,991,600.00	99.944000	14,991,600.00	0.00	0.58
		Base	99.944000	14,991,600.00	99.944000	14,991,600.00	0.00	0.58
88602UC32	THUNDER BAY FNDNG LLC				0.130000	03 Mar 2022		
	15,000,000.000	Local	99.999278	14,999,891.67	99.999278	14,999,891.67	0.00	0.58
		Base	99.999278	14,999,891.67	99.999278	14,999,891.67	0.00	0.58
88602UDS6	THUNDER BAY FNDNG LLC				0.160000	26 Apr 2022		
	15,000,000.000	Local	99.975111	14,996,266.67	99.975111	14,996,266.67	0.00	0.58
		Base	99.975111	14,996,266.67	99.975111	14,996,266.67	0.00	0.58
91058UCU5	UNITED HEALTHCARE CO				0.330000	28 Mar 2022		
	15,000,000.000	Local	99.975250	14,996,287.50	99.975250	14,996,287.50	0.00	0.58
		Base	99.975250	14,996,287.50	99.975250	14,996,287.50	0.00	0.58
92344MCU5	VERIZON COMMNTN INC				0.390000	28 Mar 2022		
	15,000,000.000	Local	99.970750	14,995,612.50	99.970750	14,995,612.50	0.00	0.58
		Base	99.970750	14,995,612.50	99.970750	14,995,612.50	0.00	0.58
92646LDV9	VICTORY RECEIVABLES				0.290000	29 Apr 2022		
	20,000,000.000	Local	99.952472	19,990,494.44	99.952472	19,990,494.44	0.00	0.77
		Base	99.952472	19,990,494.44	99.952472	19,990,494.44	0.00	0.77
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022		
	26,000,000.000	Local	99.805389	25,949,401.11	99.285500	25,814,230.00	-135,171.11	0.99
		Base	99.805389	25,949,401.11	99.285500	25,814,230.00	-135,171.11	0.99
US DOLLAR Total								
	454,041,536.100	Local		453,562,280.95		453,155,298.32	-406,982.63	17.41
		Base		453,562,280.95		453,155,298.32	-406,982.63	17.41
CASH EQUIVALENT Total								
	454,041,536.100	Base		453,562,280.95		453,155,298.32	-406,982.63	17.41
EQUITY								
US DOLLAR							Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	127.180000	36,020,173.96	-274,826.01	1.38
		Base	128.150355	36,294,999.97	127.180000	36,020,173.96	-274,826.01	1.38
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
	75,200.000	Local	114.608568	8,618,564.32	110.360000	8,299,072.00	-319,492.32	0.32
		Base	114.608568	8,618,564.32	110.360000	8,299,072.00	-319,492.32	0.32
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.23
US DOLLAR Total								
	6,358,422.000	Local		50,913,564.29		50,319,245.96	-594,318.33	1.93
		Base		50,913,564.29		50,319,245.96	-594,318.33	1.93
EQUITY Total								
	6,358,422.000	Base		50,913,564.29		50,319,245.96	-594,318.33	1.93
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.922239	7,494,167.91	95.497885	7,162,341.38	-331,826.53	0.28
		Base	99.922239	7,494,167.91	95.497885	7,162,341.38	-331,826.53	0.28
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.177766	10,223,140.99	107.380226	10,958,152.06	735,011.07	0.42
		Base	100.177766	10,223,140.99	107.380226	10,958,152.06	735,011.07	0.42
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	117.145762	11,787,206.57	1,738,524.63	0.45
		Base	99.867640	10,048,681.94	117.145762	11,787,206.57	1,738,524.63	0.45
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.614203	9,961,420.28	89.361130	8,936,113.00	-1,025,307.28	0.34
		Base	99.614203	9,961,420.28	89.361130	8,936,113.00	-1,025,307.28	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.988814	9,998,881.39	94.228993	9,422,899.30	-575,982.09	0.36
		Base		99.988814	9,998,881.39	94.228993	9,422,899.30	-575,982.09	0.36
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	102.074634	5,103,731.71	104.157509	5,207,875.45	104,143.74	0.20
		Base		102.074634	5,103,731.71	104.157509	5,207,875.45	104,143.74	0.20
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.932428	9,993,242.77	95.302743	9,530,274.30	-462,968.47	0.37
		Base		99.932428	9,993,242.77	95.302743	9,530,274.30	-462,968.47	0.37
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.991619	17,998,491.45	98.665290	17,759,752.20	-238,739.25	0.68
		Base		99.991619	17,998,491.45	98.665290	17,759,752.20	-238,739.25	0.68
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.893031	9,989,303.10	97.646012	9,764,601.20	-224,701.90	0.38
		Base		99.893031	9,989,303.10	97.646012	9,764,601.20	-224,701.90	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.803623	4,990,181.15	149.878004	7,493,900.20	2,503,719.05	0.29
		Base		99.803623	4,990,181.15	149.878004	7,493,900.20	2,503,719.05	0.29
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					1.157860	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.417454	10,041,745.40	41,745.40	0.39
		Base		100.000000	10,000,000.00	100.417454	10,041,745.40	41,745.40	0.39
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR					0.279584	03 Nov 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.847994	9,984,799.40	-15,200.60	0.38
		Base		100.000000	10,000,000.00	99.847994	9,984,799.40	-15,200.60	0.38
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					0.699546	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	101.024966	14,143,495.24	143,495.24	0.54
		Base		100.000000	14,000,000.00	101.024966	14,143,495.24	143,495.24	0.54
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.511140	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.223440	4,008,937.60	8,937.60	0.15
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.223440	4,008,937.60	8,937.60	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.957736	2,998,732.08	121.107688	3,633,230.64	634,498.56	0.14
		Base		99.957736	2,998,732.08	121.107688	3,633,230.64	634,498.56	0.14
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	98.150807	7,406,459.91	93.601804	7,063,192.13	-343,267.78	0.27
		Base		98.150807	7,406,459.91	93.601804	7,063,192.13	-343,267.78	0.27
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.928889	4,996,444.47	109.945603	5,497,280.15	500,835.68	0.21
		Base		99.928889	4,996,444.47	109.945603	5,497,280.15	500,835.68	0.21
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.830445	4,991,522.24	104.494917	5,224,745.85	233,223.61	0.20
		Base		99.830445	4,991,522.24	104.494917	5,224,745.85	233,223.61	0.20
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.997357	9,999,735.71	105.553922	10,555,392.20	555,656.49	0.41
		Base		99.997357	9,999,735.71	105.553922	10,555,392.20	555,656.49	0.41
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	94.921559	14,238,233.85	-761,766.15	0.55
		Base		100.000000	15,000,000.00	94.921559	14,238,233.85	-761,766.15	0.55
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	108.993360	11,444,302.83	103.651023	10,883,357.42	-560,945.41	0.42
		Base		108.993360	11,444,302.83	103.651023	10,883,357.42	-560,945.41	0.42
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.614842	5,030,742.12	100.967873	5,048,393.65	17,651.53	0.19
		Base		100.614842	5,030,742.12	100.967873	5,048,393.65	17,651.53	0.19
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.493484	5,074,674.18	102.724107	5,136,205.35	61,531.17	0.20
		Base		101.493484	5,074,674.18	102.724107	5,136,205.35	61,531.17	0.20
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.962601	14,994,390.12	100.759936	15,113,990.40	119,600.28	0.58
		Base		99.962601	14,994,390.12	100.759936	15,113,990.40	119,600.28	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
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.992876	14,998,931.36	100.664210	15,099,631.50	100,700.14	0.58
		Base		99.992876	14,998,931.36	100.664210	15,099,631.50	100,700.14	0.58
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.963450	2,998,903.51	103.795522	3,113,865.66	114,962.15	0.12
		Base		99.963450	2,998,903.51	103.795522	3,113,865.66	114,962.15	0.12
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.936718	9,993,671.77	97.248104	9,724,810.40	-268,861.37	0.37
		Base		99.936718	9,993,671.77	97.248104	9,724,810.40	-268,861.37	0.37
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	108.656253	32,596,875.90	2,596,875.90	1.25
		Base		100.000000	30,000,000.00	108.656253	32,596,875.90	2,596,875.90	1.25
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	116.030721	5,801,536.07	116.190215	5,809,510.75	7,974.68	0.22
		Base		116.030721	5,801,536.07	116.190215	5,809,510.75	7,974.68	0.22
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	118.682914	5,934,145.70	934,145.70	0.23
		Base		100.000000	5,000,000.00	118.682914	5,934,145.70	934,145.70	0.23
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	12,871,499.550	95.445859	12,285,313.28	93.053880	11,977,429.75	-307,883.53	0.46
Original Face:		Base	15,000,000.000	95.445859	12,285,313.28	93.053880	11,977,429.75	-307,883.53	0.46
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	9,908,269.570	98.100633	9,720,075.15	94.776570	9,390,718.04	-329,357.11	0.36
Original Face:		Base	10,000,000.000	98.100633	9,720,075.15	94.776570	9,390,718.04	-329,357.11	0.36
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	4,979,144.740	95.237403	4,742,008.13	94.231450	4,691,920.29	-50,087.84	0.18
Original Face:		Base	5,000,000.000	95.237403	4,742,008.13	94.231450	4,691,920.29	-50,087.84	0.18
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.092909	3,369,066.00	102.481350	3,381,884.55	12,818.55	0.13
Original Face:		Base	3,300,000.000	102.092909	3,369,066.00	102.481350	3,381,884.55	12,818.55	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	101.368160	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	101.368160	0.01	8.73	0.00
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	0.38
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.38
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.999999	2,999,999.98	100.192882	3,005,786.46	5,786.48	0.12
		Base		99.999999	2,999,999.98	100.192882	3,005,786.46	5,786.48	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.626588	2,988,797.63	98.058816	2,941,764.48	-47,033.15	0.11
		Base		99.626588	2,988,797.63	98.058816	2,941,764.48	-47,033.15	0.11
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.974764	14,996,214.62	98.843801	14,826,570.15	-169,644.47	0.57
		Base		99.974764	14,996,214.62	98.843801	14,826,570.15	-169,644.47	0.57
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.179771	20,035,954.29	98.437632	19,687,526.40	-348,427.89	0.76
		Base		100.179771	20,035,954.29	98.437632	19,687,526.40	-348,427.89	0.76
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.704630	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.001296	4,000,051.84	51.84	0.15
		Base		100.000000	4,000,000.00	100.001296	4,000,051.84	51.84	0.15
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	103.230212	10,323,021.20	323,021.20	0.40
		Base		100.000000	10,000,000.00	103.230212	10,323,021.20	323,021.20	0.40
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	101.245251	2,024,905.02	24,905.02	0.08
		Base		100.000000	2,000,000.00	101.245251	2,024,905.02	24,905.02	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	107.298836	10,729,883.63	102.851853	10,285,185.30	-444,698.33	0.40
		Base		107.298836	10,729,883.63	102.851853	10,285,185.30	-444,698.33	0.40

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17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					0.893710	14 May 2029		
		Local	10,000,000.000	101.794603	10,179,460.30	100.557750	10,055,775.00	-123,685.30	0.39
Original Face:		Base	10,000,000.000	101.794603	10,179,460.30	100.557750	10,055,775.00	-123,685.30	0.39
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					0.688304	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	95.437117	14,315,567.55	-684,432.45	0.55
		Base		100.000000	15,000,000.00	95.437117	14,315,567.55	-684,432.45	0.55
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.352986	5,117,649.29	101.944520	5,097,226.00	-20,423.29	0.20
Original Face:		Base	5,000,000.000	102.352986	5,117,649.29	101.944520	5,097,226.00	-20,423.29	0.20
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.795950	9,979,594.98	128.665969	12,866,596.90	2,887,001.92	0.49
		Base		99.795950	9,979,594.98	128.665969	12,866,596.90	2,887,001.92	0.49
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.092096	8,484,659.60	101.798723	8,543,966.82	59,307.22	0.33
		Base		101.092096	8,484,659.60	101.798723	8,543,966.82	59,307.22	0.33
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.964044	4,998,202.21	96.313324	4,815,666.20	-182,536.01	0.19
		Base		99.964044	4,998,202.21	96.313324	4,815,666.20	-182,536.01	0.19
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.739413	12,966,123.74	94.945441	12,342,907.33	-623,216.41	0.47
		Base		99.739413	12,966,123.74	94.945441	12,342,907.33	-623,216.41	0.47
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.169000	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.573597	15,086,039.55	86,039.55	0.58
		Base		100.000000	15,000,000.00	100.573597	15,086,039.55	86,039.55	0.58
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	100.554074	5,027,703.70	27,703.70	0.19
		Base		100.000000	5,000,000.00	100.554074	5,027,703.70	27,703.70	0.19
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	33,291.150	100.122195	33,331.83	111.759804	37,206.12	3,874.29	0.00
Original Face:		Base	5,000,000.000	100.122195	33,331.83	111.759804	37,206.12	3,874.29	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,470,227.200	Local	91.652110	1,347,494.25	100.339500	1,475,218.62	127,724.37	0.06
Original Face:	10,000,000.000	Base	91.652110	1,347,494.25	100.339500	1,475,218.62	127,724.37	0.06
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	256,230.910	Local	101.422639	259,876.15	104.951328	268,917.74	9,041.59	0.01
Original Face:	5,085,000.000	Base	101.422639	259,876.15	104.951328	268,917.74	9,041.59	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,080,317.150	Local	102.429351	1,106,561.85	104.221186	1,125,919.35	19,357.50	0.04
Original Face:	5,000,000.000	Base	102.429351	1,106,561.85	104.221186	1,125,919.35	19,357.50	0.04
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	1,008,797.050	Local	106.483066	1,074,198.03	106.751434	1,076,905.32	2,707.29	0.04
Original Face:	5,000,000.000	Base	106.483066	1,074,198.03	106.751434	1,076,905.32	2,707.29	0.04
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,708,996.590	Local	102.631411	1,753,967.31	103.208775	1,763,834.45	9,867.14	0.07
Original Face:	7,000,000.000	Base	102.631411	1,753,967.31	103.208775	1,763,834.45	9,867.14	0.07
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	1,127,920.480	Local	100.771473	1,136,622.08	102.583583	1,157,061.24	20,439.16	0.04
Original Face:	3,550,000.000	Base	100.771473	1,136,622.08	102.583583	1,157,061.24	20,439.16	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	1,171,507.050	Local	102.729664	1,203,485.26	104.105159	1,219,599.28	16,114.02	0.05
Original Face:	5,000,000.000	Base	102.729664	1,203,485.26	104.105159	1,219,599.28	16,114.02	0.05
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	676,360.210	Local	103.924966	702,907.12	112.342682	759,841.20	56,934.08	0.03
Original Face:	10,300,000.000	Base	103.924966	702,907.12	112.342682	759,841.20	56,934.08	0.03
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	385,477.920	Local	99.699993	384,321.46	110.891503	427,462.26	43,140.80	0.02
Original Face:	14,598,876.000	Base	99.699993	384,321.46	110.891503	427,462.26	43,140.80	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	366,642.170	Local	99.692389	365,514.34	111.086529	407,290.06	41,775.72	0.02
Original Face:	11,774,977.000	Base	99.692389	365,514.34	111.086529	407,290.06	41,775.72	0.02

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31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	186,763.600	99.645247	186,101.05	109.811120	205,087.20	18,986.15	0.01
	Original Face:	Base	3,598,890.000	99.645247	186,101.05	109.811120	205,087.20	18,986.15	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	85,234.530	99.715632	84,992.15	109.859371	93,638.12	8,645.97	0.00
	Original Face:	Base	6,241,535.000	99.715632	84,992.15	109.859371	93,638.12	8,645.97	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	139,498.650	100.181629	139,752.02	110.385734	153,986.61	14,234.59	0.01
	Original Face:	Base	5,000,000.000	100.181629	139,752.02	110.385734	153,986.61	14,234.59	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	185,697.450	100.692772	186,983.91	110.790900	205,735.88	18,751.97	0.01
	Original Face:	Base	5,000,000.000	100.692772	186,983.91	110.790900	205,735.88	18,751.97	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	166,394.100	100.470984	167,177.79	111.627888	185,742.22	18,564.43	0.01
	Original Face:	Base	5,000,000.000	100.470984	167,177.79	111.627888	185,742.22	18,564.43	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.321000	01 Jan 2037		
		Local	459,801.000	103.023419	473,702.71	105.210760	483,760.13	10,057.42	0.02
	Original Face:	Base	6,000,000.000	103.023419	473,702.71	105.210760	483,760.13	10,057.42	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.019000	01 Oct 2036		
		Local	425,261.150	102.971767	437,898.92	104.392166	443,939.33	6,040.41	0.02
	Original Face:	Base	5,000,000.000	102.971767	437,898.92	104.392166	443,939.33	6,040.41	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,783,522.330	99.944350	1,782,529.80	102.989956	1,836,848.86	54,319.06	0.07
	Original Face:	Base	8,208,821.000	99.944350	1,782,529.80	102.989956	1,836,848.86	54,319.06	0.07
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.942510	19,988,502.06	99.424317	19,884,863.40	-103,638.66	0.76
		Base		99.942510	19,988,502.06	99.424317	19,884,863.40	-103,638.66	0.76
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,313,846.900	103.169368	1,355,487.54	104.210146	1,369,161.77	13,674.23	0.05
	Original Face:	Base	5,000,000.000	103.169368	1,355,487.54	104.210146	1,369,161.77	13,674.23	0.05

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3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,378,310.770	Local	109.366155	1,507,405.49	107.895730	1,487,138.47	-20,267.02	0.06
Original Face:	7,231,153.000	Base	109.366155	1,507,405.49	107.895730	1,487,138.47	-20,267.02	0.06
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	2,126,583.080	Local	99.944528	2,125,403.43	101.825493	2,165,403.71	40,000.28	0.08
Original Face:	8,000,000.000	Base	99.944528	2,125,403.43	101.825493	2,165,403.71	40,000.28	0.08
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	1,561,525.860	Local	102.883567	1,606,553.51	104.847482	1,637,220.54	30,667.03	0.06
Original Face:	6,000,000.000	Base	102.883567	1,606,553.51	104.847482	1,637,220.54	30,667.03	0.06
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,700,861.050	Local	100.408162	1,707,803.31	102.578684	1,744,720.88	36,917.57	0.07
Original Face:	5,000,000.000	Base	100.408162	1,707,803.31	102.578684	1,744,720.88	36,917.57	0.07
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	105.826007	5,291,300.35	111.532933	5,576,646.65	285,346.30	0.21
		Base	105.826007	5,291,300.35	111.532933	5,576,646.65	285,346.30	0.21
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	104.861333	5,243,066.63	108.704347	5,435,217.35	192,150.72	0.21
		Base	104.861333	5,243,066.63	108.704347	5,435,217.35	192,150.72	0.21
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	114.994950	4,875,785.86	103.729119	4,398,114.65	-477,671.21	0.17
		Base	114.994950	4,875,785.86	103.729119	4,398,114.65	-477,671.21	0.17
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.923726	6,994,660.82	98.748837	6,912,418.59	-82,242.23	0.27
		Base	99.923726	6,994,660.82	98.748837	6,912,418.59	-82,242.23	0.27
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				0.075000	30 Nov 2023		
	10,000,000.000	Local	99.982302	9,998,230.21	99.946652	9,994,665.20	-3,565.01	0.38
		Base	99.982302	9,998,230.21	99.946652	9,994,665.20	-3,565.01	0.38
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				0.130000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.959209	9,995,920.90	-4,079.10	0.38
		Base	100.000000	10,000,000.00	99.959209	9,995,920.90	-4,079.10	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	132.570524	6,628,526.19	135.495154	6,774,757.70	146,231.51	0.26
		Base		132.570524	6,628,526.19	135.495154	6,774,757.70	146,231.51	0.26
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	5,000,000.000	99.735186	4,986,759.31	95.492852	4,774,642.60	-212,116.71	0.18
		Base		99.735186	4,986,759.31	95.492852	4,774,642.60	-212,116.71	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.617530	25 Mar 2052		
		Local	317,926.450	108.334472	344,423.94	112.332800	357,135.68	12,711.74	0.01
Original Face:		Base	4,261,779.000	108.334472	344,423.94	112.332800	357,135.68	12,711.74	0.01
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.975999	25 Apr 2022		
		Local	59,436.390	100.057339	59,470.47	99.980880	59,425.03	-45.44	0.00
Original Face:		Base	5,000,000.000	100.057339	59,470.47	99.980880	59,425.03	-45.44	0.00
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	672,546.150	103.225197	694,237.09	102.140180	686,939.85	-7,297.24	0.03
Original Face:		Base	5,000,000.000	103.225197	694,237.09	102.140180	686,939.85	-7,297.24	0.03
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	4,477,410.000	98.450624	4,408,038.09	101.329360	4,536,930.90	128,892.81	0.17
Original Face:		Base	30,000,000.000	98.450624	4,408,038.09	101.329360	4,536,930.90	128,892.81	0.17
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	815,983.650	101.223445	825,966.76	99.928000	815,396.14	-10,570.62	0.03
Original Face:		Base	5,000,000.000	101.223445	825,966.76	99.928000	815,396.14	-10,570.62	0.03
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,222,873.860	99.931816	1,222,040.06	100.631460	1,230,595.82	8,555.76	0.05
Original Face:		Base	6,000,000.000	99.931816	1,222,040.06	100.631460	1,230,595.82	8,555.76	0.05
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,074,270.350	99.370415	1,067,506.90	100.391250	1,078,473.43	10,966.53	0.04
Original Face:		Base	5,000,000.000	99.370415	1,067,506.90	100.391250	1,078,473.43	10,966.53	0.04
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	664,003.560	100.756824	669,028.90	103.285910	685,822.12	16,793.22	0.03
Original Face:		Base	6,000,000.000	100.756824	669,028.90	103.285910	685,822.12	16,793.22	0.03

Base Currency: USD - US DOLLAR

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3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	54,324.380	101.808138	55,306.64	100.342160	54,510.26	-796.38	0.00
Original Face:		Base	2,500,000.000	101.808138	55,306.64	100.342160	54,510.26	-796.38	0.00
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.536860	25 Apr 2038		
		Local	1,018,173.750	99.875019	1,016,901.23	100.760810	1,025,920.12	9,018.89	0.04
Original Face:		Base	5,000,000.000	99.875019	1,016,901.23	100.760810	1,025,920.12	9,018.89	0.04
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	480,670.100	105.348596	506,379.20	103.061810	495,387.31	-10,991.89	0.02
Original Face:		Base	5,000,000.000	105.348596	506,379.20	103.061810	495,387.31	-10,991.89	0.02
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	752,077.550	102.010226	767,196.01	101.089520	760,271.59	-6,924.42	0.03
Original Face:		Base	1,750,000.000	102.010226	767,196.01	101.089520	760,271.59	-6,924.42	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,496,389.600	94.747010	3,312,724.60	100.460520	3,512,491.17	199,766.57	0.13
Original Face:		Base	3,651,802.000	94.747010	3,312,724.60	100.460520	3,512,491.17	199,766.57	0.13
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	582,497.020	101.501858	591,245.30	102.060790	594,501.06	3,255.76	0.02
Original Face:		Base	8,500,000.000	101.501858	591,245.30	102.060790	594,501.06	3,255.76	0.02
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	220,968.550	102.454915	226,393.14	100.199260	221,408.85	-4,984.29	0.01
Original Face:		Base	5,000,000.000	102.454915	226,393.14	100.199260	221,408.85	-4,984.29	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	685,297.600	101.969830	698,796.80	101.244720	693,827.64	-4,969.16	0.03
Original Face:		Base	5,000,000.000	101.969830	698,796.80	101.244720	693,827.64	-4,969.16	0.03
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	647,246.700	101.586948	657,518.17	101.636880	657,841.35	323.18	0.03
Original Face:		Base	5,000,000.000	101.586948	657,518.17	101.636880	657,841.35	323.18	0.03
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	856,410.180	101.853433	872,283.17	101.238680	867,018.36	-5,264.81	0.03
Original Face:		Base	6,000,000.000	101.853433	872,283.17	101.238680	867,018.36	-5,264.81	0.03

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	3,593,899.860	102.393872	3,679,933.24	101.033880	3,631,056.47	-48,876.77	0.14
Original Face:		Base	9,284,523.000	102.393872	3,679,933.24	101.033880	3,631,056.47	-48,876.77	0.14
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	85.679752	907,700.26	100.000000	1,059,410.46	151,710.20	0.04
Original Face:		Base	6,000,000.000	85.679752	907,700.26	100.000000	1,059,410.46	151,710.20	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.862804	10,891,449.10	101.018150	10,801,136.38	-90,312.72	0.41
Original Face:		Base	10,692,273.000	101.862804	10,891,449.10	101.018150	10,801,136.38	-90,312.72	0.41
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	87,377.400	101.919570	89,054.67	100.717800	88,004.59	-1,050.08	0.00
Original Face:		Base	15,000,000.000	101.919570	89,054.67	100.717800	88,004.59	-1,050.08	0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	828,011.140	104.452680	864,879.83	101.238980	838,270.03	-26,609.80	0.03
Original Face:		Base	11,000,000.000	104.452680	864,879.83	101.238980	838,270.03	-26,609.80	0.03
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	969,465.960	102.080709	989,637.73	100.428910	973,624.10	-16,013.63	0.04
Original Face:		Base	2,304,044.000	102.080709	989,637.73	100.428910	973,624.10	-16,013.63	0.04
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,465,486.710	106.961910	1,567,512.57	101.033360	1,480,630.46	-86,882.11	0.06
Original Face:		Base	4,600,000.000	106.961910	1,567,512.57	101.033360	1,480,630.46	-86,882.11	0.06
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	3,614,371.770	102.592304	3,708,067.29	100.798400	3,643,228.91	-64,838.38	0.14
Original Face:		Base	6,976,000.000	102.592304	3,708,067.29	100.798400	3,643,228.91	-64,838.38	0.14
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	1,803,483.210	100.867491	1,819,128.27	101.317650	1,827,246.81	8,118.54	0.07
Original Face:		Base	6,000,000.000	100.867491	1,819,128.27	101.317650	1,827,246.81	8,118.54	0.07
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	1,684,732.920	101.219346	1,705,275.64	102.073280	1,719,662.15	14,386.51	0.07
Original Face:		Base	6,000,000.000	101.219346	1,705,275.64	102.073280	1,719,662.15	14,386.51	0.07

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3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	2,807,888.200	Local	99.129915	2,783,457.18	102.369470	2,874,420.27	90,963.09	0.11
Original Face:	10,000,000.000	Base	99.129915	2,783,457.18	102.369470	2,874,420.27	90,963.09	0.11
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,403,944.100	Local	99.872979	1,402,160.79	102.369470	1,437,210.13	35,049.34	0.06
Original Face:	5,000,000.000	Base	99.872979	1,402,160.79	102.369470	1,437,210.13	35,049.34	0.06
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,443,891.250	Local	104.369395	4,638,062.43	99.148670	4,406,059.07	-232,003.36	0.17
Original Face:	5,000,000.000	Base	104.369395	4,638,062.43	99.148670	4,406,059.07	-232,003.36	0.17
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,221,051.200	Local	104.689852	6,512,809.31	99.593200	6,195,743.96	-317,065.35	0.24
Original Face:	7,000,000.000	Base	104.689852	6,512,809.31	99.593200	6,195,743.96	-317,065.35	0.24
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	3,567,951.420	Local	100.421936	3,583,005.89	93.858430	3,348,823.19	-234,182.70	0.13
Original Face:	5,000,000.000	Base	100.421936	3,583,005.89	93.858430	3,348,823.19	-234,182.70	0.13
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	137,778.930	Local	99.890491	137,628.05	111.285128	153,327.46	15,699.41	0.01
Original Face:	6,625,000.000	Base	99.890491	137,628.05	111.285128	153,327.46	15,699.41	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	139,796.880	Local	99.947946	139,724.11	111.629322	156,054.31	16,330.20	0.01
Original Face:	6,000,000.000	Base	99.947946	139,724.11	111.629322	156,054.31	16,330.20	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	324,511.980	Local	103.642374	336,331.92	103.786950	336,801.09	469.17	0.01
Original Face:	7,703,000.000	Base	103.642374	336,331.92	103.786950	336,801.09	469.17	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	612,709.000	Local	102.743074	629,516.06	105.267700	644,984.67	15,468.61	0.02
Original Face:	10,000,000.000	Base	102.743074	629,516.06	105.267700	644,984.67	15,468.61	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	1,013,599.600	Local	102.290583	1,036,816.94	100.777440	1,021,479.73	-15,337.21	0.04
Original Face:	13,000,000.000	Base	102.290583	1,036,816.94	100.777440	1,021,479.73	-15,337.21	0.04

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3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	229,021.950	100.501703	230,170.96	101.031830	231,385.07	1,214.11	0.01
Original Face:		Base	3,000,000.000	100.501703	230,170.96	101.031830	231,385.07	1,214.11	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	416,271.510	102.757626	427,750.72	101.752040	423,564.75	-4,185.97	0.02
Original Face:		Base	12,500,000.000	102.757626	427,750.72	101.752040	423,564.75	-4,185.97	0.02
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	607,032.550	105.898394	642,837.72	104.093890	631,883.79	-10,953.93	0.02
Original Face:		Base	5,000,000.000	105.898394	642,837.72	104.093890	631,883.79	-10,953.93	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	2,634,718.960	102.116341	2,690,478.60	101.964510	2,686,478.28	-4,000.32	0.10
Original Face:		Base	8,000,000.000	102.116341	2,690,478.60	101.964510	2,686,478.28	-4,000.32	0.10
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	790,859.150	101.990736	806,603.07	99.950880	790,470.68	-16,132.39	0.03
Original Face:		Base	5,000,000.000	101.990736	806,603.07	99.950880	790,470.68	-16,132.39	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	331,587.400	103.404840	342,877.42	100.131700	332,024.10	-10,853.32	0.01
Original Face:		Base	5,000,000.000	103.404840	342,877.42	100.131700	332,024.10	-10,853.32	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,037,493.350	100.647805	1,044,214.28	100.838150	1,046,189.10	1,974.82	0.04
Original Face:		Base	5,000,000.000	100.647805	1,044,214.28	100.838150	1,046,189.10	1,974.82	0.04
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,113,252.750	102.996407	1,146,610.33	102.260890	1,138,422.17	-8,188.16	0.04
Original Face:		Base	5,000,000.000	102.996407	1,146,610.33	102.260890	1,138,422.17	-8,188.16	0.04
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.431275	6,307,084.07	101.257240	6,358,954.67	51,870.60	0.24
Original Face:		Base	6,280,000.000	100.431275	6,307,084.07	101.257240	6,358,954.67	51,870.60	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,027,535.000	104.167319	1,070,355.66	103.313050	1,061,577.75	-8,777.91	0.04
Original Face:		Base	5,000,000.000	104.167319	1,070,355.66	103.313050	1,061,577.75	-8,777.91	0.04

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3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	117,319.280	100.722737	118,167.19	100.608170	118,032.78	-134.41	0.00
	Original Face:	Base	1,000,000.000	100.722737	118,167.19	100.608170	118,032.78	-134.41	0.00
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	352,865.350	100.857780	355,892.16	100.971180	356,292.31	400.15	0.01
	Original Face:	Base	5,000,000.000	100.857780	355,892.16	100.971180	356,292.31	400.15	0.01
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	268,387.880	101.788959	273,189.23	100.532170	269,816.16	-3,373.07	0.01
	Original Face:	Base	7,500,000.000	101.788959	273,189.23	100.532170	269,816.16	-3,373.07	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	2,505,078.700	102.356360	2,564,107.38	102.314440	2,563,057.24	-1,050.14	0.10
	Original Face:	Base	10,000,000.000	102.356360	2,564,107.38	102.314440	2,563,057.24	-1,050.14	0.10
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	710,145.400	101.418452	720,218.47	101.832180	723,156.54	2,938.07	0.03
	Original Face:	Base	5,000,000.000	101.418452	720,218.47	101.832180	723,156.54	2,938.07	0.03
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	112,058.200	101.788169	114,061.99	100.320790	112,417.67	-1,644.32	0.00
	Original Face:	Base	5,000,000.000	101.788169	114,061.99	100.320790	112,417.67	-1,644.32	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.004046	1,767,199.45	103.191070	1,841,936.87	74,737.42	0.07
	Original Face:	Base	1,784,977.000	99.004046	1,767,199.45	103.191070	1,841,936.87	74,737.42	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	1,875,214.210	101.161779	1,897,000.06	100.668810	1,887,755.83	-9,244.23	0.07
	Original Face:	Base	5,183,921.000	101.161779	1,897,000.06	100.668810	1,887,755.83	-9,244.23	0.07
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	633,761.700	100.917062	639,573.69	101.022710	640,243.24	669.55	0.02
	Original Face:	Base	5,000,000.000	100.917062	639,573.69	101.022710	640,243.24	669.55	0.02
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	418,172.400	102.188796	427,325.34	100.391560	419,809.80	-7,515.54	0.02
	Original Face:	Base	14,550,000.000	102.188796	427,325.34	100.391560	419,809.80	-7,515.54	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,527,406.500	Local	102.645405	1,567,812.59	100.530560	1,535,510.31	-32,302.28	0.06
Original Face:	3,000,000.000	Base	102.645405	1,567,812.59	100.530560	1,535,510.31	-32,302.28	0.06
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	271,270.200	Local	102.633485	278,414.06	100.476790	272,563.59	-5,850.47	0.01
Original Face:	5,000,000.000	Base	102.633485	278,414.06	100.476790	272,563.59	-5,850.47	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,150,911.540	Local	102.191532	1,176,134.13	100.995410	1,162,367.83	-13,766.30	0.04
Original Face:	2,579,263.000	Base	102.191532	1,176,134.13	100.995410	1,162,367.83	-13,766.30	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	308,446.050	Local	101.995791	314,601.99	100.614230	310,340.62	-4,261.37	0.01
Original Face:	5,000,000.000	Base	101.995791	314,601.99	100.614230	310,340.62	-4,261.37	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	506,187.600	Local	102.648722	519,595.10	100.927610	510,883.05	-8,712.05	0.02
Original Face:	5,000,000.000	Base	102.648722	519,595.10	100.927610	510,883.05	-8,712.05	0.02
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	145,762.800	Local	101.745541	148,307.15	100.313430	146,219.66	-2,087.49	0.01
Original Face:	5,000,000.000	Base	101.745541	148,307.15	100.313430	146,219.66	-2,087.49	0.01
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	156,025.300	Local	99.851755	155,794.00	100.210270	156,353.37	559.37	0.01
Original Face:	3,650,000.000	Base	99.851755	155,794.00	100.210270	156,353.37	559.37	0.01
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.785141	9,978,514.14	95.294312	9,529,431.20	-449,082.94	0.37
		Base	99.785141	9,978,514.14	95.294312	9,529,431.20	-449,082.94	0.37
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	452,564.000	Local	102.881155	465,603.07	101.623250	459,910.25	-5,692.82	0.02
Original Face:	5,000,000.000	Base	102.881155	465,603.07	101.623250	459,910.25	-5,692.82	0.02
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	3,145,793.910	Local	103.321965	3,250,296.09	100.544190	3,162,913.01	-87,383.08	0.12
Original Face:	9,629,000.000	Base	103.321965	3,250,296.09	100.544190	3,162,913.01	-87,383.08	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	2,666,585.950	100.590252	2,682,325.54	103.678480	2,764,675.78	82,350.24	0.11
Original Face:		Base	5,000,000.000	100.590252	2,682,325.54	103.678480	2,764,675.78	82,350.24	0.11
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	4,342,896.000	99.492639	4,320,861.82	102.259420	4,441,020.26	120,158.44	0.17
Original Face:		Base	6,000,000.000	99.492639	4,320,861.82	102.259420	4,441,020.26	120,158.44	0.17
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	2,076,566.300	112.057025	2,326,938.41	113.571790	2,358,393.52	31,455.11	0.09
Original Face:		Base	10,000,000.000	112.057025	2,326,938.41	113.571790	2,358,393.52	31,455.11	0.09
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	8,033,969.810	103.793619	8,338,748.02	101.622670	8,164,334.63	-174,413.39	0.31
Original Face:		Base	11,739,000.000	103.793619	8,338,748.02	101.622670	8,164,334.63	-174,413.39	0.31
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	2,590,157.850	102.227190	2,647,845.59	99.400790	2,574,637.37	-73,208.22	0.10
Original Face:		Base	5,000,000.000	102.227190	2,647,845.59	99.400790	2,574,637.37	-73,208.22	0.10
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	9,767,171.600	102.796214	10,040,282.59	98.072180	9,578,878.11	-461,404.48	0.37
Original Face:		Base	10,000,000.000	102.796214	10,040,282.59	98.072180	9,578,878.11	-461,404.48	0.37
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	1,231,225.200	103.696561	1,276,738.19	106.961536	1,316,937.39	40,199.20	0.05
Original Face:		Base	10,000,000.000	103.696561	1,276,738.19	106.961536	1,316,937.39	40,199.20	0.05
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	620,105.990	101.599462	630,024.35	103.402057	641,202.35	11,178.00	0.02
Original Face:		Base	7,000,000.000	101.599462	630,024.35	103.402057	641,202.35	11,178.00	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.004000	01 Nov 2035		
		Local	382,914.700	102.856049	393,850.93	104.222675	399,083.94	5,233.01	0.02
Original Face:		Base	5,000,000.000	102.856049	393,850.93	104.222675	399,083.94	5,233.01	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,924,970.600	105.157370	2,024,248.46	108.689597	2,092,242.79	67,994.33	0.08
Original Face:		Base	20,000,000.000	105.157370	2,024,248.46	108.689597	2,092,242.79	67,994.33	0.08

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				1.976000	01 May 2036		
	466,766.000	Local	102.996523	480,752.75	104.372550	487,175.58	6,422.83	0.02
Original Face:	5,000,000.000	Base	102.996523	480,752.75	104.372550	487,175.58	6,422.83	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				1.851000	01 Oct 2037		
	145,094.360	Local	105.712489	153,382.86	102.380534	148,548.38	-4,834.48	0.01
Original Face:	4,000,000.000	Base	105.712489	153,382.86	102.380534	148,548.38	-4,834.48	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	953,948.880	Local	103.573845	988,041.53	105.470659	1,006,136.17	18,094.64	0.04
Original Face:	8,000,000.000	Base	103.573845	988,041.53	105.470659	1,006,136.17	18,094.64	0.04
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.059000	01 Aug 2037		
	76,840.050	Local	105.934783	81,400.34	100.193666	76,988.86	-4,411.48	0.00
Original Face:	5,000,000.000	Base	105.934783	81,400.34	100.193666	76,988.86	-4,411.48	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.710000	01 Apr 2023		
	1,955,908.250	Local	100.940001	1,974,293.80	100.920610	1,973,914.54	-379.26	0.08
Original Face:	4,950,000.000	Base	100.940001	1,974,293.80	100.920610	1,973,914.54	-379.26	0.08
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.444000	01 Feb 2023		
	2,461,179.880	Local	100.566361	2,475,119.05	100.536424	2,474,382.24	-736.81	0.10
Original Face:	6,575,000.000	Base	100.566361	2,475,119.05	100.536424	2,474,382.24	-736.81	0.10
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	738,448.980	Local	101.696767	750,978.74	102.595590	757,616.09	6,637.35	0.03
Original Face:	6,000,000.000	Base	101.696767	750,978.74	102.595590	757,616.09	6,637.35	0.03
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	791,884.500	Local	102.472537	811,464.14	103.230340	817,465.06	6,000.92	0.03
Original Face:	10,000,000.000	Base	102.472537	811,464.14	103.230340	817,465.06	6,000.92	0.03
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,199,190.660	Local	103.827775	1,245,092.98	104.293881	1,250,682.48	5,589.50	0.05
Original Face:	6,000,000.000	Base	103.827775	1,245,092.98	104.293881	1,250,682.48	5,589.50	0.05
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,954,388.120	Local	104.598371	2,044,258.14	104.905042	2,050,251.68	5,993.54	0.08
Original Face:	6,750,000.000	Base	104.598371	2,044,258.14	104.905042	2,050,251.68	5,993.54	0.08

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3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	1,157,496.830	102.554613	1,187,066.39	106.728901	1,235,383.65	48,317.26	0.05
Original Face:		Base	7,000,000.000	102.554613	1,187,066.39	106.728901	1,235,383.65	48,317.26	0.05
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,102,655.450	99.784392	8,085,185.45	100.464747	8,140,312.30	55,126.85	0.31
Original Face:		Base	8,500,000.000	99.784392	8,085,185.45	100.464747	8,140,312.30	55,126.85	0.31
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.825667	5,607,207.74	103.911942	5,836,733.78	229,526.04	0.22
Original Face:		Base	5,617,000.000	99.825667	5,607,207.74	103.911942	5,836,733.78	229,526.04	0.22
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	1,404,579.980	101.046998	1,419,285.90	98.788099	1,387,557.86	-31,728.04	0.05
Original Face:		Base	5,948,304.000	101.046998	1,419,285.90	98.788099	1,387,557.86	-31,728.04	0.05
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,950,272.790	101.952407	1,988,350.06	103.124789	2,011,214.70	22,864.64	0.08
Original Face:		Base	7,922,201.000	101.952407	1,988,350.06	103.124789	2,011,214.70	22,864.64	0.08
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	1,433,539.560	101.914283	1,460,981.57	106.187497	1,522,239.78	61,258.21	0.06
Original Face:		Base	6,000,000.000	101.914283	1,460,981.57	106.187497	1,522,239.78	61,258.21	0.06
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	2,881,399.230	103.841315	2,992,082.86	106.910592	3,080,520.97	88,438.11	0.12
Original Face:		Base	11,523,254.000	103.841315	2,992,082.86	106.910592	3,080,520.97	88,438.11	0.12
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	3,096,556.160	115.867672	3,587,907.55	114.040860	3,531,339.28	-56,568.27	0.14
Original Face:		Base	41,000,000.000	115.867672	3,587,907.55	114.040860	3,531,339.28	-56,568.27	0.14
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	116,879.800	101.290077	118,387.64	110.078660	128,659.72	10,272.08	0.00
Original Face:		Base	5,000,000.000	101.290077	118,387.64	110.078660	128,659.72	10,272.08	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	679,252.150	107.458953	729,917.25	105.416040	716,040.72	-13,876.53	0.03
Original Face:		Base	5,855,000.000	107.458953	729,917.25	105.416040	716,040.72	-13,876.53	0.03

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31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.014201	25 Sep 2039		
		Local	325,948.750	104.421302	340,359.93	110.250680	359,360.71	19,000.78	0.01
Original Face:		Base	5,000,000.000	104.421302	340,359.93	110.250680	359,360.71	19,000.78	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	960.240	100.738357	967.33	100.835850	968.27	0.94	0.00
Original Face:		Base	6,000,000.000	100.738357	967.33	100.835850	968.27	0.94	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.574946	25 Aug 2039		
		Local	981,304.200	102.371576	1,004,576.57	108.229070	1,062,056.41	57,479.84	0.04
Original Face:		Base	10,000,000.000	102.371576	1,004,576.57	108.229070	1,062,056.41	57,479.84	0.04
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	2,601,689.650	102.038638	2,654,728.68	105.301350	2,739,614.32	84,885.64	0.11
Original Face:		Base	8,609,641.000	102.038638	2,654,728.68	105.301350	2,739,614.32	84,885.64	0.11
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	1,719,947.900	99.711192	1,714,980.56	102.406870	1,761,344.81	46,364.25	0.07
Original Face:		Base	5,000,000.000	99.711192	1,714,980.56	102.406870	1,761,344.81	46,364.25	0.07
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.012625	25 Oct 2040		
		Local	676,875.050	107.389587	726,893.32	111.130940	752,217.61	25,324.29	0.03
Original Face:		Base	5,000,000.000	107.389587	726,893.32	111.130940	752,217.61	25,324.29	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	741,280.320	99.698814	739,047.69	111.640571	827,569.58	88,521.89	0.03
Original Face:		Base	11,959,998.000	99.698814	739,047.69	111.640571	827,569.58	88,521.89	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	135,801.000	99.463215	135,072.04	111.137179	150,925.40	15,853.36	0.01
Original Face:		Base	5,000,000.000	99.463215	135,072.04	111.137179	150,925.40	15,853.36	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	123,358.890	100.505622	123,982.62	111.644136	137,722.97	13,740.35	0.01
Original Face:		Base	6,500,000.000	100.505622	123,982.62	111.644136	137,722.97	13,740.35	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	244,900.640	100.120286	245,195.22	111.630815	273,384.58	28,189.36	0.01
Original Face:		Base	8,000,000.000	100.120286	245,195.22	111.630815	273,384.58	28,189.36	0.01

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31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	99,069.170	100.398176	99,463.64	108.483218	107,473.42	8,009.78	0.00
	Original Face:	Base	5,457,127.000	100.398176	99,463.64	108.483218	107,473.42	8,009.78	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	246,763.300	100.449127	247,871.58	109.316060	269,751.92	21,880.34	0.01
	Original Face:	Base	5,000,000.000	100.449127	247,871.58	109.316060	269,751.92	21,880.34	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	541,216.000	100.825524	545,683.87	110.243664	596,656.35	50,972.48	0.02
	Original Face:	Base	10,547,657.000	100.825524	545,683.87	110.243664	596,656.35	50,972.48	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	347,114.780	100.461205	348,715.69	110.234172	382,639.10	33,923.41	0.01
	Original Face:	Base	17,500,000.000	100.461205	348,715.69	110.234172	382,639.10	33,923.41	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	83,820.590	102.933671	86,279.61	109.889300	92,109.86	5,830.25	0.00
	Original Face:	Base	9,397,749.000	102.933671	86,279.61	109.889300	92,109.86	5,830.25	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	4,311,140.440	105.035194	4,528,214.71	106.373873	4,585,927.06	57,712.35	0.18
	Original Face:	Base	15,243,777.000	105.035194	4,528,214.71	106.373873	4,585,927.06	57,712.35	0.18
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	611,556.590	100.553390	614,940.88	100.310197	613,453.62	-1,487.26	0.02
	Original Face:	Base	4,744,826.000	100.553390	614,940.88	100.310197	613,453.62	-1,487.26	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	930,340.850	100.577286	935,711.58	100.311081	933,234.96	-2,476.62	0.04
	Original Face:	Base	4,166,154.000	100.577286	935,711.58	100.311081	933,234.96	-2,476.62	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	2,878,304.200	102.373481	2,946,620.20	104.338613	3,003,182.68	56,562.48	0.12
	Original Face:	Base	10,000,000.000	102.373481	2,946,620.20	104.338613	3,003,182.68	56,562.48	0.12
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	4,874,027.930	107.645788	5,246,685.77	106.631001	5,197,224.77	-49,461.00	0.20
	Original Face:	Base	9,938,165.000	107.645788	5,246,685.77	106.631001	5,197,224.77	-49,461.00	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	3,283,297.400	Local	107.641840	3,534,201.73	106.616987	3,500,552.76	-33,648.97	0.13
Original Face:	6,864,195.000	Base	107.641840	3,534,201.73	106.616987	3,500,552.76	-33,648.97	0.13
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	1,275,611.030	Local	105.031858	1,339,797.97	106.239940	1,355,208.39	15,410.42	0.05
Original Face:	11,668,342.000	Base	105.031858	1,339,797.97	106.239940	1,355,208.39	15,410.42	0.05
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	3,055,621.500	Local	99.855907	3,051,218.57	102.983548	3,146,787.43	95,568.86	0.12
Original Face:	10,000,000.000	Base	99.855907	3,051,218.57	102.983548	3,146,787.43	95,568.86	0.12
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	11,690,191.750	Local	106.182116	12,412,892.98	100.516666	11,750,591.00	-662,301.98	0.45
Original Face:	12,784,918.000	Base	106.182116	12,412,892.98	100.516666	11,750,591.00	-662,301.98	0.45
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	1,655,190.360	Local	100.593807	1,665,019.00	101.424557	1,678,769.49	13,750.49	0.06
Original Face:	6,000,000.000	Base	100.593807	1,665,019.00	101.424557	1,678,769.49	13,750.49	0.06
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	508,962.000	Local	104.586010	532,303.05	111.379730	566,880.50	34,577.45	0.02
Original Face:	9,100,000.000	Base	104.586010	532,303.05	111.379730	566,880.50	34,577.45	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	264,856.460	Local	100.769859	266,895.48	103.836647	275,018.07	8,122.59	0.01
Original Face:	7,060,000.000	Base	100.769859	266,895.48	103.836647	275,018.07	8,122.59	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	289,268.820	Local	101.827003	294,553.77	104.097392	301,121.30	6,567.53	0.01
Original Face:	6,000,000.000	Base	101.827003	294,553.77	104.097392	301,121.30	6,567.53	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	852,007.450	Local	103.804029	884,418.06	107.233754	913,639.57	29,221.51	0.04
Original Face:	5,000,000.000	Base	103.804029	884,418.06	107.233754	913,639.57	29,221.51	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,050,998.040	Local	103.229619	2,117,237.47	102.979064	2,112,098.58	-5,138.89	0.08
Original Face:	7,000,000.000	Base	103.229619	2,117,237.47	102.979064	2,112,098.58	-5,138.89	0.08

Base Currency: USD - US DOLLAR

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	103,485.060	100.601285	104,107.30	103.742964	107,358.47	3,251.17	0.00
	Original Face:	Base	7,000,000.000	100.601285	104,107.30	103.742964	107,358.47	3,251.17	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	615,556.980	104.693492	644,448.10	105.985167	652,399.09	7,950.99	0.03
	Original Face:	Base	6,100,000.000	104.693492	644,448.10	105.985167	652,399.09	7,950.99	0.03
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	1,793,624.890	101.410032	1,818,915.57	102.858926	1,844,903.30	25,987.73	0.07
	Original Face:	Base	9,500,000.000	101.410032	1,818,915.57	102.858926	1,844,903.30	25,987.73	0.07
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	910,758.500	102.426086	932,854.28	104.327545	950,171.98	17,317.70	0.04
	Original Face:	Base	5,000,000.000	102.426086	932,854.28	104.327545	950,171.98	17,317.70	0.04
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,527,213.900	103.431511	1,579,620.41	106.505540	1,626,567.41	46,947.00	0.06
	Original Face:	Base	7,899,440.000	103.431511	1,579,620.41	106.505540	1,626,567.41	46,947.00	0.06
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	1,644,449.840	105.222029	1,730,323.49	106.714917	1,754,873.28	24,549.79	0.07
	Original Face:	Base	8,000,000.000	105.222029	1,730,323.49	106.714917	1,754,873.28	24,549.79	0.07
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,964,480.940	101.921102	2,002,220.63	103.229892	2,027,931.55	25,710.92	0.08
	Original Face:	Base	6,000,000.000	101.921102	2,002,220.63	103.229892	2,027,931.55	25,710.92	0.08
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	1,343,126.950	102.033862	1,370,444.30	102.767695	1,380,300.61	9,856.31	0.05
	Original Face:	Base	5,000,000.000	102.033862	1,370,444.30	102.767695	1,380,300.61	9,856.31	0.05
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	1,138,092.500	102.826019	1,170,255.21	104.499225	1,189,297.84	19,042.63	0.05
	Original Face:	Base	5,000,000.000	102.826019	1,170,255.21	104.499225	1,189,297.84	19,042.63	0.05
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.044000	01 Feb 2037		
		Local	349,912.050	102.695466	359,343.81	104.566141	365,889.53	6,545.72	0.01
	Original Face:	Base	5,000,000.000	102.695466	359,343.81	104.566141	365,889.53	6,545.72	0.01

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Base Currency: USD - US DOLLAR

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31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	280,613.570	104.978694	294,584.46	105.773426	296,814.59	2,230.13	0.01
Original Face:		Base	3,262,241.000	104.978694	294,584.46	105.773426	296,814.59	2,230.13	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.239000	01 Jan 2037		
		Local	421,309.260	102.686400	432,627.31	104.716297	441,179.46	8,552.15	0.02
Original Face:		Base	6,271,091.000	102.686400	432,627.31	104.716297	441,179.46	8,552.15	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	399,856.800	101.791414	407,019.89	103.285392	412,993.66	5,973.77	0.02
Original Face:		Base	12,000,000.000	101.791414	407,019.89	103.285392	412,993.66	5,973.77	0.02
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.110879	9,911,087.94	119.719711	11,971,971.10	2,060,883.16	0.46
		Base		99.110879	9,911,087.94	119.719711	11,971,971.10	2,060,883.16	0.46
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	108.218540	4,328,741.58	103.901160	4,156,046.40	-172,695.18	0.16
		Base		108.218540	4,328,741.58	103.901160	4,156,046.40	-172,695.18	0.16
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.711710	4,985,585.48	129.286035	6,464,301.75	1,478,716.27	0.25
		Base		99.711710	4,985,585.48	129.286035	6,464,301.75	1,478,716.27	0.25
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.299405	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000008	15,000,001.20	1.20	0.58
		Base		100.000000	15,000,000.00	100.000008	15,000,001.20	1.20	0.58
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.922441	13,739,335.59	96.445420	13,261,245.25	-478,090.34	0.51
Original Face:		Base	13,750,000.000	99.922441	13,739,335.59	96.445420	13,261,245.25	-478,090.34	0.51
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.088802	6,278,108.03	102.648640	6,251,302.18	-26,805.85	0.24
Original Face:		Base	6,090,000.000	103.088802	6,278,108.03	102.648640	6,251,302.18	-26,805.85	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.386675	25 Jul 2022		
		Local	5,000,000.000	99.921882	4,996,094.11	100.528280	5,026,414.00	30,319.89	0.19
Original Face:		Base	5,000,000.000	99.921882	4,996,094.11	100.528280	5,026,414.00	30,319.89	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
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,233,042.400	110.047397	1,356,931.06	113.790306	1,403,082.72	46,151.66	0.05
Original Face:		Base	8,707,929.000	110.047397	1,356,931.06	113.790306	1,403,082.72	46,151.66	0.05
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	5,278,823.980	105.370103	5,562,302.26	105.633514	5,576,207.27	13,905.01	0.21
Original Face:		Base	11,805,572.000	105.370103	5,562,302.26	105.633514	5,576,207.27	13,905.01	0.21
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	1,249,068.200	100.000000	1,249,068.20	104.245620	1,302,098.89	53,030.69	0.05
Original Face:		Base	10,000,000.000	100.000000	1,249,068.20	104.245620	1,302,098.89	53,030.69	0.05
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	8,460,853.050	111.742999	9,454,410.90	108.148250	9,150,264.51	-304,146.39	0.35
Original Face:		Base	9,821,806.000	111.742999	9,454,410.90	108.148250	9,150,264.51	-304,146.39	0.35
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,741,253.930	106.627064	13,585,624.98	103.631634	13,203,969.64	-381,655.34	0.51
Original Face:		Base	12,889,444.000	106.627064	13,585,624.98	103.631634	13,203,969.64	-381,655.34	0.51
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,893,006.000	109.085015	10,791,787.09	105.946167	10,481,260.66	-310,526.43	0.40
Original Face:		Base	10,000,000.000	109.085015	10,791,787.09	105.946167	10,481,260.66	-310,526.43	0.40
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	9,860,919.360	106.330930	10,485,207.26	103.747736	10,230,480.58	-254,726.68	0.39
Original Face:		Base	10,204,176.000	106.330930	10,485,207.26	103.747736	10,230,480.58	-254,726.68	0.39
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	11,927,355.340	108.947260	12,994,526.88	106.509948	12,703,819.97	-290,706.91	0.49
Original Face:		Base	12,373,645.000	108.947260	12,994,526.88	106.509948	12,703,819.97	-290,706.91	0.49
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,053,199.020	108.309754	1,140,717.27	110.914895	1,168,154.59	27,437.32	0.04
Original Face:		Base	6,000,000.000	108.309754	1,140,717.27	110.914895	1,168,154.59	27,437.32	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,932,177.880	105.331159	2,035,185.35	105.428735	2,037,070.70	1,885.35	0.08
Original Face:		Base	5,682,660.000	105.331159	2,035,185.35	105.428735	2,037,070.70	1,885.35	0.08

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36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	1,017,171.840	Local	105.554394	1,073,669.57	105.860500	1,076,783.20	3,113.63	0.04
Original Face:	5,271,946.000	Base	105.554394	1,073,669.57	105.860500	1,076,783.20	3,113.63	0.04
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	5,295,113.420	Local	105.352473	5,578,532.93	105.164514	5,568,580.29	-9,952.64	0.21
Original Face:	8,934,236.000	Base	105.352473	5,578,532.93	105.164514	5,568,580.29	-9,952.64	0.21
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	118,759.690	Local	100.782513	119,689.00	113.119301	134,340.13	14,651.13	0.01
Original Face:	7,000,000.000	Base	100.782513	119,689.00	113.119301	134,340.13	14,651.13	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	1,004,871.310	Local	102.851510	1,033,525.32	104.132261	1,046,395.22	12,869.90	0.04
Original Face:	22,821,698.000	Base	102.851510	1,033,525.32	104.132261	1,046,395.22	12,869.90	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	115,165.400	Local	102.457578	117,995.68	102.581169	118,138.01	142.33	0.00
Original Face:	5,000,000.000	Base	102.457578	117,995.68	102.581169	118,138.01	142.33	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	1,736,018.620	Local	100.850397	1,750,781.67	101.292889	1,758,463.41	7,681.74	0.07
Original Face:	13,640,889.000	Base	100.850397	1,750,781.67	101.292889	1,758,463.41	7,681.74	0.07
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	790,410.540	Local	107.454649	849,332.87	106.480026	841,629.35	-7,703.52	0.03
Original Face:	5,000,000.000	Base	107.454649	849,332.87	106.480026	841,629.35	-7,703.52	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	1,448,226.500	Local	105.881097	1,533,398.10	106.804882	1,546,776.60	13,378.50	0.06
Original Face:	10,000,000.000	Base	105.881097	1,533,398.10	106.804882	1,546,776.60	13,378.50	0.06
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.063000	20 Mar 2070		
	5,422,456.650	Local	106.387861	5,768,835.65	104.480300	5,665,398.98	-103,436.67	0.22
Original Face:	6,631,731.000	Base	106.387861	5,768,835.65	104.480300	5,665,398.98	-103,436.67	0.22
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				2.239000	20 Apr 2070		
	7,366,578.150	Local	111.930806	8,245,470.30	106.336260	7,833,343.69	-412,126.61	0.30
Original Face:	10,005,856.000	Base	111.930806	8,245,470.30	106.336260	7,833,343.69	-412,126.61	0.30

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3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	4,696,553.260	106.737992	5,013,006.65	104.553539	4,910,412.64	-102,594.01	0.19
Original Face:		Base	7,538,423.000	106.737992	5,013,006.65	104.553539	4,910,412.64	-102,594.01	0.19
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					2.712000	20 May 2070		
		Local	7,076,319.290	110.453222	7,816,022.66	104.735490	7,411,417.68	-404,604.98	0.28
Original Face:		Base	10,000,000.000	110.453222	7,816,022.66	104.735490	7,411,417.68	-404,604.98	0.28
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.256000	20 Oct 2070		
		Local	7,583,703.390	108.528214	8,230,457.81	104.549318	7,928,710.17	-301,747.64	0.30
Original Face:		Base	10,000,000.000	108.528214	8,230,457.81	104.549318	7,928,710.17	-301,747.64	0.30
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.585000	20 Jan 2071		
		Local	5,108,716.260	112.453318	5,744,920.94	106.196920	5,425,299.32	-319,621.62	0.21
Original Face:		Base	6,168,892.000	112.453318	5,744,920.94	106.196920	5,425,299.32	-319,621.62	0.21
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.560000	20 Aug 2071		
		Local	9,325,672.290	109.482046	10,209,936.83	104.819678	9,775,139.67	-434,797.16	0.38
Original Face:		Base	10,000,000.000	109.482046	10,209,936.83	104.819678	9,775,139.67	-434,797.16	0.38
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	119,731.430	100.741760	120,619.55	112.683107	134,917.10	14,297.55	0.01
Original Face:		Base	7,322,535.000	100.741760	120,619.55	112.683107	134,917.10	14,297.55	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	545,210.070	104.677267	570,711.00	113.103900	616,653.85	45,942.85	0.02
Original Face:		Base	8,800,000.000	104.677267	570,711.00	113.103900	616,653.85	45,942.85	0.02
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					0.869213	10 Sep 2027		
		Local	10,000,000.000	99.562801	9,956,280.08	99.562211	9,956,221.10	-58.98	0.38
		Base		99.562801	9,956,280.08	99.562211	9,956,221.10	-58.98	0.38
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	93.068615	9,306,861.50	-693,138.50	0.36
		Base		100.000000	10,000,000.00	93.068615	9,306,861.50	-693,138.50	0.36
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	95.960815	9,596,081.50	-403,918.50	0.37
		Base		100.000000	10,000,000.00	95.960815	9,596,081.50	-403,918.50	0.37

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	482,123.530	105.900054	510,569.08	104.324710	502,973.97	-7,595.11	0.02
Original Face:		Base	2,500,000.000	105.900054	510,569.08	104.324710	502,973.97	-7,595.11	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,479,946.480	105.712523	2,621,614.00	105.619790	2,619,314.26	-2,299.74	0.10
Original Face:		Base	8,000,000.000	105.712523	2,621,614.00	105.619790	2,619,314.26	-2,299.74	0.10
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					1.029000	20 Apr 2067		
		Local	6,485,918.200	103.429203	6,708,333.47	100.346120	6,508,367.26	-199,966.21	0.25
Original Face:		Base	10,000,000.000	103.429203	6,708,333.47	100.346120	6,508,367.26	-199,966.21	0.25
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	265,881.400	103.197004	274,381.64	102.356560	272,147.05	-2,234.59	0.01
Original Face:		Base	10,000,000.000	103.197004	274,381.64	102.356560	272,147.05	-2,234.59	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					0.767250	20 Dec 2066		
		Local	6,746,429.800	100.993733	6,813,471.31	98.721230	6,660,158.48	-153,312.83	0.26
Original Face:		Base	10,000,000.000	100.993733	6,813,471.31	98.721230	6,660,158.48	-153,312.83	0.26
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.688630	20 Aug 2034		
		Local	559,640.550	106.188746	594,275.28	110.247360	616,988.93	22,713.65	0.02
Original Face:		Base	5,000,000.000	106.188746	594,275.28	110.247360	616,988.93	22,713.65	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.922830	20 Apr 2037		
		Local	1,123,502.500	107.331478	1,205,871.84	110.640570	1,243,049.57	37,177.73	0.05
Original Face:		Base	10,000,000.000	107.331478	1,205,871.84	110.640570	1,243,049.57	37,177.73	0.05
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	297,449.300	101.655132	302,372.48	102.292110	304,267.17	1,894.69	0.01
Original Face:		Base	6,500,000.000	101.655132	302,372.48	102.292110	304,267.17	1,894.69	0.01
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.707894	1,994,157.88	100.388150	2,007,763.00	13,605.12	0.08
Original Face:		Base	2,000,000.000	99.707894	1,994,157.88	100.388150	2,007,763.00	13,605.12	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	3,690,965.700	103.064222	3,804,065.07	100.600910	3,713,145.08	-90,919.99	0.14
Original Face:		Base	5,000,000.000	103.064222	3,804,065.07	100.600910	3,713,145.08	-90,919.99	0.14

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38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	622,819.560	100.258956	624,432.39	100.985300	628,956.20	4,523.81	0.02
Original Face:		Base	12,000,000.000	100.258956	624,432.39	100.985300	628,956.20	4,523.81	0.02
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.564240	5,242,472.57	103.604190	5,624,671.48	382,198.91	0.22
Original Face:		Base	5,429,000.000	96.564240	5,242,472.57	103.604190	5,624,671.48	382,198.91	0.22
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,723,829.520	101.963691	1,757,680.21	100.449970	1,731,586.24	-26,093.97	0.07
Original Face:		Base	3,000,000.000	101.963691	1,757,680.21	100.449970	1,731,586.24	-26,093.97	0.07
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.091230	20 Nov 2042		
		Local	1,666,008.230	112.629585	1,876,418.16	108.030960	1,799,804.68	-76,613.48	0.07
Original Face:		Base	5,010,613.000	112.629585	1,876,418.16	108.030960	1,799,804.68	-76,613.48	0.07
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	89,664.300	99.599952	89,305.60	100.271650	89,907.87	602.27	0.00
Original Face:		Base	6,000,000.000	99.599952	89,305.60	100.271650	89,907.87	602.27	0.00
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	0.000	0.000000	-2.57	0.000000	0.00	2.57	0.00
		Base		0.000000	-2.57	0.000000	0.00	2.57	0.00
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,778,728.660	101.315456	3,828,436.19	99.815319	3,771,750.07	-56,686.12	0.14
Original Face:		Base	6,068,715.000	101.315456	3,828,436.19	99.815319	3,771,750.07	-56,686.12	0.14
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	12,703,554.480	101.808690	12,933,322.35	100.197203	12,728,606.27	-204,716.08	0.49
Original Face:		Base	23,575,000.000	101.808690	12,933,322.35	100.197203	12,728,606.27	-204,716.08	0.49
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA					2.500000	20 Jul 2069		
		Local	9,515,702.450	102.292375	9,733,838.00	100.464200	9,559,874.34	-173,963.66	0.37
Original Face:		Base	19,739,472.000	102.292375	9,733,838.00	100.464200	9,559,874.34	-173,963.66	0.37
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.101250	20 Aug 2069		
		Local	6,482,443.200	102.677491	6,656,010.03	102.983860	6,675,870.23	19,860.20	0.26
Original Face:		Base	10,000,000.000	102.677491	6,656,010.03	102.983860	6,675,870.23	19,860.20	0.26

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38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	4,902,522.400	Local	101.917860	4,996,545.94	100.267918	4,915,657.14	-80,888.80	0.19
Original Face:	10,000,000.000	Base	101.917860	4,996,545.94	100.267918	4,915,657.14	-80,888.80	0.19
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	8,343,614.070	Local	100.257081	8,365,063.94	98.661904	8,231,968.50	-133,095.44	0.32
Original Face:	11,000,000.000	Base	100.257081	8,365,063.94	98.661904	8,231,968.50	-133,095.44	0.32
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.403190	20 Jul 2070		
	13,300,089.720	Local	117.762397	15,662,504.46	106.968867	14,226,955.28	-1,435,549.18	0.55
Original Face:	13,083,197.000	Base	117.762397	15,662,504.46	106.968867	14,226,955.28	-1,435,549.18	0.55
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.161710	20 Aug 2070		
	3,909,123.150	Local	103.728185	4,054,862.51	103.180860	4,033,466.88	-21,395.63	0.15
Original Face:	5,000,000.000	Base	103.728185	4,054,862.51	103.180860	4,033,466.88	-21,395.63	0.15
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.311710	20 Aug 2070		
	3,910,118.350	Local	104.763000	4,096,357.28	104.013190	4,067,038.83	-29,318.45	0.16
Original Face:	5,000,000.000	Base	104.763000	4,096,357.28	104.013190	4,067,038.83	-29,318.45	0.16
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.211710	20 Sep 2070		
	8,349,082.500	Local	104.567291	8,730,409.42	103.494400	8,640,832.84	-89,576.58	0.33
Original Face:	10,000,000.000	Base	104.567291	8,730,409.42	103.494400	8,640,832.84	-89,576.58	0.33
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				5.625140	20 Jun 2048		
	3,602,615.600	Local	106.119037	3,823,060.99	110.129930	3,967,558.04	144,497.05	0.15
Original Face:	10,000,000.000	Base	106.119037	3,823,060.99	110.129930	3,967,558.04	144,497.05	0.15
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.501410	20 Feb 2049		
	3,132,347.100	Local	104.398257	3,270,115.79	106.883150	3,347,951.25	77,835.46	0.13
Original Face:	10,000,000.000	Base	104.398257	3,270,115.79	106.883150	3,347,951.25	77,835.46	0.13
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	1,218,387.000	Local	101.757846	1,239,804.37	100.088220	1,219,461.86	-20,342.51	0.05
Original Face:	10,000,000.000	Base	101.757846	1,239,804.37	100.088220	1,219,461.86	-20,342.51	0.05

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38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.196520	20 Jun 2034		
		Local	1,739,508.890	104.183684	1,812,284.45	105.641440	1,837,642.24	25,357.79	0.07
	Original Face:	Base	6,317,173.000	104.183684	1,812,284.45	105.641440	1,837,642.24	25,357.79	0.07
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.613540	20 Dec 2041		
		Local	3,641,231.270	104.584426	3,808,160.82	104.988360	3,822,868.99	14,708.17	0.15
	Original Face:	Base	11,457,930.000	104.584426	3,808,160.82	104.988360	3,822,868.99	14,708.17	0.15
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.555400	20 Jan 2050		
		Local	4,898,230.120	112.944833	5,532,297.81	110.408790	5,408,076.61	-124,221.20	0.21
	Original Face:	Base	8,141,884.000	112.944833	5,532,297.81	110.408790	5,408,076.61	-124,221.20	0.21
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	6,831,110.200	100.322780	6,853,159.66	96.896360	6,619,097.13	-234,062.53	0.25
	Original Face:	Base	10,000,000.000	100.322780	6,853,159.66	96.896360	6,619,097.13	-234,062.53	0.25
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	7,610,697.100	102.619509	7,810,059.97	99.151360	7,546,109.68	-263,950.29	0.29
	Original Face:	Base	10,000,000.000	102.619509	7,810,059.97	99.151360	7,546,109.68	-263,950.29	0.29
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.894459	4,994,722.97	103.594968	5,179,748.40	185,025.43	0.20
		Base		99.894459	4,994,722.97	103.594968	5,179,748.40	185,025.43	0.20
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.954459	3,998,178.37	100.211216	4,008,448.64	10,270.27	0.15
		Base		99.954459	3,998,178.37	100.211216	4,008,448.64	10,270.27	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	112.398377	11,239,837.71	121.137108	12,113,710.80	873,873.09	0.47
		Base		112.398377	11,239,837.71	121.137108	12,113,710.80	873,873.09	0.47
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.376215	4,968,810.77	133.788069	6,689,403.45	1,720,592.68	0.26
		Base		99.376215	4,968,810.77	133.788069	6,689,403.45	1,720,592.68	0.26
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.959274	9,995,927.37	101.156632	10,115,663.20	119,735.83	0.39
		Base		99.959274	9,995,927.37	101.156632	10,115,663.20	119,735.83	0.39

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46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,193,002.850	Local	100.627964	2,206,774.11	100.398490	2,201,741.75	-5,032.36	0.08
Original Face:	4,840,000.000	Base	100.627964	2,206,774.11	100.398490	2,201,741.75	-5,032.36	0.08
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				0.649210	10 Dec 2025		
	10,000,000.000	Local	100.139212	10,013,921.19	99.868765	9,986,876.50	-27,044.69	0.38
		Base	100.139212	10,013,921.19	99.868765	9,986,876.50	-27,044.69	0.38
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.635102	4,931,755.09	120.887897	6,044,394.85	1,112,639.76	0.23
		Base	98.635102	4,931,755.09	120.887897	6,044,394.85	1,112,639.76	0.23
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.947036	9,994,703.56	94.483284	9,448,328.40	-546,375.16	0.36
		Base	99.947036	9,994,703.56	94.483284	9,448,328.40	-546,375.16	0.36
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.386592	7,453,994.37	85.493915	6,412,043.63	-1,041,950.74	0.25
		Base	99.386592	7,453,994.37	85.493915	6,412,043.63	-1,041,950.74	0.25
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.162630	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.240049	5,012,002.45	12,002.45	0.19
		Base	100.000000	5,000,000.00	100.240049	5,012,002.45	12,002.45	0.19
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.957800	4,997,890.01	102.696056	5,134,802.80	136,912.79	0.20
		Base	99.957800	4,997,890.01	102.696056	5,134,802.80	136,912.79	0.20
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.722319	9,972,231.86	98.525024	9,852,502.40	-119,729.46	0.38
		Base	99.722319	9,972,231.86	98.525024	9,852,502.40	-119,729.46	0.38
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	2,425,000.000	Local	101.097335	2,451,610.38	100.696181	2,441,882.39	-9,727.99	0.09
		Base	101.097335	2,451,610.38	100.696181	2,441,882.39	-9,727.99	0.09
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.702365	3,988,094.59	93.310557	3,732,422.28	-255,672.31	0.14
		Base	99.702365	3,988,094.59	93.310557	3,732,422.28	-255,672.31	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
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					1.186290	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.750422	14,962,563.30	-37,436.70	0.57
		Base		100.000000	15,000,000.00	99.750422	14,962,563.30	-37,436.70	0.57
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.840361	14,826,054.20	83.054322	12,458,148.30	-2,367,905.90	0.48
		Base		98.840361	14,826,054.20	83.054322	12,458,148.30	-2,367,905.90	0.48
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.942153	4,997,107.65	92.323925	4,616,196.25	-380,911.40	0.18
		Base		99.942153	4,997,107.65	92.323925	4,616,196.25	-380,911.40	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.750461	4,987,523.06	130.440343	6,522,017.15	1,534,494.09	0.25
		Base		99.750461	4,987,523.06	130.440343	6,522,017.15	1,534,494.09	0.25
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	111.025222	5,551,261.11	104.857155	5,242,857.75	-308,403.36	0.20
		Base		111.025222	5,551,261.11	104.857155	5,242,857.75	-308,403.36	0.20
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	20,000,000.000	103.039753	20,607,950.61	101.739190	20,347,838.00	-260,112.61	0.78
		Base		103.039753	20,607,950.61	101.739190	20,347,838.00	-260,112.61	0.78
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	113.186211	11,318,621.05	121.268838	12,126,883.80	808,262.75	0.47
		Base		113.186211	11,318,621.05	121.268838	12,126,883.80	808,262.75	0.47
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.792492	16,465,761.24	89.826873	14,821,434.05	-1,644,327.19	0.57
		Base		99.792492	16,465,761.24	89.826873	14,821,434.05	-1,644,327.19	0.57
63111XAC5	NASDAQ INC SR UNSECURED 12/22 0.445					0.445000	21 Dec 2022		
		Local	10,000,000.000	99.829041	9,982,904.09	99.363703	9,936,370.30	-46,533.79	0.38
		Base		99.829041	9,982,904.09	99.363703	9,936,370.30	-46,533.79	0.38
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.892427	9,989,242.67	102.475988	10,247,598.80	258,356.13	0.39
		Base		99.892427	9,989,242.67	102.475988	10,247,598.80	258,356.13	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
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.695785	4,984,789.27	98.222070	4,911,103.50	-73,685.77	0.19
		Base		99.695785	4,984,789.27	98.222070	4,911,103.50	-73,685.77	0.19
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.994888	9,999,488.80	99.035824	9,903,582.40	-95,906.40	0.38
		Base		99.994888	9,999,488.80	99.035824	9,903,582.40	-95,906.40	0.38
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.589300	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.221410	5,011,070.50	11,070.50	0.19
		Base		100.000000	5,000,000.00	100.221410	5,011,070.50	11,070.50	0.19
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.701791	6,979,125.37	102.164814	7,151,536.98	172,411.61	0.27
		Base		99.701791	6,979,125.37	102.164814	7,151,536.98	172,411.61	0.27
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.918172	4,995,908.62	103.379436	5,168,971.80	173,063.18	0.20
		Base		99.918172	4,995,908.62	103.379436	5,168,971.80	173,063.18	0.20
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.692162	4,984,608.11	95.055304	4,752,765.20	-231,842.91	0.18
		Base		99.692162	4,984,608.11	95.055304	4,752,765.20	-231,842.91	0.18
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	98.537812	34,488,234.20	-511,765.80	1.32
		Base		100.000000	35,000,000.00	98.537812	34,488,234.20	-511,765.80	1.32
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.961125	9,996,112.50	95.878007	9,587,800.70	-408,311.80	0.37
		Base		99.961125	9,996,112.50	95.878007	9,587,800.70	-408,311.80	0.37
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.968592	4,998,429.59	103.438121	5,171,906.05	173,476.46	0.20
		Base		99.968592	4,998,429.59	103.438121	5,171,906.05	173,476.46	0.20
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.673860	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.058042	20,011,608.40	11,608.40	0.77
		Base		100.000000	20,000,000.00	100.058042	20,011,608.40	11,608.40	0.77

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713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	109.025954	5,451,297.71	100.075102	5,003,755.10	-447,542.61	0.19
		Base		109.025954	5,451,297.71	100.075102	5,003,755.10	-447,542.61	0.19
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	112.239302	3,367,179.07	121.124996	3,633,749.88	266,570.81	0.14
		Base		112.239302	3,367,179.07	121.124996	3,633,749.88	266,570.81	0.14
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.751166	19,950,233.13	92.260537	18,452,107.40	-1,498,125.73	0.71
		Base		99.751166	19,950,233.13	92.260537	18,452,107.40	-1,498,125.73	0.71
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.997540	2,999,926.21	100.196113	3,005,883.39	5,957.18	0.12
		Base		99.997540	2,999,926.21	100.196113	3,005,883.39	5,957.18	0.12
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.957801	9,795,864.50	131.527196	12,889,665.21	3,093,800.71	0.50
		Base		99.957801	9,795,864.50	131.527196	12,889,665.21	3,093,800.71	0.50
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.498890	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.192263	7,514,419.73	14,419.73	0.29
		Base		100.000000	7,500,000.00	100.192263	7,514,419.73	14,419.73	0.29
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.967664	7,497,574.78	96.193790	7,214,534.25	-283,040.53	0.28
		Base		99.967664	7,497,574.78	96.193790	7,214,534.25	-283,040.53	0.28
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.895150	14,984,272.51	94.661323	14,199,198.45	-785,074.06	0.55
		Base		99.895150	14,984,272.51	94.661323	14,199,198.45	-785,074.06	0.55
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.237220	5,011,860.99	103.451113	5,172,555.65	160,694.66	0.20
		Base		100.237220	5,011,860.99	103.451113	5,172,555.65	160,694.66	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.805000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.362000	10,036,200.00	36,200.00	0.39
		Base		100.000000	10,000,000.00	100.362000	10,036,200.00	36,200.00	0.39

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78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					1.766000	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.29
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.29
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					1.583000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.58
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	8,000,000.000	99.981152	7,998,492.17	97.294401	7,783,552.08	-214,940.09	0.30
		Base		99.981152	7,998,492.17	97.294401	7,783,552.08	-214,940.09	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.911098	9,991,109.80	103.989477	10,398,947.70	407,837.90	0.40
		Base		99.911098	9,991,109.80	103.989477	10,398,947.70	407,837.90	0.40
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					3.375000	25 Dec 2041		
		Local	9,575,685.400	113.062819	10,826,539.86	112.674537	10,789,359.19	-37,180.67	0.41
Original Face:		Base	10,000,000.000	113.062819	10,826,539.86	112.674537	10,789,359.19	-37,180.67	0.41
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					4.125000	25 Feb 2032		
		Local	9,736,812.800	112.643861	10,967,921.89	112.335774	10,937,924.02	-29,997.87	0.42
Original Face:		Base	10,000,000.000	112.643861	10,967,921.89	112.335774	10,937,924.02	-29,997.87	0.42
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					3.375000	25 Jan 2032		
		Local	9,847,252.630	109.708111	10,803,234.85	109.214169	10,754,595.13	-48,639.72	0.41
Original Face:		Base	10,000,000.000	109.708111	10,803,234.85	109.214169	10,754,595.13	-48,639.72	0.41
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.985705	4,999,285.23	101.262524	5,063,126.20	63,840.97	0.19
		Base		99.985705	4,999,285.23	101.262524	5,063,126.20	63,840.97	0.19
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR					0.419412	10 May 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.914970	6,994,047.90	-5,952.10	0.27
		Base		100.000000	7,000,000.00	99.914970	6,994,047.90	-5,952.10	0.27
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	99.986180	3,999,447.20	-552.80	0.15
		Base		100.000000	4,000,000.00	99.986180	3,999,447.20	-552.80	0.15

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845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.896405	4,994,820.27	92.497858	4,624,892.90	-369,927.37	0.18
		Base		99.896405	4,994,820.27	92.497858	4,624,892.90	-369,927.37	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.999658	4,999,982.89	100.195817	5,009,790.85	9,807.96	0.19
		Base		99.999658	4,999,982.89	100.195817	5,009,790.85	9,807.96	0.19
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.469995	14 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.105800	5,005,290.00	5,290.00	0.19
		Base		100.000000	5,000,000.00	100.105800	5,005,290.00	5,290.00	0.19
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.980514	4,999,025.68	101.797533	5,089,876.65	90,850.97	0.20
		Base		99.980514	4,999,025.68	101.797533	5,089,876.65	90,850.97	0.20
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	97.697831	4,884,891.55	-115,108.45	0.19
		Base		100.000000	5,000,000.00	97.697831	4,884,891.55	-115,108.45	0.19
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.997751	4,999,887.57	100.256656	5,012,832.80	12,945.23	0.19
		Base		99.997751	4,999,887.57	100.256656	5,012,832.80	12,945.23	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.257271	5,312,863.56	131.370413	6,568,520.65	1,255,657.09	0.25
		Base		106.257271	5,312,863.56	131.370413	6,568,520.65	1,255,657.09	0.25
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.963860	4,998,193.02	94.525410	4,726,270.50	-271,922.52	0.18
		Base		99.963860	4,998,193.02	94.525410	4,726,270.50	-271,922.52	0.18
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.955322	11,994,638.62	98.905197	11,868,623.64	-126,014.98	0.46
		Base		99.955322	11,994,638.62	98.905197	11,868,623.64	-126,014.98	0.46
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	95.465950	4,295,967.75	-204,032.25	0.17
		Base		100.000000	4,500,000.00	95.465950	4,295,967.75	-204,032.25	0.17

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898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.101772	2,377,417.09	94.962380	2,255,356.53	-122,060.56	0.09
		Base		100.101772	2,377,417.09	94.962380	2,255,356.53	-122,060.56	0.09
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.997873	2,999,936.19	99.936029	2,998,080.87	-1,855.32	0.12
		Base		99.997873	2,999,936.19	99.936029	2,998,080.87	-1,855.32	0.12
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.728509	4,986,425.43	135.155975	6,757,798.75	1,771,373.32	0.26
		Base		99.728509	4,986,425.43	135.155975	6,757,798.75	1,771,373.32	0.26
912796ZX0	CASH MGMT BILL 12/21 0.00000						15 Dec 2021		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	113.305850	5,665,292.49	115.875000	5,793,750.00	128,457.51	0.22
		Base		113.305850	5,665,292.49	115.875000	5,793,750.00	128,457.51	0.22
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	112.448664	14,056,082.95	117.562500	14,695,312.50	639,229.55	0.56
		Base		112.448664	14,056,082.95	117.562500	14,695,312.50	639,229.55	0.56
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	109.405379	13,675,672.32	116.582031	14,572,753.88	897,081.56	0.56
		Base		109.405379	13,675,672.32	116.582031	14,572,753.88	897,081.56	0.56
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		Local	20,000,000.000	117.412098	23,482,419.64	121.515625	24,303,125.00	820,705.36	0.93
		Base		117.412098	23,482,419.64	121.515625	24,303,125.00	820,705.36	0.93
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		Local	12,500,000.000	119.435146	14,929,393.28	121.496094	15,187,011.75	257,618.47	0.58
		Base		119.435146	14,929,393.28	121.496094	15,187,011.75	257,618.47	0.58
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		Local	15,000,000.000	113.018750	16,952,812.52	123.964844	18,594,726.60	1,641,914.08	0.71
		Base		113.018750	16,952,812.52	123.964844	18,594,726.60	1,641,914.08	0.71

& 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
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	121.397965	18,209,694.82	123.617188	18,542,578.20	332,883.38	0.71
		Base	121.397965	18,209,694.82	123.617188	18,542,578.20	332,883.38	0.71
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	117.853732	26,517,089.71	122.421875	27,544,921.88	1,027,832.17	1.06
		Base	117.853732	26,517,089.71	122.421875	27,544,921.88	1,027,832.17	1.06
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	117.516142	20,565,324.83	121.785156	21,312,402.30	747,077.47	0.82
		Base	117.516142	20,565,324.83	121.785156	21,312,402.30	747,077.47	0.82
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	10,000,000.000	Local	100.597591	10,059,759.09	101.843750	10,184,375.00	124,615.91	0.39
		Base	100.597591	10,059,759.09	101.843750	10,184,375.00	124,615.91	0.39
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.240451	5,012,022.57	100.789062	5,039,453.10	27,430.53	0.19
		Base	100.240451	5,012,022.57	100.789062	5,039,453.10	27,430.53	0.19
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.595572	5,129,778.62	102.542969	5,127,148.45	-2,630.17	0.20
		Base	102.595572	5,129,778.62	102.542969	5,127,148.45	-2,630.17	0.20
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	100.753895	5,037,694.73	101.515625	5,075,781.25	38,086.52	0.20
		Base	100.753895	5,037,694.73	101.515625	5,075,781.25	38,086.52	0.20
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.391495	2,534,787.38	101.765625	2,544,140.63	9,353.25	0.10
		Base	101.391495	2,534,787.38	101.765625	2,544,140.63	9,353.25	0.10
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.882312	4,994,115.60	100.550781	5,027,539.05	33,423.45	0.19
		Base	99.882312	4,994,115.60	100.550781	5,027,539.05	33,423.45	0.19
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.622779	9,762,277.88	101.179688	10,117,968.80	355,690.92	0.39
		Base	97.622779	9,762,277.88	101.179688	10,117,968.80	355,690.92	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
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
	10,000,000.000	Local	99.909815	9,990,981.53	102.441406	10,244,140.60	253,159.07	0.39
		Base	99.909815	9,990,981.53	102.441406	10,244,140.60	253,159.07	0.39
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	5,000,000.000	Local	99.908124	4,995,406.21	95.398438	4,769,921.90	-225,484.31	0.18
		Base	99.908124	4,995,406.21	95.398438	4,769,921.90	-225,484.31	0.18
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	10,000,000.000	Local	100.012950	10,001,294.95	99.868163	9,986,816.30	-14,478.65	0.38
		Base	100.012950	10,001,294.95	99.868163	9,986,816.30	-14,478.65	0.38
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	5,000,000.000	Local	99.447643	4,972,382.16	94.859375	4,742,968.75	-229,413.41	0.18
		Base	99.447643	4,972,382.16	94.859375	4,742,968.75	-229,413.41	0.18
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
	10,000,000.000	Local	100.009282	10,000,928.22	99.164062	9,916,406.20	-84,522.02	0.38
		Base	100.009282	10,000,928.22	99.164062	9,916,406.20	-84,522.02	0.38
91282CDY4	US TREASURY N/B 02/32 1.875					1.875000	15 Feb 2032		
	10,000,000.000	Local	98.834087	9,883,408.66	100.343750	10,034,375.00	150,966.34	0.39
		Base	98.834087	9,883,408.66	100.343750	10,034,375.00	150,966.34	0.39
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
	5,000,000.000	Local	99.905494	4,995,274.70	89.247972	4,462,398.60	-532,876.10	0.17
		Base	99.905494	4,995,274.70	89.247972	4,462,398.60	-532,876.10	0.17
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.839120	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.675980	15,101,397.00	101,397.00	0.58
		Base	100.000000	15,000,000.00	100.675980	15,101,397.00	101,397.00	0.58
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
	5,000,000.000	Local	99.995883	4,999,794.16	97.937179	4,896,858.95	-102,935.21	0.19
		Base	99.995883	4,999,794.16	97.937179	4,896,858.95	-102,935.21	0.19
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	764,833.650	Local	99.993124	764,781.06	100.476560	768,478.54	3,697.48	0.03
Original Face:	5,000,000.000	Base	99.993124	764,781.06	100.476560	768,478.54	3,697.48	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
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	10,000,000.000	Local	99.988586	9,998,858.62	98.708930	9,870,893.00	-127,965.62	0.38
Original Face:	10,000,000.000	Base	99.988586	9,998,858.62	98.708930	9,870,893.00	-127,965.62	0.38
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.988925	7,999,114.03	100.551710	8,044,136.80	45,022.77	0.31
Original Face:	8,000,000.000	Base	99.988925	7,999,114.03	100.551710	8,044,136.80	45,022.77	0.31
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.169684	5,208,484.20	96.818752	4,840,937.60	-367,546.60	0.19
		Base	104.169684	5,208,484.20	96.818752	4,840,937.60	-367,546.60	0.19
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	4,544,111.330	Local	106.321407	4,831,363.12	100.309960	4,558,196.26	-273,166.86	0.18
Original Face:	9,250,000.000	Base	106.321407	4,831,363.12	100.309960	4,558,196.26	-273,166.86	0.18
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.952361	4,997,618.04	116.989371	5,849,468.55	851,850.51	0.22
		Base	99.952361	4,997,618.04	116.989371	5,849,468.55	851,850.51	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.984499	4,999,224.96	100.711765	5,035,588.25	36,363.29	0.19
		Base	99.984499	4,999,224.96	100.711765	5,035,588.25	36,363.29	0.19
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.461000	5,023,050.00	23,050.00	0.19
		Base	100.000000	5,000,000.00	100.461000	5,023,050.00	23,050.00	0.19
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.837023	6,988,591.61	102.670812	7,186,956.84	198,365.23	0.28
		Base	99.837023	6,988,591.61	102.670812	7,186,956.84	198,365.23	0.28
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4				2.640000	16 Jun 2025		
	12,000,000.000	Local	101.529330	12,183,519.54	101.264820	12,151,778.40	-31,741.14	0.47
Original Face:	12,000,000.000	Base	101.529330	12,183,519.54	101.264820	12,151,778.40	-31,741.14	0.47
US DOLLAR Total								
	2,022,532,357.130	Local		2,079,544,091.97		2,089,588,142.11	10,044,050.14	80.28
Original Face:	1,882,724,336.000	Base		2,079,544,091.97		2,089,588,142.11	10,044,050.14	80.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		2,022,532,357.130	Base		2,079,544,091.97		2,089,588,142.11	10,044,050.14	80.28
	Original Face:	1,882,724,336.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,492,805,472.760	Base		2,593,893,094.74		2,602,935,843.92	9,042,749.18	100.00
	Original Face:	1,882,724,336.000							

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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								
		110,544.630	Local	1.000000	110,544.63	1.000000	110,544.63	0.00	0.02
			Base	1.000000	110,544.63	1.000000	110,544.63	0.00	0.02
US DOLLAR Total									
		110,544.630	Local		110,544.63		110,544.63	0.00	0.02
			Base		110,544.63		110,544.63	0.00	0.02
CASH Total									
		110,544.630	Base		110,544.63		110,544.63	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
0020A3DC1	AT+T INC					0.370000	12 Apr 2022		
		5,000,000.000	Local	99.956833	4,997,841.67	99.956833	4,997,841.67	0.00	0.73
			Base	99.956833	4,997,841.67	99.956833	4,997,841.67	0.00	0.73
0020A3EH9	AT+T INC					0.470000	17 May 2022		
		3,500,000.000	Local	99.899472	3,496,481.53	99.899472	3,496,481.53	0.00	0.51
			Base	99.899472	3,496,481.53	99.899472	3,496,481.53	0.00	0.51
0020A3ES5	AT+T INC					0.450000	26 May 2022		
		5,000,000.000	Local	99.892500	4,994,625.00	99.892500	4,994,625.00	0.00	0.73
			Base	99.892500	4,994,625.00	99.892500	4,994,625.00	0.00	0.73
0020A3FE5	AT+T INC					0.850000	14 Jun 2022		
		5,000,000.000	Local	99.752083	4,987,604.17	99.753200	4,987,660.00	55.83	0.73
			Base	99.752083	4,987,604.17	99.753200	4,987,660.00	55.83	0.73
0020A3FG0	AT+T INC					0.440000	16 Jun 2022		
		3,000,000.000	Local	99.869222	2,996,076.67	99.746100	2,992,383.00	-3,693.67	0.44
			Base	99.869222	2,996,076.67	99.746100	2,992,383.00	-3,693.67	0.44

& 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
02665KDR5	AMERICAN HONDA FINAN					0.390000	25 Apr 2022		
	5,000,000.000	Local	99.940417	4,997,020.83	99.940417	4,997,020.83	0.00	0.73
		Base	99.940417	4,997,020.83	99.940417	4,997,020.83	0.00	0.73
04821UC75	ATLANTIC ASSET SECUR					0.210000	07 Mar 2022		
	2,000,000.000	Local	99.996500	1,999,930.00	99.996500	1,999,930.00	0.00	0.29
		Base	99.996500	1,999,930.00	99.996500	1,999,930.00	0.00	0.29
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
	3,000,000.000	Local	99.906958	2,997,208.75	99.906958	2,997,208.75	0.00	0.44
		Base	99.906958	2,997,208.75	99.906958	2,997,208.75	0.00	0.44
05253CGU4	AUST + NEW ZEA					0.560000	28 Jul 2022		
	5,665,000.000	Local	99.768222	5,651,869.79	99.690400	5,647,461.16	-4,408.63	0.82
		Base	99.768222	5,651,869.79	99.690400	5,647,461.16	-4,408.63	0.82
05253CKB1	AUST + NEW ZEA					0.260000	11 Oct 2022		
	3,000,000.000	Local	99.838222	2,995,146.66	99.420000	2,982,600.00	-12,546.66	0.43
		Base	99.838222	2,995,146.66	99.420000	2,982,600.00	-12,546.66	0.43
05253CKB1	AUST + NEW ZEA					0.340000	11 Oct 2022		
	2,000,000.000	Local	99.788445	1,995,768.89	99.420000	1,988,400.00	-7,368.89	0.29
		Base	99.788445	1,995,768.89	99.420000	1,988,400.00	-7,368.89	0.29
06367CG35	BANK OF MONTREAL					0.210000	07 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.993000	4,999,650.00	-350.00	0.73
		Base	100.000000	5,000,000.00	99.993000	4,999,650.00	-350.00	0.73
06367CN86	BANK OF MONTREAL					0.340000	02 Nov 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.587100	4,979,355.00	-20,645.00	0.72
		Base	100.000000	5,000,000.00	99.587100	4,979,355.00	-20,645.00	0.72
06367CRZ2	BANK OF MONTREAL					0.000001	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.879000	4,993,950.00	-6,050.00	0.73
		Base	100.000000	5,000,000.00	99.879000	4,993,950.00	-6,050.00	0.73
06417KGV5	BANK OF NOVA SCOTIA/THE					0.190000	29 Jul 2022		
	5,000,000.000	Local	99.920833	4,996,041.66	99.712500	4,985,625.00	-10,416.66	0.73
		Base	99.920833	4,996,041.66	99.712500	4,985,625.00	-10,416.66	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417KJV2	BANK OF NOVA SCOTIA/THE				0.220000	29 Sep 2022		
	4,000,000.000	Local	99.870445	3,994,817.78	99.504100	3,980,164.00	-14,653.78	0.58
		Base	99.870445	3,994,817.78	99.504100	3,980,164.00	-14,653.78	0.58
06417KJV2	BANK OF NOVA SCOTIA/THE				0.260000	29 Sep 2022		
	1,000,000.000	Local	99.846889	998,468.89	99.504100	995,041.00	-3,427.89	0.14
		Base	99.846889	998,468.89	99.504100	995,041.00	-3,427.89	0.14
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022		
	4,000,000.000	Local	100.001975	4,000,078.99	100.001975	4,000,078.99	0.00	0.58
		Base	100.001975	4,000,078.99	100.001975	4,000,078.99	0.00	0.58
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.994550	2,999,836.49	99.907000	2,997,210.00	-2,626.49	0.44
		Base	99.994550	2,999,836.49	99.907000	2,997,210.00	-2,626.49	0.44
138994009	CANTOR FITZGERALD REPO REPO				0.320000	19 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
138994009	CANTOR FITZGERALD REPO REPO				0.390000	02 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.45
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.45
138994009	CANTOR FITZGERALD REPO REPO				0.400000	09 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
15060YEL0	CEDAR SPRING CPTL CO				0.290000	20 May 2022		
	5,000,000.000	Local	99.935556	4,996,777.78	99.935556	4,996,777.78	0.00	0.73
		Base	99.935556	4,996,777.78	99.935556	4,996,777.78	0.00	0.73
17327BJW6	CITIGROUP GLOBAL MKTS INC S				0.200000	30 Sep 2022		
	5,000,000.000	Local	99.881667	4,994,083.33	99.452700	4,972,635.00	-21,448.33	0.72
		Base	99.881667	4,994,083.33	99.452700	4,972,635.00	-21,448.33	0.72
2284K1H14	CROWN POINT CAP CO.				0.260000	01 Aug 2022		
	5,000,000.000	Local	99.889500	4,994,475.00	99.630200	4,981,510.00	-12,965.00	0.72
		Base	99.889500	4,994,475.00	99.630200	4,981,510.00	-12,965.00	0.72

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
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	3,000,000.000	99.955750	2,998,672.50	99.955750	2,998,672.50	0.00	0.44
		Base		99.955750	2,998,672.50	99.955750	2,998,672.50	0.00	0.44
2546R3FF6	DISNEY (WALT) CO THE					0.270000	15 Jun 2022		
		Local	250,000.000	99.920500	249,801.25	99.818000	249,545.00	-256.25	0.04
		Base		99.920500	249,801.25	99.818000	249,545.00	-256.25	0.04
2546R3FF6	DISNEY (WALT) CO THE					0.700000	15 Jun 2022		
		Local	3,000,000.000	99.793889	2,993,816.66	99.818000	2,994,540.00	723.34	0.44
		Base		99.793889	2,993,816.66	99.818000	2,994,540.00	723.34	0.44
2546R3FW9	DISNEY (WALT) CO THE					0.200000	30 Jun 2022		
		Local	250,000.000	99.932776	249,831.94	99.770700	249,426.75	-405.19	0.04
		Base		99.932776	249,831.94	99.770700	249,426.75	-405.19	0.04
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	2,000,000.000	99.929417	1,998,588.33	99.770700	1,995,414.00	-3,174.33	0.29
		Base		99.929417	1,998,588.33	99.770700	1,995,414.00	-3,174.33	0.29
2546R3FW9	DISNEY (WALT) CO THE					0.220000	30 Jun 2022		
		Local	3,000,000.000	99.926055	2,997,781.66	99.770700	2,993,121.00	-4,660.66	0.44
		Base		99.926055	2,997,781.66	99.770700	2,993,121.00	-4,660.66	0.44
2546R3FW9	DISNEY (WALT) CO THE					0.270000	30 Jun 2022		
		Local	250,000.000	99.909252	249,773.13	99.909252	249,773.13	0.00	0.04
		Base		99.909252	249,773.13	99.909252	249,773.13	0.00	0.04
2546R3JW5	DISNEY (WALT) CO THE					0.230000	30 Sep 2022		
		Local	2,500,000.000	99.863917	2,496,597.92	99.390500	2,484,762.50	-11,835.42	0.36
		Base		99.863917	2,496,597.92	99.390500	2,484,762.50	-11,835.42	0.36
26055BCV4	DOW CHEMICAL COMPANY					0.300000	29 Mar 2022		
		Local	5,232,000.000	99.976667	5,230,779.20	99.976667	5,230,779.20	0.00	0.76
		Base		99.976667	5,230,779.20	99.976667	5,230,779.20	0.00	0.76
30601WF12	FAIRWAY FINANCE CORP					0.400000	01 Jun 2022		
		Local	5,000,000.000	99.897778	4,994,888.89	99.852800	4,992,640.00	-2,248.89	0.73
		Base		99.897778	4,994,888.89	99.852800	4,992,640.00	-2,248.89	0.73

& 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
38346MC28	GOTHAM FDG CORP				0.190000	02 Mar 2022		
	1,500,000.000	Local	99.999472	1,499,992.08	99.999472	1,499,992.08	0.00	0.22
		Base	99.999472	1,499,992.08	99.999472	1,499,992.08	0.00	0.22
41282KC97	HARLEY DAVIDSON FND CP				0.430000	09 Mar 2022		
	5,000,000.000	Local	99.990444	4,999,522.22	99.990444	4,999,522.22	0.00	0.73
		Base	99.990444	4,999,522.22	99.990444	4,999,522.22	0.00	0.73
41282KCJ5	HARLEY DAVIDSON FND CP				0.430000	18 Mar 2022		
	3,500,000.000	Local	99.979694	3,499,289.30	99.979694	3,499,289.30	0.00	0.51
		Base	99.979694	3,499,289.30	99.979694	3,499,289.30	0.00	0.51
41282KD13	HARLEY DAVIDSON FND CP				0.440000	01 Apr 2022		
	3,000,000.000	Local	99.962111	2,998,863.33	99.962111	2,998,863.33	0.00	0.44
		Base	99.962111	2,998,863.33	99.962111	2,998,863.33	0.00	0.44
41282KF11	HARLEY DAVIDSON FND CP				0.650000	01 Jun 2022		
	5,000,000.000	Local	99.833889	4,991,694.44	99.707600	4,985,380.00	-6,314.44	0.73
		Base	99.833889	4,991,694.44	99.707600	4,985,380.00	-6,314.44	0.73
45856XCX3	INTERCONTINENTAL EXCHANGE				0.450000	31 Mar 2022		
	2,000,000.000	Local	99.962500	1,999,250.00	99.962500	1,999,250.00	0.00	0.29
		Base	99.962500	1,999,250.00	99.962500	1,999,250.00	0.00	0.29
56274MG14	MANHATTAN ASSET FDG.				0.490000	01 Jul 2022		
	1,000,000.000	Local	99.833944	998,339.44	99.773900	997,739.00	-600.44	0.15
		Base	99.833944	998,339.44	99.773900	997,739.00	-600.44	0.15
59157UC16	METLIFE SHORT TERM FDG				0.150000	01 Mar 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
62455BDV4	MOUNTCLIFF				0.210000	29 Apr 2022		
	5,000,000.000	Local	99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	0.73
		Base	99.965583	4,998,279.17	99.965583	4,998,279.17	0.00	0.73
62455BF18	MOUNTCLIFF				0.200000	01 Jun 2022		
	5,000,000.000	Local	99.948889	4,997,444.44	99.849900	4,992,495.00	-4,949.44	0.73
		Base	99.948889	4,997,444.44	99.849900	4,992,495.00	-4,949.44	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BF18	MOUNTCLIFF				0.220000	01 Jun 2022		
	500,000.000	Local	99.943778	499,718.89	99.849900	499,249.50	-469.39	0.07
		Base	99.943778	499,718.89	99.849900	499,249.50	-469.39	0.07
63307MEJ4	NATIONAL BK OF CANAD				0.280000	18 May 2022		
	5,000,000.000	Local	99.939333	4,996,966.67	99.939333	4,996,966.67	0.00	0.73
		Base	99.939333	4,996,966.67	99.939333	4,996,966.67	0.00	0.73
63307MF12	NATIONAL BK OF CANAD				0.170000	01 Jun 2022		
	4,000,000.000	Local	99.956556	3,998,262.22	99.875500	3,995,020.00	-3,242.22	0.58
		Base	99.956556	3,998,262.22	99.875500	3,995,020.00	-3,242.22	0.58
63763QDR5	NATIONAL SECS CLEARING				0.450000	25 Apr 2022		
	3,229,000.000	Local	99.931250	3,226,780.06	99.931250	3,226,780.06	0.00	0.47
		Base	99.931250	3,226,780.06	99.931250	3,226,780.06	0.00	0.47
78012U2C8	ROYAL BK OF CANADA				0.300000	01 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.967000	4,998,350.00	-1,650.00	0.73
		Base	100.000000	5,000,000.00	99.967000	4,998,350.00	-1,650.00	0.73
86563HE55	SUMITOMO MITSUI TRUST NY				0.240000	05 May 2022		
	5,000,000.000	Local	99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	0.73
		Base	99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	0.73
88602UC16	THUNDER BAY FNDNG LLC				0.160000	01 Mar 2022		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.22
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.22
89119BE36	TORONTO DOMINION BANK				0.190000	03 May 2022		
	1,500,000.000	Local	99.966750	1,499,501.25	99.966750	1,499,501.25	0.00	0.22
		Base	99.966750	1,499,501.25	99.966750	1,499,501.25	0.00	0.22
91842KC87	VW CR INC				0.250000	08 Mar 2022		
	3,000,000.000	Local	99.995139	2,999,854.17	99.995139	2,999,854.17	0.00	0.44
		Base	99.995139	2,999,854.17	99.995139	2,999,854.17	0.00	0.44
91842KCJ3	VW CR INC				0.240000	18 Mar 2022		
	250,000.000	Local	99.988668	249,971.67	99.988668	249,971.67	0.00	0.04
		Base	99.988668	249,971.67	99.988668	249,971.67	0.00	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
91842KCJ3	VW CR INC					0.260000	18 Mar 2022		
		Local	250,000.000	99.987720	249,969.30	99.987720	249,969.30	0.00	0.04
		Base		99.987720	249,969.30	99.987720	249,969.30	0.00	0.04
91842KCJ3	VW CR INC					0.300000	18 Mar 2022		
		Local	610,000.000	99.985833	609,913.58	99.985833	609,913.58	0.00	0.09
		Base		99.985833	609,913.58	99.985833	609,913.58	0.00	0.09
91842KHP4	VW CR INC					0.320000	23 Aug 2022		
		Local	5,000,000.000	99.844444	4,992,222.22	99.510900	4,975,545.00	-16,677.22	0.72
		Base		99.844444	4,992,222.22	99.510900	4,975,545.00	-16,677.22	0.72
91842KHS8	VW CR INC					0.330000	26 Aug 2022		
		Local	2,050,000.000	99.836833	2,046,655.08	99.498600	2,039,721.30	-6,933.78	0.30
		Base		99.836833	2,046,655.08	99.498600	2,039,721.30	-6,933.78	0.30
92344MD42	VERIZON COMMNTN INC					0.330000	04 Apr 2022		
		Local	5,000,000.000	99.968833	4,998,441.66	99.968833	4,998,441.66	0.00	0.73
		Base		99.968833	4,998,441.66	99.968833	4,998,441.66	0.00	0.73
92344MEP4	VERIZON COMMNTN INC					0.800000	23 May 2022		
		Local	4,000,000.000	99.815556	3,992,622.22	99.815556	3,992,622.22	0.00	0.58
		Base		99.815556	3,992,622.22	99.815556	3,992,622.22	0.00	0.58
92646LC16	VICTORY RECEIVABLES					0.200000	01 Mar 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
92646LE97	VICTORY RECEIVABLES					0.360000	09 May 2022		
		Local	5,000,000.000	99.931000	4,996,550.00	99.931000	4,996,550.00	0.00	0.73
		Base		99.931000	4,996,550.00	99.931000	4,996,550.00	0.00	0.73
93142XC90	WALGREENS BOOTS					0.270000	09 Mar 2022		
		Local	4,000,000.000	99.994000	3,999,760.00	99.994000	3,999,760.00	0.00	0.58
		Base		99.994000	3,999,760.00	99.994000	3,999,760.00	0.00	0.58
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	5,000,000.000	99.867389	4,993,369.44	99.603400	4,980,170.00	-13,199.44	0.72
		Base		99.867389	4,993,369.44	99.603400	4,980,170.00	-13,199.44	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022		
	4,000,000.000	Local	99.805389	3,992,215.56	99.285500	3,971,420.00	-20,795.56	0.58
		Base	99.805389	3,992,215.56	99.285500	3,971,420.00	-20,795.56	0.58
94107NL36	WASTE MANAGEMENT INC				0.390000	03 Nov 2022		
	4,500,000.000	Local	99.732417	4,487,958.75	99.174600	4,462,857.00	-25,101.75	0.65
		Base	99.732417	4,487,958.75	99.174600	4,462,857.00	-25,101.75	0.65
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.945222	4,997,261.11	99.945222	4,997,261.11	0.00	0.73
		Base	99.945222	4,997,261.11	99.945222	4,997,261.11	0.00	0.73
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022		
	4,000,000.000	Local	99.852583	3,994,103.33	99.702700	3,988,108.00	-5,995.33	0.58
		Base	99.852583	3,994,103.33	99.702700	3,988,108.00	-5,995.33	0.58
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	99.942389	2,998,271.66	99.808100	2,994,243.00	-4,028.66	0.44
		Base	99.942389	2,998,271.66	99.808100	2,994,243.00	-4,028.66	0.44
96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022		
	2,050,000.000	Local	100.000000	2,050,000.00	100.000000	2,050,000.00	0.00	0.30
		Base	100.000000	2,050,000.00	100.000000	2,050,000.00	0.00	0.30
979QHR003	SOUTH STREET REPO				0.070000	01 Mar 2022		
	1,286,549.190	Local	100.000000	1,286,549.19	100.000000	1,286,549.19	0.00	0.19
		Base	100.000000	1,286,549.19	100.000000	1,286,549.19	0.00	0.19
US DOLLAR Total								
	258,372,549.190	Local		258,182,111.14		257,929,750.90	-252,360.24	37.52
		Base		258,182,111.14		257,929,750.90	-252,360.24	37.52
CASH EQUIVALENT Total								
	258,372,549.190	Base		258,182,111.14		257,929,750.90	-252,360.24	37.52
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
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	2,500,000.000	99.922239	2,498,055.97	95.497885	2,387,447.13	-110,608.84	0.35
		Base		99.922239	2,498,055.97	95.497885	2,387,447.13	-110,608.84	0.35
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		Local	3,000,000.000	99.993787	2,999,813.62	98.341455	2,950,243.65	-49,569.97	0.43
		Base		99.993787	2,999,813.62	98.341455	2,950,243.65	-49,569.97	0.43
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	3,000,000.000	99.911253	2,997,337.58	97.428458	2,922,853.74	-74,483.84	0.43
		Base		99.911253	2,997,337.58	97.428458	2,922,853.74	-74,483.84	0.43
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	3,000,000.000	99.932428	2,997,972.83	95.302743	2,859,082.29	-138,890.54	0.42
		Base		99.932428	2,997,972.83	95.302743	2,859,082.29	-138,890.54	0.42
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	4,000,000.000	99.893031	3,995,721.24	97.646012	3,905,840.48	-89,880.76	0.57
		Base		99.893031	3,995,721.24	97.646012	3,905,840.48	-89,880.76	0.57
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	4,000,000.000	99.991241	3,999,649.63	100.243923	4,009,756.92	10,107.29	0.58
		Base		99.991241	3,999,649.63	100.243923	4,009,756.92	10,107.29	0.58
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.844552	4,992,227.59	101.489379	5,074,468.95	82,241.36	0.74
		Base		99.844552	4,992,227.59	101.489379	5,074,468.95	82,241.36	0.74
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.511140	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.223440	4,008,937.60	8,937.60	0.58
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.223440	4,008,937.60	8,937.60	0.58
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.610000	08 Sep 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.230036	5,011,501.80	11,501.80	0.73
		Base		100.000000	5,000,000.00	100.230036	5,011,501.80	11,501.80	0.73
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.944566	1,998,891.31	97.120314	1,942,406.28	-56,485.03	0.28
		Base		99.944566	1,998,891.31	97.120314	1,942,406.28	-56,485.03	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	3,000,000.000	Local	99.924354	2,997,730.63	98.137015	2,944,110.45	-53,620.18	0.43
		Base	99.924354	2,997,730.63	98.137015	2,944,110.45	-53,620.18	0.43
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.727430	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.075197	7,005,263.79	5,263.79	1.02
		Base	100.000000	7,000,000.00	100.075197	7,005,263.79	5,263.79	1.02
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.886508	1,997,730.15	99.996760	1,999,935.20	2,205.05	0.29
		Base	99.886508	1,997,730.15	99.996760	1,999,935.20	2,205.05	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.886680	4,994,333.99	97.672396	4,883,619.80	-110,714.19	0.71
		Base	99.886680	4,994,333.99	97.672396	4,883,619.80	-110,714.19	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.823384	4,991,169.22	95.611309	4,780,565.45	-210,603.77	0.70
		Base	99.823384	4,991,169.22	95.611309	4,780,565.45	-210,603.77	0.70
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.751250	2,992,537.50	93.426692	2,802,800.76	-189,736.74	0.41
		Base	99.751250	2,992,537.50	93.426692	2,802,800.76	-189,736.74	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	97.146404	2,914,392.13	93.910814	2,817,324.42	-97,067.71	0.41
		Base	97.146404	2,914,392.13	93.910814	2,817,324.42	-97,067.71	0.41
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	101.533951	3,618,670.00	101.616022	3,621,595.02	2,925.02	0.53
		Base	101.533951	3,618,670.00	101.616022	3,621,595.02	2,925.02	0.53
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	96.211780	3,848,471.20	-151,528.80	0.56
		Base	100.000000	4,000,000.00	96.211780	3,848,471.20	-151,528.80	0.56
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				1.000000	18 Nov 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	93.227000	2,796,810.00	-203,190.00	0.41
		Base	100.000000	3,000,000.00	93.227000	2,796,810.00	-203,190.00	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.491000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.324000	3,009,720.00	9,720.00	0.44
		Base	100.000000	3,000,000.00	100.324000	3,009,720.00	9,720.00	0.44
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	95.948905	4,057,679.19	-171,320.81	0.59
		Base	100.000000	4,229,000.00	95.948905	4,057,679.19	-171,320.81	0.59
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.907280	2,997,218.39	100.356611	3,010,698.33	13,479.94	0.44
		Base	99.907280	2,997,218.39	100.356611	3,010,698.33	13,479.94	0.44
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.938111	1,998,762.21	97.909682	1,958,193.64	-40,568.57	0.28
		Base	99.938111	1,998,762.21	97.909682	1,958,193.64	-40,568.57	0.28
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.924045	2,997,721.35	97.186937	2,915,608.11	-82,113.24	0.42
		Base	99.924045	2,997,721.35	97.186937	2,915,608.11	-82,113.24	0.42
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	100.000000	2,420,000.00	92.949090	2,249,367.98	-170,632.02	0.33
		Base	100.000000	2,420,000.00	92.949090	2,249,367.98	-170,632.02	0.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.992875	2,999,786.26	100.664210	3,019,926.30	20,140.04	0.44
		Base	99.992875	2,999,786.26	100.664210	3,019,926.30	20,140.04	0.44
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				0.510003	10 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.600395	2,988,011.85	-11,988.15	0.43
		Base	100.000000	3,000,000.00	99.600395	2,988,011.85	-11,988.15	0.43
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.907238	4,995,361.91	100.247808	5,012,390.40	17,028.49	0.73
		Base	99.907238	4,995,361.91	100.247808	5,012,390.40	17,028.49	0.73
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.919501	2,997,585.02	99.659152	2,989,774.56	-7,810.46	0.43
		Base	99.919501	2,997,585.02	99.659152	2,989,774.56	-7,810.46	0.43

& 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
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	99.213274	1,984,265.48	-15,734.52	0.29
		Base	100.000000	2,000,000.00	99.213274	1,984,265.48	-15,734.52	0.29
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	1,241,155.150	Local	99.997390	1,241,122.75	99.793410	1,238,591.05	-2,531.70	0.18
Original Face:	2,250,000.000	Base	99.997390	1,241,122.75	99.793410	1,238,591.05	-2,531.70	0.18
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	0.29
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.29
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	95.112000	2,853,360.00	-146,640.00	0.42
		Base	100.000000	3,000,000.00	95.112000	2,853,360.00	-146,640.00	0.42
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.930880	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.188956	3,005,668.68	5,668.68	0.44
		Base	100.000000	3,000,000.00	100.188956	3,005,668.68	5,668.68	0.44
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.548808	2,956,464.24	-43,535.76	0.43
		Base	100.000000	3,000,000.00	98.548808	2,956,464.24	-43,535.76	0.43
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4				0.400000	02 Feb 2024		
	2,000,000.000	Local	99.932421	1,998,648.42	97.546688	1,950,933.76	-47,714.66	0.28
		Base	99.932421	1,998,648.42	97.546688	1,950,933.76	-47,714.66	0.28
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	3,000,000.000	Local	99.884889	2,996,546.66	96.735296	2,902,058.88	-94,487.78	0.42
		Base	99.884889	2,996,546.66	96.735296	2,902,058.88	-94,487.78	0.42
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.531866	4,776,593.30	-223,406.70	0.69
		Base	100.000000	5,000,000.00	95.531866	4,776,593.30	-223,406.70	0.69
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	96.261295	2,887,838.85	-112,161.15	0.42
		Base	100.000000	3,000,000.00	96.261295	2,887,838.85	-112,161.15	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.567780	4,778,389.00	-221,611.00	0.70
		Base	100.000000	5,000,000.00	95.567780	4,778,389.00	-221,611.00	0.70
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5				0.500000	25 Sep 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	98.180996	2,945,429.88	-54,570.12	0.43
		Base	100.000000	3,000,000.00	98.180996	2,945,429.88	-54,570.12	0.43
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	98.229707	2,946,891.21	-53,108.79	0.43
		Base	100.000000	3,000,000.00	98.229707	2,946,891.21	-53,108.79	0.43
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.953501	2,998,605.04	97.810546	2,934,316.38	-64,288.66	0.43
		Base	99.953501	2,998,605.04	97.810546	2,934,316.38	-64,288.66	0.43
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	2,000,000.000	Local	99.945213	1,998,904.25	97.166451	1,943,329.02	-55,575.23	0.28
		Base	99.945213	1,998,904.25	97.166451	1,943,329.02	-55,575.23	0.28
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.798851	4,989,942.53	99.620784	4,981,039.20	-8,903.33	0.72
		Base	99.798851	4,989,942.53	99.620784	4,981,039.20	-8,903.33	0.72
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.850880	11 Mar 2022		
	3,000,000.000	Local	100.013141	3,000,394.24	100.007822	3,000,234.66	-159.58	0.44
		Base	100.013141	3,000,394.24	100.007822	3,000,234.66	-159.58	0.44
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.891353	1,997,827.06	95.890384	1,917,807.68	-80,019.38	0.28
		Base	99.891353	1,997,827.06	95.890384	1,917,807.68	-80,019.38	0.28
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	100.322946	5,016,147.30	16,147.30	0.73
		Base	100.000000	5,000,000.00	100.322946	5,016,147.30	16,147.30	0.73
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	599,636.810	Local	100.000000	599,636.81	100.056230	599,973.99	337.18	0.09
Original Face:	5,126,000.000	Base	100.000000	599,636.81	100.056230	599,973.99	337.18	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
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	346,673.710	Local	103.014996	357,125.91	107.308848	372,011.56	14,885.65	0.05
Original Face:	2,090,000.000	Base	103.014996	357,125.91	107.308848	372,011.56	14,885.65	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	383.740	Local	100.224110	384.60	103.450065	396.98	12.38	0.00
Original Face:	250,000.000	Base	100.224110	384.60	103.450065	396.98	12.38	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	8,661.240	Local	100.042950	8,664.96	103.622825	8,975.02	310.06	0.00
Original Face:	1,000,000.000	Base	100.042950	8,664.96	103.622825	8,975.02	310.06	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	8,502.000	Local	100.230534	8,521.60	103.578030	8,806.20	284.60	0.00
Original Face:	2,206,300.000	Base	100.230534	8,521.60	103.578030	8,806.20	284.60	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	267,739.400	Local	100.840369	269,989.40	102.835990	275,332.46	5,343.06	0.04
Original Face:	5,000,000.000	Base	100.840369	269,989.40	102.835990	275,332.46	5,343.06	0.04
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	810,669.300	Local	101.354465	821,649.53	101.528136	823,057.43	1,407.90	0.12
Original Face:	5,000,000.000	Base	101.354465	821,649.53	101.528136	823,057.43	1,407.90	0.12
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	9,473.670	Local	100.434151	9,514.80	103.574110	9,812.27	297.47	0.00
Original Face:	1,000,000.000	Base	100.434151	9,514.80	103.574110	9,812.27	297.47	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	115,462.920	Local	100.657120	116,221.65	103.837020	119,893.26	3,671.61	0.02
Original Face:	6,000,000.000	Base	100.657120	116,221.65	103.837020	119,893.26	3,671.61	0.02
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	108,619.200	Local	100.882993	109,578.30	103.372684	112,282.58	2,704.28	0.02
Original Face:	5,000,000.000	Base	100.882993	109,578.30	103.372684	112,282.58	2,704.28	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	698,996.850	Local	103.347775	722,397.69	105.280172	735,905.09	13,507.40	0.11
Original Face:	5,000,000.000	Base	103.347775	722,397.69	105.280172	735,905.09	13,507.40	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
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	637,737.150	Local	103.205504	658,179.84	107.335972	684,521.37	26,341.53	0.10
Original Face:	5,700,000.000	Base	103.205504	658,179.84	107.335972	684,521.37	26,341.53	0.10
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	256,162.060	Local	103.000163	263,847.34	107.309374	274,885.90	11,038.56	0.04
Original Face:	2,000,000.000	Base	103.000163	263,847.34	107.309374	274,885.90	11,038.56	0.04
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	96.112163	2,883,364.89	-116,635.11	0.42
		Base	100.000000	3,000,000.00	96.112163	2,883,364.89	-116,635.11	0.42
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	96.437010	2,820,782.54	-104,217.46	0.41
		Base	100.000000	2,925,000.00	96.437010	2,820,782.54	-104,217.46	0.41
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	96.767889	2,903,036.67	-96,963.33	0.42
		Base	100.000000	3,000,000.00	96.767889	2,903,036.67	-96,963.33	0.42
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.661823	2,959,854.69	-40,145.31	0.43
		Base	100.000000	3,000,000.00	98.661823	2,959,854.69	-40,145.31	0.43
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	100.066882	4,503,009.69	3,009.69	0.66
		Base	100.000000	4,500,000.00	100.066882	4,503,009.69	3,009.69	0.66
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	96.059031	2,881,770.93	-118,229.07	0.42
		Base	100.000000	3,000,000.00	96.059031	2,881,770.93	-118,229.07	0.42
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	95.670164	2,870,104.92	-129,895.08	0.42
		Base	100.000000	3,000,000.00	95.670164	2,870,104.92	-129,895.08	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.023643	3,000,709.29	709.29	0.44
		Base	100.000000	3,000,000.00	100.023643	3,000,709.29	709.29	0.44

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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
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,726,172.380	Local	102.208244	1,764,290.47	97.505647	1,683,115.55	-81,174.92	0.24
Original Face:	2,000,000.000	Base	102.208244	1,764,290.47	97.505647	1,683,115.55	-81,174.92	0.24
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.355803	2,920,674.09	-79,325.91	0.42
		Base	100.000000	3,000,000.00	97.355803	2,920,674.09	-79,325.91	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	95.866416	4,793,320.80	-206,679.20	0.70
		Base	100.000000	5,000,000.00	95.866416	4,793,320.80	-206,679.20	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	96.024643	2,880,739.29	-119,260.71	0.42
		Base	100.000000	3,000,000.00	96.024643	2,880,739.29	-119,260.71	0.42
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	127,621.570	Local	101.745058	129,848.64	100.305960	128,012.04	-1,836.60	0.02
Original Face:	5,300,000.000	Base	101.745058	129,848.64	100.305960	128,012.04	-1,836.60	0.02
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	1,813,072.580	Local	102.509565	1,858,572.82	99.040430	1,795,674.88	-62,897.94	0.26
Original Face:	3,000,000.000	Base	102.509565	1,858,572.82	99.040430	1,795,674.88	-62,897.94	0.26
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	2,914,390.800	Local	101.749926	2,965,390.49	97.595830	2,844,323.89	-121,066.60	0.41
Original Face:	3,000,000.000	Base	101.749926	2,965,390.49	97.595830	2,844,323.89	-121,066.60	0.41
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	94.896818	2,846,904.54	-153,095.46	0.41
		Base	100.000000	3,000,000.00	94.896818	2,846,904.54	-153,095.46	0.41
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,439,861.050	Local	99.847282	1,437,662.12	99.872360	1,438,023.21	361.09	0.21
Original Face:	8,190,000.000	Base	99.847282	1,437,662.12	99.872360	1,438,023.21	361.09	0.21
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
	19,651.300	Local	103.238463	20,287.70	99.963050	19,644.04	-643.66	0.00
Original Face:	1,212,000.000	Base	103.238463	20,287.70	99.963050	19,644.04	-643.66	0.00

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3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	396,742.840	Local	102.431484	406,389.58	100.484400	398,664.66	-7,724.92	0.06
Original Face:	2,000,000.000	Base	102.431484	406,389.58	100.484400	398,664.66	-7,724.92	0.06
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	1,561,422.450	Local	102.556908	1,601,346.59	98.563770	1,538,996.83	-62,349.76	0.22
Original Face:	3,000,000.000	Base	102.556908	1,601,346.59	98.563770	1,538,996.83	-62,349.76	0.22
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	222,023.580	Local	100.864633	223,943.27	101.510734	225,377.77	1,434.50	0.03
Original Face:	1,500,000.000	Base	100.864633	223,943.27	101.510734	225,377.77	1,434.50	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	29,148.520	Local	101.302982	29,528.32	108.620112	31,661.16	2,132.84	0.00
Original Face:	983,845.000	Base	101.302982	29,528.32	108.620112	31,661.16	2,132.84	0.00
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	2,806.510	Local	100.058792	2,808.16	100.444087	2,818.97	10.81	0.00
Original Face:	1,800,000.000	Base	100.058792	2,808.16	100.444087	2,818.97	10.81	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	719,366.960	Local	103.311463	743,188.53	107.233946	771,405.58	28,217.05	0.11
Original Face:	5,200,000.000	Base	103.311463	743,188.53	107.233946	771,405.58	28,217.05	0.11
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	261,373.670	Local	100.923329	263,787.01	101.471260	265,219.16	1,432.15	0.04
Original Face:	2,680,283.000	Base	100.923329	263,787.01	101.471260	265,219.16	1,432.15	0.04
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	1,944,435.150	Local	101.431255	1,972,264.97	101.474965	1,973,114.89	849.92	0.29
Original Face:	15,000,000.000	Base	101.431255	1,972,264.97	101.474965	1,973,114.89	849.92	0.29
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	745,190.250	Local	100.824866	751,337.07	101.472542	756,163.49	4,826.42	0.11
Original Face:	4,200,000.000	Base	100.824866	751,337.07	101.472542	756,163.49	4,826.42	0.11
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	27,301.440	Local	100.955774	27,562.38	102.654780	28,026.23	463.85	0.00
Original Face:	1,500,000.000	Base	100.955774	27,562.38	102.654780	28,026.23	463.85	0.00

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	47,307.460	Local	100.603478	47,592.95	103.742964	49,078.16	1,485.21	0.01
Original Face:	3,200,000.000	Base	100.603478	47,592.95	103.742964	49,078.16	1,485.21	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	55,781.550	Local	101.806242	56,789.10	103.404829	57,680.82	891.72	0.01
Original Face:	765,534.000	Base	101.806242	56,789.10	103.404829	57,680.82	891.72	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	499,851.020	Local	101.428640	506,992.09	101.462042	507,159.05	166.96	0.07
Original Face:	5,157,070.000	Base	101.428640	506,992.09	101.462042	507,159.05	166.96	0.07
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	56,711.800	Local	100.734151	57,128.15	104.387682	59,200.13	2,071.98	0.01
Original Face:	5,000,000.000	Base	100.734151	57,128.15	104.387682	59,200.13	2,071.98	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	118,743.650	Local	101.080504	120,026.68	103.793506	123,248.20	3,221.52	0.02
Original Face:	5,000,000.000	Base	101.080504	120,026.68	103.793506	123,248.20	3,221.52	0.02
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	165,008.540	Local	103.124050	170,163.49	107.192974	176,877.56	6,714.07	0.03
Original Face:	2,000,000.000	Base	103.124050	170,163.49	107.192974	176,877.56	6,714.07	0.03
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	70,957.150	Local	102.965635	73,061.48	106.843692	75,813.24	2,751.76	0.01
Original Face:	5,000,000.000	Base	102.965635	73,061.48	106.843692	75,813.24	2,751.76	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	963,807.920	Local	105.875761	1,020,438.97	107.912028	1,040,064.67	19,625.70	0.15
Original Face:	14,750,000.000	Base	105.875761	1,020,438.97	107.912028	1,040,064.67	19,625.70	0.15
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	65,653.300	Local	100.630920	66,067.52	102.622410	67,375.00	1,307.48	0.01
Original Face:	2,000,000.000	Base	100.630920	66,067.52	102.622410	67,375.00	1,307.48	0.01
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	99.582740	1,991,654.80	-8,345.20	0.29
		Base	100.000000	2,000,000.00	99.582740	1,991,654.80	-8,345.20	0.29

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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	100.000008	3,000,000.24	0.24	0.44
		Base	100.000000	3,000,000.00	100.000008	3,000,000.24	0.24	0.44
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	98.726791	2,961,803.73	-38,196.27	0.43
		Base	100.000000	3,000,000.00	98.726791	2,961,803.73	-38,196.27	0.43
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	93.724202	2,811,726.06	-188,273.94	0.41
		Base	100.000000	3,000,000.00	93.724202	2,811,726.06	-188,273.94	0.41
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	94.217521	2,826,525.63	-173,474.37	0.41
		Base	100.000000	3,000,000.00	94.217521	2,826,525.63	-173,474.37	0.41
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	93.068615	2,792,058.45	-207,941.55	0.41
		Base	100.000000	3,000,000.00	93.068615	2,792,058.45	-207,941.55	0.41
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.939726	2,998,191.77	96.724613	2,901,738.39	-96,453.38	0.42
		Base	99.939726	2,998,191.77	96.724613	2,901,738.39	-96,453.38	0.42
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.816964	4,890,848.20	-109,151.80	0.71
		Base	100.000000	5,000,000.00	97.816964	4,890,848.20	-109,151.80	0.71
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				0.950000	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.480080	2,984,402.40	-15,597.60	0.43
		Base	100.000000	3,000,000.00	99.480080	2,984,402.40	-15,597.60	0.43
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.492675	4,974,633.75	-25,366.25	0.72
		Base	100.000000	5,000,000.00	99.492675	4,974,633.75	-25,366.25	0.72
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	578,061.560	Local	98.980036	572,165.54	99.894690	577,452.80	5,287.26	0.08
Original Face:	4,000,000.000	Base	98.980036	572,165.54	99.894690	577,452.80	5,287.26	0.08

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	182,723.930	Local	99.228147	181,313.57	99.857840	182,464.17	1,150.60	0.03
Original Face:	1,900,000.000	Base	99.228147	181,313.57	99.857840	182,464.17	1,150.60	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	83,314.560	Local	99.605411	82,985.81	100.071330	83,373.99	388.18	0.01
Original Face:	3,050,000.000	Base	99.605411	82,985.81	100.071330	83,373.99	388.18	0.01
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	900,687.360	Local	99.368850	895,002.67	99.780500	898,710.35	3,707.68	0.13
Original Face:	3,000,000.000	Base	99.368850	895,002.67	99.780500	898,710.35	3,707.68	0.13
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,034,442.450	Local	102.812726	1,063,538.48	100.127125	1,035,757.48	-27,781.00	0.15
Original Face:	3,000,000.000	Base	102.812726	1,063,538.48	100.127125	1,035,757.48	-27,781.00	0.15
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	538,857.030	Local	100.402921	541,028.20	100.197203	539,919.67	-1,108.53	0.08
Original Face:	1,000,000.000	Base	100.402921	541,028.20	100.197203	539,919.67	-1,108.53	0.08
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
	717,672.880	Local	99.992899	717,621.92	99.953140	717,336.58	-285.34	0.10
Original Face:	2,750,000.000	Base	99.992899	717,621.92	99.953140	717,336.58	-285.34	0.10
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.350000	06 Aug 2024		
	3,000,000.000	Local	100.047305	3,001,419.14	100.467000	3,014,010.00	12,590.86	0.44
		Base	100.047305	3,001,419.14	100.467000	3,014,010.00	12,590.86	0.44
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.986149	1,999,722.97	99.322122	1,986,442.44	-13,280.53	0.29
		Base	99.986149	1,999,722.97	99.322122	1,986,442.44	-13,280.53	0.29
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.556584	2,986,697.53	101.156632	3,034,698.96	48,001.43	0.44
		Base	99.556584	2,986,697.53	101.156632	3,034,698.96	48,001.43	0.44
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.924450	1,998,489.00	95.334178	1,906,683.56	-91,805.44	0.28
		Base	99.924450	1,998,489.00	95.334178	1,906,683.56	-91,805.44	0.28

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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	94.152172	1,883,043.44	-116,956.56	0.27
		Base	100.000000	2,000,000.00	94.152172	1,883,043.44	-116,956.56	0.27
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.984744	2,999,542.31	99.752034	2,992,561.02	-6,981.29	0.44
		Base	99.984744	2,999,542.31	99.752034	2,992,561.02	-6,981.29	0.44
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.987524	2,999,625.71	100.498010	3,014,940.30	15,314.59	0.44
		Base	99.987524	2,999,625.71	100.498010	3,014,940.30	15,314.59	0.44
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.992680	2,334,829.08	98.194752	2,292,847.46	-41,981.62	0.33
		Base	99.992680	2,334,829.08	98.194752	2,292,847.46	-41,981.62	0.33
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.955323	4,997,766.16	97.152239	4,857,611.95	-140,154.21	0.71
		Base	99.955323	4,997,766.16	97.152239	4,857,611.95	-140,154.21	0.71
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	2,000,000.000	Local	99.919517	1,998,390.33	97.448945	1,948,978.90	-49,411.43	0.28
		Base	99.919517	1,998,390.33	97.448945	1,948,978.90	-49,411.43	0.28
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.877300	2,996,319.00	98.034359	2,941,030.77	-55,288.23	0.43
		Base	99.877300	2,996,319.00	98.034359	2,941,030.77	-55,288.23	0.43
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.927700	1,998,553.99	97.609516	1,952,190.32	-46,363.67	0.28
		Base	99.927700	1,998,553.99	97.609516	1,952,190.32	-46,363.67	0.28
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.864351	4,993,217.54	97.536739	4,876,836.95	-116,380.59	0.71
		Base	99.864351	4,993,217.54	97.536739	4,876,836.95	-116,380.59	0.71
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.792106	4,989,605.30	99.410316	4,970,515.80	-19,089.50	0.72
		Base	99.792106	4,989,605.30	99.410316	4,970,515.80	-19,089.50	0.72

& 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
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	4,000,000.000	99.994888	3,999,795.52	99.035824	3,961,432.96	-38,362.56	0.58
		Base		99.994888	3,999,795.52	99.035824	3,961,432.96	-38,362.56	0.58
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	98.537812	4,926,890.60	-73,109.40	0.72
		Base		100.000000	5,000,000.00	98.537812	4,926,890.60	-73,109.40	0.72
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	2,000,000.000	100.025613	2,000,512.25	100.107173	2,002,143.46	1,631.21	0.29
		Base		100.025613	2,000,512.25	100.107173	2,002,143.46	1,631.21	0.29
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	2,000,000.000	99.961125	1,999,222.50	95.878007	1,917,560.14	-81,662.36	0.28
		Base		99.961125	1,999,222.50	95.878007	1,917,560.14	-81,662.36	0.28
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	2,000,000.000	99.969548	1,999,390.96	97.785680	1,955,713.60	-43,677.36	0.28
		Base		99.969548	1,999,390.96	97.785680	1,955,713.60	-43,677.36	0.28
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.993469	2,999,804.07	96.056156	2,881,684.68	-118,119.39	0.42
		Base		99.993469	2,999,804.07	96.056156	2,881,684.68	-118,119.39	0.42
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
		Local	2,500,000.000	100.000000	2,500,000.00	100.192263	2,504,806.58	4,806.58	0.36
		Base		100.000000	2,500,000.00	100.192263	2,504,806.58	4,806.58	0.36
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.967664	1,999,353.27	96.193790	1,923,875.80	-75,477.47	0.28
		Base		99.967664	1,999,353.27	96.193790	1,923,875.80	-75,477.47	0.28
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					0.290000	05 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.055549	3,001,666.47	1,666.47	0.44
		Base		100.000000	3,000,000.00	100.055549	3,001,666.47	1,666.47	0.44
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.580130	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.800210	4,990,010.50	-9,989.50	0.73
		Base		100.000000	5,000,000.00	99.800210	4,990,010.50	-9,989.50	0.73

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	97.829000	2,934,870.00	-65,130.00	0.43
		Base	100.000000	3,000,000.00	97.829000	2,934,870.00	-65,130.00	0.43
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	95.189200	2,855,676.00	-144,324.00	0.42
		Base	100.000000	3,000,000.00	95.189200	2,855,676.00	-144,324.00	0.42
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				1.583000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.73
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	2,000,000.000	Local	99.884486	1,997,689.71	96.635680	1,932,713.60	-64,976.11	0.28
		Base	99.884486	1,997,689.71	96.635680	1,932,713.60	-64,976.11	0.28
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	2,000,000.000	Local	99.981152	1,999,623.04	97.294401	1,945,888.02	-53,735.02	0.28
		Base	99.981152	1,999,623.04	97.294401	1,945,888.02	-53,735.02	0.28
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.794860	13 Nov 2023		
	1,950,000.000	Local	100.142951	1,952,787.55	100.362216	1,957,063.21	4,275.66	0.28
		Base	100.142951	1,952,787.55	100.362216	1,957,063.21	4,275.66	0.28
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	2,000,000.000	Local	99.865604	1,997,312.07	100.048156	2,000,963.12	3,651.05	0.29
		Base	99.865604	1,997,312.07	100.048156	2,000,963.12	3,651.05	0.29
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.994005	2,999,820.15	101.523620	3,045,708.60	45,888.45	0.44
		Base	99.994005	2,999,820.15	101.523620	3,045,708.60	45,888.45	0.44
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
	3,000,000.000	Local	99.993851	2,999,815.52	100.052405	3,001,572.15	1,756.63	0.44
		Base	99.993851	2,999,815.52	100.052405	3,001,572.15	1,756.63	0.44
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				0.470000	14 Feb 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.105800	2,002,116.00	2,116.00	0.29
		Base	100.000000	2,000,000.00	100.105800	2,002,116.00	2,116.00	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
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.608860	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.068331	3,002,049.93	2,049.93	0.44
		Base	100.000000	3,000,000.00	100.068331	3,002,049.93	2,049.93	0.44
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.619416	2,988,582.48	-11,417.52	0.43
		Base	100.000000	3,000,000.00	99.619416	2,988,582.48	-11,417.52	0.43
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.405000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.788000	2,993,640.00	-6,360.00	0.44
		Base	100.000000	3,000,000.00	99.788000	2,993,640.00	-6,360.00	0.44
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	95.105345	2,853,160.35	-146,839.65	0.42
		Base	100.000000	3,000,000.00	95.105345	2,853,160.35	-146,839.65	0.42
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	94.832122	2,844,963.66	-155,036.34	0.41
		Base	100.000000	3,000,000.00	94.832122	2,844,963.66	-155,036.34	0.41
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023		
	3,000,000.000	Local	99.966074	2,998,982.22	98.411515	2,952,345.45	-46,636.77	0.43
		Base	99.966074	2,998,982.22	98.411515	2,952,345.45	-46,636.77	0.43
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.997586	1,999,951.71	100.197579	2,003,951.58	3,999.87	0.29
		Base	99.997586	1,999,951.71	100.197579	2,003,951.58	3,999.87	0.29
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.960394	4,998,019.70	99.310890	4,965,544.50	-32,475.20	0.72
		Base	99.960394	4,998,019.70	99.310890	4,965,544.50	-32,475.20	0.72
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	100.005370	3,000,161.10	161.10	0.44
		Base	100.000000	3,000,000.00	100.005370	3,000,161.10	161.10	0.44
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	5,000,000.000	Local	99.955322	4,997,766.09	98.905197	4,945,259.85	-52,506.24	0.72
		Base	99.955322	4,997,766.09	98.905197	4,945,259.85	-52,506.24	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.876675	2,996,300.24	98.371200	2,951,136.00	-45,164.24	0.43
		Base		99.876675	2,996,300.24	98.371200	2,951,136.00	-45,164.24	0.43
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.952195	999,521.95	99.922788	999,227.88	-294.07	0.15
		Base		99.952195	999,521.95	99.922788	999,227.88	-294.07	0.15
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.082663	2,001,653.26	101.293696	2,025,873.92	24,220.66	0.29
		Base		100.082663	2,001,653.26	101.293696	2,025,873.92	24,220.66	0.29
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.598250	09 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.102615	5,005,130.75	5,130.75	0.73
		Base		100.000000	5,000,000.00	100.102615	5,005,130.75	5,130.75	0.73
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.952715	4,997,635.77	101.201162	5,060,058.10	62,422.33	0.74
		Base		99.952715	4,997,635.77	101.201162	5,060,058.10	62,422.33	0.74
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.927132	2,997,813.97	97.862154	2,935,864.62	-61,949.35	0.43
		Base		99.927132	2,997,813.97	97.862154	2,935,864.62	-61,949.35	0.43
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.578496	1,991,569.92	95.289062	1,905,781.24	-85,788.68	0.28
		Base		99.578496	1,991,569.92	95.289062	1,905,781.24	-85,788.68	0.28
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.987852	2,999,635.55	101.423892	3,042,716.76	43,081.21	0.44
		Base		99.987852	2,999,635.55	101.423892	3,042,716.76	43,081.21	0.44
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
		Local	3,250,000.000	99.986190	3,249,551.19	99.107260	3,220,985.95	-28,565.24	0.47
Original Face:		Base	3,250,000.000	99.986190	3,249,551.19	99.107260	3,220,985.95	-28,565.24	0.47
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.675980	3,020,279.40	20,279.40	0.44
		Base		100.000000	3,000,000.00	100.675980	3,020,279.40	20,279.40	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
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	2,000,000.000	99.995883	1,999,917.66	97.937179	1,958,743.58	-41,174.08	0.28
		Base		99.995883	1,999,917.66	97.937179	1,958,743.58	-41,174.08	0.28
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	2,000,000.000	99.840733	1,996,814.65	96.659275	1,933,185.50	-63,629.15	0.28
		Base		99.840733	1,996,814.65	96.659275	1,933,185.50	-63,629.15	0.28
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	305,933.460	99.993119	305,912.41	100.476560	307,391.42	1,479.01	0.04
Original Face:		Base	2,000,000.000	99.993119	305,912.41	100.476560	307,391.42	1,479.01	0.04
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	1,791,779.390	99.993744	1,791,667.30	100.399050	1,798,929.49	7,262.19	0.26
Original Face:		Base	2,000,000.000	99.993744	1,791,667.30	100.399050	1,798,929.49	7,262.19	0.26
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	3,000,000.000	99.913403	2,997,402.10	97.981386	2,939,441.58	-57,960.52	0.43
		Base		99.913403	2,997,402.10	97.981386	2,939,441.58	-57,960.52	0.43
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.944866	1,998,897.31	102.536623	2,050,732.46	51,835.15	0.30
		Base		99.944866	1,998,897.31	102.536623	2,050,732.46	51,835.15	0.30
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.989377	1,999,787.54	100.540136	2,010,802.72	11,015.18	0.29
		Base		99.989377	1,999,787.54	100.540136	2,010,802.72	11,015.18	0.29
US DOLLAR Total									
		Local	436,410,749.260		436,640,793.63		429,420,863.81	-7,219,929.82	62.46
Original Face:		Base	181,011,032.000		436,640,793.63		429,420,863.81	-7,219,929.82	62.46
FIXED INCOME Total									
		Base	436,410,749.260		436,640,793.63		429,420,863.81	-7,219,929.82	62.46
Original Face:			181,011,032.000						

Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

As of: *February 28, 2022*

View Date: *March 4, 2022*

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									
		694,893,843.080	Base		694,933,449.40		687,461,159.34	-7,472,290.06	100.00
	Original Face:	181,011,032.000							

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								
			35,943.150	1.000000	35,943.15	1.000000	35,943.15	0.00	0.01
		Base		1.000000	35,943.15	1.000000	35,943.15	0.00	0.01
US DOLLAR Total									
			35,943.150		35,943.15		35,943.15	0.00	0.01
		Base			35,943.15		35,943.15	0.00	0.01
CASH Total									
			35,943.150	Base	35,943.15		35,943.15	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.050000	01 Mar 2022		
			23,500,000.000	100.000000	23,500,000.00	100.000000	23,500,000.00	0.00	8.04
		Base		100.000000	23,500,000.00	100.000000	23,500,000.00	0.00	8.04
912796M71	TREASURY BILL 09/22 0.00000					0.073000	08 Sep 2022		
			5,000,000.000	99.961269	4,998,063.47	99.691900	4,984,595.00	-13,468.47	1.71
		Base		99.961269	4,998,063.47	99.691900	4,984,595.00	-13,468.47	1.71
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	0.68
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.68
942PVK909	WAM AZ 3 WAM AZR 3					0.250000	21 Apr 2022		
			3,003,737.640	100.000000	3,003,737.64	100.000000	3,003,737.64	0.00	1.03
		Base		100.000000	3,003,737.64	100.000000	3,003,737.64	0.00	1.03
942PVL006	WAM AZ 4 WAM AZR 4					0.000000	01 Mar 2022		
			10,016,225.490	100.000000	10,016,225.49	100.000000	10,016,225.49	0.00	3.43
		Base		100.000000	10,016,225.49	100.000000	10,016,225.49	0.00	3.43

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
942PVNII4	WAM AZ 7 WAM AZR 7				0.250000	15 Dec 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.68
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.68
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	1.71
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.71
US DOLLAR Total								
	50,524,946.840	Local		50,523,010.31		50,509,541.84	-13,468.47	17.28
		Base		50,523,010.31		50,509,541.84	-13,468.47	17.28
CASH EQUIVALENT Total								
	50,524,946.840	Base		50,523,010.31		50,509,541.84	-13,468.47	17.28
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	513,405.300	Local	102.531250	526,400.87	102.521030	526,348.40	-52.47	0.18
Original Face:	5,000,000.000	Base	102.531250	526,400.87	102.521030	526,348.40	-52.47	0.18
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	407,041.480	Local	101.923811	414,872.19	100.317810	408,335.10	-6,537.09	0.14
Original Face:	4,372,786.000	Base	101.923811	414,872.19	100.317810	408,335.10	-6,537.09	0.14
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	501,064.300	Local	101.698936	509,577.06	101.287164	507,513.82	-2,063.24	0.17
Original Face:	5,000,000.000	Base	101.698936	509,577.06	101.287164	507,513.82	-2,063.24	0.17
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	316,507.900	Local	102.787343	325,330.06	103.419661	327,331.40	2,001.34	0.11
Original Face:	4,169,641.000	Base	102.787343	325,330.06	103.419661	327,331.40	2,001.34	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	210,239.460	Local	101.075065	212,499.67	101.271575	212,912.81	413.14	0.07
Original Face:	2,000,000.000	Base	101.075065	212,499.67	101.271575	212,912.81	413.14	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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	127,489.300	101.817274	129,806.13	101.955928	129,982.90	176.77	0.04
Original Face:		Base	2,910,888.000	101.817274	129,806.13	101.955928	129,982.90	176.77	0.04
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625000	20 Sep 2040		
		Local	407,211.840	102.848385	418,810.80	103.594028	421,847.15	3,036.35	0.14
Original Face:		Base	9,450,000.000	102.848385	418,810.80	103.594028	421,847.15	3,036.35	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	269,342.970	100.873110	271,694.63	101.186036	272,537.47	842.84	0.09
Original Face:		Base	2,500,000.000	100.873110	271,694.63	101.186036	272,537.47	842.84	0.09
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	190,898.710	100.850393	192,522.10	101.292889	193,366.82	844.72	0.07
Original Face:		Base	1,500,000.000	100.850393	192,522.10	101.292889	193,366.82	844.72	0.07
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	352,943.710	104.991635	370,561.37	106.866137	377,177.31	6,615.94	0.13
Original Face:		Base	5,872,458.000	104.991635	370,561.37	106.866137	377,177.31	6,615.94	0.13
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	6,894.580	101.045459	6,966.66	102.679330	7,079.31	112.65	0.00
Original Face:		Base	1,000,000.000	101.045459	6,966.66	102.679330	7,079.31	112.65	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	23,933.010	104.169764	24,930.96	110.879055	26,536.70	1,605.74	0.01
Original Face:		Base	1,000,000.000	104.169764	24,930.96	110.879055	26,536.70	1,605.74	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	62.760	100.254939	62.92	100.748224	63.23	0.31	0.00
Original Face:		Base	25,000.000	100.254939	62.92	100.748224	63.23	0.31	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	47,863.440	102.956829	49,278.68	113.204531	54,183.58	4,904.90	0.02
Original Face:		Base	2,000,000.000	102.956829	49,278.68	113.204531	54,183.58	4,904.90	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.801250	20 Sep 2063		
		Local	586,164.530	100.414058	588,591.59	100.375550	588,365.87	-225.72	0.20
Original Face:		Base	1,500,000.000	100.414058	588,591.59	100.375550	588,365.87	-225.72	0.20

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38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.751250	20 Feb 2064		
	658,342.710	Local	100.365254	660,747.33	100.359430	660,708.99	-38.34	0.23
Original Face:	1,530,000.000	Base	100.365254	660,747.33	100.359430	660,708.99	-38.34	0.23
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
	744,436.130	Local	101.964872	759,063.35	100.179160	745,769.86	-13,293.49	0.26
Original Face:	1,200,000.000	Base	101.964872	759,063.35	100.179160	745,769.86	-13,293.49	0.26
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	96,336.440	Local	100.950855	97,252.46	100.468950	96,788.21	-464.25	0.03
Original Face:	2,720,000.000	Base	100.950855	97,252.46	100.468950	96,788.21	-464.25	0.03
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	77,542.760	Local	101.433132	78,654.05	100.343750	77,809.31	-844.74	0.03
Original Face:	4,000,000.000	Base	101.433132	78,654.05	100.343750	77,809.31	-844.74	0.03
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,048,902.140	Local	101.924017	1,069,083.20	99.621170	1,044,928.58	-24,154.62	0.36
Original Face:	4,400,000.000	Base	101.924017	1,069,083.20	99.621170	1,044,928.58	-24,154.62	0.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	433,546.170	Local	99.401736	430,952.42	99.894690	433,089.60	2,137.18	0.15
Original Face:	3,000,000.000	Base	99.401736	430,952.42	99.894690	433,089.60	2,137.18	0.15
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	172,498.420	Local	100.570266	173,482.12	99.525400	171,679.74	-1,802.38	0.06
Original Face:	1,000,000.000	Base	100.570266	173,482.12	99.525400	171,679.74	-1,802.38	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	208,684.520	Local	101.224523	211,239.91	100.676800	210,096.90	-1,143.01	0.07
Original Face:	1,000,000.000	Base	101.224523	211,239.91	100.676800	210,096.90	-1,143.01	0.07
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	100.211060	0.01	0.00	0.00
		Base	100.000000	0.01	100.211060	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	281,038.300	Local	100.687739	282,971.11	100.366510	282,068.33	-902.78	0.10
Original Face:	1,000,000.000	Base	100.687739	282,971.11	100.366510	282,068.33	-902.78	0.10

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	130,572.330	Local	100.770278	131,578.10	100.223780	130,864.52	-713.58	0.04
Original Face:	1,000,000.000	Base	100.770278	131,578.10	100.223780	130,864.52	-713.58	0.04
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	1,970.490	Local	100.845982	1,987.16	99.957940	1,969.66	-17.50	0.00
Original Face:	1,000,000.000	Base	100.845982	1,987.16	99.957940	1,969.66	-17.50	0.00
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	99.870790	0.03	-0.06	0.00
		Base	300.000000	0.09	99.870790	0.03	-0.06	0.00
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	2,297,110.360	Local	100.795258	2,315,378.31	99.327330	2,281,658.39	-33,719.92	0.78
Original Face:	4,000,000.000	Base	100.795258	2,315,378.31	99.327330	2,281,658.39	-33,719.92	0.78
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,034,442.450	Local	102.812726	1,063,538.48	100.127125	1,035,757.48	-27,781.00	0.35
Original Face:	3,000,000.000	Base	102.812726	1,063,538.48	100.127125	1,035,757.48	-27,781.00	0.35
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,077,714.060	Local	100.339443	1,081,372.28	100.197203	1,079,839.34	-1,532.94	0.37
Original Face:	2,000,000.000	Base	100.339443	1,081,372.28	100.197203	1,079,839.34	-1,532.94	0.37
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	498,498.420	Local	100.066197	498,828.41	99.822090	497,611.54	-1,216.87	0.17
Original Face:	2,000,000.000	Base	100.066197	498,828.41	99.822090	497,611.54	-1,216.87	0.17
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.779920	20 Apr 2071		
	1,651,931.230	Local	107.693752	1,779,026.72	103.023867	1,701,883.43	-77,143.29	0.58
Original Face:	1,978,780.000	Base	107.693752	1,779,026.72	103.023867	1,701,883.43	-77,143.29	0.58
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,023,774.160	Local	102.162026	1,045,908.42	96.074010	983,580.89	-62,327.53	0.34
Original Face:	2,000,000.000	Base	102.162026	1,045,908.42	96.074010	983,580.89	-62,327.53	0.34
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	2,931,370.810	Local	101.385884	2,971,996.20	95.311050	2,793,920.30	-178,075.90	0.96
Original Face:	3,185,000.000	Base	101.385884	2,971,996.20	95.311050	2,793,920.30	-178,075.90	0.96

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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
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	1,407,533.860	102.293932	1,439,821.73	96.074800	1,352,285.34	-87,536.39	0.46
Original Face:		Base	2,000,000.000	102.293932	1,439,821.73	96.074800	1,352,285.34	-87,536.39	0.46
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.484990	20 Jun 2036		
		Local	1,616,539.040	104.239521	1,685,072.55	99.437660	1,607,448.59	-77,623.96	0.55
Original Face:		Base	2,000,000.000	104.239521	1,685,072.55	99.437660	1,607,448.59	-77,623.96	0.55
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,882,477.940	102.773508	2,962,423.70	98.007340	2,825,039.96	-137,383.74	0.97
Original Face:		Base	3,000,000.000	102.773508	2,962,423.70	98.007340	2,825,039.96	-137,383.74	0.97
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					0.160000	20 Jan 2027		
		Local	4,166,666.670	100.000000	4,166,666.68	100.000000	4,166,666.67	-0.01	1.43
Original Face:		Base	5,000,000.000	100.000000	4,166,666.68	100.000000	4,166,666.67	-0.01	1.43
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.190000	13 Aug 2027		
		Local	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.92
Original Face:		Base	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.92
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.190000	15 Sep 2026		
		Local	4,354,166.700	100.000000	4,354,166.70	100.000000	4,354,166.70	0.00	1.49
Original Face:		Base	5,500,000.000	100.000000	4,354,166.70	100.000000	4,354,166.70	0.00	1.49
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.928245	1,998,564.90	99.819739	1,996,394.78	-2,170.12	0.68
		Base		99.928245	1,998,564.90	99.819739	1,996,394.78	-2,170.12	0.68
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	787.750	100.011425	787.84	99.518420	783.96	-3.88	0.00
Original Face:		Base	1,000,000.000	100.011425	787.84	99.518420	783.96	-3.88	0.00
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
		Local	3,000,000.000	100.944093	3,028,322.79	97.672890	2,930,186.70	-98,136.09	1.00
		Base		100.944093	3,028,322.79	97.672890	2,930,186.70	-98,136.09	1.00
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
		Local	3,900,000.000	100.964879	3,937,630.30	97.853100	3,816,270.90	-121,359.40	1.31
		Base		100.964879	3,937,630.30	97.853100	3,816,270.90	-121,359.40	1.31

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.559634	2,011,192.67	98.438130	1,968,762.60	-42,430.07	0.67
		Base	100.559634	2,011,192.67	98.438130	1,968,762.60	-42,430.07	0.67
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	2,534,814.810	Local	100.151896	2,538,665.09	100.093849	2,537,193.71	-1,471.38	0.87
		Base	100.151896	2,538,665.09	100.093849	2,537,193.71	-1,471.38	0.87
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.340380	5,017,018.98	99.483000	4,974,150.00	-42,868.98	1.70
		Base	100.340380	5,017,018.98	99.483000	4,974,150.00	-42,868.98	1.70
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.190000	13 Aug 2027		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.37
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.37
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	100.619016	1,837,499.42	97.316837	1,777,195.19	-60,304.23	0.61
		Base	100.619016	1,837,499.42	97.316837	1,777,195.19	-60,304.23	0.61
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.227010	4,009,080.40	98.730283	3,949,211.32	-59,869.08	1.35
		Base	100.227010	4,009,080.40	98.730283	3,949,211.32	-59,869.08	1.35
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	100.484898	2,813,577.15	97.478307	2,729,392.60	-84,184.55	0.93
		Base	100.484898	2,813,577.15	97.478307	2,729,392.60	-84,184.55	0.93
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	100.613924	3,018,417.71	96.495213	2,894,856.39	-123,561.32	0.99
		Base	100.613924	3,018,417.71	96.495213	2,894,856.39	-123,561.32	0.99
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.090372	6,505,874.20	99.824929	6,488,620.39	-17,253.81	2.22
		Base	100.090372	6,505,874.20	99.824929	6,488,620.39	-17,253.81	2.22
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.434094	2,510,852.34	97.266148	2,431,653.70	-79,198.64	0.83
		Base	100.434094	2,510,852.34	97.266148	2,431,653.70	-79,198.64	0.83

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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	100.175927	5,008,796.35	98.481457	4,924,072.85	-84,723.50	1.68
		Base	100.175927	5,008,796.35	98.481457	4,924,072.85	-84,723.50	1.68
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	5,000,000.000	Local	100.077535	5,003,876.74	99.748063	4,987,403.15	-16,473.59	1.71
		Base	100.077535	5,003,876.74	99.748063	4,987,403.15	-16,473.59	1.71
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	5,000,000.000	Local	99.949508	4,997,475.42	99.574167	4,978,708.35	-18,767.07	1.70
		Base	99.949508	4,997,475.42	99.574167	4,978,708.35	-18,767.07	1.70
912796N39	TREASURY BILL 03/22 0.00000					31 Mar 2022		
	5,000,000.000	Local	99.994083	4,999,704.17	99.993729	4,999,686.45	-17.72	1.71
		Base	99.994083	4,999,704.17	99.993729	4,999,686.45	-17.72	1.71
912796P86	TREASURY BILL 12/21 0.00000					28 Dec 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
912796R50	TREASURY BILL 06/22 0.00000				0.010000	30 Jun 2022		
	3,000,000.000	Local	99.939836	2,998,195.09	99.836140	2,995,084.20	-3,110.89	1.02
		Base	99.939836	2,998,195.09	99.836140	2,995,084.20	-3,110.89	1.02
912796V30	CASH MGMT BILL 05/22 0.00000					31 May 2022		
	3,000,000.000	Local	99.925431	2,997,762.92	99.911528	2,997,345.84	-417.08	1.03
		Base	99.925431	2,997,762.92	99.911528	2,997,345.84	-417.08	1.03
912796V97	CASH MGMT BILL 06/22 0.00000					14 Jun 2022		
	2,000,000.000	Local	99.874583	1,997,491.66	99.870208	1,997,404.16	-87.50	0.68
		Base	99.874583	1,997,491.66	99.870208	1,997,404.16	-87.50	0.68
912796Y94	CASH MGMT BILL 12/21 0.00000					31 Dec 2021		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	102.983884	2,059,677.67	101.816406	2,036,328.12	-23,349.55	0.70
		Base	102.983884	2,059,677.67	101.816406	2,036,328.12	-23,349.55	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128286Z8	US TREASURY N/B 06/24 1.75					1.750000	30 Jun 2024		
		Local	2,000,000.000	103.058056	2,061,161.12	100.539062	2,010,781.24	-50,379.88	0.69
		Base		103.058056	2,061,161.12	100.539062	2,010,781.24	-50,379.88	0.69
912828Q29	US TREASURY N/B 03/23 1.5					1.500000	31 Mar 2023		
		Local	2,000,000.000	101.451126	2,029,022.51	100.410156	2,008,203.12	-20,819.39	0.69
		Base		101.451126	2,029,022.51	100.410156	2,008,203.12	-20,819.39	0.69
912828R69	US TREASURY N/B 05/23 1.625					1.625000	31 May 2023		
		Local	2,000,000.000	101.788015	2,035,760.29	100.554688	2,011,093.76	-24,666.53	0.69
		Base		101.788015	2,035,760.29	100.554688	2,011,093.76	-24,666.53	0.69
912828S35	US TREASURY N/B 06/23 1.375					1.375000	30 Jun 2023		
		Local	3,000,000.000	101.628182	3,048,845.45	100.191406	3,005,742.18	-43,103.27	1.03
		Base		101.628182	3,048,845.45	100.191406	3,005,742.18	-43,103.27	1.03
912828S92	US TREASURY N/B 07/23 1.25					1.250000	31 Jul 2023		
		Local	2,000,000.000	101.454063	2,029,081.25	99.992188	1,999,843.76	-29,237.49	0.68
		Base		101.454063	2,029,081.25	99.992188	1,999,843.76	-29,237.49	0.68
912828YN4	US TREASURY FRN 10/21 VAR					0.355008	31 Oct 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
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 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
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
912828ZG8	US TREASURY N/B 03/22 0.375					0.375000	31 Mar 2022		
		Local	4,000,000.000	100.019657	4,000,786.29	100.015716	4,000,628.64	-157.65	1.37
		Base		100.019657	4,000,786.29	100.015716	4,000,628.64	-157.65	1.37
912828ZK9	US TREASURY FRN 04/22 VAR					0.474330	30 Apr 2022		
		Local	3,000,000.000	100.003993	3,000,119.80	100.035952	3,001,078.56	958.76	1.03
		Base		100.003993	3,000,119.80	100.035952	3,001,078.56	958.76	1.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.893958	1,997,879.16	96.082031	1,921,640.62	-76,238.54	0.66
		Base		99.893958	1,997,879.16	96.082031	1,921,640.62	-76,238.54	0.66
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
		Local	2,000,000.000	99.994358	1,999,887.15	99.913315	1,998,266.30	-1,620.85	0.68
		Base		99.994358	1,999,887.15	99.913315	1,998,266.30	-1,620.85	0.68
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.483520	1,989,670.39	95.535156	1,910,703.12	-78,967.27	0.65
		Base		99.483520	1,989,670.39	95.535156	1,910,703.12	-78,967.27	0.65
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		Local	2,000,000.000	100.048571	2,000,971.41	98.785156	1,975,703.12	-25,268.29	0.68
		Base		100.048571	2,000,971.41	98.785156	1,975,703.12	-25,268.29	0.68
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	2,000,000.000	99.825125	1,996,502.50	95.398438	1,907,968.76	-88,533.74	0.65
		Base		99.825125	1,996,502.50	95.398438	1,907,968.76	-88,533.74	0.65
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	5,000,000.000	99.991549	4,999,577.47	99.868163	4,993,408.15	-6,169.32	1.71
		Base		99.991549	4,999,577.47	99.868163	4,993,408.15	-6,169.32	1.71
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.863376	1,997,267.52	98.324219	1,966,484.38	-30,783.14	0.67
		Base		99.863376	1,997,267.52	98.324219	1,966,484.38	-30,783.14	0.67
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	7,000,000.000	99.989229	6,999,246.02	99.722656	6,980,585.92	-18,660.10	2.39
		Base		99.989229	6,999,246.02	99.722656	6,980,585.92	-18,660.10	2.39
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.476193	1,989,523.86	95.101562	1,902,031.24	-87,492.62	0.65
		Base		99.476193	1,989,523.86	95.101562	1,902,031.24	-87,492.62	0.65
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
		Local	2,000,000.000	99.823299	1,996,465.97	98.191406	1,963,828.12	-32,637.85	0.67
		Base		99.823299	1,996,465.97	98.191406	1,963,828.12	-32,637.85	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.823002	1,996,460.04	94.972656	1,899,453.12	-97,006.92	0.65
		Base	99.823002	1,996,460.04	94.972656	1,899,453.12	-97,006.92	0.65
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	5,000,000.000	Local	99.989174	4,999,458.68	99.640625	4,982,031.25	-17,427.43	1.70
		Base	99.989174	4,999,458.68	99.640625	4,982,031.25	-17,427.43	1.70
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.847878	1,996,957.55	98.023438	1,960,468.76	-36,488.79	0.67
		Base	99.847878	1,996,957.55	98.023438	1,960,468.76	-36,488.79	0.67
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	2,000,000.000	Local	99.998377	1,999,967.53	99.562500	1,991,250.00	-8,717.53	0.68
		Base	99.998377	1,999,967.53	99.562500	1,991,250.00	-8,717.53	0.68
91282CAS0	US TREASURY FRN 10/22 VAR				0.415330	31 Oct 2022		
	3,000,000.000	Local	99.995941	2,999,878.22	100.023905	3,000,717.15	838.93	1.03
		Base	99.995941	2,999,878.22	100.023905	3,000,717.15	838.93	1.03
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.264997	1,985,299.94	94.859375	1,897,187.50	-88,112.44	0.65
		Base	99.264997	1,985,299.94	94.859375	1,897,187.50	-88,112.44	0.65
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.005958	2,000,119.15	98.101562	1,962,031.24	-38,087.91	0.67
		Base	100.005958	2,000,119.15	98.101562	1,962,031.24	-38,087.91	0.67
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	10,000,000.000	Local	99.980463	9,998,046.33	99.425781	9,942,578.10	-55,468.23	3.40
		Base	99.980463	9,998,046.33	99.425781	9,942,578.10	-55,468.23	3.40
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.815160	1,996,303.20	95.164062	1,903,281.24	-93,021.96	0.65
		Base	99.815160	1,996,303.20	95.164062	1,903,281.24	-93,021.96	0.65
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.850039	1,997,000.78	97.750000	1,955,000.00	-42,000.78	0.67
		Base	99.850039	1,997,000.78	97.750000	1,955,000.00	-42,000.78	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.641187	1,992,823.74	95.082031	1,901,640.62	-91,183.12	0.65
		Base	99.641187	1,992,823.74	95.082031	1,901,640.62	-91,183.12	0.65
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	12,000,000.000	Local	99.985179	11,998,221.48	99.296875	11,915,625.00	-82,596.48	4.08
		Base	99.985179	11,998,221.48	99.296875	11,915,625.00	-82,596.48	4.08
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.801871	1,996,037.41	97.593750	1,951,875.00	-44,162.41	0.67
		Base	99.801871	1,996,037.41	97.593750	1,951,875.00	-44,162.41	0.67
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	5,000,000.000	Local	99.946304	4,997,315.21	99.164062	4,958,203.10	-39,112.11	1.70
		Base	99.946304	4,997,315.21	99.164062	4,958,203.10	-39,112.11	1.70
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	2,000,000.000	Local	99.686333	1,993,726.65	94.925781	1,898,515.62	-95,211.03	0.65
		Base	99.686333	1,993,726.65	94.925781	1,898,515.62	-95,211.03	0.65
91282CBK6	US TREASURY FRN 01/23 VAR				0.409330	31 Jan 2023		
	2,000,000.000	Local	99.995340	1,999,906.80	100.040363	2,000,807.26	900.46	0.68
		Base	99.995340	1,999,906.80	100.040363	2,000,807.26	900.46	0.68
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	2,000,000.000	Local	99.823436	1,996,468.72	97.472656	1,949,453.12	-47,015.60	0.67
		Base	99.823436	1,996,468.72	97.472656	1,949,453.12	-47,015.60	0.67
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	5,000,000.000	Local	99.975970	4,998,798.52	99.062500	4,953,125.00	-45,673.52	1.69
		Base	99.975970	4,998,798.52	99.062500	4,953,125.00	-45,673.52	1.69
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.679322	1,993,586.43	95.289062	1,905,781.24	-87,805.19	0.65
		Base	99.679322	1,993,586.43	95.289062	1,905,781.24	-87,805.19	0.65
91282CBR1	US TREASURY N/B 03/24 0.25				0.250000	15 Mar 2024		
	2,000,000.000	Local	99.800699	1,996,013.98	97.554688	1,951,093.76	-44,920.22	0.67
		Base	99.800699	1,996,013.98	97.554688	1,951,093.76	-44,920.22	0.67

& 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
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.304285	1,986,085.70	96.167969	1,923,359.38	-62,726.32	0.66
		Base		99.304285	1,986,085.70	96.167969	1,923,359.38	-62,726.32	0.66
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.958960	2,998,768.81	98.921875	2,967,656.25	-31,112.56	1.02
		Base		99.958960	2,998,768.81	98.921875	2,967,656.25	-31,112.56	1.02
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.918589	3,996,743.54	98.789062	3,951,562.48	-45,181.06	1.35
		Base		99.918589	3,996,743.54	98.789062	3,951,562.48	-45,181.06	1.35
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.973085	2,999,192.56	98.675781	2,960,273.43	-38,919.13	1.01
		Base		99.973085	2,999,192.56	98.675781	2,960,273.43	-38,919.13	1.01
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
		Local	2,000,000.000	99.870726	1,997,414.52	98.269531	1,965,390.62	-32,023.90	0.67
		Base		99.870726	1,997,414.52	98.269531	1,965,390.62	-32,023.90	0.67
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	2,000,000.000	99.810897	1,996,217.94	97.035156	1,940,703.12	-55,514.82	0.66
		Base		99.810897	1,996,217.94	97.035156	1,940,703.12	-55,514.82	0.66
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
		Local	3,000,000.000	99.924281	2,997,728.44	98.312500	2,949,375.00	-48,353.44	1.01
		Base		99.924281	2,997,728.44	98.312500	2,949,375.00	-48,353.44	1.01
91282CDE8	US TREASURY FRN 10/23 VAR					0.395330	31 Oct 2023		
		Local	3,000,000.000	99.922422	2,997,672.66	100.180532	3,005,415.96	7,743.30	1.03
		Base		99.922422	2,997,672.66	100.180532	3,005,415.96	7,743.30	1.03
US DOLLAR Total									
		Local	244,518,956.980		245,367,563.56		241,801,764.91	-3,565,798.65	82.71
Original Face:		Base	113,514,553.000		245,367,563.56		241,801,764.91	-3,565,798.65	82.71
FIXED INCOME Total									
		Base	244,518,956.980		245,367,563.56		241,801,764.91	-3,565,798.65	82.71

& 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
Original Face:	113,514,553.000							

& 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									
		295,079,846.970	Base		295,926,517.02		292,347,249.90	-3,579,267.12	100.00
	Original Face:	113,514,553.000							

& 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								
		-4,206.260	Local	1.000000	-4,206.26	1.000000	-4,206.26	0.00	0.00
			Base	1.000000	-4,206.26	1.000000	-4,206.26	0.00	0.00
US DOLLAR Total									
		-4,206.260	Local		-4,206.26		-4,206.26	0.00	0.00
			Base		-4,206.26		-4,206.26	0.00	0.00
CASH Total									
		-4,206.260	Base		-4,206.26		-4,206.26	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.026097	31 Dec 2030		
		23,519,323.410	Local	100.000000	23,519,323.41	100.000000	23,519,323.41	0.00	0.89
			Base	100.000000	23,519,323.41	100.000000	23,519,323.41	0.00	0.89
US DOLLAR Total									
		23,519,323.410	Local		23,519,323.41		23,519,323.41	0.00	0.89
			Base		23,519,323.41		23,519,323.41	0.00	0.89
CASH EQUIVALENT Total									
		23,519,323.410	Base		23,519,323.41		23,519,323.41	0.00	0.89
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		43,093.000	Local	21.261127	916,205.74	61.090000	2,632,551.37	1,716,345.63	0.10
			Base	21.261127	916,205.74	61.090000	2,632,551.37	1,716,345.63	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	47,207.000	Local	19.647640	927,506.14	21.230000	1,002,204.61	74,698.47	0.04
		Base	19.647640	927,506.14	21.230000	1,002,204.61	74,698.47	0.04
00206R102	AT+T INC COMMON STOCK USD1.0							
	505,630.000	Local	34.012469	17,197,724.81	23.690000	11,978,374.70	-5,219,350.11	0.45
		Base	34.012469	17,197,724.81	23.690000	11,978,374.70	-5,219,350.11	0.45
002824100	ABBOTT LABORATORIES COMMON STOCK							
	125,205.000	Local	34.520494	4,322,138.42	120.620000	15,102,227.10	10,780,088.68	0.57
		Base	34.520494	4,322,138.42	120.620000	15,102,227.10	10,780,088.68	0.57
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	125,177.000	Local	45.199896	5,657,987.40	147.770000	18,497,405.29	12,839,417.89	0.70
		Base	45.199896	5,657,987.40	147.770000	18,497,405.29	12,839,417.89	0.70
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,221.000	Local	364.287613	1,173,370.40	310.740000	1,000,893.54	-172,476.86	0.04
		Base	364.287613	1,173,370.40	310.740000	1,000,893.54	-172,476.86	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	55,150.000	Local	40.039047	2,208,153.45	81.500000	4,494,725.00	2,286,571.55	0.17
		Base	40.039047	2,208,153.45	81.500000	4,494,725.00	2,286,571.55	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001							
	33,689.000	Local	67.236872	2,265,142.99	467.680000	15,755,671.52	13,490,528.53	0.59
		Base	67.236872	2,265,142.99	467.680000	15,755,671.52	13,490,528.53	0.59
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	4,460.000	Local	158.123549	705,231.03	204.480000	911,980.80	206,749.77	0.03
		Base	158.123549	705,231.03	204.480000	911,980.80	206,749.77	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	115,751.000	Local	25.821613	2,988,877.52	123.340000	14,276,728.34	11,287,850.82	0.54
		Base	25.821613	2,988,877.52	123.340000	14,276,728.34	11,287,850.82	0.54
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	21,434.000	Local	36.282141	777,671.41	130.360000	2,794,136.24	2,016,464.83	0.11
		Base	36.282141	777,671.41	130.360000	2,794,136.24	2,016,464.83	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	15,673.000	89.432740	1,401,679.33	236.300000	3,703,529.90	2,301,850.57	0.14
		Base		89.432740	1,401,679.33	236.300000	3,703,529.90	2,301,850.57	0.14
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	11,504.000	49.097350	564,815.91	108.260000	1,245,423.04	680,607.13	0.05
		Base		49.097350	564,815.91	108.260000	1,245,423.04	680,607.13	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	8,871.000	63.725352	565,307.60	56.140000	498,017.94	-67,289.66	0.02
		Base		63.725352	565,307.60	56.140000	498,017.94	-67,289.66	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,282.000	93.359930	773,206.94	195.890000	1,622,360.98	849,154.04	0.06
		Base		93.359930	773,206.94	195.890000	1,622,360.98	849,154.04	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,984.000	134.453792	1,342,386.66	189.400000	1,890,969.60	548,582.94	0.07
		Base		134.453792	1,342,386.66	189.400000	1,890,969.60	548,582.94	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,192.000	181.268324	941,145.14	511.460000	2,655,500.32	1,714,355.18	0.10
		Base		181.268324	941,145.14	511.460000	2,655,500.32	1,714,355.18	0.10
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	17,726.000	41.753645	740,125.11	58.400000	1,035,198.40	295,073.29	0.04
		Base		41.753645	740,125.11	58.400000	1,035,198.40	295,073.29	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	20,297.000	44.224640	897,627.52	122.360000	2,483,540.92	1,585,913.40	0.09
		Base		44.224640	897,627.52	122.360000	2,483,540.92	1,585,913.40	0.09
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	19,797.000	433.874679	8,589,417.03	2,697.820000	53,408,742.54	44,819,325.51	2.01
		Base		433.874679	8,589,417.03	2,697.820000	53,408,742.54	44,819,325.51	2.01
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	21,298.000	439.691484	9,364,549.22	2,701.140000	57,528,879.72	48,164,330.50	2.17
		Base		439.691484	9,364,549.22	2,701.140000	57,528,879.72	48,164,330.50	2.17

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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	130,071.000	Local	20.997919	2,731,220.33	51.290000	6,671,341.59	3,940,121.26	0.25
		Base	20.997919	2,731,220.33	51.290000	6,671,341.59	3,940,121.26	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	30,881.000	Local	508.464170	15,701,882.02	3,071.260000	94,843,580.06	79,141,698.04	3.57
		Base	508.464170	15,701,882.02	3,071.260000	94,843,580.06	79,141,698.04	3.57
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	18,239.000	Local	45.330935	826,790.92	85.950000	1,567,642.05	740,851.13	0.06
		Base	45.330935	826,790.92	85.950000	1,567,642.05	740,851.13	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	45,847.000	Local	20.574656	943,286.26	17.250000	790,860.75	-152,425.51	0.03
		Base	20.574656	943,286.26	17.250000	790,860.75	-152,425.51	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	35,661.000	Local	43.889968	1,565,160.16	90.650000	3,232,669.65	1,667,509.49	0.12
		Base	43.889968	1,565,160.16	90.650000	3,232,669.65	1,667,509.49	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	44,422.000	Local	49.797128	2,212,088.02	194.540000	8,641,855.88	6,429,767.86	0.33
		Base	49.797128	2,212,088.02	194.540000	8,641,855.88	6,429,767.86	0.33
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	58,790.000	Local	101.550239	5,970,138.57	61.240000	3,600,299.60	-2,369,838.97	0.14
		Base	101.550239	5,970,138.57	61.240000	3,600,299.60	-2,369,838.97	0.14
03027X100	AMERICAN TOWER CORP REIT USD.01							
	32,246.000	Local	79.755868	2,571,807.71	226.870000	7,315,650.02	4,743,842.31	0.28
		Base	79.755868	2,571,807.71	226.870000	7,315,650.02	4,743,842.31	0.28
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	12,854.000	Local	75.116487	965,547.32	151.090000	1,942,110.86	976,563.54	0.07
		Base	75.116487	965,547.32	151.090000	1,942,110.86	976,563.54	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	10,593.000	Local	34.647180	367,017.58	142.530000	1,509,820.29	1,142,802.71	0.06
		Base	34.647180	367,017.58	142.530000	1,509,820.29	1,142,802.71	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
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	7,922.000	Local	47.287338	374,610.29	299.790000	2,374,936.38	2,000,326.09	0.09
		Base	47.287338	374,610.29	299.790000	2,374,936.38	2,000,326.09	0.09
031100100	AMETEK INC COMMON STOCK USD.01							
	16,379.000	Local	52.197665	854,945.56	129.790000	2,125,830.41	1,270,884.85	0.08
		Base	52.197665	854,945.56	129.790000	2,125,830.41	1,270,884.85	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	39,882.000	Local	76.871689	3,065,796.69	226.480000	9,032,475.36	5,966,678.67	0.34
		Base	76.871689	3,065,796.69	226.480000	9,032,475.36	5,966,678.67	0.34
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	42,344.000	Local	15.288523	647,377.22	76.010000	3,218,567.44	2,571,190.22	0.12
		Base	15.288523	647,377.22	76.010000	3,218,567.44	2,571,190.22	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	38,051.000	Local	66.053743	2,513,410.96	160.290000	6,099,194.79	3,585,783.83	0.23
		Base	66.053743	2,513,410.96	160.290000	6,099,194.79	3,585,783.83	0.23
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,178.000	Local	144.080447	890,129.00	324.190000	2,002,845.82	1,112,716.82	0.08
		Base	144.080447	890,129.00	324.190000	2,002,845.82	1,112,716.82	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	17,185.000	Local	81.565148	1,401,697.06	451.850000	7,765,042.25	6,363,345.19	0.29
		Base	81.565148	1,401,697.06	451.850000	7,765,042.25	6,363,345.19	0.29
03743Q108	APA CORP COMMON STOCK USD.625							
	25,721.000	Local	62.302874	1,602,492.22	35.630000	916,439.23	-686,052.99	0.03
		Base	62.302874	1,602,492.22	35.630000	916,439.23	-686,052.99	0.03
037833100	APPLE INC COMMON STOCK USD.00001							
	1,103,598.000	Local	11.916872	13,151,435.67	165.120000	182,226,101.76	169,074,666.09	6.87
		Base	11.916872	13,151,435.67	165.120000	182,226,101.76	169,074,666.09	6.87
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	63,933.000	Local	25.383545	1,622,846.17	134.200000	8,579,808.60	6,956,962.43	0.32
		Base	25.383545	1,622,846.17	134.200000	8,579,808.60	6,956,962.43	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							
	39,611.000	Local	26.482085	1,048,981.88	78.450000	3,107,482.95	2,058,501.07	0.12
		Base	26.482085	1,048,981.88	78.450000	3,107,482.95	2,058,501.07	0.12
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	15,882.000	Local	73.120076	1,161,293.04	122.730000	1,949,197.86	787,904.82	0.07
		Base	73.120076	1,161,293.04	122.730000	1,949,197.86	787,904.82	0.07
04621X108	ASSURANT INC COMMON STOCK USD.01							
	4,033.000	Local	69.758549	281,336.23	169.710000	684,440.43	403,104.20	0.03
		Base	69.758549	281,336.23	169.710000	684,440.43	403,104.20	0.03
046353108	ASTRAZENECA PLC SPONS ADR ADR							
	35,885.000	Local	58.150000	2,086,712.75	60.880000	2,184,678.80	97,966.05	0.08
		Base	58.150000	2,086,712.75	60.880000	2,184,678.80	97,966.05	0.08
049560105	ATMOS ENERGY CORP COMMON STOCK							
	9,376.000	Local	97.906626	917,972.53	109.810000	1,029,578.56	111,606.03	0.04
		Base	97.906626	917,972.53	109.810000	1,029,578.56	111,606.03	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
	15,566.000	Local	58.382020	908,774.52	220.230000	3,428,100.18	2,519,325.66	0.13
		Base	58.382020	908,774.52	220.230000	3,428,100.18	2,519,325.66	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	29,836.000	Local	49.230946	1,468,854.49	204.440000	6,099,671.84	4,630,817.35	0.23
		Base	49.230946	1,468,854.49	204.440000	6,099,671.84	4,630,817.35	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,484.000	Local	271.483167	402,881.02	1,863.390000	2,765,270.76	2,362,389.74	0.10
		Base	271.483167	402,881.02	1,863.390000	2,765,270.76	2,362,389.74	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	9,894.000	Local	138.970801	1,374,977.11	238.590000	2,360,609.46	985,632.35	0.09
		Base	138.970801	1,374,977.11	238.590000	2,360,609.46	985,632.35	0.09
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	5,862.000	Local	57.532508	337,255.56	176.200000	1,032,884.40	695,628.84	0.04
		Base	57.532508	337,255.56	176.200000	1,032,884.40	695,628.84	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	61,889.000	Local	37.139702	2,298,539.02	29.380000	1,818,298.82	-480,240.20	0.07
		Base	37.139702	2,298,539.02	29.380000	1,818,298.82	-480,240.20	0.07
058498106	BALL CORP COMMON STOCK							
	22,933.000	Local	21.093103	483,728.13	89.740000	2,058,007.42	1,574,279.29	0.08
		Base	21.093103	483,728.13	89.740000	2,058,007.42	1,574,279.29	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	509,949.000	Local	24.281339	12,382,244.71	44.200000	22,539,745.80	10,157,501.09	0.85
		Base	24.281339	12,382,244.71	44.200000	22,539,745.80	10,157,501.09	0.85
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	53,795.000	Local	36.090457	1,941,486.12	53.150000	2,859,204.25	917,718.13	0.11
		Base	36.090457	1,941,486.12	53.150000	2,859,204.25	917,718.13	0.11
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	18,719.000	Local	29.691816	555,801.11	53.370000	999,033.03	443,231.92	0.04
		Base	29.691816	555,801.11	53.370000	999,033.03	443,231.92	0.04
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	35,452.000	Local	36.794810	1,304,449.62	84.970000	3,012,356.44	1,707,906.82	0.11
		Base	36.794810	1,304,449.62	84.970000	3,012,356.44	1,707,906.82	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	20,334.000	Local	144.356683	2,935,348.79	271.280000	5,516,207.52	2,580,858.73	0.21
		Base	144.356683	2,935,348.79	271.280000	5,516,207.52	2,580,858.73	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	9,880.000	Local	69.048485	682,199.03	90.300000	892,164.00	209,964.97	0.03
		Base	69.048485	682,199.03	90.300000	892,164.00	209,964.97	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	129,672.000	Local	99.184630	12,861,469.34	321.450000	41,683,064.40	28,821,595.06	1.57
		Base	99.184630	12,861,469.34	321.450000	41,683,064.40	28,821,595.06	1.57
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	15,673.000	Local	36.310568	569,095.54	96.640000	1,514,638.72	945,543.18	0.06
		Base	36.310568	569,095.54	96.640000	1,514,638.72	945,543.18	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,529.000	Local	462.361530	706,950.78	625.960000	957,092.84	250,142.06	0.04
		Base	462.361530	706,950.78	625.960000	957,092.84	250,142.06	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	10,400.000	Local	108.014152	1,123,347.18	211.010000	2,194,504.00	1,071,156.82	0.08
		Base	108.014152	1,123,347.18	211.010000	2,194,504.00	1,071,156.82	0.08
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	2,782.000	Local	509.784173	1,418,219.57	419.410000	1,166,798.62	-251,420.95	0.04
		Base	509.784173	1,418,219.57	419.410000	1,166,798.62	-251,420.95	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01							
	10,111.000	Local	313.124963	3,166,006.50	743.890000	7,521,471.79	4,355,465.29	0.28
		Base	313.124963	3,166,006.50	743.890000	7,521,471.79	4,355,465.29	0.28
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	39,115.000	Local	90.562798	3,542,363.83	205.340000	8,031,874.10	4,489,510.27	0.30
		Base	90.562798	3,542,363.83	205.340000	8,031,874.10	4,489,510.27	0.30
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	2,907.000	Local	467.703725	1,359,614.73	2,172.250000	6,314,730.75	4,955,116.02	0.24
		Base	467.703725	1,359,614.73	2,172.250000	6,314,730.75	4,955,116.02	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01							
	16,977.000	Local	34.972219	593,723.37	41.010000	696,226.77	102,503.40	0.03
		Base	34.972219	593,723.37	41.010000	696,226.77	102,503.40	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
	10,064.000	Local	94.247297	948,504.80	122.310000	1,230,927.84	282,423.04	0.05
		Base	94.247297	948,504.80	122.310000	1,230,927.84	282,423.04	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
	100,898.000	Local	20.029185	2,020,904.69	44.170000	4,456,664.66	2,435,759.97	0.17
		Base	20.029185	2,020,904.69	44.170000	4,456,664.66	2,435,759.97	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
	157,165.000	Local	47.293579	7,432,895.37	68.670000	10,792,520.55	3,359,625.18	0.41
		Base	47.293579	7,432,895.37	68.670000	10,792,520.55	3,359,625.18	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
	8,254.000	Local	117.156161	967,006.95	146.210000	1,206,817.34	239,810.39	0.05
		Base	117.156161	967,006.95	146.210000	1,206,817.34	239,810.39	0.05
11135F101	BROADCOM INC COMMON STOCK							
	29,144.000	Local	201.627003	5,876,217.37	587.440000	17,120,351.36	11,244,133.99	0.65
		Base	201.627003	5,876,217.37	587.440000	17,120,351.36	11,244,133.99	0.65
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	16,597.000	Local	57.480860	954,009.84	67.610000	1,122,123.17	168,113.33	0.04
		Base	57.480860	954,009.84	67.610000	1,122,123.17	168,113.33	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
	12,938.000	Local	28.361943	366,946.82	65.230000	843,945.74	476,998.92	0.03
		Base	28.361943	366,946.82	65.230000	843,945.74	476,998.92	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
	7,550.000	Local	85.929846	648,770.34	117.290000	885,539.50	236,769.16	0.03
		Base	85.929846	648,770.34	117.290000	885,539.50	236,769.16	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
	23,696.000	Local	28.671768	679,406.22	96.850000	2,294,957.60	1,615,551.38	0.09
		Base	28.671768	679,406.22	96.850000	2,294,957.60	1,615,551.38	0.09
12514G108	CDW CORP/DE COMMON STOCK USD.01							
	9,610.000	Local	121.978494	1,172,213.33	172.460000	1,657,340.60	485,127.27	0.06
		Base	121.978494	1,172,213.33	172.460000	1,657,340.60	485,127.27	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
	15,185.000	Local	28.209534	428,361.77	81.190000	1,232,870.15	804,508.38	0.05
		Base	28.209534	428,361.77	81.190000	1,232,870.15	804,508.38	0.05
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
	9,203.000	Local	56.207123	517,274.15	96.680000	889,746.04	372,471.89	0.03
		Base	56.207123	517,274.15	96.680000	889,746.04	372,471.89	0.03
125523100	CIGNA CORP COMMON STOCK USD.01							
	23,467.000	Local	75.786631	1,778,484.86	237.780000	5,579,983.26	3,801,498.40	0.21
		Base	75.786631	1,778,484.86	237.780000	5,579,983.26	3,801,498.40	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
12572Q105	CME GROUP INC COMMON STOCK USD.01							
	25,447.000	Local	103.272066	2,627,964.26	236.530000	6,018,978.91	3,391,014.65	0.23
		Base	103.272066	2,627,964.26	236.530000	6,018,978.91	3,391,014.65	0.23
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	20,512.000	Local	25.447624	521,981.67	64.010000	1,312,973.12	790,991.45	0.05
		Base	25.447624	521,981.67	64.010000	1,312,973.12	790,991.45	0.05
126408103	CSX CORP COMMON STOCK USD1.0							
	157,047.000	Local	6.220352	976,887.60	33.910000	5,325,463.77	4,348,576.17	0.20
		Base	6.220352	976,887.60	33.910000	5,325,463.77	4,348,576.17	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	93,469.000	Local	48.315579	4,516,008.89	103.650000	9,688,061.85	5,172,052.96	0.37
		Base	48.315579	4,516,008.89	103.650000	9,688,061.85	5,172,052.96	0.37
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
	57,606.000	Local	19.809896	1,141,168.89	23.330000	1,343,947.98	202,779.09	0.05
		Base	19.809896	1,141,168.89	23.330000	1,343,947.98	202,779.09	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	19,623.000	Local	43.119738	846,138.62	151.430000	2,971,510.89	2,125,372.27	0.11
		Base	43.119738	846,138.62	151.430000	2,971,510.89	2,125,372.27	0.11
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	15,135.000	Local	88.361735	1,337,354.86	84.190000	1,274,215.65	-63,139.21	0.05
		Base	88.361735	1,337,354.86	84.190000	1,274,215.65	-63,139.21	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	14,332.000	Local	39.477644	565,793.59	44.970000	644,510.04	78,716.45	0.02
		Base	39.477644	565,793.59	44.970000	644,510.04	78,716.45	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	30,136.000	Local	59.459463	1,791,870.38	153.270000	4,618,944.72	2,827,074.34	0.17
		Base	59.459463	1,791,870.38	153.270000	4,618,944.72	2,827,074.34	0.17
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	19,951.000	Local	43.410925	866,091.37	54.010000	1,077,553.51	211,462.14	0.04
		Base	43.410925	866,091.37	54.010000	1,077,553.51	211,462.14	0.04

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143130102	CARMAX INC COMMON STOCK USD.5							
	11,478.000	Local	29.596003	339,702.92	109.330000	1,254,889.74	915,186.82	0.05
		Base	29.596003	339,702.92	109.330000	1,254,889.74	915,186.82	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	56,960.000	Local	29.341395	1,671,285.86	20.330000	1,157,996.80	-513,289.06	0.04
		Base	29.341395	1,671,285.86	20.330000	1,157,996.80	-513,289.06	0.04
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	61,360.000	Local	14.182313	870,226.73	44.880000	2,753,836.80	1,883,610.07	0.10
		Base	14.182313	870,226.73	44.880000	2,753,836.80	1,883,610.07	0.10
148806102	CATALENT INC COMMON STOCK USD.01							
	12,121.000	Local	86.042838	1,042,925.24	102.040000	1,236,826.84	193,901.60	0.05
		Base	86.042838	1,042,925.24	102.040000	1,236,826.84	193,901.60	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	38,302.000	Local	68.052960	2,606,564.49	187.580000	7,184,689.16	4,578,124.67	0.27
		Base	68.052960	2,606,564.49	187.580000	7,184,689.16	4,578,124.67	0.27
150870103	CELANESE CORP COMMON STOCK USD.0001							
	7,709.000	Local	86.182568	664,381.42	139.280000	1,073,709.52	409,328.10	0.04
		Base	86.182568	664,381.42	139.280000	1,073,709.52	409,328.10	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
	41,316.000	Local	51.615360	2,132,540.23	82.620000	3,413,527.92	1,280,987.69	0.13
		Base	51.615360	2,132,540.23	82.620000	3,413,527.92	1,280,987.69	0.13
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	44,527.000	Local	20.905834	930,874.08	27.350000	1,217,813.45	286,939.37	0.05
		Base	20.905834	930,874.08	27.350000	1,217,813.45	286,939.37	0.05
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	9,643.000	Local	115.480552	1,113,578.96	72.910000	703,071.13	-410,507.83	0.03
		Base	115.480552	1,113,578.96	72.910000	703,071.13	-410,507.83	0.03
156782104	CERNER CORP COMMON STOCK USD.01							
	20,832.000	Local	36.001288	749,978.84	93.250000	1,942,584.00	1,192,605.16	0.07
		Base	36.001288	749,978.84	93.250000	1,942,584.00	1,192,605.16	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
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,572.000	368.025803	1,314,588.17	291.160000	1,040,023.52	-274,564.65	0.04
		Base		368.025803	1,314,588.17	291.160000	1,040,023.52	-274,564.65	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	8,758.000	288.253703	2,524,525.93	601.780000	5,270,389.24	2,745,863.31	0.20
		Base		288.253703	2,524,525.93	601.780000	5,270,389.24	2,745,863.31	0.20
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	136,492.000	75.853767	10,353,432.38	144.000000	19,654,848.00	9,301,415.62	0.74
		Base		75.853767	10,353,432.38	144.000000	19,654,848.00	9,301,415.62	0.74
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	1,991.000	445.004626	886,004.21	1,523.350000	3,032,989.85	2,146,985.64	0.11
		Base		445.004626	886,004.21	1,523.350000	3,032,989.85	2,146,985.64	0.11
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	17,287.000	46.924798	811,188.98	97.850000	1,691,532.95	880,343.97	0.06
		Base		46.924798	811,188.98	97.850000	1,691,532.95	880,343.97	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	10,611.000	46.399247	492,342.41	122.790000	1,302,924.69	810,582.28	0.05
		Base		46.399247	492,342.41	122.790000	1,302,924.69	810,582.28	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	298,635.000	29.635180	8,850,101.86	55.770000	16,654,873.95	7,804,772.09	0.63
		Base		29.635180	8,850,101.86	55.770000	16,654,873.95	7,804,772.09	0.63
172908105	CINTAS CORP COMMON STOCK								
		Local	6,224.000	73.216415	455,698.97	375.320000	2,335,991.68	1,880,292.71	0.09
		Base		73.216415	455,698.97	375.320000	2,335,991.68	1,880,292.71	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	140,499.000	80.076965	11,250,733.51	59.230000	8,321,755.77	-2,928,977.74	0.31
		Base		80.076965	11,250,733.51	59.230000	8,321,755.77	-2,928,977.74	0.31
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	30,178.000	21.102689	636,836.94	52.420000	1,581,930.76	945,093.82	0.06
		Base		21.102689	636,836.94	52.420000	1,581,930.76	945,093.82	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
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	8,830.000	52.143255	460,424.94	102.500000	905,075.00	444,650.06	0.03
		Base		52.143255	460,424.94	102.500000	905,075.00	444,650.06	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	8,699.000	71.182442	619,216.06	145.790000	1,268,227.21	649,011.15	0.05
		Base		71.182442	619,216.06	145.790000	1,268,227.21	649,011.15	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	275,259.000	31.230106	8,596,367.74	62.240000	17,132,120.16	8,535,752.42	0.65
		Base		31.230106	8,596,367.74	62.240000	17,132,120.16	8,535,752.42	0.65
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	37,190.000	27.724663	1,031,080.23	86.130000	3,203,174.70	2,172,094.47	0.12
		Base		27.724663	1,031,080.23	86.130000	3,203,174.70	2,172,094.47	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	59,678.000	38.543943	2,300,225.44	76.950000	4,592,222.10	2,291,996.66	0.17
		Base		38.543943	2,300,225.44	76.950000	4,592,222.10	2,291,996.66	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	322,841.000	17.464685	5,638,316.33	46.760000	15,096,045.16	9,457,728.83	0.57
		Base		17.464685	5,638,316.33	46.760000	15,096,045.16	9,457,728.83	0.57
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	9,285.000	46.160783	428,602.87	95.490000	886,624.65	458,021.78	0.03
		Base		46.160783	428,602.87	95.490000	886,624.65	458,021.78	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	33,965.000	23.013636	781,658.13	34.970000	1,187,756.05	406,097.92	0.04
		Base		23.013636	781,658.13	34.970000	1,187,756.05	406,097.92	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	93,389.000	47.433278	4,429,746.36	94.860000	8,858,880.54	4,429,134.18	0.33
		Base		47.433278	4,429,746.36	94.860000	8,858,880.54	4,429,134.18	0.33
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	25,047.000	55.773029	1,396,947.06	85.770000	2,148,281.19	751,334.13	0.08
		Base		55.773029	1,396,947.06	85.770000	2,148,281.19	751,334.13	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
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	11,630.000	57.149236	664,645.61	215.620000	2,507,660.60	1,843,014.99	0.09
		Base		57.149236	664,645.61	215.620000	2,507,660.60	1,843,014.99	0.09
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	23,090.000	35.939336	829,839.27	45.980000	1,061,678.20	231,838.93	0.04
		Base		35.939336	829,839.27	45.980000	1,061,678.20	231,838.93	0.04
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,490.000	200.971991	701,392.25	409.020000	1,427,479.80	726,087.55	0.05
		Base		200.971991	701,392.25	409.020000	1,427,479.80	726,087.55	0.05
217204106	COPART INC COMMON STOCK								
		Local	15,108.000	62.799319	948,772.11	122.880000	1,856,471.04	907,698.93	0.07
		Base		62.799319	948,772.11	122.880000	1,856,471.04	907,698.93	0.07
219350105	CORNING INC COMMON STOCK USD.5								
		Local	54,384.000	23.010924	1,251,426.08	40.400000	2,197,113.60	945,687.52	0.08
		Base		23.010924	1,251,426.08	40.400000	2,197,113.60	945,687.52	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	51,610.000	22.258170	1,148,744.17	52.030000	2,685,268.30	1,536,524.13	0.10
		Base		22.258170	1,148,744.17	52.030000	2,685,268.30	1,536,524.13	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	31,283.000	90.304045	2,824,981.44	519.250000	16,243,697.75	13,418,716.31	0.61
		Base		90.304045	2,824,981.44	519.250000	16,243,697.75	13,418,716.31	0.61
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	30,602.000	79.566598	2,434,897.02	166.590000	5,097,987.18	2,663,090.16	0.19
		Base		79.566598	2,434,897.02	166.590000	5,097,987.18	2,663,090.16	0.19
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	10,127.000	63.784390	645,944.52	204.120000	2,067,123.24	1,421,178.72	0.08
		Base		63.784390	645,944.52	204.120000	2,067,123.24	1,421,178.72	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	23,078.000	30.013225	692,645.21	85.400000	1,970,861.20	1,278,215.99	0.07
		Base		30.013225	692,645.21	85.400000	1,970,861.20	1,278,215.99	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
233331107	DTE ENERGY COMPANY COMMON STOCK							
	13,716.000	Local	51.552256	707,090.74	121.590000	1,667,728.44	960,637.70	0.06
		Base	51.552256	707,090.74	121.590000	1,667,728.44	960,637.70	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	17,860.000	Local	52.086854	930,271.22	34.030000	607,775.80	-322,495.42	0.02
		Base	52.086854	930,271.22	34.030000	607,775.80	-322,495.42	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	45,031.000	Local	52.066759	2,344,618.21	274.410000	12,356,956.71	10,012,338.50	0.47
		Base	52.066759	2,344,618.21	274.410000	12,356,956.71	10,012,338.50	0.47
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,189.000	Local	41.043213	377,146.08	145.220000	1,334,426.58	957,280.50	0.05
		Base	41.043213	377,146.08	145.220000	1,334,426.58	957,280.50	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	4,617.000	Local	39.301592	181,455.45	112.770000	520,659.09	339,203.64	0.02
		Base	39.301592	181,455.45	112.770000	520,659.09	339,203.64	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
	19,977.000	Local	68.901244	1,376,440.15	360.020000	7,192,119.54	5,815,679.39	0.27
		Base	68.901244	1,376,440.15	360.020000	7,192,119.54	5,815,679.39	0.27
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	45,316.000	Local	25.065921	1,135,887.28	39.920000	1,809,014.72	673,127.44	0.07
		Base	25.065921	1,135,887.28	39.920000	1,809,014.72	673,127.44	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	15,478.000	Local	45.988896	711,816.13	54.140000	837,978.92	126,162.79	0.03
		Base	45.988896	711,816.13	54.140000	837,978.92	126,162.79	0.03
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	44,580.000	Local	34.276948	1,528,066.33	59.550000	2,654,739.00	1,126,672.67	0.10
		Base	34.276948	1,528,066.33	59.550000	2,654,739.00	1,126,672.67	0.10
252131107	DEXCOM INC COMMON STOCK USD.001							
	6,862.000	Local	405.919580	2,785,420.16	413.910000	2,840,250.42	54,830.26	0.11
		Base	405.919580	2,785,420.16	413.910000	2,840,250.42	54,830.26	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
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,058.000	Local	102.024781	1,230,214.81	138.100000	1,665,209.80	434,994.99	0.06
		Base	102.024781	1,230,214.81	138.100000	1,665,209.80	434,994.99	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	20,094.000	Local	108.059277	2,171,343.12	134.920000	2,711,082.48	539,739.36	0.10
		Base	108.059277	2,171,343.12	134.920000	2,711,082.48	539,739.36	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	175,261.000	Local	56.442864	9,892,232.76	148.460000	26,019,248.06	16,127,015.30	0.98
		Base	56.442864	9,892,232.76	148.460000	26,019,248.06	16,127,015.30	0.98
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	20,751.000	Local	25.381756	526,696.81	123.440000	2,561,503.44	2,034,806.63	0.10
		Base	25.381756	526,696.81	123.440000	2,561,503.44	2,034,806.63	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
	11,980.000	Local	20.511161	245,723.71	28.050000	336,039.00	90,315.29	0.01
		Base	20.511161	245,723.71	28.050000	336,039.00	90,315.29	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
	21,506.000	Local	22.752508	489,315.44	27.970000	601,522.82	112,207.38	0.02
		Base	22.752508	489,315.44	27.970000	601,522.82	112,207.38	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	17,680.000	Local	54.936600	971,279.08	31.960000	565,052.80	-406,226.28	0.02
		Base	54.936600	971,279.08	31.960000	565,052.80	-406,226.28	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	16,519.000	Local	63.033232	1,041,245.96	198.340000	3,276,378.46	2,235,132.50	0.12
		Base	63.033232	1,041,245.96	198.340000	3,276,378.46	2,235,132.50	0.12
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	15,925.000	Local	52.671629	838,795.69	142.080000	2,262,624.00	1,423,828.31	0.09
		Base	52.671629	838,795.69	142.080000	2,262,624.00	1,423,828.31	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK							
	57,384.000	Local	53.026787	3,042,889.16	79.530000	4,563,749.52	1,520,860.36	0.17
		Base	53.026787	3,042,889.16	79.530000	4,563,749.52	1,520,860.36	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
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,575.000	Local	379.877678	978,185.02	432.210000	1,112,940.75	134,755.73	0.04
		Base	379.877678	978,185.02	432.210000	1,112,940.75	134,755.73	0.04
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,194.000	Local	39.918872	406,932.98	156.860000	1,599,030.84	1,192,097.86	0.06
		Base	39.918872	406,932.98	156.860000	1,599,030.84	1,192,097.86	0.06
260557103	DOW INC COMMON STOCK USD.01							
	52,369.000	Local	36.598664	1,916,635.43	58.960000	3,087,676.24	1,171,040.81	0.12
		Base	36.598664	1,916,635.43	58.960000	3,087,676.24	1,171,040.81	0.12
264411505	DUKE REALTY CORP REIT USD.01							
	26,966.000	Local	29.922595	806,892.70	53.000000	1,429,198.00	622,305.30	0.05
		Base	29.922595	806,892.70	53.000000	1,429,198.00	622,305.30	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	54,465.000	Local	60.552009	3,297,965.19	100.410000	5,468,830.65	2,170,865.46	0.21
		Base	60.552009	3,297,965.19	100.410000	5,468,830.65	2,170,865.46	0.21
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	36,684.000	Local	52.975213	1,943,342.71	77.370000	2,838,241.08	894,898.37	0.11
		Base	52.975213	1,943,342.71	77.370000	2,838,241.08	894,898.37	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	41,428.000	Local	44.405805	1,839,643.69	114.920000	4,760,905.76	2,921,262.07	0.18
		Base	44.405805	1,839,643.69	114.920000	4,760,905.76	2,921,262.07	0.18
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	9,518.000	Local	38.393480	365,429.14	118.470000	1,127,597.46	762,168.32	0.04
		Base	38.393480	365,429.14	118.470000	1,127,597.46	762,168.32	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	44,324.000	Local	17.987650	797,284.61	54.590000	2,419,647.16	1,622,362.55	0.09
		Base	17.987650	797,284.61	54.590000	2,419,647.16	1,622,362.55	0.09
278865100	ECOLAB INC COMMON STOCK USD1.0							
	17,652.000	Local	63.444455	1,119,921.52	176.260000	3,111,341.52	1,991,420.00	0.12
		Base	63.444455	1,119,921.52	176.260000	3,111,341.52	1,991,420.00	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
281020107	EDISON INTERNATIONAL COMMON STOCK							
	26,899.000	Local	42.440816	1,141,615.51	63.420000	1,705,934.58	564,319.07	0.06
		Base	42.440816	1,141,615.51	63.420000	1,705,934.58	564,319.07	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	44,206.000	Local	22.930263	1,013,655.21	112.370000	4,967,428.22	3,953,773.01	0.19
		Base	22.930263	1,013,655.21	112.370000	4,967,428.22	3,953,773.01	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	20,024.000	Local	43.687275	874,794.00	130.090000	2,604,922.16	1,730,128.16	0.10
		Base	43.687275	874,794.00	130.090000	2,604,922.16	1,730,128.16	0.10
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	42,328.000	Local	41.491592	1,756,256.12	92.920000	3,933,117.76	2,176,861.64	0.15
		Base	41.491592	1,756,256.12	92.920000	3,933,117.76	2,176,861.64	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	9,552.000	Local	196.280164	1,874,868.13	166.700000	1,592,318.40	-282,549.73	0.06
		Base	196.280164	1,874,868.13	166.700000	1,592,318.40	-282,549.73	0.06
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	14,230.000	Local	69.550194	989,699.26	105.210000	1,497,138.30	507,439.04	0.06
		Base	69.550194	989,699.26	105.210000	1,497,138.30	507,439.04	0.06
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
	4,015.000	Local	671.415788	2,695,734.39	207.750000	834,116.25	-1,861,618.14	0.03
		Base	671.415788	2,695,734.39	207.750000	834,116.25	-1,861,618.14	0.03
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	8,638.000	Local	114.068401	985,322.85	218.340000	1,886,020.92	900,698.07	0.07
		Base	114.068401	985,322.85	218.340000	1,886,020.92	900,698.07	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,375.000	Local	326.184445	2,079,425.84	709.730000	4,524,528.75	2,445,102.91	0.17
		Base	326.184445	2,079,425.84	709.730000	4,524,528.75	2,445,102.91	0.17
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	24,163.000	Local	47.880735	1,156,942.21	85.300000	2,061,103.90	904,161.69	0.08
		Base	47.880735	1,156,942.21	85.300000	2,061,103.90	904,161.69	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
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,607.000	Local	189.844662	874,614.36	317.170000	1,461,202.19	586,587.83	0.06
		Base	189.844662	874,614.36	317.170000	1,461,202.19	586,587.83	0.06
29786A106	ETSY INC COMMON STOCK USD.001							
	8,976.000	Local	124.325849	1,115,948.82	154.890000	1,390,292.64	274,343.82	0.05
		Base	124.325849	1,115,948.82	154.890000	1,390,292.64	274,343.82	0.05
30034W106	EVERGY INC COMMON STOCK							
	16,236.000	Local	54.606535	886,591.70	62.410000	1,013,288.76	126,697.06	0.04
		Base	54.606535	886,591.70	62.410000	1,013,288.76	126,697.06	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	24,343.000	Local	39.718690	966,872.07	81.800000	1,991,257.40	1,024,385.33	0.08
		Base	39.718690	966,872.07	81.800000	1,991,257.40	1,024,385.33	0.08
30161N101	EXELON CORP COMMON STOCK							
	69,270.000	Local	29.500037	2,043,467.56	42.560000	2,948,131.20	904,663.64	0.11
		Base	29.500037	2,043,467.56	42.560000	2,948,131.20	904,663.64	0.11
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,337.000	Local	79.022407	816,854.62	196.110000	2,027,189.07	1,210,334.45	0.08
		Base	79.022407	816,854.62	196.110000	2,027,189.07	1,210,334.45	0.08
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	11,994.000	Local	45.660384	547,650.64	103.360000	1,239,699.84	692,049.20	0.05
		Base	45.660384	547,650.64	103.360000	1,239,699.84	692,049.20	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,480.000	Local	91.841028	870,652.95	188.150000	1,783,662.00	913,009.05	0.07
		Base	91.841028	870,652.95	188.150000	1,783,662.00	913,009.05	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
	299,764.000	Local	58.954649	17,672,481.45	78.420000	23,507,492.88	5,835,011.43	0.89
		Base	58.954649	17,672,481.45	78.420000	23,507,492.88	5,835,011.43	0.89
302491303	FMC CORP COMMON STOCK USD.1							
	8,974.000	Local	32.199542	288,958.69	117.250000	1,052,201.50	763,242.81	0.04
		Base	32.199542	288,958.69	117.250000	1,052,201.50	763,242.81	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
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	142,548.000	Local	96.416118	13,743,924.75	211.030000	30,081,904.44	16,337,979.69	1.13
		Base	96.416118	13,743,924.75	211.030000	30,081,904.44	16,337,979.69	1.13
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,664.000	Local	485.251896	1,292,711.05	406.090000	1,081,823.76	-210,887.29	0.04
		Base	485.251896	1,292,711.05	406.090000	1,081,823.76	-210,887.29	0.04
311900104	FASTENAL CO COMMON STOCK USD.01							
	40,725.000	Local	17.865781	727,583.95	51.460000	2,095,708.50	1,368,124.55	0.08
		Base	17.865781	727,583.95	51.460000	2,095,708.50	1,368,124.55	0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	4,957.000	Local	144.244436	715,019.67	117.580000	582,844.06	-132,175.61	0.02
		Base	144.244436	715,019.67	117.580000	582,844.06	-132,175.61	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,304.000	Local	93.193165	1,612,614.53	222.270000	3,846,160.08	2,233,545.55	0.14
		Base	93.193165	1,612,614.53	222.270000	3,846,160.08	2,233,545.55	0.14
315616102	F5 INC COMMON STOCK							
	4,270.000	Local	130.307056	556,411.13	200.850000	857,629.50	301,218.37	0.03
		Base	130.307056	556,411.13	200.850000	857,629.50	301,218.37	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	43,116.000	Local	86.561494	3,732,185.36	95.230000	4,105,936.68	373,751.32	0.15
		Base	86.561494	3,732,185.36	95.230000	4,105,936.68	373,751.32	0.15
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	48,414.000	Local	24.584505	1,190,234.23	47.840000	2,316,125.76	1,125,891.53	0.09
		Base	24.584505	1,190,234.23	47.840000	2,316,125.76	1,125,891.53	0.09
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	12,692.000	Local	93.719931	1,189,493.37	173.260000	2,199,015.92	1,009,522.55	0.08
		Base	93.719931	1,189,493.37	173.260000	2,199,015.92	1,009,522.55	0.08
337738108	FISERV INC COMMON STOCK USD.01							
	42,073.000	Local	49.997925	2,103,562.69	97.670000	4,109,269.91	2,005,707.22	0.15
		Base	49.997925	2,103,562.69	97.670000	4,109,269.91	2,005,707.22	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
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	38,547.000	Local	43.626883	1,681,685.44	41.850000	1,613,191.95	-68,493.49	0.06
		Base	43.626883	1,681,685.44	41.850000	1,613,191.95	-68,493.49	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	5,749.000	Local	214.054115	1,230,597.11	234.200000	1,346,415.80	115,818.69	0.05
		Base	214.054115	1,230,597.11	234.200000	1,346,415.80	115,818.69	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	277,943.000	Local	12.067341	3,354,033.03	17.560000	4,880,679.08	1,526,646.05	0.18
		Base	12.067341	3,354,033.03	17.560000	4,880,679.08	1,526,646.05	0.18
34959E109	FORTINET INC COMMON STOCK USD.001							
	9,608.000	Local	88.901946	854,169.90	344.520000	3,310,148.16	2,455,978.26	0.12
		Base	88.901946	854,169.90	344.520000	3,310,148.16	2,455,978.26	0.12
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	25,389.000	Local	28.504996	723,713.35	64.750000	1,643,937.75	920,224.40	0.06
		Base	28.504996	723,713.35	64.750000	1,643,937.75	920,224.40	0.06
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	9,610.000	Local	57.349776	551,131.35	86.900000	835,109.00	283,977.65	0.03
		Base	57.349776	551,131.35	86.900000	835,109.00	283,977.65	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	22,682.000	Local	40.583651	920,518.37	41.830000	948,788.06	28,269.69	0.04
		Base	40.583651	920,518.37	41.830000	948,788.06	28,269.69	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	10,411.000	Local	40.403645	420,642.35	38.260000	398,324.86	-22,317.49	0.02
		Base	40.403645	420,642.35	38.260000	398,324.86	-22,317.49	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	19,896.000	Local	25.699043	511,308.15	29.730000	591,508.08	80,199.93	0.02
		Base	25.699043	511,308.15	29.730000	591,508.08	80,199.93	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	103,977.000	Local	23.583565	2,452,148.31	46.950000	4,881,720.15	2,429,571.84	0.18
		Base	23.583565	2,452,148.31	46.950000	4,881,720.15	2,429,571.84	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
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	14,676.000	61.456988	901,942.76	158.190000	2,321,596.44	1,419,653.68	0.09
		Base		61.456988	901,942.76	158.190000	2,321,596.44	1,419,653.68	0.09
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	5,822.000	112.270332	653,637.87	280.420000	1,632,605.24	978,967.37	0.06
		Base		112.270332	653,637.87	280.420000	1,632,605.24	978,967.37	0.06
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	4,467.000	304.172874	1,358,740.23	315.470000	1,409,204.49	50,464.26	0.05
		Base		304.172874	1,358,740.23	315.470000	1,409,204.49	50,464.26	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	16,409.000	71.666532	1,175,976.13	234.450000	3,847,090.05	2,671,113.92	0.14
		Base		71.666532	1,175,976.13	234.450000	3,847,090.05	2,671,113.92	0.14
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01								
		Local	77,755.000	231.623860	18,009,913.26	95.510000	7,426,380.05	-10,583,533.21	0.28
		Base		231.623860	18,009,913.26	95.510000	7,426,380.05	-10,583,533.21	0.28
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	42,886.000	32.518255	1,394,577.90	67.430000	2,891,802.98	1,497,225.08	0.11
		Base		32.518255	1,394,577.90	67.430000	2,891,802.98	1,497,225.08	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	102,801.000	38.253145	3,932,461.52	46.720000	4,802,862.72	870,401.20	0.18
		Base		38.253145	3,932,461.52	46.720000	4,802,862.72	870,401.20	0.18
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	10,084.000	46.820312	472,136.03	122.160000	1,231,861.44	759,725.41	0.05
		Base		46.820312	472,136.03	122.160000	1,231,861.44	759,725.41	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	88,818.000	26.617033	2,364,071.64	60.400000	5,364,607.20	3,000,535.56	0.20
		Base		26.617033	2,364,071.64	60.400000	5,364,607.20	3,000,535.56	0.20
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	20,544.000	109.853590	2,256,832.15	133.380000	2,740,158.72	483,326.57	0.10
		Base		109.853590	2,256,832.15	133.380000	2,740,158.72	483,326.57	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
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	6,577.000	25.548737	168,034.04	100.960000	664,013.92	495,979.88	0.03
		Base		25.548737	168,034.04	100.960000	664,013.92	495,979.88	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	24,035.000	134.671403	3,236,827.17	341.290000	8,202,905.15	4,966,077.98	0.31
		Base		134.671403	3,236,827.17	341.290000	8,202,905.15	4,966,077.98	0.31
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,063.000	120.037290	367,674.22	477.060000	1,461,234.78	1,093,560.56	0.06
		Base		120.037290	367,674.22	477.060000	1,461,234.78	1,093,560.56	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	16,957.000	77.774298	1,318,818.77	250.310000	4,244,506.67	2,925,687.90	0.16
		Base		77.774298	1,318,818.77	250.310000	4,244,506.67	2,925,687.90	0.16
40434L105	HP INC COMMON STOCK USD.01								
		Local	81,606.000	15.799580	1,289,340.49	34.360000	2,803,982.16	1,514,641.67	0.11
		Base		15.799580	1,289,340.49	34.360000	2,803,982.16	1,514,641.67	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	63,380.000	30.608637	1,939,975.43	33.530000	2,125,131.40	185,155.97	0.08
		Base		30.608637	1,939,975.43	33.530000	2,125,131.40	185,155.97	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	24,098.000	44.815491	1,079,963.71	69.480000	1,674,329.04	594,365.33	0.06
		Base		44.815491	1,079,963.71	69.480000	1,674,329.04	594,365.33	0.06
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	9,181.000	44.909800	412,316.87	97.050000	891,016.05	478,699.18	0.03
		Base		44.909800	412,316.87	97.050000	891,016.05	478,699.18	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	38,169.000	34.443838	1,314,686.85	31.060000	1,185,529.14	-129,157.71	0.04
		Base		34.443838	1,314,686.85	31.060000	1,185,529.14	-129,157.71	0.04
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	5,242.000	127.383489	667,744.25	176.800000	926,785.60	259,041.35	0.03
		Base		127.383489	667,744.25	176.800000	926,785.60	259,041.35	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
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	10,293.000	64.269452	661,525.47	202.260000	2,081,862.18	1,420,336.71	0.08
		Base		64.269452	661,525.47	202.260000	2,081,862.18	1,420,336.71	0.08
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	19,517.000	52.205091	1,018,886.77	101.060000	1,972,388.02	953,501.25	0.07
		Base		52.205091	1,018,886.77	101.060000	1,972,388.02	953,501.25	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	92,618.000	10.973465	1,016,340.42	15.920000	1,474,478.56	458,138.14	0.06
		Base		10.973465	1,016,340.42	15.920000	1,474,478.56	458,138.14	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	19,735.000	72.455734	1,429,913.91	148.860000	2,937,752.10	1,507,838.19	0.11
		Base		72.455734	1,429,913.91	148.860000	2,937,752.10	1,507,838.19	0.11
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	17,947.000	39.241531	704,267.76	71.170000	1,277,287.99	573,020.23	0.05
		Base		39.241531	704,267.76	71.170000	1,277,287.99	573,020.23	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	74,726.000	58.907708	4,401,937.39	315.830000	23,600,712.58	19,198,775.19	0.89
		Base		58.907708	4,401,937.39	315.830000	23,600,712.58	19,198,775.19	0.89
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	48,744.000	54.809113	2,671,615.38	189.750000	9,249,174.00	6,577,558.62	0.35
		Base		54.809113	2,671,615.38	189.750000	9,249,174.00	6,577,558.62	0.35
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	19,976.000	15.689018	313,403.83	47.640000	951,656.64	638,252.81	0.04
		Base		15.689018	313,403.83	47.640000	951,656.64	638,252.81	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	50,558.000	18.380809	929,296.96	18.270000	923,694.66	-5,602.30	0.03
		Base		18.380809	929,296.96	18.270000	923,694.66	-5,602.30	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	27,224.000	33.434983	910,233.99	35.920000	977,886.08	67,652.09	0.04
		Base		33.434983	910,233.99	35.920000	977,886.08	67,652.09	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
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	9,101.000	77.593463	706,178.11	434.320000	3,952,746.32	3,246,568.21	0.15
		Base		77.593463	706,178.11	434.320000	3,952,746.32	3,246,568.21	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	5,948.000	86.950071	517,179.02	202.930000	1,207,027.64	689,848.62	0.05
		Base		86.950071	517,179.02	202.930000	1,207,027.64	689,848.62	0.05
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	102,418.000	11.628436	1,190,961.15	15.520000	1,589,527.36	398,566.21	0.06
		Base		11.628436	1,190,961.15	15.520000	1,589,527.36	398,566.21	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,836.000	225.404898	639,248.29	204.400000	579,678.40	-59,569.89	0.02
		Base		225.404898	639,248.29	204.400000	579,678.40	-59,569.89	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	2,528.000	231.321135	584,779.83	130.350000	329,524.80	-255,255.03	0.01
		Base		231.321135	584,779.83	130.350000	329,524.80	-255,255.03	0.01
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	5,383.000	161.231657	867,910.01	191.900000	1,032,997.70	165,087.69	0.04
		Base		161.231657	867,910.01	191.900000	1,032,997.70	165,087.69	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	6,003.000	141.415692	848,918.40	532.350000	3,195,697.05	2,346,778.65	0.12
		Base		141.415692	848,918.40	532.350000	3,195,697.05	2,346,778.65	0.12
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	20,224.000	56.345924	1,139,539.96	216.340000	4,375,260.16	3,235,720.20	0.16
		Base		56.345924	1,139,539.96	216.340000	4,375,260.16	3,235,720.20	0.16
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	11,066.000	208.689811	2,309,361.45	326.600000	3,614,155.60	1,304,794.15	0.14
		Base		208.689811	2,309,361.45	326.600000	3,614,155.60	1,304,794.15	0.14
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	13,294.000	125.021207	1,662,031.92	68.300000	907,980.20	-754,051.72	0.03
		Base		125.021207	1,662,031.92	68.300000	907,980.20	-754,051.72	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
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,859.000	Local	22.050127	636,344.62	50.520000	1,457,956.68	821,612.06	0.05
		Base	22.050127	636,344.62	50.520000	1,457,956.68	821,612.06	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	287,970.000	Local	30.800633	8,869,658.29	47.700000	13,736,169.00	4,866,510.71	0.52
		Base	30.800633	8,869,658.29	47.700000	13,736,169.00	4,866,510.71	0.52
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	39,892.000	Local	36.861521	1,470,479.79	128.120000	5,110,963.04	3,640,483.25	0.19
		Base	36.861521	1,470,479.79	128.120000	5,110,963.04	3,640,483.25	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	63,498.000	Local	114.787498	7,288,776.55	122.510000	7,779,139.98	490,363.43	0.29
		Base	114.787498	7,288,776.55	122.510000	7,779,139.98	490,363.43	0.29
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	18,021.000	Local	107.373338	1,934,974.92	133.000000	2,396,793.00	461,818.08	0.09
		Base	107.373338	1,934,974.92	133.000000	2,396,793.00	461,818.08	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	27,420.000	Local	33.328585	913,869.79	43.530000	1,193,592.60	279,722.81	0.04
		Base	33.328585	913,869.79	43.530000	1,193,592.60	279,722.81	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	27,880.000	Local	18.478775	515,188.26	36.800000	1,025,984.00	510,795.74	0.04
		Base	18.478775	515,188.26	36.800000	1,025,984.00	510,795.74	0.04
461202103	INTUIT INC COMMON STOCK USD.01							
	20,049.000	Local	112.864167	2,262,813.68	474.370000	9,510,644.13	7,247,830.45	0.36
		Base	112.864167	2,262,813.68	474.370000	9,510,644.13	7,247,830.45	0.36
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	25,275.000	Local	65.575175	1,657,412.56	290.330000	7,338,090.75	5,680,678.19	0.28
		Base	65.575175	1,657,412.56	290.330000	7,338,090.75	5,680,678.19	0.28
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	13,526.000	Local	111.929332	1,513,956.15	230.120000	3,112,603.12	1,598,646.97	0.12
		Base	111.929332	1,513,956.15	230.120000	3,112,603.12	1,598,646.97	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
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	20,501.000	31.172821	639,074.00	49.180000	1,008,239.18	369,165.18	0.04
		Base		31.172821	639,074.00	49.180000	1,008,239.18	369,165.18	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	209,252.000	47.729160	9,987,422.25	141.800000	29,671,933.60	19,684,511.35	1.12
		Base		47.729160	9,987,422.25	141.800000	29,671,933.60	19,684,511.35	1.12
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	9,226.000	79.163858	730,365.75	123.000000	1,134,798.00	404,432.25	0.04
		Base		79.163858	730,365.75	123.000000	1,134,798.00	404,432.25	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	186,405.000	69.435419	12,943,109.27	164.570000	30,676,670.85	17,733,561.58	1.16
		Base		69.435419	12,943,109.27	164.570000	30,676,670.85	17,733,561.58	1.16
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	23,025.000	20.816816	479,307.18	33.790000	778,014.75	298,707.57	0.03
		Base		20.816816	479,307.18	33.790000	778,014.75	298,707.57	0.03
482480100	KLA CORP COMMON STOCK USD.001								
		Local	10,735.000	60.641482	650,986.31	348.500000	3,741,147.50	3,090,161.19	0.14
		Base		60.641482	650,986.31	348.500000	3,741,147.50	3,090,161.19	0.14
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	18,115.000	47.495318	860,377.69	63.940000	1,158,273.10	297,895.41	0.04
		Base		47.495318	860,377.69	63.940000	1,158,273.10	297,895.41	0.04
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	65,925.000	13.647678	899,723.18	25.070000	1,652,739.75	753,016.57	0.06
		Base		13.647678	899,723.18	25.070000	1,652,739.75	753,016.57	0.06
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	13,041.000	62.779725	818,710.39	157.370000	2,052,262.17	1,233,551.78	0.08
		Base		62.779725	818,710.39	157.370000	2,052,262.17	1,233,551.78	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	23,841.000	68.236623	1,626,829.32	130.150000	3,102,906.15	1,476,076.83	0.12
		Base		68.236623	1,626,829.32	130.150000	3,102,906.15	1,476,076.83	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
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	43,647.000	22.609322	986,829.09	23.530000	1,027,013.91	40,184.82	0.04
		Base		22.609322	986,829.09	23.530000	1,027,013.91	40,184.82	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	138,072.000	33.205750	4,584,784.33	17.400000	2,402,452.80	-2,182,331.53	0.09
		Base		33.205750	4,584,784.33	17.400000	2,402,452.80	-2,182,331.53	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	50,268.000	32.407878	1,629,079.21	39.220000	1,971,510.96	342,431.75	0.07
		Base		32.407878	1,629,079.21	39.220000	1,971,510.96	342,431.75	0.07
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	47,915.000	15.474199	741,446.23	46.800000	2,242,422.00	1,500,975.77	0.08
		Base		15.474199	741,446.23	46.800000	2,242,422.00	1,500,975.77	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	18,987.000	31.607024	600,122.56	46.950000	891,439.65	291,317.09	0.03
		Base		31.607024	600,122.56	46.950000	891,439.65	291,317.09	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	13,929.000	71.851463	1,000,819.03	252.310000	3,514,425.99	2,513,606.96	0.13
		Base		71.851463	1,000,819.03	252.310000	3,514,425.99	2,513,606.96	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	6,776.000	83.376998	564,962.54	271.260000	1,838,057.76	1,273,095.22	0.07
		Base		83.376998	564,962.54	271.260000	1,838,057.76	1,273,095.22	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	9,969.000	63.651334	634,540.15	561.350000	5,596,098.15	4,961,558.00	0.21
		Base		63.651334	634,540.15	561.350000	5,596,098.15	4,961,558.00	0.21
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	10,342.000	75.863278	784,578.02	66.430000	687,019.06	-97,558.96	0.03
		Base		75.863278	784,578.02	66.430000	687,019.06	-97,558.96	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	24,342.000	54.515007	1,327,004.29	42.860000	1,043,298.12	-283,706.17	0.04
		Base		54.515007	1,327,004.29	42.860000	1,043,298.12	-283,706.17	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
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	16,405.000	Local	61.946671	1,016,235.13	296.330000	4,861,293.65	3,845,058.52	0.18
		Base	61.946671	1,016,235.13	296.330000	4,861,293.65	3,845,058.52	0.18
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	9,936.000	Local	85.558854	850,112.77	101.840000	1,011,882.24	161,769.47	0.04
		Base	85.558854	850,112.77	101.840000	1,011,882.24	161,769.47	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	19,248.000	Local	53.371852	1,027,301.41	89.880000	1,730,010.24	702,708.83	0.07
		Base	53.371852	1,027,301.41	89.880000	1,730,010.24	702,708.83	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	56,218.000	Local	68.106671	3,828,820.84	249.950000	14,051,689.10	10,222,868.26	0.53
		Base	68.106671	3,828,820.84	249.950000	14,051,689.10	10,222,868.26	0.53
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	12,027.000	Local	39.997484	481,049.74	67.420000	810,860.34	329,810.60	0.03
		Base	39.997484	481,049.74	67.420000	810,860.34	329,810.60	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	9,564.000	Local	72.075396	689,329.09	120.820000	1,155,522.48	466,193.39	0.04
		Base	72.075396	689,329.09	120.820000	1,155,522.48	466,193.39	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	17,379.000	Local	100.664435	1,749,447.22	433.800000	7,539,010.20	5,789,562.98	0.28
		Base	100.664435	1,749,447.22	433.800000	7,539,010.20	5,789,562.98	0.28
540424108	LOEWS CORP COMMON STOCK USD.01							
	14,190.000	Local	30.764617	436,549.91	61.340000	870,414.60	433,864.69	0.03
		Base	30.764617	436,549.91	61.340000	870,414.60	433,864.69	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	49,028.000	Local	31.401848	1,539,569.78	221.060000	10,838,129.68	9,298,559.90	0.41
		Base	31.401848	1,539,569.78	221.060000	10,838,129.68	9,298,559.90	0.41
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	65,248.000	Local	38.570013	2,516,616.19	10.360000	675,969.28	-1,840,646.91	0.03
		Base	38.570013	2,516,616.19	10.360000	675,969.28	-1,840,646.91	0.03

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55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,111.000	Local	102.634596	935,103.80	182.230000	1,660,297.53	725,193.73	0.06
		Base	102.634596	935,103.80	182.230000	1,660,297.53	725,193.73	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	27,560.000	Local	32.229176	888,236.09	44.290000	1,220,632.40	332,396.31	0.05
		Base	32.229176	888,236.09	44.290000	1,220,632.40	332,396.31	0.05
55354G100	MSCI INC COMMON STOCK USD.01							
	5,837.000	Local	169.361247	988,561.60	501.690000	2,928,364.53	1,939,802.93	0.11
		Base	169.361247	988,561.60	501.690000	2,928,364.53	1,939,802.93	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	55,125.000	Local	16.938646	933,742.87	22.560000	1,243,620.00	309,877.13	0.05
		Base	16.938646	933,742.87	22.560000	1,243,620.00	309,877.13	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	64,096.000	Local	32.917877	2,109,904.22	77.870000	4,991,155.52	2,881,251.30	0.19
		Base	32.917877	2,109,904.22	77.870000	4,991,155.52	2,881,251.30	0.19
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,691.000	Local	330.219517	888,620.72	381.430000	1,026,428.13	137,807.41	0.04
		Base	330.219517	888,620.72	381.430000	1,026,428.13	137,807.41	0.04
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	35,749.000	Local	45.350255	1,621,226.28	155.410000	5,555,752.09	3,934,525.81	0.21
		Base	45.350255	1,621,226.28	155.410000	5,555,752.09	3,934,525.81	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	19,370.000	Local	46.324957	897,314.41	170.140000	3,295,611.80	2,398,297.39	0.12
		Base	46.324957	897,314.41	170.140000	3,295,611.80	2,398,297.39	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,417.000	Local	145.997750	644,872.06	379.400000	1,675,809.80	1,030,937.74	0.06
		Base	145.997750	644,872.06	379.400000	1,675,809.80	1,030,937.74	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	17,282.000	Local	21.378725	369,467.12	56.040000	968,483.28	599,016.16	0.04
		Base	21.378725	369,467.12	56.040000	968,483.28	599,016.16	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
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	61,423.000	55.981743	3,438,566.60	360.820000	22,162,646.86	18,724,080.26	0.84
		Base		55.981743	3,438,566.60	360.820000	22,162,646.86	18,724,080.26	0.84
57667L107	MATCH GROUP INC COMMON STOCK USD.001								
		Local	20,044.000	150.596180	3,018,549.84	111.490000	2,234,705.56	-783,844.28	0.08
		Base		150.596180	3,018,549.84	111.490000	2,234,705.56	-783,844.28	0.08
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	17,655.000	27.616185	487,563.74	95.170000	1,680,226.35	1,192,662.61	0.06
		Base		27.616185	487,563.74	95.170000	1,680,226.35	1,192,662.61	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	52,909.000	63.083349	3,337,676.89	244.770000	12,950,535.93	9,612,859.04	0.49
		Base		63.083349	3,337,676.89	244.770000	12,950,535.93	9,612,859.04	0.49
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	10,810.000	67.793636	732,849.20	274.960000	2,972,317.60	2,239,468.40	0.11
		Base		67.793636	732,849.20	274.960000	2,972,317.60	2,239,468.40	0.11
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	178,853.000	47.685397	8,528,676.24	76.580000	13,696,562.74	5,167,886.50	0.52
		Base		47.685397	8,528,676.24	76.580000	13,696,562.74	5,167,886.50	0.52
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	50,625.000	36.396086	1,842,551.86	67.550000	3,419,718.75	1,577,166.89	0.13
		Base		36.396086	1,842,551.86	67.550000	3,419,718.75	1,577,166.89	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,627.000	436.797683	710,669.83	1,408.740000	2,292,019.98	1,581,350.15	0.09
		Base		436.797683	710,669.83	1,408.740000	2,292,019.98	1,581,350.15	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	531,614.000	49.927337	26,542,071.40	298.790000	158,840,947.06	132,298,875.66	5.99
		Base		49.927337	26,542,071.40	298.790000	158,840,947.06	132,298,875.66	5.99
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	39,288.000	27.893546	1,095,881.65	70.330000	2,763,125.04	1,667,243.39	0.10
		Base		27.893546	1,095,881.65	70.330000	2,763,125.04	1,667,243.39	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
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	79,205.000	Local	23.580137	1,867,664.78	88.860000	7,038,156.30	5,170,491.52	0.27
		Base	23.580137	1,867,664.78	88.860000	7,038,156.30	5,170,491.52	0.27
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,152.000	Local	94.003743	766,318.51	204.610000	1,667,980.72	901,662.21	0.06
		Base	94.003743	766,318.51	204.610000	1,667,980.72	901,662.21	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
	24,976.000	Local	310.055702	7,743,951.22	153.600000	3,836,313.60	-3,907,637.62	0.14
		Base	310.055702	7,743,951.22	153.600000	3,836,313.60	-3,907,637.62	0.14
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	3,884.000	Local	85.097240	330,517.68	140.780000	546,789.52	216,271.84	0.02
		Base	85.097240	330,517.68	140.780000	546,789.52	216,271.84	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	13,340.000	Local	51.785582	690,819.67	52.180000	696,081.20	5,261.53	0.03
		Base	51.785582	690,819.67	52.180000	696,081.20	5,261.53	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	98,773.000	Local	20.347763	2,009,809.57	65.480000	6,467,656.04	4,457,846.47	0.24
		Base	20.347763	2,009,809.57	65.480000	6,467,656.04	4,457,846.47	0.24
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,067.000	Local	365.980108	1,122,460.99	458.700000	1,406,832.90	284,371.91	0.05
		Base	365.980108	1,122,460.99	458.700000	1,406,832.90	284,371.91	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	26,600.000	Local	32.135338	854,800.00	84.400000	2,245,040.00	1,390,240.00	0.08
		Base	32.135338	854,800.00	84.400000	2,245,040.00	1,390,240.00	0.08
615369105	MOODY S CORP COMMON STOCK USD.01							
	11,451.000	Local	58.328480	667,919.42	322.030000	3,687,565.53	3,019,646.11	0.14
		Base	58.328480	667,919.42	322.030000	3,687,565.53	3,019,646.11	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	101,645.000	Local	38.178144	3,880,617.49	90.740000	9,223,267.30	5,342,649.81	0.35
		Base	38.178144	3,880,617.49	90.740000	9,223,267.30	5,342,649.81	0.35

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61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,227.000	Local	45.847229	1,202,435.28	52.430000	1,375,081.61	172,646.33	0.05
		Base	45.847229	1,202,435.28	52.430000	1,375,081.61	172,646.33	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	11,959.000	Local	84.796633	1,014,082.94	220.430000	2,636,122.37	1,622,039.43	0.10
		Base	84.796633	1,014,082.94	220.430000	2,636,122.37	1,622,039.43	0.10
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	17,336.000	Local	25.042795	434,141.89	37.840000	655,994.24	221,852.35	0.02
		Base	25.042795	434,141.89	37.840000	655,994.24	221,852.35	0.02
62944T105	NVR INC COMMON STOCK USD.01							
	230.000	Local	3,619.243043	832,425.90	4,958.440000	1,140,441.20	308,015.30	0.04
		Base	3,619.243043	832,425.90	4,958.440000	1,140,441.20	308,015.30	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,288.000	Local	42.631944	353,333.55	171.150000	1,418,491.20	1,065,157.65	0.05
		Base	42.631944	353,333.55	171.150000	1,418,491.20	1,065,157.65	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	15,834.000	Local	37.019449	586,165.95	78.380000	1,241,068.92	654,902.97	0.05
		Base	37.019449	586,165.95	78.380000	1,241,068.92	654,902.97	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	31,363.000	Local	77.858760	2,441,884.30	394.520000	12,373,330.76	9,931,446.46	0.47
		Base	77.858760	2,441,884.30	394.520000	12,373,330.76	9,931,446.46	0.47
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	26,807.000	Local	32.728222	877,345.45	23.750000	636,666.25	-240,679.20	0.02
		Base	32.728222	877,345.45	23.750000	636,666.25	-240,679.20	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	56,463.000	Local	37.834893	2,136,271.55	66.200000	3,737,850.60	1,601,579.05	0.14
		Base	37.834893	2,136,271.55	66.200000	3,737,850.60	1,601,579.05	0.14
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	27,829.000	Local	12.342621	343,482.81	22.320000	621,143.28	277,660.47	0.02
		Base	12.342621	343,482.81	22.320000	621,143.28	277,660.47	0.02

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65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,622.000	Local	13.085292	112,821.39	22.430000	193,391.46	80,570.07	0.01
		Base	13.085292	112,821.39	22.430000	193,391.46	80,570.07	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	138,931.000	Local	20.341401	2,826,051.20	78.270000	10,874,129.37	8,048,078.17	0.41
		Base	20.341401	2,826,051.20	78.270000	10,874,129.37	8,048,078.17	0.41
654106103	NIKE INC CL B COMMON STOCK							
	90,476.000	Local	25.730298	2,327,974.44	136.550000	12,354,497.80	10,026,523.36	0.47
		Base	25.730298	2,327,974.44	136.550000	12,354,497.80	10,026,523.36	0.47
65473P105	NISOURCE INC COMMON STOCK USD.01							
	27,806.000	Local	13.162837	366,005.85	28.930000	804,427.58	438,421.73	0.03
		Base	13.162837	366,005.85	28.930000	804,427.58	438,421.73	0.03
655663102	NORDSON CORP COMMON STOCK							
	3,825.000	Local	233.822102	894,369.54	226.490000	866,324.25	-28,045.29	0.03
		Base	233.822102	894,369.54	226.490000	866,324.25	-28,045.29	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	17,230.000	Local	55.069158	948,841.59	256.520000	4,419,839.60	3,470,998.01	0.17
		Base	55.069158	948,841.59	256.520000	4,419,839.60	3,470,998.01	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
	14,703.000	Local	62.959895	925,699.34	113.900000	1,674,671.70	748,972.36	0.06
		Base	62.959895	925,699.34	113.900000	1,674,671.70	748,972.36	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	10,551.000	Local	75.891136	800,727.38	442.140000	4,665,019.14	3,864,291.76	0.18
		Base	75.891136	800,727.38	442.140000	4,665,019.14	3,864,291.76	0.18
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	41,192.000	Local	27.452201	1,130,811.07	28.980000	1,193,744.16	62,933.09	0.04
		Base	27.452201	1,130,811.07	28.980000	1,193,744.16	62,933.09	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	20,236.000	Local	36.928161	747,278.26	131.620000	2,663,462.32	1,916,184.06	0.10
		Base	36.928161	747,278.26	131.620000	2,663,462.32	1,916,184.06	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
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	177,016.000	Local	20.067334	3,552,239.17	243.850000	43,165,351.60	39,613,112.43	1.63
		Base	20.067334	3,552,239.17	243.850000	43,165,351.60	39,613,112.43	1.63
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	4,770.000	Local	83.796885	399,711.14	649.240000	3,096,874.80	2,697,163.66	0.12
		Base	83.796885	399,711.14	649.240000	3,096,874.80	2,697,163.66	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	62,825.000	Local	42.744497	2,685,423.01	43.730000	2,747,337.25	61,914.24	0.10
		Base	42.744497	2,685,423.01	43.730000	2,747,337.25	61,914.24	0.10
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	22.760000	208,845.76	163,424.56	0.01
		Base	4.950000	45,421.20	22.760000	208,845.76	163,424.56	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,596.000	Local	126.857864	836,754.47	314.030000	2,071,341.88	1,234,587.41	0.08
		Base	126.857864	836,754.47	314.030000	2,071,341.88	1,234,587.41	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	15,050.000	Local	45.031443	677,723.22	83.890000	1,262,544.50	584,821.28	0.05
		Base	45.031443	677,723.22	83.890000	1,262,544.50	584,821.28	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
	31,575.000	Local	39.295944	1,240,769.44	65.300000	2,061,847.50	821,078.06	0.08
		Base	39.295944	1,240,769.44	65.300000	2,061,847.50	821,078.06	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
	114,201.000	Local	24.273375	2,772,043.69	75.970000	8,675,849.97	5,903,806.28	0.33
		Base	24.273375	2,772,043.69	75.970000	8,675,849.97	5,903,806.28	0.33
68622V106	ORGANON + CO COMMON STOCK USD.01							
	17,952.000	Local	22.214007	398,785.86	37.330000	670,148.16	271,362.30	0.03
		Base	22.214007	398,785.86	37.330000	670,148.16	271,362.30	0.03
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,076.000	Local	37.441224	1,126,082.26	78.330000	2,355,853.08	1,229,770.82	0.09
		Base	37.441224	1,126,082.26	78.330000	2,355,853.08	1,229,770.82	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	29,925.000	Local	85.511378	2,558,927.98	199.250000	5,962,556.25	3,403,628.27	0.22
		Base	85.511378	2,558,927.98	199.250000	5,962,556.25	3,403,628.27	0.22
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	16,809.000	Local	44.161729	742,314.50	133.450000	2,243,161.05	1,500,846.55	0.08
		Base	44.161729	742,314.50	133.450000	2,243,161.05	1,500,846.55	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
	53,155.000	Local	26.769189	1,422,916.24	26.170000	1,391,066.35	-31,849.89	0.05
		Base	26.769189	1,422,916.24	26.170000	1,391,066.35	-31,849.89	0.05
693656100	PVH CORP COMMON STOCK USD1.0							
	5,030.000	Local	115.578841	581,361.57	97.890000	492,386.70	-88,974.87	0.02
		Base	115.578841	581,361.57	97.890000	492,386.70	-88,974.87	0.02
69370C100	PTC INC COMMON STOCK USD.01							
	7,480.000	Local	130.680853	977,492.78	111.280000	832,374.40	-145,118.38	0.03
		Base	130.680853	977,492.78	111.280000	832,374.40	-145,118.38	0.03
693718108	PACCAR INC COMMON STOCK USD1.0							
	24,582.000	Local	34.814709	855,815.17	91.810000	2,256,873.42	1,401,058.25	0.09
		Base	34.814709	855,815.17	91.810000	2,256,873.42	1,401,058.25	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,726.000	Local	110.037566	740,112.67	147.190000	989,999.94	249,887.27	0.04
		Base	110.037566	740,112.67	147.190000	989,999.94	249,887.27	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,141.000	Local	69.812736	638,158.22	296.390000	2,709,300.99	2,071,142.77	0.10
		Base	69.812736	638,158.22	296.390000	2,709,300.99	2,071,142.77	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
	22,723.000	Local	38.508550	875,029.79	119.060000	2,705,400.38	1,830,370.59	0.10
		Base	38.508550	875,029.79	119.060000	2,705,400.38	1,830,370.59	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,408.000	Local	316.727482	1,079,407.26	339.210000	1,156,027.68	76,620.42	0.04
		Base	316.727482	1,079,407.26	339.210000	1,156,027.68	76,620.42	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
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	83,192.000	Local	36.097430	3,003,017.39	111.930000	9,311,680.56	6,308,663.17	0.35
		Base	36.097430	3,003,017.39	111.930000	9,311,680.56	6,308,663.17	0.35
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	11,761.000	Local	97.785866	1,150,059.57	51.350000	603,927.35	-546,132.22	0.02
		Base	97.785866	1,150,059.57	51.350000	603,927.35	-546,132.22	0.02
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	30,306.000	Local	16.353564	495,611.11	21.080000	638,850.48	143,239.37	0.02
		Base	16.353564	495,611.11	21.080000	638,850.48	143,239.37	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	97,901.000	Local	62.030619	6,072,859.67	163.740000	16,030,309.74	9,957,450.07	0.60
		Base	62.030619	6,072,859.67	163.740000	16,030,309.74	9,957,450.07	0.60
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,935.000	Local	56.049511	500,802.38	179.610000	1,604,815.35	1,104,012.97	0.06
		Base	56.049511	500,802.38	179.610000	1,604,815.35	1,104,012.97	0.06
717081103	PFIZER INC COMMON STOCK USD.05							
	397,428.000	Local	27.899310	11,087,966.96	46.940000	18,655,270.32	7,567,303.36	0.70
		Base	27.899310	11,087,966.96	46.940000	18,655,270.32	7,567,303.36	0.70
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	110,233.000	Local	44.923581	4,952,061.06	101.070000	11,141,249.31	6,189,188.25	0.42
		Base	44.923581	4,952,061.06	101.070000	11,141,249.31	6,189,188.25	0.42
718546104	PHILLIPS 66 COMMON STOCK							
	31,024.000	Local	38.160962	1,183,905.70	84.240000	2,613,461.76	1,429,556.06	0.10
		Base	38.160962	1,183,905.70	84.240000	2,613,461.76	1,429,556.06	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	7,988.000	Local	47.805562	381,870.83	70.830000	565,790.04	183,919.21	0.02
		Base	47.805562	381,870.83	70.830000	565,790.04	183,919.21	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	16,075.000	Local	109.746491	1,764,174.84	239.600000	3,851,570.00	2,087,395.16	0.15
		Base	109.746491	1,764,174.84	239.600000	3,851,570.00	2,087,395.16	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
73278L105	POOL CORP COMMON STOCK USD.001							
	2,838.000	Local	343.608520	975,160.98	458.580000	1,301,450.04	326,289.06	0.05
		Base	343.608520	975,160.98	458.580000	1,301,450.04	326,289.06	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	15,913.000	Local	49.049783	780,529.19	144.560000	2,300,383.28	1,519,854.09	0.09
		Base	49.049783	780,529.19	144.560000	2,300,383.28	1,519,854.09	0.09
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	17,454.000	Local	33.851272	590,840.10	70.640000	1,232,950.56	642,110.46	0.05
		Base	33.851272	590,840.10	70.640000	1,232,950.56	642,110.46	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	171,347.000	Local	61.839635	10,596,036.01	155.890000	26,711,283.83	16,115,247.82	1.01
		Base	61.839635	10,596,036.01	155.890000	26,711,283.83	16,115,247.82	1.01
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	41,426.000	Local	25.143519	1,041,595.43	105.930000	4,388,256.18	3,346,660.75	0.17
		Base	25.143519	1,041,595.43	105.930000	4,388,256.18	3,346,660.75	0.17
74340W103	PROLOGIS INC REIT USD.01							
	52,349.000	Local	57.098731	2,989,061.47	145.850000	7,635,101.65	4,646,040.18	0.29
		Base	57.098731	2,989,061.47	145.850000	7,635,101.65	4,646,040.18	0.29
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	26,764.000	Local	51.757360	1,385,233.99	111.660000	2,988,468.24	1,603,234.25	0.11
		Base	51.757360	1,385,233.99	111.660000	2,988,468.24	1,603,234.25	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	35,803.000	Local	32.353341	1,158,346.67	64.830000	2,321,108.49	1,162,761.82	0.09
		Base	32.353341	1,158,346.67	64.830000	2,321,108.49	1,162,761.82	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
	10,801.000	Local	118.085637	1,275,442.96	355.020000	3,834,571.02	2,559,128.06	0.14
		Base	118.085637	1,275,442.96	355.020000	3,834,571.02	2,559,128.06	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	17,926.000	Local	20.845894	373,683.50	49.660000	890,205.16	516,521.66	0.03
		Base	20.845894	373,683.50	49.660000	890,205.16	516,521.66	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74736K101	QORVO INC COMMON STOCK USD.0001							
	7,804.000	Local	82.497823	643,813.01	136.780000	1,067,431.12	423,618.11	0.04
		Base	82.497823	643,813.01	136.780000	1,067,431.12	423,618.11	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	79,303.000	Local	51.033931	4,047,143.85	171.990000	13,639,322.97	9,592,179.12	0.51
		Base	51.033931	4,047,143.85	171.990000	13,639,322.97	9,592,179.12	0.51
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,089.000	Local	28.927030	291,844.81	108.940000	1,099,095.66	807,250.85	0.04
		Base	28.927030	291,844.81	108.940000	1,099,095.66	807,250.85	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,685.000	Local	52.607026	456,892.02	131.270000	1,140,079.95	683,187.93	0.04
		Base	52.607026	456,892.02	131.270000	1,140,079.95	683,187.93	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,450.000	Local	96.247594	332,054.20	132.040000	455,538.00	123,483.80	0.02
		Base	96.247594	332,054.20	132.040000	455,538.00	123,483.80	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	13,113.000	Local	53.081728	696,060.70	109.650000	1,437,840.45	741,779.75	0.05
		Base	53.081728	696,060.70	109.650000	1,437,840.45	741,779.75	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	105,981.000	Local	34.554982	3,662,171.59	102.700000	10,884,248.70	7,222,077.11	0.41
		Base	34.554982	3,662,171.59	102.700000	10,884,248.70	7,222,077.11	0.41
756109104	REALTY INCOME CORP REIT USD1.0							
	40,059.000	Local	60.817140	2,436,273.81	66.090000	2,647,499.31	211,225.50	0.10
		Base	60.817140	2,436,273.81	66.090000	2,647,499.31	211,225.50	0.10
758849103	REGENCY CENTERS CORP REIT USD.01							
	10,910.000	Local	66.577731	726,363.04	65.890000	718,859.90	-7,503.14	0.03
		Base	66.577731	726,363.04	65.890000	718,859.90	-7,503.14	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,485.000	Local	356.397690	2,667,636.71	618.360000	4,628,424.60	1,960,787.89	0.17
		Base	356.397690	2,667,636.71	618.360000	4,628,424.60	1,960,787.89	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
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	67,498.000	Local	12.969184	875,393.98	24.190000	1,632,776.62	757,382.64	0.06
		Base	12.969184	875,393.98	24.190000	1,632,776.62	757,382.64	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	14,818.000	Local	29.500395	437,136.85	120.280000	1,782,309.04	1,345,172.19	0.07
		Base	29.500395	437,136.85	120.280000	1,782,309.04	1,345,172.19	0.07
761152107	RESMED INC COMMON STOCK USD.004							
	10,317.000	Local	88.797137	916,120.06	246.750000	2,545,719.75	1,629,599.69	0.10
		Base	88.797137	916,120.06	246.750000	2,545,719.75	1,629,599.69	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	7,882.000	Local	31.989562	252,141.73	120.290000	948,125.78	695,984.05	0.04
		Base	31.989562	252,141.73	120.290000	948,125.78	695,984.05	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,212.000	Local	59.057775	484,982.45	266.580000	2,189,154.96	1,704,172.51	0.08
		Base	59.057775	484,982.45	266.580000	2,189,154.96	1,704,172.51	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,026.000	Local	27.156149	435,204.44	32.630000	522,928.38	87,723.94	0.02
		Base	27.156149	435,204.44	32.630000	522,928.38	87,723.94	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,468.000	Local	109.043851	814,339.48	448.220000	3,347,306.96	2,532,967.48	0.13
		Base	109.043851	814,339.48	448.220000	3,347,306.96	2,532,967.48	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
	25,161.000	Local	21.536401	541,877.38	91.390000	2,299,463.79	1,757,586.41	0.09
		Base	21.536401	541,877.38	91.390000	2,299,463.79	1,757,586.41	0.09
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	25,078.000	Local	110.844218	2,779,751.30	375.700000	9,421,804.60	6,642,053.30	0.36
		Base	110.844218	2,779,751.30	375.700000	9,421,804.60	6,642,053.30	0.36
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	7,702.000	Local	162.695914	1,253,083.93	303.390000	2,336,709.78	1,083,625.85	0.09
		Base	162.695914	1,253,083.93	303.390000	2,336,709.78	1,083,625.85	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
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	2,849.000	Local	418.814388	1,193,202.19	436.630000	1,243,958.87	50,756.68	0.05
		Base	418.814388	1,193,202.19	436.630000	1,243,958.87	50,756.68	0.05
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,155.000	Local	302.417791	1,256,545.92	606.000000	2,517,930.00	1,261,384.08	0.09
		Base	302.417791	1,256,545.92	606.000000	2,517,930.00	1,261,384.08	0.09
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	69,319.000	Local	86.974838	6,029,008.78	210.530000	14,593,729.07	8,564,720.29	0.55
		Base	86.974838	6,029,008.78	210.530000	14,593,729.07	8,564,720.29	0.55
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	9,818.000	Local	54.853007	538,546.82	86.380000	848,078.84	309,532.02	0.03
		Base	54.853007	538,546.82	86.380000	848,078.84	309,532.02	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	99,315.000	Local	79.010946	7,846,972.15	39.240000	3,897,120.60	-3,949,851.55	0.15
		Base	79.010946	7,846,972.15	39.240000	3,897,120.60	-3,949,851.55	0.15
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	106,449.000	Local	28.320060	3,014,642.10	84.460000	8,990,682.54	5,976,040.44	0.34
		Base	28.320060	3,014,642.10	84.460000	8,990,682.54	5,976,040.44	0.34
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	10,490.000	Local	24.919422	261,404.74	67.130000	704,193.70	442,788.96	0.03
		Base	24.919422	261,404.74	67.130000	704,193.70	442,788.96	0.03
816851109	SEMPRA ENERGY COMMON STOCK							
	22,610.000	Local	75.313002	1,702,826.98	144.220000	3,260,814.20	1,557,987.22	0.12
		Base	75.313002	1,702,826.98	144.220000	3,260,814.20	1,557,987.22	0.12
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,089.000	Local	315.137218	4,439,968.26	579.920000	8,170,492.88	3,730,524.62	0.31
		Base	315.137218	4,439,968.26	579.920000	8,170,492.88	3,730,524.62	0.31
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	17,079.000	Local	42.135027	719,624.12	263.130000	4,493,997.27	3,774,373.15	0.17
		Base	42.135027	719,624.12	263.130000	4,493,997.27	3,774,373.15	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
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	4,293.000	320.432034	1,375,614.72	344.890000	1,480,612.77	104,998.05	0.06
		Base		320.432034	1,375,614.72	344.890000	1,480,612.77	104,998.05	0.06
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	23,267.000	86.918785	2,022,339.36	137.560000	3,200,608.52	1,178,269.16	0.12
		Base		86.918785	2,022,339.36	137.560000	3,200,608.52	1,178,269.16	0.12
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	11,693.000	93.987776	1,098,999.07	138.170000	1,615,621.81	516,622.74	0.06
		Base		93.987776	1,098,999.07	138.170000	1,615,621.81	516,622.74	0.06
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	9,430.000	53.686092	506,259.85	68.580000	646,709.40	140,449.55	0.02
		Base		53.686092	506,259.85	68.580000	646,709.40	140,449.55	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	7,672.000	68.360653	524,462.93	134.750000	1,033,802.00	509,339.07	0.04
		Base		68.360653	524,462.93	134.750000	1,033,802.00	509,339.07	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,803.000	56.555522	215,080.65	210.180000	799,314.54	584,233.89	0.03
		Base		56.555522	215,080.65	210.180000	799,314.54	584,233.89	0.03
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	3,718.000	282.581003	1,050,636.17	319.420000	1,187,603.56	136,967.39	0.04
		Base		282.581003	1,050,636.17	319.420000	1,187,603.56	136,967.39	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	75,040.000	37.305196	2,799,381.90	64.770000	4,860,340.80	2,060,958.90	0.18
		Base		37.305196	2,799,381.90	64.770000	4,860,340.80	2,060,958.90	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	41,911.000	19.546615	819,218.17	43.800000	1,835,701.80	1,016,483.63	0.07
		Base		19.546615	819,218.17	43.800000	1,835,701.80	1,016,483.63	0.07
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	92.780000	92.78	42.78	0.00
		Base		50.000000	50.00	92.780000	92.78	42.78	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
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	11,543.000	68.341506	788,866.00	162.700000	1,878,046.10	1,089,180.10	0.07
		Base		68.341506	788,866.00	162.700000	1,878,046.10	1,089,180.10	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	83,551.000	21.181550	1,769,739.71	91.790000	7,669,146.29	5,899,406.58	0.29
		Base		21.181550	1,769,739.71	91.790000	7,669,146.29	5,899,406.58	0.29
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	25,888.000	56.205267	1,455,041.95	85.330000	2,209,023.04	753,981.09	0.08
		Base		56.205267	1,455,041.95	85.330000	2,209,023.04	753,981.09	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	23,772.000	79.602152	1,892,302.36	263.350000	6,260,356.20	4,368,053.84	0.24
		Base		79.602152	1,892,302.36	263.350000	6,260,356.20	4,368,053.84	0.24
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	10,797.000	81.549200	880,486.71	312.390000	3,372,874.83	2,492,388.12	0.13
		Base		81.549200	880,486.71	312.390000	3,372,874.83	2,492,388.12	0.13
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	38,749.000	32.684429	1,266,488.95	42.780000	1,657,682.22	391,193.27	0.06
		Base		32.684429	1,266,488.95	42.780000	1,657,682.22	391,193.27	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	36,299.000	35.406343	1,285,214.83	87.100000	3,161,642.90	1,876,428.07	0.12
		Base		35.406343	1,285,214.83	87.100000	3,161,642.90	1,876,428.07	0.12
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	85,146.000	13.649063	1,162,163.16	66.100000	5,628,150.60	4,465,987.44	0.21
		Base		13.649063	1,162,163.16	66.100000	5,628,150.60	4,465,987.44	0.21
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	41,566.000	90.067086	3,743,728.51	123.210000	5,121,346.86	1,377,618.35	0.19
		Base		90.067086	3,743,728.51	123.210000	5,121,346.86	1,377,618.35	0.19
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	8,163.000	110.880789	905,119.88	162.000000	1,322,406.00	417,286.12	0.05
		Base		110.880789	905,119.88	162.000000	1,322,406.00	417,286.12	0.05

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876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	19,481.000	32.319919	629,624.34	40.900000	796,772.90	167,148.56	0.03
		Base		32.319919	629,624.34	40.900000	796,772.90	167,148.56	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	34,556.000	51.671186	1,785,549.52	199.770000	6,903,252.12	5,117,702.60	0.26
		Base		51.671186	1,785,549.52	199.770000	6,903,252.12	5,117,702.60	0.26
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,303.000	341.223615	1,127,061.60	429.380000	1,418,242.14	291,180.54	0.05
		Base		341.223615	1,127,061.60	429.380000	1,418,242.14	291,180.54	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	3,316.000	276.574071	917,119.62	336.310000	1,115,203.96	198,084.34	0.04
		Base		276.574071	917,119.62	336.310000	1,115,203.96	198,084.34	0.04
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	11,541.000	81.277117	938,019.21	117.920000	1,360,914.72	422,895.51	0.05
		Base		81.277117	938,019.21	117.920000	1,360,914.72	422,895.51	0.05
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	57,597.000	684.226872	39,409,415.13	870.430000	50,134,156.71	10,724,741.58	1.89
		Base		684.226872	39,409,415.13	870.430000	50,134,156.71	10,724,741.58	1.89
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	65,391.000	46.061987	3,012,039.39	169.990000	11,115,816.09	8,103,776.70	0.42
		Base		46.061987	3,012,039.39	169.990000	11,115,816.09	8,103,776.70	0.42
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	15,606.000	33.004628	515,070.22	73.130000	1,141,266.78	626,196.56	0.04
		Base		33.004628	515,070.22	73.130000	1,141,266.78	626,196.56	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	27,901.000	106.596205	2,974,140.72	544.000000	15,178,144.00	12,204,003.28	0.57
		Base		106.596205	2,974,140.72	544.000000	15,178,144.00	12,204,003.28	0.57
88579Y101	3M CO COMMON STOCK USD.01								
		Local	40,802.000	82.236354	3,355,407.72	148.650000	6,065,217.30	2,709,809.58	0.23
		Base		82.236354	3,355,407.72	148.650000	6,065,217.30	2,709,809.58	0.23

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892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	8,058.000	74.865432	603,265.65	203.790000	1,642,139.82	1,038,874.17	0.06
		Base		74.865432	603,265.65	203.790000	1,642,139.82	1,038,874.17	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,706.000	308.770939	1,144,305.10	666.590000	2,470,382.54	1,326,077.44	0.09
		Base		308.770939	1,144,305.10	666.590000	2,470,382.54	1,326,077.44	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	17,418.000	50.740750	883,802.38	171.830000	2,992,934.94	2,109,132.56	0.11
		Base		50.740750	883,802.38	171.830000	2,992,934.94	2,109,132.56	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	17,772.000	68.554659	1,218,353.40	69.750000	1,239,597.00	21,243.60	0.05
		Base		68.554659	1,218,353.40	69.750000	1,239,597.00	21,243.60	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	94,519.000	33.993796	3,213,059.62	62.220000	5,880,972.18	2,667,912.56	0.22
		Base		33.993796	3,213,059.62	62.220000	5,880,972.18	2,667,912.56	0.22
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	56,617.000	38.286599	2,167,672.36	35.550000	2,012,734.35	-154,938.01	0.08
		Base		38.286599	2,167,672.36	35.550000	2,012,734.35	-154,938.01	0.08
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,901.000	341.903523	991,862.12	428.260000	1,242,382.26	250,520.14	0.05
		Base		341.903523	991,862.12	428.260000	1,242,382.26	250,520.14	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	20,874.000	27.645331	577,068.63	92.660000	1,934,184.84	1,357,116.21	0.07
		Base		27.645331	577,068.63	92.660000	1,934,184.84	1,357,116.21	0.07
902653104	UDR INC REIT USD.01								
		Local	20,578.000	38.354405	789,256.94	54.870000	1,129,114.86	339,857.92	0.04
		Base		38.354405	789,256.94	54.870000	1,129,114.86	339,857.92	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	95,542.000	27.801216	2,656,183.74	56.540000	5,401,944.68	2,745,760.94	0.20
		Base		27.801216	2,656,183.74	56.540000	5,401,944.68	2,745,760.94	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
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	3,848.000	Local	213.019392	819,698.62	374.500000	1,441,076.00	621,377.38	0.05
		Base	213.019392	819,698.62	374.500000	1,441,076.00	621,377.38	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	13,357.000	Local	26.934692	359,766.68	17.890000	238,956.73	-120,809.95	0.01
		Base	26.934692	359,766.68	17.890000	238,956.73	-120,809.95	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	15,227.000	Local	23.729831	361,334.14	15.630000	237,998.01	-123,336.13	0.01
		Base	23.729831	361,334.14	15.630000	237,998.01	-123,336.13	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	45,519.000	Local	39.038715	1,777,003.27	245.950000	11,195,398.05	9,418,394.78	0.42
		Base	39.038715	1,777,003.27	245.950000	11,195,398.05	9,418,394.78	0.42
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	22,927.000	Local	51.935279	1,190,720.14	44.400000	1,017,958.80	-172,761.34	0.04
		Base	51.935279	1,190,720.14	44.400000	1,017,958.80	-172,761.34	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	51,628.000	Local	80.358653	4,148,756.56	210.420000	10,863,563.76	6,714,807.20	0.41
		Base	80.358653	4,148,756.56	210.420000	10,863,563.76	6,714,807.20	0.41
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,125.000	Local	119.431395	612,085.90	321.620000	1,648,302.50	1,036,216.60	0.06
		Base	119.431395	612,085.90	321.620000	1,648,302.50	1,036,216.60	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	66,689.000	Local	68.407308	4,562,014.93	475.870000	31,735,294.43	27,173,279.50	1.20
		Base	68.407308	4,562,014.93	475.870000	31,735,294.43	27,173,279.50	1.20
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,177.000	Local	114.371800	592,102.81	143.930000	745,125.61	153,022.80	0.03
		Base	114.371800	592,102.81	143.930000	745,125.61	153,022.80	0.03
918204108	VF CORP COMMON STOCK							
	23,083.000	Local	30.202435	697,162.81	58.020000	1,339,275.66	642,112.85	0.05
		Base	30.202435	697,162.81	58.020000	1,339,275.66	642,112.85	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
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	28,947.000	Local	33.326791	964,710.63	83.510000	2,417,363.97	1,452,653.34	0.09
		Base	33.326791	964,710.63	83.510000	2,417,363.97	1,452,653.34	0.09
92276F100	VENTAS INC REIT USD.25							
	28,264.000	Local	45.240202	1,278,669.06	54.000000	1,526,256.00	247,586.94	0.06
		Base	45.240202	1,278,669.06	54.000000	1,526,256.00	247,586.94	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001							
	6,842.000	Local	63.264046	432,852.60	213.720000	1,462,272.24	1,029,419.64	0.06
		Base	63.264046	432,852.60	213.720000	1,462,272.24	1,029,419.64	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	293,151.000	Local	43.967344	12,889,070.86	53.670000	15,733,414.17	2,844,343.31	0.59
		Base	43.967344	12,889,070.86	53.670000	15,733,414.17	2,844,343.31	0.59
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	11,411.000	Local	90.501690	1,032,714.78	177.340000	2,023,626.74	990,911.96	0.08
		Base	90.501690	1,032,714.78	177.340000	2,023,626.74	990,911.96	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	18,001.000	Local	99.074277	1,783,436.06	230.020000	4,140,590.02	2,357,153.96	0.16
		Base	99.074277	1,783,436.06	230.020000	4,140,590.02	2,357,153.96	0.16
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001							
	42,958.000	Local	49.194142	2,113,281.96	30.610000	1,314,944.38	-798,337.58	0.05
		Base	49.194142	2,113,281.96	30.610000	1,314,944.38	-798,337.58	0.05
92556V106	VIATRIS INC COMMON STOCK							
	124,683.000	Local	15.069525	1,878,913.57	11.010000	1,372,759.83	-506,153.74	0.05
		Base	15.069525	1,878,913.57	11.010000	1,372,759.83	-506,153.74	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	118,742.000	Local	39.755651	4,720,665.50	216.120000	25,662,521.04	20,941,855.54	0.97
		Base	39.755651	4,720,665.50	216.120000	25,662,521.04	20,941,855.54	0.97
929042109	VORNADO REALTY TRUST REIT USD.04							
	11,257.000	Local	58.290498	656,176.14	43.280000	487,202.96	-168,973.18	0.02
		Base	58.290498	656,176.14	43.280000	487,202.96	-168,973.18	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
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	9,395.000	66.229764	622,228.63	181.450000	1,704,722.75	1,082,494.12	0.06
		Base		66.229764	622,228.63	181.450000	1,704,722.75	1,082,494.12	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	22,334.000	41.525721	927,435.46	90.880000	2,029,713.92	1,102,278.46	0.08
		Base		41.525721	927,435.46	90.880000	2,029,713.92	1,102,278.46	0.08
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	13,227.000	73.284836	969,338.53	92.820000	1,227,730.14	258,391.61	0.05
		Base		73.284836	969,338.53	92.820000	1,227,730.14	258,391.61	0.05
931142103	WALMART INC COMMON STOCK USD.1								
		Local	100,696.000	63.607594	6,405,030.32	135.160000	13,610,071.36	7,205,041.04	0.51
		Base		63.607594	6,405,030.32	135.160000	13,610,071.36	7,205,041.04	0.51
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	50,871.000	41.680292	2,120,318.11	46.090000	2,344,644.39	224,326.28	0.09
		Base		41.680292	2,120,318.11	46.090000	2,344,644.39	224,326.28	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	27,249.000	37.959209	1,034,350.49	144.400000	3,934,755.60	2,900,405.11	0.15
		Base		37.959209	1,034,350.49	144.400000	3,934,755.60	2,900,405.11	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	4,321.000	66.240106	286,223.50	316.730000	1,368,590.33	1,082,366.83	0.05
		Base		66.240106	286,223.50	316.730000	1,368,590.33	1,082,366.83	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	282,322.000	37.365457	10,549,090.56	53.370000	15,067,525.14	4,518,434.58	0.57
		Base		37.365457	10,549,090.56	53.370000	15,067,525.14	4,518,434.58	0.57
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	30,819.000	59.102872	1,821,491.40	83.290000	2,566,914.51	745,423.11	0.10
		Base		59.102872	1,821,491.40	83.290000	2,566,914.51	745,423.11	0.10
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	5,245.000	209.175085	1,097,123.32	387.080000	2,030,234.60	933,111.28	0.08
		Base		209.175085	1,097,123.32	387.080000	2,030,234.60	933,111.28	0.08

Base Currency: USD - US DOLLAR

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958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	22,064.000	Local	42.366619	934,777.09	50.940000	1,123,940.16	189,163.07	0.04
		Base	42.366619	934,777.09	50.940000	1,123,940.16	189,163.07	0.04
96145D105	WESTROCK CO COMMON STOCK							
	18,904.000	Local	43.606964	824,346.04	45.270000	855,784.08	31,438.04	0.03
		Base	43.606964	824,346.04	45.270000	855,784.08	31,438.04	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
	53,036.000	Local	27.880052	1,478,646.46	38.880000	2,062,039.68	583,393.22	0.08
		Base	27.880052	1,478,646.46	38.880000	2,062,039.68	583,393.22	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,300.000	Local	96.490547	414,909.35	201.270000	865,461.00	450,551.65	0.03
		Base	96.490547	414,909.35	201.270000	865,461.00	450,551.65	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	86,032.000	Local	27.934839	2,403,290.05	31.280000	2,691,080.96	287,790.91	0.10
		Base	27.934839	2,403,290.05	31.280000	2,691,080.96	287,790.91	0.10
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	86.410000	771,554.89	601,584.68	0.03
		Base	19.035750	169,970.21	86.410000	771,554.89	601,584.68	0.03
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	7,452.000	Local	91.563790	682,333.36	86.520000	644,747.04	-37,586.32	0.02
		Base	91.563790	682,333.36	86.520000	644,747.04	-37,586.32	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	38,141.000	Local	29.509634	1,125,526.96	67.330000	2,568,033.53	1,442,506.57	0.10
		Base	29.509634	1,125,526.96	67.330000	2,568,033.53	1,442,506.57	0.10
98419M100	XYLEM INC COMMON STOCK							
	12,767.000	Local	33.578738	428,699.75	88.950000	1,135,624.65	706,924.90	0.04
		Base	33.578738	428,699.75	88.950000	1,135,624.65	706,924.90	0.04
988498101	YUM BRANDS INC COMMON STOCK							
	20,755.000	Local	27.435366	569,421.03	122.580000	2,544,147.90	1,974,726.87	0.10
		Base	27.435366	569,421.03	122.580000	2,544,147.90	1,974,726.87	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
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	3,783.000	Local	256.967777	972,109.10	413.340000	1,563,665.22	591,556.12	0.06
		Base	256.967777	972,109.10	413.340000	1,563,665.22	591,556.12	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	14,792.000	Local	76.947456	1,138,206.77	127.190000	1,881,394.48	743,187.71	0.07
		Base	76.947456	1,138,206.77	127.190000	1,881,394.48	743,187.71	0.07
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	11,078.000	Local	37.378626	414,080.42	70.890000	785,319.42	371,239.00	0.03
		Base	37.378626	414,080.42	70.890000	785,319.42	371,239.00	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
	33,500.000	Local	43.080260	1,443,188.72	193.650000	6,487,275.00	5,044,086.28	0.24
		Base	43.080260	1,443,188.72	193.650000	6,487,275.00	5,044,086.28	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,350.000	Local	36.069553	229,041.66	114.520000	727,202.00	498,160.34	0.03
		Base	36.069553	229,041.66	114.520000	727,202.00	498,160.34	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	108,558.000	Local	11.040236	1,198,505.99	11.630000	1,262,529.54	64,023.55	0.05
		Base	11.040236	1,198,505.99	11.630000	1,262,529.54	64,023.55	0.05
G0403H108	AON PLC CLASS A COMMON STOCK							
	15,600.000	Local	52.912947	825,441.97	292.140000	4,557,384.00	3,731,942.03	0.17
		Base	52.912947	825,441.97	292.140000	4,557,384.00	3,731,942.03	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	44,723.000	Local	82.224602	3,677,330.86	316.020000	14,133,362.46	10,456,031.60	0.53
		Base	82.224602	3,677,330.86	316.020000	14,133,362.46	10,456,031.60	0.53
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	28,223.000	Local	42.035354	1,186,363.79	154.290000	4,354,526.67	3,168,162.88	0.16
		Base	42.035354	1,186,363.79	154.290000	4,354,526.67	3,168,162.88	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,787.000	Local	251.401991	700,657.35	298.220000	831,139.14	130,481.79	0.03
		Base	251.401991	700,657.35	298.220000	831,139.14	130,481.79	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
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	24,165.000	22.974077	555,168.57	21.240000	513,264.60	-41,903.97	0.02
		Base		22.974077	555,168.57	21.240000	513,264.60	-41,903.97	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	36,769.000	37.321427	1,372,271.56	64.960000	2,388,514.24	1,016,242.68	0.09
		Base		37.321427	1,372,271.56	64.960000	2,388,514.24	1,016,242.68	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	36,291.000	163.427677	5,930,953.83	293.240000	10,641,972.84	4,711,019.01	0.40
		Base		163.427677	5,930,953.83	293.240000	10,641,972.84	4,711,019.01	0.40
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	95,291.000	77.525974	7,387,527.57	104.990000	10,004,602.09	2,617,074.52	0.38
		Base		77.525974	7,387,527.57	104.990000	10,004,602.09	2,617,074.52	0.38
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	19,154.000	42.079664	805,993.88	129.440000	2,479,293.76	1,673,299.88	0.09
		Base		42.079664	805,993.88	129.440000	2,479,293.76	1,673,299.88	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	25,405.000	36.332261	923,021.10	17.420000	442,555.10	-480,466.00	0.02
		Base		36.332261	923,021.10	17.420000	442,555.10	-480,466.00	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	26,200.000	41.494389	1,087,152.98	19.490000	510,638.00	-576,514.98	0.02
		Base		41.494389	1,087,152.98	19.490000	510,638.00	-576,514.98	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	14,502.000	33.486517	485,621.47	103.160000	1,496,026.32	1,010,404.85	0.06
		Base		33.486517	485,621.47	103.160000	1,496,026.32	1,010,404.85	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	11,716.000	28.540334	334,378.55	57.910000	678,473.56	344,095.01	0.03
		Base		28.540334	334,378.55	57.910000	678,473.56	344,095.01	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	7,082.000	159.390366	1,128,802.57	240.000000	1,699,680.00	570,877.43	0.06
		Base		159.390366	1,128,802.57	240.000000	1,699,680.00	570,877.43	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
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	16,819.000	35.854553	603,037.72	153.930000	2,588,948.67	1,985,910.95	0.10
		Base		35.854553	603,037.72	153.930000	2,588,948.67	1,985,910.95	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	8,822.000	132.755957	1,171,173.05	222.300000	1,961,130.60	789,957.55	0.07
		Base		132.755957	1,171,173.05	222.300000	1,961,130.60	789,957.55	0.07
H1467J104	CHUBB LTD COMMON STOCK								
		Local	30,498.000	83.595165	2,549,485.34	203.640000	6,210,612.72	3,661,127.38	0.23
		Base		83.595165	2,549,485.34	203.640000	6,210,612.72	3,661,127.38	0.23
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	10,757.000	57.666141	620,314.68	110.440000	1,188,003.08	567,688.40	0.04
		Base		57.666141	620,314.68	110.440000	1,188,003.08	567,688.40	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	23,104.000	41.432133	957,247.99	142.430000	3,290,702.72	2,333,454.73	0.12
		Base		41.432133	957,247.99	142.430000	3,290,702.72	2,333,454.73	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	18,614.000	57.547280	1,071,185.07	97.230000	1,809,839.22	738,654.15	0.07
		Base		57.547280	1,071,185.07	97.230000	1,809,839.22	738,654.15	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	18,829.000	195.579766	3,682,571.42	190.120000	3,579,769.48	-102,801.94	0.13
		Base		195.579766	3,682,571.42	190.120000	3,579,769.48	-102,801.94	0.13
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,875.000	80.684410	1,280,865.01	80.720000	1,281,430.00	564.99	0.05
		Base		80.684410	1,280,865.01	80.720000	1,281,430.00	564.99	0.05
US DOLLAR Total									
		Local	20,981,437.000		1,032,367,043.35		2,630,065,415.83	1,597,698,372.48	99.11
		Base			1,032,367,043.35		2,630,065,415.83	1,597,698,372.48	99.11
EQUITY Total									
		Base	20,981,437.000		1,032,367,043.35		2,630,065,415.83	1,597,698,372.48	99.11

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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

& 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									
		44,496,554.150	Base		1,055,882,160.50		2,653,580,532.98	1,597,698,372.48	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								
			62,500.000	1.000000	62,500.00	1.000000	62,500.00	0.00	0.00
		Base		1.000000	62,500.00	1.000000	62,500.00	0.00	0.00
US DOLLAR Total									
			62,500.000		62,500.00		62,500.00	0.00	0.00
		Base			62,500.00		62,500.00	0.00	0.00
CASH Total									
			62,500.000	Base	62,500.00		62,500.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796G45	TREASURY BILL 04/22 0.00000					0.117000	21 Apr 2022		
			25,000,000.000	99.983425	24,995,856.25	99.983425	24,995,856.25	0.00	1.72
		Base		99.983425	24,995,856.25	99.983425	24,995,856.25	0.00	1.72
912796H44	TREASURY BILL 05/22 0.00000					0.250000	19 May 2022		
			160,000,000.000	99.952957	159,924,730.57	99.952957	159,924,730.57	0.00	11.03
		Base		99.952957	159,924,730.57	99.952957	159,924,730.57	0.00	11.03
912796J42	TREASURY BILL 06/22 0.00000					0.207500	16 Jun 2022		
			75,000,000.000	99.961232	74,970,924.24	99.890600	74,917,950.00	-52,974.24	5.17
		Base		99.961232	74,970,924.24	99.890600	74,917,950.00	-52,974.24	5.17
912796K57	TREASURY BILL 07/22 0.00000					0.072500	14 Jul 2022		
			150,000,000.000	99.973331	149,959,996.87	99.823500	149,802,815.62	-157,181.25	10.34
		Base		99.973331	149,959,996.87	99.823500	149,802,815.62	-157,181.25	10.34
912796M71	TREASURY BILL 09/22 0.00000					0.076500	08 Sep 2022		
			110,000,000.000	99.961679	109,957,847.36	99.691900	109,768,095.00	-189,752.36	7.57
		Base		99.961679	109,957,847.36	99.691900	109,768,095.00	-189,752.36	7.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796M89	TREASURY BILL 10/22 0.00000					0.100000	06 Oct 2022		
		Local	20,000,000.000	99.939167	19,987,833.33	99.628100	19,925,620.00	-62,213.33	1.37
		Base		99.939167	19,987,833.33	99.628100	19,925,620.00	-62,213.33	1.37
912796N39	TREASURY BILL 03/22 0.00000					0.055000	31 Mar 2022		
		Local	25,000,000.000	99.995417	24,998,854.17	99.995417	24,998,854.17	0.00	1.72
		Base		99.995417	24,998,854.17	99.995417	24,998,854.17	0.00	1.72
912796P29	TREASURY BILL 04/22 0.00000					0.062500	14 Apr 2022		
		Local	40,000,000.000	99.992361	39,996,944.44	99.992361	39,996,944.44	0.00	2.76
		Base		99.992361	39,996,944.44	99.992361	39,996,944.44	0.00	2.76
912796P94	TREASURY BILL 12/22 0.00000					0.280000	01 Dec 2022		
		Local	25,000,000.000	99.786111	24,946,527.78	99.562300	24,890,575.00	-55,952.78	1.72
		Base		99.786111	24,946,527.78	99.562300	24,890,575.00	-55,952.78	1.72
912796Q44	TREASURY BILL 06/22 0.00000					0.151000	02 Jun 2022		
		Local	40,000,000.000	99.960992	39,984,396.67	99.917300	39,966,920.00	-17,476.67	2.76
		Base		99.960992	39,984,396.67	99.917300	39,966,920.00	-17,476.67	2.76
912796R43	TREASURY BILL 06/22 0.00000					0.170000	23 Jun 2022		
		Local	80,000,000.000	99.946563	79,957,250.00	99.873200	79,898,560.00	-58,690.00	5.51
		Base		99.946563	79,957,250.00	99.873200	79,898,560.00	-58,690.00	5.51
912796R50	TREASURY BILL 06/22 0.00000					0.200000	30 Jun 2022		
		Local	35,000,000.000	99.932778	34,976,472.22	99.869100	34,954,185.00	-22,287.22	2.41
		Base		99.932778	34,976,472.22	99.869100	34,954,185.00	-22,287.22	2.41
912796S59	TREASURY BILL 07/22 0.00000					0.430000	28 Jul 2022		
		Local	25,000,000.000	99.822028	24,955,506.94	99.796400	24,949,100.00	-6,406.94	1.72
		Base		99.822028	24,955,506.94	99.796400	24,949,100.00	-6,406.94	1.72
912796S91	TREASURY BILL 03/22 0.00000					0.077500	22 Mar 2022		
		Local	25,000,000.000	99.995479	24,998,869.79	99.995479	24,998,869.79	0.00	1.72
		Base		99.995479	24,998,869.79	99.995479	24,998,869.79	0.00	1.72
978UHK000	DAIWA CAPITAL MARKETS REPO					0.040000	01 Mar 2022		
		Local	110,128,640.020	100.000000	110,128,640.02	100.000000	110,128,640.02	0.00	7.60
		Base		100.000000	110,128,640.02	100.000000	110,128,640.02	0.00	7.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QRC005	BANK OF AMERICA REPO				0.050000	01 Mar 2022		
	22,617,941.180	Local	100.000000	22,617,941.18	100.000000	22,617,941.18	0.00	1.56
		Base	100.000000	22,617,941.18	100.000000	22,617,941.18	0.00	1.56
US DOLLAR Total								
	967,746,581.200	Local		967,358,591.83		966,735,657.04	-622,934.79	66.70
		Base		967,358,591.83		966,735,657.04	-622,934.79	66.70
CASH EQUIVALENT Total								
	967,746,581.200	Base		967,358,591.83		966,735,657.04	-622,934.79	66.70
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042		
	606,588.000	Local	102.491606	621,701.78	103.745168	629,305.74	7,603.96	0.04
Original Face:	15,000,000.000	Base	102.491606	621,701.78	103.745168	629,305.74	7,603.96	0.04
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	734,666.350	Local	100.345703	737,206.11	102.047289	749,707.09	12,500.98	0.05
Original Face:	5,000,000.000	Base	100.345703	737,206.11	102.047289	749,707.09	12,500.98	0.05
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	2,936,435.100	Local	99.862055	2,932,384.42	101.835642	2,990,337.54	57,953.12	0.21
Original Face:	10,000,000.000	Base	99.862055	2,932,384.42	101.835642	2,990,337.54	57,953.12	0.21
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	343,627.500	Local	104.774641	360,034.48	104.782210	360,060.49	26.01	0.02
Original Face:	17,600,000.000	Base	104.774641	360,034.48	104.782210	360,060.49	26.01	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,165,242.500	Local	104.729376	1,220,351.20	104.098260	1,212,997.17	-7,354.03	0.08
Original Face:	50,000,000.000	Base	104.729376	1,220,351.20	104.098260	1,212,997.17	-7,354.03	0.08
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.561710	20 Jun 2042		
	584,740.900	Local	100.074418	585,176.05	100.663630	588,621.42	3,445.37	0.04
Original Face:	10,000,000.000	Base	100.074418	585,176.05	100.663630	588,621.42	3,445.37	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
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	7,314,156.280	Local	102.100171	7,467,766.04	99.703920	7,292,500.53	-175,265.51	0.50
Original Face:	41,570,000.000	Base	102.100171	7,467,766.04	99.703920	7,292,500.53	-175,265.51	0.50
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.425710	16 Jun 2037		
	949,807.770	Local	100.156945	951,298.45	100.347150	953,105.03	1,806.58	0.07
Original Face:	32,313,742.000	Base	100.156945	951,298.45	100.347150	953,105.03	1,806.58	0.07
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	89,522.900	Local	99.810976	89,353.68	99.815970	89,358.15	4.47	0.01
Original Face:	8,021,011.000	Base	99.810976	89,353.68	99.815970	89,358.15	4.47	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	32,205.550	Local	99.701014	32,109.26	100.197280	32,269.09	159.83	0.00
Original Face:	2,750,000.000	Base	99.701014	32,109.26	100.197280	32,269.09	159.83	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	489,686.620	Local	105.566728	516,946.14	106.434090	521,193.50	4,247.36	0.04
Original Face:	10,300,000.000	Base	105.566728	516,946.14	106.434090	521,193.50	4,247.36	0.04
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.321250	20 Apr 2067		
	21,012.990	Local	100.000000	21,012.99	99.824280	20,976.07	-36.92	0.00
Original Face:	2,754,386.000	Base	100.000000	21,012.99	99.824280	20,976.07	-36.92	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	257,009.800	Local	104.804132	269,356.89	104.074690	267,482.15	-1,874.74	0.02
Original Face:	7,350,000.000	Base	104.804132	269,356.89	104.074690	267,482.15	-1,874.74	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	63,319.700	Local	99.971052	63,301.37	100.465680	63,614.57	313.20	0.00
Original Face:	5,000,000.000	Base	99.971052	63,301.37	100.465680	63,614.57	313.20	0.00
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	84,866.600	Local	101.272892	85,946.86	103.927780	88,199.97	2,253.11	0.01
Original Face:	5,000,000.000	Base	101.272892	85,946.86	103.927780	88,199.97	2,253.11	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	554,271.380	Local	99.842330	553,397.46	101.356630	561,790.79	8,393.33	0.04
Original Face:	10,815,142.000	Base	99.842330	553,397.46	101.356630	561,790.79	8,393.33	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
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	260,675.300	Local	102.061872	266,050.09	103.757440	270,470.02	4,419.93	0.02
Original Face:	5,648,629.000	Base	102.061872	266,050.09	103.757440	270,470.02	4,419.93	0.02
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.461710	20 Nov 2042		
	6,020,109.390	Local	100.000000	6,020,109.39	100.196660	6,031,948.54	11,839.15	0.42
Original Face:	25,333,333.000	Base	100.000000	6,020,109.39	100.196660	6,031,948.54	11,839.15	0.42
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.475710	16 Nov 2041		
	1,617,322.400	Local	100.126262	1,619,364.46	100.460580	1,624,771.46	5,407.00	0.11
Original Face:	10,000,000.000	Base	100.126262	1,619,364.46	100.460580	1,624,771.46	5,407.00	0.11
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	553,746.790	Local	103.953117	575,637.05	102.421470	567,155.60	-8,481.45	0.04
Original Face:	10,359,452.000	Base	103.953117	575,637.05	102.421470	567,155.60	-8,481.45	0.04
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.475710	16 Dec 2041		
	3,030,502.360	Local	100.126435	3,034,333.98	100.592970	3,048,472.33	14,138.35	0.21
Original Face:	12,911,372.000	Base	100.126435	3,034,333.98	100.592970	3,048,472.33	14,138.35	0.21
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,995,634.000	Local	95.714856	1,910,118.20	98.407130	1,963,846.14	53,727.94	0.14
Original Face:	10,000,000.000	Base	95.714856	1,910,118.20	98.407130	1,963,846.14	53,727.94	0.14
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	1,459,033.000	Local	100.860522	1,471,588.30	100.109880	1,460,636.19	-10,952.11	0.10
Original Face:	25,000,000.000	Base	100.860522	1,471,588.30	100.109880	1,460,636.19	-10,952.11	0.10
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,678,125.400	Local	100.155616	1,680,736.84	98.727920	1,656,778.30	-23,958.54	0.11
Original Face:	10,000,000.000	Base	100.155616	1,680,736.84	98.727920	1,656,778.30	-23,958.54	0.11
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,678,125.400	Local	100.745322	1,690,632.84	99.984470	1,677,864.79	-12,768.05	0.12
Original Face:	10,000,000.000	Base	100.745322	1,690,632.84	99.984470	1,677,864.79	-12,768.05	0.12
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	1,661,593.470	Local	101.600183	1,688,182.01	99.800290	1,658,275.10	-29,906.91	0.11
Original Face:	18,249,312.000	Base	101.600183	1,688,182.01	99.800290	1,658,275.10	-29,906.91	0.11

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38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,525,623.500	Local	99.999999	1,525,623.48	96.765480	1,476,276.90	-49,346.58	0.10
Original Face:	10,000,000.000	Base	99.999999	1,525,623.48	96.765480	1,476,276.90	-49,346.58	0.10
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,525,623.500	Local	101.443292	1,547,642.70	98.954310	1,509,670.21	-37,972.49	0.10
Original Face:	10,000,000.000	Base	101.443292	1,547,642.70	98.954310	1,509,670.21	-37,972.49	0.10
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	1,938,016.600	Local	101.574249	1,968,525.81	99.139900	1,921,347.72	-47,178.09	0.13
Original Face:	10,000,000.000	Base	101.574249	1,968,525.81	99.139900	1,921,347.72	-47,178.09	0.13
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	2,601,277.020	Local	99.264053	2,582,133.00	99.894690	2,598,537.62	16,404.62	0.18
Original Face:	18,000,000.000	Base	99.264053	2,582,133.00	99.894690	2,598,537.62	16,404.62	0.18
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,834,345.100	Local	94.767258	3,633,703.71	97.482010	3,737,796.67	104,092.96	0.26
Original Face:	10,000,000.000	Base	94.767258	3,633,703.71	97.482010	3,737,796.67	104,092.96	0.26
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,097,634.350	Local	99.401069	5,067,103.06	98.433950	5,017,802.85	-49,300.21	0.35
Original Face:	15,000,000.000	Base	99.401069	5,067,103.06	98.433950	5,017,802.85	-49,300.21	0.35
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	208,684.520	Local	101.224523	211,239.91	100.676800	210,096.90	-1,143.01	0.01
Original Face:	1,000,000.000	Base	101.224523	211,239.91	100.676800	210,096.90	-1,143.01	0.01
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	562,076.600	Local	100.687743	565,942.24	100.366510	564,136.67	-1,805.57	0.04
Original Face:	2,000,000.000	Base	100.687743	565,942.24	100.366510	564,136.67	-1,805.57	0.04
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	130,572.330	Local	100.770278	131,578.10	100.223780	130,864.52	-713.58	0.01
Original Face:	1,000,000.000	Base	100.770278	131,578.10	100.223780	130,864.52	-713.58	0.01
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	258,030.350	Local	100.994119	260,595.48	99.431560	256,563.60	-4,031.88	0.02
Original Face:	5,000,000.000	Base	100.994119	260,595.48	99.431560	256,563.60	-4,031.88	0.02

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38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	11,793.380	Local	100.692168	11,875.01	99.957940	11,788.42	-86.59	0.00
Original Face:	5,985,000.000	Base	100.692168	11,875.01	99.957940	11,788.42	-86.59	0.00
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,715,789.800	Local	97.847467	1,678,856.85	99.411500	1,705,692.38	26,835.53	0.12
Original Face:	5,000,000.000	Base	97.847467	1,678,856.85	99.411500	1,705,692.38	26,835.53	0.12
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,376,305.600	Local	100.763108	1,386,808.30	100.546980	1,383,833.72	-2,974.58	0.10
Original Face:	20,000,000.000	Base	100.763108	1,386,808.30	100.546980	1,383,833.72	-2,974.58	0.10
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	688,666.800	Local	100.210513	690,116.53	99.793870	687,247.25	-2,869.28	0.05
Original Face:	10,000,000.000	Base	100.210513	690,116.53	99.793870	687,247.25	-2,869.28	0.05
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,781,258.360	Local	96.065725	1,711,178.76	97.948670	1,744,718.87	33,540.11	0.12
Original Face:	4,000,000.000	Base	96.065725	1,711,178.76	97.948670	1,744,718.87	33,540.11	0.12
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,484,223.200	Local	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.17
Original Face:	5,000,000.000	Base	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.17
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	478,189.100	Local	99.907399	477,746.29	100.482160	480,494.74	2,748.45	0.03
Original Face:	10,000,000.000	Base	99.907399	477,746.29	100.482160	480,494.74	2,748.45	0.03
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,246,246.050	Local	100.080909	1,247,254.38	99.822090	1,244,028.85	-3,225.53	0.09
Original Face:	5,000,000.000	Base	100.080909	1,247,254.38	99.822090	1,244,028.85	-3,225.53	0.09
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	527,385.500	Local	100.000000	527,385.50	101.945220	537,644.31	10,258.81	0.04
Original Face:	10,000,000.000	Base	100.000000	527,385.50	101.945220	537,644.31	10,258.81	0.04
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.484990	20 Jun 2036		
	6,466,156.160	Local	104.239521	6,740,290.20	99.437660	6,429,794.38	-310,495.82	0.44
Original Face:	8,000,000.000	Base	104.239521	6,740,290.20	99.437660	6,429,794.38	-310,495.82	0.44

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6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					0.190000	15 Mar 2030		
		Local	20,625,000.000	100.000000	20,625,000.00	100.000000	20,625,000.00	0.00	1.42
	Original Face:	Base	25,000,000.000	100.000000	20,625,000.00	100.000000	20,625,000.00	0.00	1.42
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					0.160000	20 Jan 2027		
		Local	12,500,000.000	100.000000	12,500,000.01	100.000000	12,500,000.00	-0.01	0.86
	Original Face:	Base	15,000,000.000	100.000000	12,500,000.01	100.000000	12,500,000.00	-0.01	0.86
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82					2.820000	20 Mar 2024		
		Local	5,833,333.330	100.000000	5,833,333.33	101.255794	5,906,587.98	73,254.65	0.41
	Original Face:	Base	7,000,000.000	100.000000	5,833,333.33	101.255794	5,906,587.98	73,254.65	0.41
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.190000	13 Aug 2027		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.55
	Original Face:	Base	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.55
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.190000	15 Sep 2026		
		Local	1,583,333.350	100.000000	1,583,333.35	100.000000	1,583,333.35	0.00	0.11
	Original Face:	Base	2,000,000.000	100.000000	1,583,333.35	100.000000	1,583,333.35	0.00	0.11
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	3,000,000.000	99.928245	2,997,847.35	99.819739	2,994,592.17	-3,255.18	0.21
		Base		99.928245	2,997,847.35	99.819739	2,994,592.17	-3,255.18	0.21
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	1,222,772.310	105.142863	1,285,657.82	104.345940	1,275,913.26	-9,744.56	0.09
	Original Face:	Base	28,600,000.000	105.142863	1,285,657.82	104.345940	1,275,913.26	-9,744.56	0.09
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					2.575000	25 Aug 2024		
		Local	322,991.900	101.706668	328,504.30	99.973499	322,906.30	-5,598.00	0.02
	Original Face:	Base	4,240,960.000	101.706668	328,504.30	99.973499	322,906.30	-5,598.00	0.02
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
		Local	244,896.320	101.577484	248,759.52	99.795174	244,394.71	-4,364.81	0.02
	Original Face:	Base	6,113,646.000	101.577484	248,759.52	99.795174	244,394.71	-4,364.81	0.02
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					4.075000	25 Jul 2024		
		Local	260,300.070	102.915981	267,890.37	100.288550	261,051.17	-6,839.20	0.02
	Original Face:	Base	4,650,545.000	102.915981	267,890.37	100.288550	261,051.17	-6,839.20	0.02

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83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.289000	25 Nov 2024		
	406,257.360	Local	103.434311	420,209.50	102.306655	415,628.32	-4,581.18	0.03
Original Face:	12,180,140.000	Base	103.434311	420,209.50	102.306655	415,628.32	-4,581.18	0.03
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.951000	25 Jan 2025		
	567,399.080	Local	103.439665	586,915.71	100.170622	568,367.19	-18,548.52	0.04
Original Face:	10,243,765.000	Base	103.439665	586,915.71	100.170622	568,367.19	-18,548.52	0.04
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.644000	25 Jan 2029		
	1,226,783.050	Local	107.835261	1,322,904.71	104.745117	1,284,995.34	-37,909.37	0.09
Original Face:	5,000,000.000	Base	107.835261	1,322,904.71	104.745117	1,284,995.34	-37,909.37	0.09
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.944093	2,725,490.51	97.672890	2,637,168.03	-88,322.48	0.18
		Base	100.944093	2,725,490.51	97.672890	2,637,168.03	-88,322.48	0.18
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.964909	3,028,947.26	97.853100	2,935,593.00	-93,354.26	0.20
		Base	100.964909	3,028,947.26	97.853100	2,935,593.00	-93,354.26	0.20
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.314085	2,507,852.13	100.103612	2,502,590.30	-5,261.83	0.17
		Base	100.314085	2,507,852.13	100.103612	2,502,590.30	-5,261.83	0.17
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.340380	6,020,422.78	99.483000	5,968,980.00	-51,442.78	0.41
		Base	100.340380	6,020,422.78	99.483000	5,968,980.00	-51,442.78	0.41
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	100.619023	3,123,749.23	97.316837	3,021,231.83	-102,517.40	0.21
		Base	100.619023	3,123,749.23	97.316837	3,021,231.83	-102,517.40	0.21
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.227010	4,009,080.40	98.730283	3,949,211.32	-59,869.08	0.27
		Base	100.227010	4,009,080.40	98.730283	3,949,211.32	-59,869.08	0.27
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	100.613924	7,042,974.67	96.495213	6,754,664.91	-288,309.76	0.47
		Base	100.613924	7,042,974.67	96.495213	6,754,664.91	-288,309.76	0.47

& 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
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	6,500,000.000	Local	100.175927	6,511,435.25	98.481457	6,401,294.71	-110,140.54	0.44
		Base	100.175927	6,511,435.25	98.481457	6,401,294.71	-110,140.54	0.44
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	20,000,000.000	Local	100.077535	20,015,506.94	99.748063	19,949,612.60	-65,894.34	1.38
		Base	100.077535	20,015,506.94	99.748063	19,949,612.60	-65,894.34	1.38
912796J42	TREASURY BILL 06/22 0.00000					16 Jun 2022		
	25,000,000.000	Local	99.961361	24,990,340.31	99.890600	24,972,650.00	-17,690.31	1.72
		Base	99.961361	24,990,340.31	99.890600	24,972,650.00	-17,690.31	1.72
912796L64	TREASURY BILL 08/22 0.00000					11 Aug 2022		
	40,000,000.000	Local	99.771347	39,908,538.73	99.715769	39,886,307.60	-22,231.13	2.75
		Base	99.771347	39,908,538.73	99.715769	39,886,307.60	-22,231.13	2.75
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	25,000,000.000	Local	99.948292	24,987,072.98	99.628100	24,907,025.00	-80,047.98	1.72
		Base	99.948292	24,987,072.98	99.628100	24,907,025.00	-80,047.98	1.72
912796R43	TREASURY BILL 06/22 0.00000					23 Jun 2022		
	40,000,000.000	Local	99.950125	39,980,050.00	99.873200	39,949,280.00	-30,770.00	2.76
		Base	99.950125	39,980,050.00	99.873200	39,949,280.00	-30,770.00	2.76
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 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
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	101.013070	25,253,267.39	100.656250	25,164,062.50	-89,204.89	1.74
		Base	101.013070	25,253,267.39	100.656250	25,164,062.50	-89,204.89	1.74
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	102.925121	15,438,768.17	102.203125	15,330,468.75	-108,299.42	1.06
		Base	102.925121	15,438,768.17	102.203125	15,330,468.75	-108,299.42	1.06
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	100.143786	25,035,946.50	100.139228	25,034,807.00	-1,139.50	1.73
		Base	100.143786	25,035,946.50	100.139228	25,034,807.00	-1,139.50	1.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		Local	5,000,000.000	100.067406	5,003,370.28	100.531570	5,026,578.50	23,208.22	0.35
		Base		100.067406	5,003,370.28	100.531570	5,026,578.50	23,208.22	0.35
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	20,000,000.000	97.582945	19,516,589.07	95.535156	19,107,031.20	-409,557.87	1.32
		Base		97.582945	19,516,589.07	95.535156	19,107,031.20	-409,557.87	1.32
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	10,000,000.000	97.414289	9,741,428.85	95.101562	9,510,156.20	-231,272.65	0.66
		Base		97.414289	9,741,428.85	95.101562	9,510,156.20	-231,272.65	0.66
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
		Local	25,000,000.000	99.552054	24,888,013.49	98.023438	24,505,859.50	-382,153.99	1.69
		Base		99.552054	24,888,013.49	98.023438	24,505,859.50	-382,153.99	1.69
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.681721	19,736,344.25	95.289062	19,057,812.40	-678,531.85	1.31
		Base		98.681721	19,736,344.25	95.289062	19,057,812.40	-678,531.85	1.31
91282CDH1	US TREASURY N/B 11/24 0.75					0.750000	15 Nov 2024		
		Local	10,000,000.000	99.856763	9,985,676.29	97.757812	9,775,781.20	-209,895.09	0.67
		Base		99.856763	9,985,676.29	97.757812	9,775,781.20	-209,895.09	0.67
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
		Local	20,000,000.000	99.986321	19,997,264.16	98.449219	19,689,843.80	-307,420.36	1.36
		Base		99.986321	19,997,264.16	98.449219	19,689,843.80	-307,420.36	1.36
US DOLLAR Total									
		Local	486,237,523.510		486,277,500.07		482,491,372.75	-3,786,127.32	33.29
	Original Face:	Base	663,990,435.000		486,277,500.07		482,491,372.75	-3,786,127.32	33.29
FIXED INCOME Total									
		Base	486,237,523.510		486,277,500.07		482,491,372.75	-3,786,127.32	33.29
	Original Face:		663,990,435.000						

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Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,454,046,604.710	Base		1,453,698,591.90		1,449,289,529.79	-4,409,062.11	100.00
	Original Face:	663,990,435.000							

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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			80,000.020	1.000000	80,000.02	1.000000	80,000.02	0.00	0.00
		Base		1.000000	80,000.02	1.000000	80,000.02	0.00	0.00
US DOLLAR Total									
			80,000.020		80,000.02		80,000.02	0.00	0.00
		Base			80,000.02		80,000.02	0.00	0.00
CASH Total									
			80,000.020	Base	80,000.02		80,000.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3D49	AT+T INC					0.400000	04 Apr 2022		
			14,583,000.000	Local	99.962222	14,577,490.87	99.962222	14,577,490.87	0.00	0.21
		Base		99.962222	14,577,490.87	99.962222	14,577,490.87	0.00	0.21
0020A3DB3	AT+T INC					0.400000	11 Apr 2022		
			10,000,000.000	Local	99.954444	9,995,444.44	99.954444	9,995,444.44	0.00	0.14
		Base		99.954444	9,995,444.44	99.954444	9,995,444.44	0.00	0.14
0020A3DC1	AT+T INC					0.370000	12 Apr 2022		
			30,000,000.000	Local	99.956833	29,987,050.00	99.956833	29,987,050.00	0.00	0.42
		Base		99.956833	29,987,050.00	99.956833	29,987,050.00	0.00	0.42
0020A3FG0	AT+T INC					0.410000	16 Jun 2022		
			15,000,000.000	Local	99.878139	14,981,720.83	99.746100	14,961,915.00	-19,805.83	0.21
		Base		99.878139	14,981,720.83	99.746100	14,961,915.00	-19,805.83	0.21
0020A3GC8	AT+T INC					0.700000	12 Jul 2022		
			10,000,000.000	Local	99.741389	9,974,138.89	99.653000	9,965,300.00	-8,838.89	0.14
		Base		99.741389	9,974,138.89	99.653000	9,965,300.00	-8,838.89	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0020A3JD3	AT+T INC					1.200000	13 Sep 2022		
	10,000,000.000	Local	99.346667	9,934,666.67	9,934,666.67	99.391300	9,939,130.00	4,463.33	0.14
		Base	99.346667	9,934,666.67	9,934,666.67	99.391300	9,939,130.00	4,463.33	0.14
02079QCB8	ALPHABET INC					0.080000	11 Mar 2022		
	50,000,000.000	Local	99.997778	49,998,888.88	49,998,888.88	99.997778	49,998,888.88	0.00	0.71
		Base	99.997778	49,998,888.88	49,998,888.88	99.997778	49,998,888.88	0.00	0.71
02314QD48	AMAZON COM INC DISC COML					0.140000	04 Apr 2022		
	25,000,000.000	Local	99.986778	24,996,694.44	24,996,694.44	99.986778	24,996,694.44	0.00	0.35
		Base	99.986778	24,996,694.44	24,996,694.44	99.986778	24,996,694.44	0.00	0.35
02314QDJ5	AMAZON COM INC DISC COML					0.150000	18 Apr 2022		
	25,000,000.000	Local	99.980000	24,995,000.00	24,995,000.00	99.980000	24,995,000.00	0.00	0.35
		Base	99.980000	24,995,000.00	24,995,000.00	99.980000	24,995,000.00	0.00	0.35
02314QEX3	AMAZON COM INC DISC COML					0.400000	31 May 2022		
	20,000,000.000	Local	99.898889	19,979,777.78	19,979,777.78	99.936000	19,987,200.00	7,422.22	0.28
		Base	99.898889	19,979,777.78	19,979,777.78	99.936000	19,987,200.00	7,422.22	0.28
02665KE60	AMERICAN HONDA FINAN					0.550000	06 May 2022		
	25,000,000.000	Local	99.899167	24,974,791.67	24,974,791.67	99.899167	24,974,791.67	0.00	0.35
		Base	99.899167	24,974,791.67	24,974,791.67	99.899167	24,974,791.67	0.00	0.35
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
	5,000,000.000	Local	99.990431	4,999,521.55	4,999,521.55	100.631900	5,031,595.00	32,073.45	0.07
		Base	99.990431	4,999,521.55	4,999,521.55	100.631900	5,031,595.00	32,073.45	0.07
03785EC93	APPLE INC					0.060000	09 Mar 2022		
	25,000,000.000	Local	99.998667	24,999,666.67	24,999,666.67	99.998667	24,999,666.67	0.00	0.35
		Base	99.998667	24,999,666.67	24,999,666.67	99.998667	24,999,666.67	0.00	0.35
03785ECJ1	APPLE INC					0.080000	18 Mar 2022		
	25,000,000.000	Local	99.996222	24,999,055.55	24,999,055.55	99.996222	24,999,055.55	0.00	0.35
		Base	99.996222	24,999,055.55	24,999,055.55	99.996222	24,999,055.55	0.00	0.35
03785ECM4	APPLE INC					0.080000	21 Mar 2022		
	25,000,000.000	Local	99.995556	24,998,888.89	24,998,888.89	99.995556	24,998,888.89	0.00	0.35
		Base	99.995556	24,998,888.89	24,998,888.89	99.995556	24,998,888.89	0.00	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
03785ECU6	APPLE INC					0.090000	28 Mar 2022		
		Local	25,000,000.000	99.993250	24,998,312.50	99.993250	24,998,312.50	0.00	0.35
		Base		99.993250	24,998,312.50	99.993250	24,998,312.50	0.00	0.35
05253CDM5	AUST + NEW ZEA					0.250000	21 Apr 2022		
		Local	25,000,000.000	99.964583	24,991,145.83	99.964583	24,991,145.83	0.00	0.35
		Base		99.964583	24,991,145.83	99.964583	24,991,145.83	0.00	0.35
06367CFG7	BANK OF MONTREAL					0.220000	18 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
06367CJQ1	BANK OF MONTREAL					0.200000	02 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.954000	9,995,400.00	-4,600.00	0.14
		Base		100.000000	10,000,000.00	99.954000	9,995,400.00	-4,600.00	0.14
06367CSJ7	BANK OF MONTREAL					0.500000	25 May 2022		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.56
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.56
06417KCB3	BANK OF NOVA SCOTIA/THE					0.210000	11 Mar 2022		
		Local	50,000,000.000	99.994167	49,997,083.33	99.994167	49,997,083.33	0.00	0.71
		Base		99.994167	49,997,083.33	99.994167	49,997,083.33	0.00	0.71
06417KDN6	BANK OF NOVA SCOTIA/THE					0.200000	22 Apr 2022		
		Local	25,000,000.000	99.971111	24,992,777.78	99.971111	24,992,777.78	0.00	0.35
		Base		99.971111	24,992,777.78	99.971111	24,992,777.78	0.00	0.35
06417KEA3	BANK OF NOVA SCOTIA/THE					0.200000	10 May 2022		
		Local	14,000,000.000	99.961111	13,994,555.55	99.961111	13,994,555.55	0.00	0.20
		Base		99.961111	13,994,555.55	99.961111	13,994,555.55	0.00	0.20
06417KF20	BANK OF NOVA SCOTIA/THE					0.160000	02 Jun 2022		
		Local	25,000,000.000	99.958667	24,989,666.66	99.870300	24,967,575.00	-22,091.66	0.35
		Base		99.958667	24,989,666.66	99.870300	24,967,575.00	-22,091.66	0.35
06742XL47	BARCLAYS BK PLC					0.510000	16 May 2022		
		Local	15,000,000.000	99.892333	14,983,850.00	99.892333	14,983,850.00	0.00	0.21
		Base		99.892333	14,983,850.00	99.892333	14,983,850.00	0.00	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06742XXV4	BARCLAYS BK PLC					0.310000	24 May 2022		
	25,000,000.000	Local	99.927667	24,981,916.67	24,981,916.67	99.927667	24,981,916.67	0.00	0.35
		Base	99.927667	24,981,916.67	24,981,916.67	99.927667	24,981,916.67	0.00	0.35
06742XZM2	BARCLAYS BK PLC					0.210000	14 Apr 2022		
	25,000,000.000	Local	99.974333	24,993,583.33	24,993,583.33	99.974333	24,993,583.33	0.00	0.35
		Base	99.974333	24,993,583.33	24,993,583.33	99.974333	24,993,583.33	0.00	0.35
07644BFF4	BEDFORD ROW FDG CORP					0.270000	15 Jun 2022		
	20,000,000.000	Local	99.920500	19,984,100.00	19,984,100.00	99.822400	19,964,480.00	-19,620.00	0.28
		Base	99.920500	19,984,100.00	19,984,100.00	99.822400	19,964,480.00	-19,620.00	0.28
13608BG57	CANADIAN IMPERIAL BK					0.180000	05 Jul 2022		
	25,000,000.000	Local	99.937000	24,984,250.00	24,984,250.00	99.785100	24,946,275.00	-37,975.00	0.35
		Base	99.937000	24,984,250.00	24,984,250.00	99.785100	24,946,275.00	-37,975.00	0.35
13608BK37	CANADIAN IMPERIAL BK					0.440000	03 Oct 2022		
	25,000,000.000	Local	99.736000	24,934,000.00	24,934,000.00	99.469600	24,867,400.00	-66,600.00	0.35
		Base	99.736000	24,934,000.00	24,934,000.00	99.469600	24,867,400.00	-66,600.00	0.35
138994009	CANTOR FITZGERALD REPO REPO					0.040000	01 Mar 2022		
	500,000,000.000	Local	100.000000	500,000,000.00	500,000,000.00	100.000000	500,000,000.00	0.00	7.06
		Base	100.000000	500,000,000.00	500,000,000.00	100.000000	500,000,000.00	0.00	7.06
138994009	CANTOR FITZGERALD REPO REPO					0.200000	03 Mar 2022		
	27,000,000.000	Local	100.000000	27,000,000.00	27,000,000.00	100.000000	27,000,000.00	0.00	0.38
		Base	100.000000	27,000,000.00	27,000,000.00	100.000000	27,000,000.00	0.00	0.38
138994009	CANTOR FITZGERALD REPO REPO					0.200000	07 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base	100.000000	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
138994009	CANTOR FITZGERALD REPO REPO					0.200000	09 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base	100.000000	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
138994009	CANTOR FITZGERALD REPO REPO					0.200000	11 Mar 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	0.42
		Base	100.000000	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					0.200000	17 Mar 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
138994009	CANTOR FITZGERALD REPO REPO					0.330000	30 Mar 2022		
		Local	14,000,000.000	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.20
		Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.20
138994009	CANTOR FITZGERALD REPO REPO					0.320000	19 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
138994009	CANTOR FITZGERALD REPO REPO					0.380000	27 Apr 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
17327BKQ7	CITIGROUP GLOBAL MKTS INC S					0.260000	24 Oct 2022		
		Local	10,000,000.000	99.828833	9,982,883.33	99.351500	9,935,150.00	-47,733.33	0.14
		Base		99.828833	9,982,883.33	99.351500	9,935,150.00	-47,733.33	0.14
18905MCE7	CLOROX COMPANY THE					0.210000	14 Mar 2022		
		Local	15,000,000.000	99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.21
		Base		99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.21
18905MD48	CLOROX COMPANY THE					0.270000	04 Apr 2022		
		Local	20,000,000.000	99.974500	19,994,900.00	99.974500	19,994,900.00	0.00	0.28
		Base		99.974500	19,994,900.00	99.974500	19,994,900.00	0.00	0.28
19121BC80	COCA COLA COMPANY					0.080000	08 Mar 2022		
		Local	8,000,000.000	99.998444	7,999,875.55	99.998444	7,999,875.55	0.00	0.11
		Base		99.998444	7,999,875.55	99.998444	7,999,875.55	0.00	0.11
19121BH10	COCA COLA COMPANY					0.120000	01 Aug 2022		
		Local	10,000,000.000	99.949000	9,994,900.00	99.730100	9,973,010.00	-21,890.00	0.14
		Base		99.949000	9,994,900.00	99.730100	9,973,010.00	-21,890.00	0.14
19121BJD2	COCA COLA COMPANY					0.110000	13 Sep 2022		
		Local	40,000,000.000	99.940111	39,976,044.44	99.581300	39,832,520.00	-143,524.44	0.56
		Base		99.940111	39,976,044.44	99.581300	39,832,520.00	-143,524.44	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22599G006	CREDIT AGRICOLE REPO REPO					0.030000	01 Mar 2022		
		Local	125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	1.76
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	1.76
24023HC94	DCAT, LLC					0.120000	09 Mar 2022		
		Local	22,000,000.000	99.997333	21,999,413.33	99.997333	21,999,413.33	0.00	0.31
		Base		99.997333	21,999,413.33	99.997333	21,999,413.33	0.00	0.31
24422MD81	JOHN DEERE CAPITAL C					0.250000	08 Apr 2022		
		Local	25,000,000.000	99.973611	24,993,402.78	99.973611	24,993,402.78	0.00	0.35
		Base		99.973611	24,993,402.78	99.973611	24,993,402.78	0.00	0.35
2546R3DL5	DISNEY (WALT) CO THE					0.240000	20 Apr 2022		
		Local	8,000,000.000	99.966667	7,997,333.33	99.966667	7,997,333.33	0.00	0.11
		Base		99.966667	7,997,333.33	99.966667	7,997,333.33	0.00	0.11
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	10,000,000.000	99.955750	9,995,575.00	99.955750	9,995,575.00	0.00	0.14
		Base		99.955750	9,995,575.00	99.955750	9,995,575.00	0.00	0.14
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	20,000,000.000	99.929417	19,985,883.33	99.770700	19,954,140.00	-31,743.33	0.28
		Base		99.929417	19,985,883.33	99.770700	19,954,140.00	-31,743.33	0.28
2546R3GF5	DISNEY (WALT) CO THE					0.240000	15 Jul 2022		
		Local	20,000,000.000	99.909333	19,981,866.67	99.712500	19,942,500.00	-39,366.67	0.28
		Base		99.909333	19,981,866.67	99.712500	19,942,500.00	-39,366.67	0.28
26055BCX0	DOW CHEMICAL COMPANY					0.320000	31 Mar 2022		
		Local	25,000,000.000	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	0.35
		Base		99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	0.35
26244JCP2	DUKE ENERGY CORP					0.250000	23 Mar 2022		
		Local	15,000,000.000	99.984722	14,997,708.33	99.984722	14,997,708.33	0.00	0.21
		Base		99.984722	14,997,708.33	99.984722	14,997,708.33	0.00	0.21
26244JD55	DUKE ENERGY CORP					0.400000	05 Apr 2022		
		Local	25,000,000.000	99.961111	24,990,277.78	99.961111	24,990,277.78	0.00	0.35
		Base		99.961111	24,990,277.78	99.961111	24,990,277.78	0.00	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
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	10,000,000.000	Local	99.974167	9,997,416.67	99.974167	9,997,416.67	0.00	0.14
		Base	99.974167	9,997,416.67	99.974167	9,997,416.67	0.00	0.14
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	20,000,000.000	Local	99.897778	19,979,555.55	99.852800	19,970,560.00	-8,995.55	0.28
		Base	99.897778	19,979,555.55	99.852800	19,970,560.00	-8,995.55	0.28
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST				0.000000	01 Mar 2022		
	10,058,090.310	Local	100.000000	10,058,090.31	100.000000	10,058,090.31	0.00	0.14
		Base	100.000000	10,058,090.31	100.000000	10,058,090.31	0.00	0.14
34108BCB9	FLORIDA PWR + LGT CO				0.090000	11 Mar 2022		
	15,000,000.000	Local	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.21
		Base	99.997500	14,999,625.00	99.997500	14,999,625.00	0.00	0.21
34108BCQ6	FLORIDA PWR + LGT CO				0.160000	24 Mar 2022		
	20,000,000.000	Local	99.989778	19,997,955.55	99.989778	19,997,955.55	0.00	0.28
		Base	99.989778	19,997,955.55	99.989778	19,997,955.55	0.00	0.28
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	01 Mar 2022		
	40,019,510.420	Local	100.000000	40,019,510.42	100.000000	40,019,510.42	0.00	0.56
		Base	100.000000	40,019,510.42	100.000000	40,019,510.42	0.00	0.56
38346MC85	GOTHAM FDG CORP				0.200000	08 Mar 2022		
	15,000,000.000	Local	99.996111	14,999,416.67	99.996111	14,999,416.67	0.00	0.21
		Base	99.996111	14,999,416.67	99.996111	14,999,416.67	0.00	0.21
38346MD19	GOTHAM FDG CORP				0.190000	01 Apr 2022		
	25,000,000.000	Local	99.983639	24,995,909.72	99.983639	24,995,909.72	0.00	0.35
		Base	99.983639	24,995,909.72	99.983639	24,995,909.72	0.00	0.35
40588MD46	HALKIN FINANCE LLC USC				0.220000	04 Apr 2022		
	20,000,000.000	Local	99.979222	19,995,844.45	99.979222	19,995,844.45	0.00	0.28
		Base	99.979222	19,995,844.45	99.979222	19,995,844.45	0.00	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
41282KCX4	HARLEY DAVIDSON FND CP					0.430000	31 Mar 2022		
		Local	15,000,000.000	99.964167	14,994,625.00	99.964167	14,994,625.00	0.00	0.21
		Base		99.964167	14,994,625.00	99.964167	14,994,625.00	0.00	0.21
41282KD47	HARLEY DAVIDSON FND CP					0.460000	04 Apr 2022		
		Local	10,000,000.000	99.956556	9,995,655.56	99.956556	9,995,655.56	0.00	0.14
		Base		99.956556	9,995,655.56	99.956556	9,995,655.56	0.00	0.14
41282KEH7	HARLEY DAVIDSON FND CP					0.630000	17 May 2022		
		Local	20,000,000.000	99.865250	19,973,050.00	99.865250	19,973,050.00	0.00	0.28
		Base		99.865250	19,973,050.00	99.865250	19,973,050.00	0.00	0.28
41282KF11	HARLEY DAVIDSON FND CP					0.510000	01 Jun 2022		
		Local	15,300,000.000	99.869667	15,280,059.00	99.707600	15,255,262.80	-24,796.20	0.22
		Base		99.869667	15,280,059.00	99.707600	15,255,262.80	-24,796.20	0.22
43851UEG4	HONEYWELL INTERNATN					0.160000	16 May 2022		
		Local	25,000,000.000	99.966222	24,991,555.55	99.966222	24,991,555.55	0.00	0.35
		Base		99.966222	24,991,555.55	99.966222	24,991,555.55	0.00	0.35
43851UHK2	HONEYWELL INTERNATN					0.110000	19 Aug 2022		
		Local	20,000,000.000	99.947750	19,989,550.00	99.707400	19,941,480.00	-48,070.00	0.28
		Base		99.947750	19,989,550.00	99.707400	19,941,480.00	-48,070.00	0.28
43851UK51	HONEYWELL INTERNATN					0.130000	05 Oct 2022		
		Local	10,000,000.000	99.921278	9,992,127.78	99.522800	9,952,280.00	-39,847.78	0.14
		Base		99.921278	9,992,127.78	99.522800	9,952,280.00	-39,847.78	0.14
43851UK69	HONEYWELL INTERNATN					0.130000	06 Oct 2022		
		Local	20,000,000.000	99.920917	19,984,183.33	99.518200	19,903,640.00	-80,543.33	0.28
		Base		99.920917	19,984,183.33	99.518200	19,903,640.00	-80,543.33	0.28
4497W1GE0	ING US FUNDING LLC					0.400000	14 Jul 2022		
		Local	25,000,000.000	99.850000	24,962,500.00	99.748700	24,937,175.00	-25,325.00	0.35
		Base		99.850000	24,962,500.00	99.748700	24,937,175.00	-25,325.00	0.35
4523EMDR1	ILLINOIS TOOL WORKS INC					0.140000	25 Apr 2022		
		Local	20,000,000.000	99.978611	19,995,722.22	99.978611	19,995,722.22	0.00	0.28
		Base		99.978611	19,995,722.22	99.978611	19,995,722.22	0.00	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
4523EMDR1	ILLINOIS TOOL WORKS INC					0.170000	25 Apr 2022		
	8,750,000.000	Local	99.974028	8,747,727.43	99.974028	8,747,727.43	0.00	0.12
		Base	99.974028	8,747,727.43	99.974028	8,747,727.43	0.00	0.12
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46590EG85	J.P. MORGAN SECURITIES					0.200000	08 Jul 2022		
	40,000,000.000	Local	99.928333	39,971,333.33	99.750600	39,900,240.00	-71,093.33	0.56
		Base	99.928333	39,971,333.33	99.750600	39,900,240.00	-71,093.33	0.56
46590EK56	J.P. MORGAN SECURITIES					0.200000	05 Oct 2022		
	10,000,000.000	Local	99.878889	9,987,888.89	99.414400	9,941,440.00	-46,448.89	0.14
		Base	99.878889	9,987,888.89	99.414400	9,941,440.00	-46,448.89	0.14
46640QF14	J.P. MORGAN SECURITIES					0.240000	01 Jun 2022		
	40,000,000.000	Local	99.938667	39,975,466.67	99.855100	39,942,040.00	-33,426.67	0.56
		Base	99.938667	39,975,466.67	99.855100	39,942,040.00	-33,426.67	0.56
47816GDB2	JOHNSON + JOHNSON					0.100000	11 Apr 2022		
	25,000,000.000	Local	99.988611	24,997,152.78	99.988611	24,997,152.78	0.00	0.35
		Base	99.988611	24,997,152.78	99.988611	24,997,152.78	0.00	0.35
47816GER6	JOHNSON + JOHNSON					0.200000	25 May 2022		
	15,000,000.000	Local	99.952778	14,992,916.67	99.952778	14,992,916.67	0.00	0.21
		Base	99.952778	14,992,916.67	99.952778	14,992,916.67	0.00	0.21
47816GFD6	JOHNSON + JOHNSON					0.100000	13 Jun 2022		
	10,000,000.000	Local	99.971111	9,997,111.11	99.868500	9,986,850.00	-10,261.11	0.14
		Base	99.971111	9,997,111.11	99.868500	9,986,850.00	-10,261.11	0.14
47816GHG7	JOHNSON + JOHNSON					0.690000	16 Aug 2022		
	20,000,000.000	Local	99.678000	19,935,600.00	99.671400	19,934,280.00	-1,320.00	0.28
		Base	99.678000	19,935,600.00	99.671400	19,934,280.00	-1,320.00	0.28
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Mar 2022		
	55,074,236.450	Local	100.000000	55,074,236.45	100.000000	55,074,236.45	0.00	0.78
		Base	100.000000	55,074,236.45	100.000000	55,074,236.45	0.00	0.78

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157UC16	METLIFE SHORT TERM FDG					0.150000	01 Mar 2022		
		Local	28,000,000.000	100.000000	28,000,000.00	100.000000	28,000,000.00	0.00	0.40
		Base		100.000000	28,000,000.00	100.000000	28,000,000.00	0.00	0.40
60689GC79	MIZUHO BANK LTD					0.180000	07 Mar 2022		
		Local	25,000,000.000	99.997000	24,999,250.00	99.997000	24,999,250.00	0.00	0.35
		Base		99.997000	24,999,250.00	99.997000	24,999,250.00	0.00	0.35
60689GF19	MIZUHO BANK LTD					0.325000	01 Jun 2022		
		Local	25,000,000.000	99.916944	24,979,236.11	99.859100	24,964,775.00	-14,461.11	0.35
		Base		99.916944	24,979,236.11	99.859100	24,964,775.00	-14,461.11	0.35
60710RPB5	MIZUHO BANK LTD					0.240000	19 Apr 2022		
		Local	10,000,000.000	99.991824	9,999,182.41	99.991824	9,999,182.41	0.00	0.14
		Base		99.991824	9,999,182.41	99.991824	9,999,182.41	0.00	0.14
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Mar 2022		
		Local	50,009,825.910	100.000000	50,009,825.91	100.000000	50,009,825.91	0.00	0.71
		Base		100.000000	50,009,825.91	100.000000	50,009,825.91	0.00	0.71
63254FC47	NATL AUSTRALIA BK LT					0.120000	04 Mar 2022		
		Local	20,000,000.000	99.999000	19,999,800.00	99.999000	19,999,800.00	0.00	0.28
		Base		99.999000	19,999,800.00	99.999000	19,999,800.00	0.00	0.28
63307MD48	NATIONAL BK OF CANAD					0.190000	04 Apr 2022		
		Local	25,000,000.000	99.982056	24,995,513.89	99.982056	24,995,513.89	0.00	0.35
		Base		99.982056	24,995,513.89	99.982056	24,995,513.89	0.00	0.35
63307MG52	NATIONAL BK OF CANAD					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.937000	24,984,250.00	99.785100	24,946,275.00	-37,975.00	0.35
		Base		99.937000	24,984,250.00	99.785100	24,946,275.00	-37,975.00	0.35
63763QC70	NATIONAL SECS CLEARING					0.110000	07 Mar 2022		
		Local	20,000,000.000	99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	0.28
		Base		99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	0.28
64106HDB4	NESTLE FIN FRANCE S.					0.140000	11 Apr 2022		
		Local	25,000,000.000	99.984056	24,996,013.89	99.984056	24,996,013.89	0.00	0.35
		Base		99.984056	24,996,013.89	99.984056	24,996,013.89	0.00	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
64106HDV0	NESTLE FIN FRANCE S.					0.270000	29 Apr 2022		
		Local	25,000,000.000	99.955750	24,988,937.50	99.955750	24,988,937.50	0.00	0.35
		Base		99.955750	24,988,937.50	99.955750	24,988,937.50	0.00	0.35
74271UC16	PROCTOR GAMBLE AND CO					0.070000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
74271UDN7	PROCTOR GAMBLE AND CO					0.150000	22 Apr 2022		
		Local	40,000,000.000	99.978333	39,991,333.33	99.978333	39,991,333.33	0.00	0.56
		Base		99.978333	39,991,333.33	99.978333	39,991,333.33	0.00	0.56
74271UDS6	PROCTOR GAMBLE AND CO					0.180000	26 Apr 2022		
		Local	25,000,000.000	99.972000	24,993,000.00	99.972000	24,993,000.00	0.00	0.35
		Base		99.972000	24,993,000.00	99.972000	24,993,000.00	0.00	0.35
77119MDJ3	ROCHE HOLDING INC					0.130000	18 Apr 2022		
		Local	25,000,000.000	99.982667	24,995,666.67	99.982667	24,995,666.67	0.00	0.35
		Base		99.982667	24,995,666.67	99.982667	24,995,666.67	0.00	0.35
78009BC18	ROYAL BK OF CANADA					0.120000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
78012UY58	ROYAL BK OF CANADA					0.200000	09 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.975000	9,997,500.00	-2,500.00	0.14
		Base		100.000000	10,000,000.00	99.975000	9,997,500.00	-2,500.00	0.14
78013WFU9	ROYAL BANK OF CANADA					0.160000	28 Jun 2022		
		Local	20,000,000.000	99.947111	19,989,422.22	99.796000	19,959,200.00	-30,222.22	0.28
		Base		99.947111	19,989,422.22	99.796000	19,959,200.00	-30,222.22	0.28
78013WG12	ROYAL BANK OF CANADA					0.150000	01 Jul 2022		
		Local	25,000,000.000	99.949167	24,987,291.66	99.787500	24,946,875.00	-40,416.66	0.35
		Base		99.949167	24,987,291.66	99.787500	24,946,875.00	-40,416.66	0.35
78013WJ68	ROYAL BANK OF CANADA					0.400000	06 Sep 2022		
		Local	25,000,000.000	99.790000	24,947,500.00	99.614600	24,903,650.00	-43,850.00	0.35
		Base		99.790000	24,947,500.00	99.614600	24,903,650.00	-43,850.00	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
8085A3CA1	SCHWAB CHARLES CORP				0.170000	10 Mar 2022		
	25,000,000.000	Local	99.995750	24,998,937.50	99.995750	24,998,937.50	0.00	0.35
		Base	99.995750	24,998,937.50	99.995750	24,998,937.50	0.00	0.35
8085A3H99	SCHWAB CHARLES CORP				0.700000	09 Aug 2022		
	10,000,000.000	Local	99.686944	9,968,694.44	99.658700	9,965,870.00	-2,824.44	0.14
		Base	99.686944	9,968,694.44	99.658700	9,965,870.00	-2,824.44	0.14
82124MDD9	SHEFFIELD RECEIVABLE				0.350000	13 Apr 2022		
	25,000,000.000	Local	99.958194	24,989,548.61	99.958194	24,989,548.61	0.00	0.35
		Base	99.958194	24,989,548.61	99.958194	24,989,548.61	0.00	0.35
82434UC96	SHERWIN WILLIAMS CO				0.200000	09 Mar 2022		
	25,000,000.000	Local	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	0.35
		Base	99.995556	24,998,888.89	99.995556	24,998,888.89	0.00	0.35
83369X4B1	SOCIETE GENERALE NY				0.160000	21 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
84262MCH9	SOUTHERN COMPANY				0.300000	17 Mar 2022		
	20,000,000.000	Local	99.986667	19,997,333.33	99.986667	19,997,333.33	0.00	0.28
		Base	99.986667	19,997,333.33	99.986667	19,997,333.33	0.00	0.28
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.050000	01 Mar 2022		
	16,338,653.310	Local	100.000000	16,338,653.31	100.000000	16,338,653.31	0.00	0.23
		Base	100.000000	16,338,653.31	100.000000	16,338,653.31	0.00	0.23
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.050000	03 Mar 2022		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.06
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.06
88602UC16	THUNDER BAY FNDNG LLC				0.150000	01 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
89114NZL2	TORONTO DOMINION				0.210000	04 Mar 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35

& 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
89114WNB7	TORONTO DOMINION					0.010000	15 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
89119BCW4	TORONTO DOMINION BANK					0.150000	30 Mar 2022		
		Local	20,000,000.000	99.987917	19,997,583.33	99.987917	19,997,583.33	0.00	0.28
		Base		99.987917	19,997,583.33	99.987917	19,997,583.33	0.00	0.28
89119BD60	TORONTO DOMINION BANK					0.230000	06 Apr 2022		
		Local	25,000,000.000	99.977000	24,994,250.00	99.977000	24,994,250.00	0.00	0.35
		Base		99.977000	24,994,250.00	99.977000	24,994,250.00	0.00	0.35
89119BGJ9	TORONTO DOMINION BANK					0.250000	18 Jul 2022		
		Local	20,000,000.000	99.903472	19,980,694.44	99.737400	19,947,480.00	-33,214.44	0.28
		Base		99.903472	19,980,694.44	99.737400	19,947,480.00	-33,214.44	0.28
90328BCH2	USAA CAPITAL CORP					0.100000	17 Mar 2022		
		Local	20,000,000.000	99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.28
		Base		99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.28
91058UCX9	UNITED HEALTHCARE CO					0.350000	31 Mar 2022		
		Local	25,000,000.000	99.970833	24,992,708.34	99.970833	24,992,708.34	0.00	0.35
		Base		99.970833	24,992,708.34	99.970833	24,992,708.34	0.00	0.35
91411UEA9	RGTS OF UNIV OF CA					0.010000	10 May 2022		
		Local	3,000,000.000	99.966944	2,999,008.33	99.966944	2,999,008.33	0.00	0.04
		Base		99.966944	2,999,008.33	99.966944	2,999,008.33	0.00	0.04
91512DD73	BOARD OF RGTS UNVST TX					0.270000	07 Apr 2022		
		Local	10,000,000.000	99.972250	9,997,225.00	99.972250	9,997,225.00	0.00	0.14
		Base		99.972250	9,997,225.00	99.972250	9,997,225.00	0.00	0.14
91842KC87	VW CR INC					0.230000	08 Mar 2022		
		Local	25,000,000.000	99.995528	24,998,881.95	99.995528	24,998,881.95	0.00	0.35
		Base		99.995528	24,998,881.95	99.995528	24,998,881.95	0.00	0.35
91842KCE4	VW CR INC					0.250000	14 Mar 2022		
		Local	20,000,000.000	99.990972	19,998,194.45	99.990972	19,998,194.45	0.00	0.28
		Base		99.990972	19,998,194.45	99.990972	19,998,194.45	0.00	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
91842KHV1	VW CR INC					0.320000	29 Aug 2022		
		Local	10,000,000.000	99.839111	9,983,911.11	99.486100	9,948,610.00	-35,301.11	0.14
		Base		99.839111	9,983,911.11	99.486100	9,948,610.00	-35,301.11	0.14
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.040000	01 Mar 2022		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.41
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.41
92344MEA7	VERIZON COMMNTN INC					0.460000	10 May 2022		
		Local	25,000,000.000	99.910556	24,977,638.89	99.910556	24,977,638.89	0.00	0.35
		Base		99.910556	24,977,638.89	99.910556	24,977,638.89	0.00	0.35
92344MEP4	VERIZON COMMNTN INC					0.800000	23 May 2022		
		Local	20,000,000.000	99.815556	19,963,111.11	99.815556	19,963,111.11	0.00	0.28
		Base		99.815556	19,963,111.11	99.815556	19,963,111.11	0.00	0.28
92646LC16	VICTORY RECEIVABLES					0.200000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.35
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	01 Mar 2022		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.64
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	5.64
926NKW009	AMHERST PIERPONT 04/15 VAR					0.150000	14 Apr 2022		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.42
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.42
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.020000	01 Mar 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.71
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.71
93142XC90	WALGREENS BOOTS					0.270000	09 Mar 2022		
		Local	8,765,000.000	99.994000	8,764,474.10	99.994000	8,764,474.10	0.00	0.12
		Base		99.994000	8,764,474.10	99.994000	8,764,474.10	0.00	0.12
93142XCA7	WALGREENS BOOTS					0.270000	10 Mar 2022		
		Local	20,000,000.000	99.993250	19,998,650.00	99.993250	19,998,650.00	0.00	0.28
		Base		99.993250	19,998,650.00	99.993250	19,998,650.00	0.00	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93142XCB5	WALGREENS BOOTS					0.330000	11 Mar 2022		
		Local	20,000,000.000	99.990833	19,998,166.66	99.990833	19,998,166.66	0.00	0.28
		Base		99.990833	19,998,166.66	99.990833	19,998,166.66	0.00	0.28
93142XCJ8	WALGREENS BOOTS					0.310000	18 Mar 2022		
		Local	10,000,000.000	99.985361	9,998,536.11	99.985361	9,998,536.11	0.00	0.14
		Base		99.985361	9,998,536.11	99.985361	9,998,536.11	0.00	0.14
94107NC10	WASTE MANAGEMENT INC					0.260000	01 Mar 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.28
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	15,000,000.000	99.867389	14,980,108.33	99.603400	14,940,510.00	-39,598.33	0.21
		Base		99.867389	14,980,108.33	99.603400	14,940,510.00	-39,598.33	0.21
94107NKD5	WASTE MANAGEMENT INC					0.310000	13 Oct 2022		
		Local	10,000,000.000	99.805389	9,980,538.89	99.285500	9,928,550.00	-51,988.89	0.14
		Base		99.805389	9,980,538.89	99.285500	9,928,550.00	-51,988.89	0.14
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	25,000,000.000	99.945222	24,986,305.55	99.945222	24,986,305.55	0.00	0.35
		Base		99.945222	24,986,305.55	99.945222	24,986,305.55	0.00	0.35
9612C1ED5	WESTPAC BANKING CORP.					0.190000	13 May 2022		
		Local	15,000,000.000	99.961472	14,994,220.83	99.961472	14,994,220.83	0.00	0.21
		Base		99.961472	14,994,220.83	99.961472	14,994,220.83	0.00	0.21
9612C1GF8	WESTPAC BANKING CORP.					0.190000	15 Jul 2022		
		Local	20,000,000.000	99.928222	19,985,644.44	99.770300	19,954,060.00	-31,584.44	0.28
		Base		99.928222	19,985,644.44	99.770300	19,954,060.00	-31,584.44	0.28
978UHK000	DAIWA CAPITAL MARKETS REPO					0.040000	01 Mar 2022		
		Local	139,871,359.970	100.000000	139,871,359.97	100.000000	139,871,359.97	0.00	1.97
		Base		100.000000	139,871,359.97	100.000000	139,871,359.97	0.00	1.97
979QHR003	SOUTH STREET REPO					0.030000	01 Mar 2022		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.06
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.06

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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
979QHR003	SOUTH STREET REPO				0.070000	01 Mar 2022		
	142,841,038.660	Local	100.000000	142,841,038.66	100.000000	142,841,038.66	0.00	2.02
		Base	100.000000	142,841,038.66	100.000000	142,841,038.66	0.00	2.02
985FHY004	MITSUBISHI UFJ REPO				0.040000	01 Mar 2022		
	500,000,000.000	Local	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	7.06
		Base	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	7.06
US DOLLAR Total								
	4,967,110,715.030	Local		4,965,911,359.19		4,964,737,464.54	-1,173,894.65	70.06
		Base		4,965,911,359.19		4,964,737,464.54	-1,173,894.65	70.06
CASH EQUIVALENT Total								
	4,967,110,715.030	Base		4,965,911,359.19		4,964,737,464.54	-1,173,894.65	70.06
FIXED INCOME								
US DOLLAR						Exchange Rate:	1.000000	
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	99.993787	6,999,565.12	98.341455	6,883,901.85	-115,663.27	0.10
		Base	99.993787	6,999,565.12	98.341455	6,883,901.85	-115,663.27	0.10
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.911253	6,993,787.69	97.428458	6,819,992.06	-173,795.63	0.10
		Base	99.911253	6,993,787.69	97.428458	6,819,992.06	-173,795.63	0.10
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	5,500,000.000	Local	105.040713	5,777,239.19	103.164372	5,674,040.46	-103,198.73	0.08
		Base	105.040713	5,777,239.19	103.164372	5,674,040.46	-103,198.73	0.08
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.676629	4,983,831.43	100.996000	5,049,800.00	65,968.57	0.07
		Base	99.676629	4,983,831.43	100.996000	5,049,800.00	65,968.57	0.07
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.893031	9,989,303.10	97.646012	9,764,601.20	-224,701.90	0.14
		Base	99.893031	9,989,303.10	97.646012	9,764,601.20	-224,701.90	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
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.829611	2,994,888.34	94.769604	2,843,088.12	-151,800.22	0.04
		Base		99.829611	2,994,888.34	94.769604	2,843,088.12	-151,800.22	0.04
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.796570	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.934445	4,996,722.25	-3,277.75	0.07
		Base		100.000000	5,000,000.00	99.934445	4,996,722.25	-3,277.75	0.07
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	16,569,000.000	100.178285	16,598,540.09	100.243923	16,609,415.60	10,875.51	0.23
		Base		100.178285	16,598,540.09	100.243923	16,609,415.60	10,875.51	0.23
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.844552	9,984,455.17	101.489379	10,148,937.90	164,482.73	0.14
		Base		99.844552	9,984,455.17	101.489379	10,148,937.90	164,482.73	0.14
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.997138	4,499,871.20	100.270210	4,512,159.45	12,288.25	0.06
Original Face:		Base	4,500,000.000	99.997138	4,499,871.20	100.270210	4,512,159.45	12,288.25	0.06
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.992184	2,999,765.53	100.107750	3,003,232.50	3,466.97	0.04
Original Face:		Base	3,000,000.000	99.992184	2,999,765.53	100.107750	3,003,232.50	3,466.97	0.04
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	106.815223	1,506,094.64	106.246828	1,498,080.27	-8,014.37	0.02
		Base		106.815223	1,506,094.64	106.246828	1,498,080.27	-8,014.37	0.02
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.998814	29,999,644.28	98.460787	29,538,236.10	-461,408.18	0.42
		Base		99.998814	29,999,644.28	98.460787	29,538,236.10	-461,408.18	0.42
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.944566	7,995,565.24	97.120314	7,769,625.12	-225,940.12	0.11
		Base		99.944566	7,995,565.24	97.120314	7,769,625.12	-225,940.12	0.11
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.924354	14,988,653.13	98.137015	14,720,552.25	-268,100.88	0.21
		Base		99.924354	14,988,653.13	98.137015	14,720,552.25	-268,100.88	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.524342	2,985,730.25	94.846200	2,845,386.00	-140,344.25	0.04
		Base		99.524342	2,985,730.25	94.846200	2,845,386.00	-140,344.25	0.04
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.986464	4,999,323.21	98.933922	4,946,696.10	-52,627.11	0.07
		Base		99.986464	4,999,323.21	98.933922	4,946,696.10	-52,627.11	0.07
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.149091	10,014,909.09	100.587166	10,058,716.60	43,807.51	0.14
		Base		100.149091	10,014,909.09	100.587166	10,058,716.60	43,807.51	0.14
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.891697	15,483,213.00	99.383016	15,404,367.48	-78,845.52	0.22
		Base		99.891697	15,483,213.00	99.383016	15,404,367.48	-78,845.52	0.22
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.837364	9,983,736.38	95.271903	9,527,190.30	-456,546.08	0.13
		Base		99.837364	9,983,736.38	95.271903	9,527,190.30	-456,546.08	0.13
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.823384	4,991,169.22	95.611309	4,780,565.45	-210,603.77	0.07
		Base		99.823384	4,991,169.22	95.611309	4,780,565.45	-210,603.77	0.07
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	106.918021	5,345,901.05	102.255449	5,112,772.45	-233,128.60	0.07
		Base		106.918021	5,345,901.05	102.255449	5,112,772.45	-233,128.60	0.07
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.979273	9,997,927.28	100.550888	10,055,088.80	57,161.52	0.14
		Base		99.979273	9,997,927.28	100.550888	10,055,088.80	57,161.52	0.14
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.768476	4,988,423.82	93.426692	4,671,334.60	-317,089.22	0.07
		Base		99.768476	4,988,423.82	93.426692	4,671,334.60	-317,089.22	0.07
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR					0.500000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.453775	4,922,688.75	-77,311.25	0.07
		Base		100.000000	5,000,000.00	98.453775	4,922,688.75	-77,311.25	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
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.350000	16 Feb 2024		
		Local	25,000,000.000	99.901781	24,975,445.20	96.505984	24,126,496.00	-848,949.20	0.34
		Base		99.901781	24,975,445.20	96.505984	24,126,496.00	-848,949.20	0.34
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	100.000000	5,371,000.00	91.584195	4,918,987.11	-452,012.89	0.07
		Base		100.000000	5,371,000.00	91.584195	4,918,987.11	-452,012.89	0.07
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.982877	14,997,431.50	98.044416	14,706,662.40	-290,769.10	0.21
		Base		99.982877	14,997,431.50	98.044416	14,706,662.40	-290,769.10	0.21
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	97.145064	9,714,506.40	-285,493.60	0.14
		Base		100.000000	10,000,000.00	97.145064	9,714,506.40	-285,493.60	0.14
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	93.227000	9,322,700.00	-677,300.00	0.13
		Base		100.000000	10,000,000.00	93.227000	9,322,700.00	-677,300.00	0.13
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.491000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.324000	10,032,400.00	32,400.00	0.14
		Base		100.000000	10,000,000.00	100.324000	10,032,400.00	32,400.00	0.14
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	95.948905	9,594,890.50	-405,109.50	0.14
		Base		100.000000	10,000,000.00	95.948905	9,594,890.50	-405,109.50	0.14
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	99.909619	9,990,961.90	-9,038.10	0.14
		Base		100.000000	10,000,000.00	99.909619	9,990,961.90	-9,038.10	0.14
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.935311	9,993,531.08	97.931862	9,793,186.20	-200,344.88	0.14
		Base		99.935311	9,993,531.08	97.931862	9,793,186.20	-200,344.88	0.14
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	97.783710	19,556,742.00	-443,258.00	0.28
		Base		100.000000	20,000,000.00	97.783710	19,556,742.00	-443,258.00	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
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.974722	6,998,230.54	102.271781	7,159,024.67	160,794.13	0.10
		Base		99.974722	6,998,230.54	102.271781	7,159,024.67	160,794.13	0.10
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.907280	6,993,509.58	100.356611	7,024,962.77	31,453.19	0.10
		Base		99.907280	6,993,509.58	100.356611	7,024,962.77	31,453.19	0.10
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.979916	4,998,995.79	100.584948	5,029,247.40	30,251.61	0.07
		Base		99.979916	4,998,995.79	100.584948	5,029,247.40	30,251.61	0.07
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.938111	9,993,811.08	97.909682	9,790,968.20	-202,842.88	0.14
		Base		99.938111	9,993,811.08	97.909682	9,790,968.20	-202,842.88	0.14
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.832552	6,988,278.61	95.074358	6,655,205.06	-333,073.55	0.09
		Base		99.832552	6,988,278.61	95.074358	6,655,205.06	-333,073.55	0.09
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.924045	9,992,404.50	97.186937	9,718,693.70	-273,710.80	0.14
		Base		99.924045	9,992,404.50	97.186937	9,718,693.70	-273,710.80	0.14
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	100.062421	8,004,993.68	4,993.68	0.11
		Base		100.000000	8,000,000.00	100.062421	8,004,993.68	4,993.68	0.11
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.353688	17,060,126.92	100.658441	17,111,934.97	51,808.05	0.24
		Base		100.353688	17,060,126.92	100.658441	17,111,934.97	51,808.05	0.24
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.992876	14,998,931.36	100.664210	15,099,631.50	100,700.14	0.21
		Base		99.992876	14,998,931.36	100.664210	15,099,631.50	100,700.14	0.21
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					0.510003	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.600395	14,940,059.25	-59,940.75	0.21
		Base		100.000000	15,000,000.00	99.600395	14,940,059.25	-59,940.75	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
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.936028	4,996,801.42	97.833378	4,891,668.90	-105,132.52	0.07
		Base		99.936028	4,996,801.42	97.833378	4,891,668.90	-105,132.52	0.07
071813CF4	BAXTER INTERNATIONAL INC SR UNSECURED 144A 11/24 1.322					1.322000	29 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	97.299642	24,324,910.50	-675,089.50	0.34
		Base		100.000000	25,000,000.00	97.299642	24,324,910.50	-675,089.50	0.34
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.907238	1,998,144.76	100.247808	2,004,956.16	6,811.40	0.03
		Base		99.907238	1,998,144.76	100.247808	2,004,956.16	6,811.40	0.03
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
		Local	3,667,000.000	100.592241	3,688,717.49	100.479879	3,684,597.16	-4,120.33	0.05
		Base		100.592241	3,688,717.49	100.479879	3,684,597.16	-4,120.33	0.05
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.990140	4,999,506.98	100.231214	5,011,560.70	12,053.72	0.07
		Base		99.990140	4,999,506.98	100.231214	5,011,560.70	12,053.72	0.07
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.919501	16,986,315.14	99.659152	16,942,055.84	-44,259.30	0.24
		Base		99.919501	16,986,315.14	99.659152	16,942,055.84	-44,259.30	0.24
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	99.213274	4,960,663.70	-39,336.30	0.07
		Base		100.000000	5,000,000.00	99.213274	4,960,663.70	-39,336.30	0.07
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.981347	4,999,067.33	100.379105	5,018,955.25	19,887.92	0.07
		Base		99.981347	4,999,067.33	100.379105	5,018,955.25	19,887.92	0.07
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	102.153443	4,852,288.53	101.201695	4,807,080.51	-45,208.02	0.07
		Base		102.153443	4,852,288.53	101.201695	4,807,080.51	-45,208.02	0.07
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	2,206,498.050	99.997390	2,206,440.45	99.793410	2,201,939.65	-4,500.80	0.03
Original Face:		Base	4,000,000.000	99.997390	2,206,440.45	99.793410	2,201,939.65	-4,500.80	0.03

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

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126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.751389	1,995,027.78	101.274722	2,025,494.44	30,466.66	0.03
		Base		99.751389	1,995,027.78	101.274722	2,025,494.44	30,466.66	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.14
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.14
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	95.112000	4,755,600.00	-244,400.00	0.07
		Base		100.000000	5,000,000.00	95.112000	4,755,600.00	-244,400.00	0.07
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	94.199805	14,129,970.75	-870,029.25	0.20
		Base		100.000000	15,000,000.00	94.199805	14,129,970.75	-870,029.25	0.20
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	95.856339	14,378,450.85	-621,549.15	0.20
		Base		100.000000	15,000,000.00	95.856339	14,378,450.85	-621,549.15	0.20
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	94.245565	9,424,556.50	-575,443.50	0.13
		Base		100.000000	10,000,000.00	94.245565	9,424,556.50	-575,443.50	0.13
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	95.787051	9,578,705.10	-421,294.90	0.14
		Base		100.000000	10,000,000.00	95.787051	9,578,705.10	-421,294.90	0.14
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	97.726368	9,772,636.80	-227,363.20	0.14
		Base		100.000000	10,000,000.00	97.726368	9,772,636.80	-227,363.20	0.14
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	98.548808	19,709,761.60	-290,238.40	0.28
		Base		100.000000	20,000,000.00	98.548808	19,709,761.60	-290,238.40	0.28
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.159000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.199187	10,019,918.70	19,918.70	0.14
		Base		100.000000	10,000,000.00	100.199187	10,019,918.70	19,918.70	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
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.932421	7,994,593.68	97.546688	7,803,735.04	-190,858.64	0.11
		Base		99.932421	7,994,593.68	97.546688	7,803,735.04	-190,858.64	0.11
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	101.167515	5,058,375.76	100.548101	5,027,405.05	-30,970.71	0.07
		Base		101.167515	5,058,375.76	100.548101	5,027,405.05	-30,970.71	0.07
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.134129	5,006,706.45	100.031051	5,001,552.55	-5,153.90	0.07
		Base		100.134129	5,006,706.45	100.031051	5,001,552.55	-5,153.90	0.07
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.884889	9,988,488.88	96.735296	9,673,529.60	-314,959.28	0.14
		Base		99.884889	9,988,488.88	96.735296	9,673,529.60	-314,959.28	0.14
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.077467	5,003,873.36	98.437632	4,921,881.60	-81,991.76	0.07
		Base		100.077467	5,003,873.36	98.437632	4,921,881.60	-81,991.76	0.07
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.289659	9,828,965.90	-171,034.10	0.14
		Base		100.000000	10,000,000.00	98.289659	9,828,965.90	-171,034.10	0.14
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	94.785078	4,739,253.90	-260,746.10	0.07
		Base		100.000000	5,000,000.00	94.785078	4,739,253.90	-260,746.10	0.07
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.916203	9,691,620.30	-308,379.70	0.14
		Base		100.000000	10,000,000.00	96.916203	9,691,620.30	-308,379.70	0.14
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	94.473361	14,171,004.15	-828,995.85	0.20
		Base		100.000000	15,000,000.00	94.473361	14,171,004.15	-828,995.85	0.20
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	96.261295	4,813,064.75	-186,935.25	0.07
		Base		100.000000	5,000,000.00	96.261295	4,813,064.75	-186,935.25	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
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	95.567780	14,335,167.00	-664,833.00	0.20
		Base		100.000000	15,000,000.00	95.567780	14,335,167.00	-664,833.00	0.20
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	98.180996	9,818,099.60	-181,900.40	0.14
		Base		100.000000	10,000,000.00	98.180996	9,818,099.60	-181,900.40	0.14
189054AT6	CLOROX COMPANY SR UNSECURED 09/22 3.05					3.050000	15 Sep 2022		
		Local	1,000,000.000	100.828266	1,008,282.66	100.596786	1,005,967.86	-2,314.80	0.01
		Base		100.828266	1,008,282.66	100.596786	1,005,967.86	-2,314.80	0.01
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.541188	10,154,118.76	100.199984	10,019,998.40	-134,120.36	0.14
		Base		101.541188	10,154,118.76	100.199984	10,019,998.40	-134,120.36	0.14
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	106.953499	7,486,744.92	103.811317	7,266,792.19	-219,952.73	0.10
		Base		106.953499	7,486,744.92	103.811317	7,266,792.19	-219,952.73	0.10
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	100.972145	2,019,442.89	100.568441	2,011,368.82	-8,074.07	0.03
		Base		100.972145	2,019,442.89	100.568441	2,011,368.82	-8,074.07	0.03
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	100.473316	3,014,199.49	100.345947	3,010,378.41	-3,821.08	0.04
		Base		100.473316	3,014,199.49	100.345947	3,010,378.41	-3,821.08	0.04
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.591217	5,029,560.85	98.895864	4,944,793.20	-84,767.65	0.07
		Base		100.591217	5,029,560.85	98.895864	4,944,793.20	-84,767.65	0.07
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.953501	8,995,815.13	97.810546	8,802,949.14	-192,865.99	0.12
		Base		99.953501	8,995,815.13	97.810546	8,802,949.14	-192,865.99	0.12
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.955130	9,995,513.01	98.030143	9,803,014.30	-192,498.71	0.14
		Base		99.955130	9,995,513.01	98.030143	9,803,014.30	-192,498.71	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
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	100.646710	1,685,832.40	100.393650	1,681,593.64	-4,238.76	0.02
		Base		100.646710	1,685,832.40	100.393650	1,681,593.64	-4,238.76	0.02
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	107.218525	7,505,296.73	103.880451	7,271,631.57	-233,665.16	0.10
		Base		107.218525	7,505,296.73	103.880451	7,271,631.57	-233,665.16	0.10
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.173735	2,043,474.69	98.907496	1,978,149.92	-65,324.77	0.03
		Base		102.173735	2,043,474.69	98.907496	1,978,149.92	-65,324.77	0.03
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.891353	4,994,567.65	95.890384	4,794,519.20	-200,048.45	0.07
		Base		99.891353	4,994,567.65	95.890384	4,794,519.20	-200,048.45	0.07
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A					1.780000	22 Dec 2025		
		Local	4,649,822.200	100.231544	4,660,588.60	100.296960	4,663,630.31	3,041.71	0.07
Original Face:		Base	10,000,000.000	100.231544	4,660,588.60	100.296960	4,663,630.31	3,041.71	0.07
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	100.859386	17,991,297.26	100.678113	17,958,961.80	-32,335.46	0.25
		Base		100.859386	17,991,297.26	100.678113	17,958,961.80	-32,335.46	0.25
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000,000.000	100.626837	10,062,683.65	100.238440	10,023,844.00	-38,839.65	0.14
		Base		100.626837	10,062,683.65	100.238440	10,023,844.00	-38,839.65	0.14
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	96.702362	9,670,236.20	-329,763.80	0.14
		Base		100.000000	10,000,000.00	96.702362	9,670,236.20	-329,763.80	0.14
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	96.926372	6,784,846.04	-215,153.96	0.10
		Base		100.000000	7,000,000.00	96.926372	6,784,846.04	-215,153.96	0.10
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.083028	9,808,302.80	-191,697.20	0.14
		Base		100.000000	10,000,000.00	98.083028	9,808,302.80	-191,697.20	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
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1					1.000000	28 May 2025		
		Local	7,500,000.000	100.000000	7,500,000.00	97.800548	7,335,041.10	-164,958.90	0.10
		Base		100.000000	7,500,000.00	97.800548	7,335,041.10	-164,958.90	0.10
313313L30	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/22 0.00000						20 Oct 2022		
		Local	25,000,000.000	99.786564	24,946,640.89	99.513833	24,878,458.25	-68,182.64	0.35
		Base		99.786564	24,946,640.89	99.513833	24,878,458.25	-68,182.64	0.35
313385VW3	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/22 0.00000						22 Apr 2022		
		Local	50,000,000.000	99.963890	49,981,944.83	99.972585	49,986,292.50	4,347.67	0.71
		Base		99.963890	49,981,944.83	99.972585	49,986,292.50	4,347.67	0.71
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625					1.625000	22 Aug 2022		
		Local	15,000,000.000	100.715539	15,107,330.85	100.459451	15,068,917.65	-38,413.20	0.21
		Base		100.715539	15,107,330.85	100.459451	15,068,917.65	-38,413.20	0.21
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.231710	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.048282	10,004,828.20	4,828.20	0.14
		Base		100.000000	10,000,000.00	100.048282	10,004,828.20	4,828.20	0.14
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	95.403106	14,310,465.90	-689,534.10	0.20
		Base		100.000000	15,000,000.00	95.403106	14,310,465.90	-689,534.10	0.20
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.704296	4,785,214.80	-214,785.20	0.07
		Base		100.000000	5,000,000.00	95.704296	4,785,214.80	-214,785.20	0.07
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.973995	19,994,798.90	99.090559	19,818,111.80	-176,687.10	0.28
		Base		99.973995	19,994,798.90	99.090559	19,818,111.80	-176,687.10	0.28
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.992975	4,999,648.76	97.065306	4,853,265.30	-146,383.46	0.07
		Base		99.992975	4,999,648.76	97.065306	4,853,265.30	-146,383.46	0.07
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
		Local	20,000,000.000	99.976738	19,995,347.69	99.347638	19,869,527.60	-125,820.09	0.28
		Base		99.976738	19,995,347.69	99.347638	19,869,527.60	-125,820.09	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
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5					0.500000	01 Dec 2023		
		Local	10,000,000.000	99.872501	9,987,250.09	98.518660	9,851,866.00	-135,384.09	0.14
		Base		99.872501	9,987,250.09	98.518660	9,851,866.00	-135,384.09	0.14
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.023643	10,002,364.30	2,364.30	0.14
		Base		100.000000	10,000,000.00	100.023643	10,002,364.30	2,364.30	0.14
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	8,630,861.900	102.208244	8,821,452.37	97.505647	8,415,577.74	-405,874.63	0.12
Original Face:		Base	10,000,000.000	102.208244	8,821,452.37	97.505647	8,415,577.74	-405,874.63	0.12
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.355803	9,735,580.30	-264,419.70	0.14
		Base		100.000000	10,000,000.00	97.355803	9,735,580.30	-264,419.70	0.14
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.942664	4,797,133.20	-202,866.80	0.07
		Base		100.000000	5,000,000.00	95.942664	4,797,133.20	-202,866.80	0.07
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.502583	4,775,129.15	-224,870.85	0.07
		Base		100.000000	5,000,000.00	95.502583	4,775,129.15	-224,870.85	0.07
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.025603	15,246,902.74	100.158840	15,267,211.98	20,309.24	0.22
		Base		100.025603	15,246,902.74	100.158840	15,267,211.98	20,309.24	0.22
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	43,275.350	102.541955	44,375.39	100.568200	43,521.24	-854.15	0.00
Original Face:		Base	2,838,688.000	102.541955	44,375.39	100.568200	43,521.24	-854.15	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	486,770.780	101.365468	493,417.48	99.332700	483,522.56	-9,894.92	0.01
Original Face:		Base	5,677,376.000	101.365468	493,417.48	99.332700	483,522.56	-9,894.92	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	554,879.940	101.280486	561,985.10	98.965510	549,139.76	-12,845.34	0.01
Original Face:		Base	5,677,376.000	101.280486	561,985.10	98.965510	549,139.76	-12,845.34	0.01

Base Currency: USD - US DOLLAR

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	715,696.430	100.730108	720,921.79	99.117190	709,378.19	-11,543.60	0.01
Original Face:		Base	6,713,909.000	100.730108	720,921.79	99.117190	709,378.19	-11,543.60	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	837,063.010	99.807951	835,455.44	98.572050	825,110.17	-10,345.27	0.01
Original Face:		Base	5,677,376.000	99.807951	835,455.44	98.572050	825,110.17	-10,345.27	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,109,296.130	101.388726	1,124,701.21	99.010020	1,098,314.32	-26,386.89	0.02
Original Face:		Base	6,995,663.000	101.388726	1,124,701.21	99.010020	1,098,314.32	-26,386.89	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	837,063.010	100.185853	838,618.72	99.166700	830,087.76	-8,530.96	0.01
Original Face:		Base	5,677,376.000	100.185853	838,618.72	99.166700	830,087.76	-8,530.96	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	976,627.990	100.631346	982,793.89	97.563390	952,831.37	-29,962.52	0.01
Original Face:		Base	11,354,753.000	100.631346	982,793.89	97.563390	952,831.37	-29,962.52	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	445,543.540	98.720792	439,844.11	99.400030	442,870.41	3,026.30	0.01
Original Face:		Base	2,000,000.000	98.720792	439,844.11	99.400030	442,870.41	3,026.30	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,016,098.640	101.452626	1,030,858.75	98.965510	1,005,587.20	-25,271.55	0.01
Original Face:		Base	8,516,065.000	101.452626	1,030,858.75	98.965510	1,005,587.20	-25,271.55	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	689,101.670	99.908318	688,469.89	98.862390	681,262.38	-7,207.51	0.01
Original Face:		Base	5,677,376.000	99.908318	688,469.89	98.862390	681,262.38	-7,207.51	0.01
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,212,852.210	98.768233	1,197,912.70	98.913000	1,199,668.51	1,755.81	0.02
Original Face:		Base	6,060,416.000	98.768233	1,197,912.70	98.913000	1,199,668.51	1,755.81	0.02
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	5,460,675.920	99.750966	5,447,076.99	93.915970	5,128,446.76	-318,630.23	0.07
Original Face:		Base	7,000,000.000	99.750966	5,447,076.99	93.915970	5,128,446.76	-318,630.23	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.501451	9,650,145.10	-349,854.90	0.14
		Base		100.000000	10,000,000.00	96.501451	9,650,145.10	-349,854.90	0.14
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.148962	9,614,896.20	-385,103.80	0.14
		Base		100.000000	10,000,000.00	96.148962	9,614,896.20	-385,103.80	0.14
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	144,799.120	98.419521	142,510.60	100.568910	145,622.90	3,112.30	0.00
Original Face:		Base	2,838,688.000	98.419521	142,510.60	100.568910	145,622.90	3,112.30	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	240,065.160	100.119272	240,351.49	100.186780	240,513.55	162.06	0.00
Original Face:		Base	5,946,910.000	100.119272	240,351.49	100.186780	240,513.55	162.06	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	49,132.520	102.261272	50,243.54	102.853910	50,534.72	291.18	0.00
Original Face:		Base	500,000.000	102.261272	50,243.54	102.853910	50,534.72	291.18	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	70,573.540	101.249094	71,455.07	100.238300	70,741.72	-713.35	0.00
Original Face:		Base	11,354,753.000	101.249094	71,455.07	100.238300	70,741.72	-713.35	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	71,419.830	99.458386	71,033.01	100.351490	71,670.86	637.85	0.00
Original Face:		Base	2,838,688.000	99.458386	71,033.01	100.351490	71,670.86	637.85	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	240,386.260	99.979562	240,337.13	100.213870	240,900.37	563.24	0.00
Original Face:		Base	2,838,688.000	99.979562	240,337.13	100.213870	240,900.37	563.24	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	191,093.320	99.959256	191,015.46	100.642050	192,320.23	1,304.77	0.00
Original Face:		Base	3,247,459.000	99.959256	191,015.46	100.642050	192,320.23	1,304.77	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	481,798.020	100.147522	482,508.78	101.822280	490,577.73	8,068.95	0.01
Original Face:		Base	5,677,376.000	100.147522	482,508.78	101.822280	490,577.73	8,068.95	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	332,967.410	100.331456	334,071.05	100.177300	333,557.76	-513.29	0.00
	Original Face:	Base	8,516,065.000	100.331456	334,071.05	100.177300	333,557.76	-513.29	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,078,258.300	100.049947	1,078,796.86	98.853730	1,065,898.55	-12,898.31	0.02
	Original Face:	Base	7,380,589.000	100.049947	1,078,796.86	98.853730	1,065,898.55	-12,898.31	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,651,846.400	101.165250	1,671,094.54	97.529830	1,611,042.99	-60,051.55	0.02
	Original Face:	Base	5,677,376.000	101.165250	1,671,094.54	97.529830	1,611,042.99	-60,051.55	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	911,266.630	100.021933	911,466.50	97.254630	886,248.99	-25,217.51	0.01
	Original Face:	Base	5,677,376.000	100.021933	911,466.50	97.254630	886,248.99	-25,217.51	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,278,166.780	100.679978	2,293,657.82	98.406430	2,241,862.60	-51,795.22	0.03
	Original Face:	Base	14,193,441.000	100.679978	2,293,657.82	98.406430	2,241,862.60	-51,795.22	0.03
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,098,095.300	100.433577	1,102,856.39	100.392880	1,102,409.50	-446.89	0.02
	Original Face:	Base	14,193,441.000	100.433577	1,102,856.39	100.392880	1,102,409.50	-446.89	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	550,241.350	99.902663	549,705.76	99.069460	545,121.13	-4,584.63	0.01
	Original Face:	Base	3,250,000.000	99.902663	549,705.76	99.069460	545,121.13	-4,584.63	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	367,731.930	100.473323	369,472.49	100.036800	367,867.26	-1,605.23	0.01
	Original Face:	Base	5,677,376.000	100.473323	369,472.49	100.036800	367,867.26	-1,605.23	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,526,793.690	99.912582	1,525,458.99	97.777220	1,492,856.43	-32,602.56	0.02
	Original Face:	Base	8,516,065.000	99.912582	1,525,458.99	97.777220	1,492,856.43	-32,602.56	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	373,416.280	98.185184	366,639.46	99.091840	370,025.06	3,385.60	0.01
	Original Face:	Base	2,500,000.000	98.185184	366,639.46	99.091840	370,025.06	3,385.60	0.01

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3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	991,857.100	102.435087	1,016,009.68	100.484400	996,661.66	-19,348.02	0.01
Original Face:		Base	5,000,000.000	102.435087	1,016,009.68	100.484400	996,661.66	-19,348.02	0.01
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,931,340.450	100.170332	4,939,740.12	95.159780	4,692,652.72	-247,087.40	0.07
Original Face:		Base	5,000,000.000	100.170332	4,939,740.12	95.159780	4,692,652.72	-247,087.40	0.07
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	383,774.830	101.010395	387,652.47	103.074630	395,574.49	7,922.02	0.01
Original Face:		Base	44,567,405.000	101.010395	387,652.47	103.074630	395,574.49	7,922.02	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	13,194.560	105.461645	13,915.20	106.572530	14,061.78	146.58	0.00
Original Face:		Base	1,000,000.000	105.461645	13,915.20	106.572530	14,061.78	146.58	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	602,948.400	105.453258	635,828.73	112.276920	676,971.89	41,143.16	0.01
Original Face:		Base	24,898,134.000	105.453258	635,828.73	112.276920	676,971.89	41,143.16	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	187,162.330	104.553801	195,685.33	104.768970	196,088.05	402.72	0.00
Original Face:		Base	8,516,065.000	104.553801	195,685.33	104.768970	196,088.05	402.72	0.00
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	100.000008	15,000,001.20	1.20	0.21
		Base		100.000000	15,000,000.00	100.000008	15,000,001.20	1.20	0.21
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1					2.230000	15 Sep 2024		
		Local	20,000,000.000	102.001433	20,400,286.61	100.651660	20,130,332.00	-269,954.61	0.28
Original Face:		Base	20,000,000.000	102.001433	20,400,286.61	100.651660	20,130,332.00	-269,954.61	0.28
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	4,761,575.210	99.999381	4,761,545.73	99.876380	4,755,688.95	-5,856.78	0.07
Original Face:		Base	12,500,000.000	99.999381	4,761,545.73	99.876380	4,755,688.95	-5,856.78	0.07
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.382710	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.082829	20,016,565.80	16,565.80	0.28
		Base		100.000000	20,000,000.00	100.082829	20,016,565.80	16,565.80	0.28

Base Currency: USD - US DOLLAR

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369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	101.893711	1,273,671.39	100.309827	1,253,872.84	-19,798.55	0.02
		Base		101.893711	1,273,671.39	100.309827	1,253,872.84	-19,798.55	0.02
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	104.903616	2,737,984.39	102.974974	2,687,646.82	-50,337.57	0.04
		Base		104.903616	2,737,984.39	102.974974	2,687,646.82	-50,337.57	0.04
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	7,500,000.000	100.023333	7,501,750.00	98.596409	7,394,730.68	-107,019.32	0.10
		Base		100.023333	7,501,750.00	98.596409	7,394,730.68	-107,019.32	0.10
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	98.240748	4,912,037.40	-87,962.60	0.07
		Base		100.000000	5,000,000.00	98.240748	4,912,037.40	-87,962.60	0.07
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	98.726791	6,910,875.37	-89,124.63	0.10
		Base		100.000000	7,000,000.00	98.726791	6,910,875.37	-89,124.63	0.10
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	94.005038	18,801,007.60	-1,198,992.40	0.27
		Base		100.000000	20,000,000.00	94.005038	18,801,007.60	-1,198,992.40	0.27
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	93.324434	9,332,443.40	-667,556.60	0.13
		Base		100.000000	10,000,000.00	93.324434	9,332,443.40	-667,556.60	0.13
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	97.151893	4,857,594.65	-142,405.35	0.07
		Base		100.000000	5,000,000.00	97.151893	4,857,594.65	-142,405.35	0.07
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.217521	9,421,752.10	-578,247.90	0.13
		Base		100.000000	10,000,000.00	94.217521	9,421,752.10	-578,247.90	0.13
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	96.332279	9,633,227.90	-366,772.10	0.14
		Base		100.000000	10,000,000.00	96.332279	9,633,227.90	-366,772.10	0.14

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38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	41,067.100	104.859583	43,062.79	106.501410	43,737.04	674.25	0.00
Original Face:		Base	877,500.000	104.859583	43,062.79	106.501410	43,737.04	674.25	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	729,187.830	98.952840	721,552.07	97.840410	713,440.36	-8,111.71	0.01
Original Face:		Base	3,000,000.000	98.952840	721,552.07	97.840410	713,440.36	-8,111.71	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,995,634.000	95.714856	1,910,118.20	98.407130	1,963,846.14	53,727.94	0.03
Original Face:		Base	10,000,000.000	95.714856	1,910,118.20	98.407130	1,963,846.14	53,727.94	0.03
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,760,940.050	101.903223	1,794,454.66	99.984470	1,760,666.58	-33,788.08	0.02
Original Face:		Base	10,493,495.000	101.903223	1,794,454.66	99.984470	1,760,666.58	-33,788.08	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,484,223.200	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.03
Original Face:		Base	5,000,000.000	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	239,094.550	99.907396	238,873.14	100.482160	240,247.37	1,374.23	0.00
Original Face:		Base	5,000,000.000	99.907396	238,873.14	100.482160	240,247.37	1,374.23	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	505,137.350	100.647772	508,409.49	98.531650	497,720.17	-10,689.32	0.01
Original Face:		Base	5,000,000.000	100.647772	508,409.49	98.531650	497,720.17	-10,689.32	0.01
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	3,518,834.650	102.244857	3,597,827.44	96.074800	3,380,713.35	-217,114.09	0.05
Original Face:		Base	5,000,000.000	102.244857	3,597,827.44	96.074800	3,380,713.35	-217,114.09	0.05
39154TBN7	GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A					0.149440	17 Oct 2022		
		Local	2,107,301.210	100.000000	2,107,301.21	99.907580	2,105,353.64	-1,947.57	0.03
Original Face:		Base	4,000,000.000	100.000000	2,107,301.21	99.907580	2,105,353.64	-1,947.57	0.03
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	2,087,775.650	99.992925	2,087,627.94	99.953140	2,086,797.32	-830.62	0.03
Original Face:		Base	8,000,000.000	99.992925	2,087,627.94	99.953140	2,086,797.32	-830.62	0.03

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427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.954459	999,544.59	100.211216	1,002,112.16	2,567.57	0.01
		Base		99.954459	999,544.59	100.211216	1,002,112.16	2,567.57	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.880755	1,997,615.10	96.433388	1,928,667.76	-68,947.34	0.03
		Base		99.880755	1,997,615.10	96.433388	1,928,667.76	-68,947.34	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.203907	15,711,972.68	100.421000	15,746,012.80	34,040.12	0.22
		Base		100.203907	15,711,972.68	100.421000	15,746,012.80	34,040.12	0.22
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.993604	2,999,808.12	97.860830	2,935,824.90	-63,983.22	0.04
		Base		99.993604	2,999,808.12	97.860830	2,935,824.90	-63,983.22	0.04
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.986149	1,999,722.97	99.322122	1,986,442.44	-13,280.53	0.03
		Base		99.986149	1,999,722.97	99.322122	1,986,442.44	-13,280.53	0.03
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.952810	3,798,206.78	-1,793.22	0.05
		Base		100.000000	3,800,000.00	99.952810	3,798,206.78	-1,793.22	0.05
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.984828	1,199,817.94	-182.06	0.02
		Base		100.000000	1,200,000.00	99.984828	1,199,817.94	-182.06	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.969363	4,998,468.15	-1,531.85	0.07
		Base		100.000000	5,000,000.00	99.969363	4,998,468.15	-1,531.85	0.07
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	101.715360	10,171,535.99	101.209955	10,120,995.50	-50,540.49	0.14
		Base		101.715360	10,171,535.99	101.209955	10,120,995.50	-50,540.49	0.14
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.924450	4,996,222.50	95.334178	4,766,708.90	-229,513.60	0.07
		Base		99.924450	4,996,222.50	95.334178	4,766,708.90	-229,513.60	0.07

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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	94.152172	4,707,608.60	-292,391.40	0.07
		Base		100.000000	5,000,000.00	94.152172	4,707,608.60	-292,391.40	0.07
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	94.311250	4,715,562.50	-284,437.50	0.07
		Base		100.000000	5,000,000.00	94.311250	4,715,562.50	-284,437.50	0.07
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.983947	2,999,518.41	99.752034	2,992,561.02	-6,957.39	0.04
		Base		99.983947	2,999,518.41	99.752034	2,992,561.02	-6,957.39	0.04
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.035161	4,951,758.05	-48,241.95	0.07
		Base		100.000000	5,000,000.00	99.035161	4,951,758.05	-48,241.95	0.07
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.803391	2,994,101.74	102.719380	3,081,581.40	87,479.66	0.04
		Base		99.803391	2,994,101.74	102.719380	3,081,581.40	87,479.66	0.04
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.995683	4,999,784.13	98.469195	4,923,459.75	-76,324.38	0.07
		Base		99.995683	4,999,784.13	98.469195	4,923,459.75	-76,324.38	0.07
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.792204	4,989,610.22	94.409613	4,720,480.65	-269,129.57	0.07
		Base		99.792204	4,989,610.22	94.409613	4,720,480.65	-269,129.57	0.07
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	102.786788	3,340,570.62	101.990181	3,314,680.88	-25,889.74	0.05
		Base		102.786788	3,340,570.62	101.990181	3,314,680.88	-25,889.74	0.05
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	103.039753	10,303,975.30	101.739190	10,173,919.00	-130,056.30	0.14
		Base		103.039753	10,303,975.30	101.739190	10,173,919.00	-130,056.30	0.14
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.959663	4,248,285.68	97.543738	4,145,608.87	-102,676.81	0.06
		Base		99.959663	4,248,285.68	97.543738	4,145,608.87	-102,676.81	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.992680	3,999,707.20	98.194752	3,927,790.08	-71,917.12	0.06
		Base		99.992680	3,999,707.20	98.194752	3,927,790.08	-71,917.12	0.06
594918AQ7	MICROSOFT CORP SR UNSECURED 11/22 2.125					2.125000	15 Nov 2022		
		Local	2,000,000.000	100.931366	2,018,627.32	100.894659	2,017,893.18	-734.14	0.03
		Base		100.931366	2,018,627.32	100.894659	2,017,893.18	-734.14	0.03
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	100.946130	1,353,687.61	100.581790	1,348,801.80	-4,885.81	0.02
		Base		100.946130	1,353,687.61	100.581790	1,348,801.80	-4,885.81	0.02
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.868181	3,994,727.24	96.315324	3,852,612.96	-142,114.28	0.05
		Base		99.868181	3,994,727.24	96.315324	3,852,612.96	-142,114.28	0.05
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					0.675000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	0.07
		Base		100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	0.07
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	100.118484	8,877,506.00	100.128819	8,878,422.38	916.38	0.13
		Base		100.118484	8,877,506.00	100.128819	8,878,422.38	916.38	0.13
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	100.870112	1,008,701.12	100.615208	1,006,152.08	-2,549.04	0.01
		Base		100.870112	1,008,701.12	100.615208	1,006,152.08	-2,549.04	0.01
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.955323	9,995,532.32	97.152239	9,715,223.90	-280,308.42	0.14
		Base		99.955323	9,995,532.32	97.152239	9,715,223.90	-280,308.42	0.14
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.792890	14,968,933.47	94.652214	14,197,832.10	-771,101.37	0.20
		Base		99.792890	14,968,933.47	94.652214	14,197,832.10	-771,101.37	0.20
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	5,000,000.000	99.919517	4,995,975.83	97.448945	4,872,447.25	-123,528.58	0.07
		Base		99.919517	4,995,975.83	97.448945	4,872,447.25	-123,528.58	0.07

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Base Currency: USD - US DOLLAR

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63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					0.450000	07 Aug 2023		
		Local	7,500,000.000	100.000000	7,500,000.00	100.176400	7,513,230.00	13,230.00	0.11
		Base		100.000000	7,500,000.00	100.176400	7,513,230.00	13,230.00	0.11
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.927699	4,996,384.97	97.609516	4,880,475.80	-115,909.17	0.07
		Base		99.927699	4,996,384.97	97.609516	4,880,475.80	-115,909.17	0.07
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.864351	14,979,652.63	97.536739	14,630,510.85	-349,141.78	0.21
		Base		99.864351	14,979,652.63	97.536739	14,630,510.85	-349,141.78	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.994888	9,999,488.80	99.035824	9,903,582.40	-95,906.40	0.14
		Base		99.994888	9,999,488.80	99.035824	9,903,582.40	-95,906.40	0.14
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.993934	6,999,575.40	96.941006	6,785,870.42	-213,704.98	0.10
		Base		99.993934	6,999,575.40	96.941006	6,785,870.42	-213,704.98	0.10
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.000000	3,140,000.00	100.151944	3,144,771.04	4,771.04	0.04
		Base		100.000000	3,140,000.00	100.151944	3,144,771.04	4,771.04	0.04
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	111.704019	4,976,414.05	105.684750	4,708,255.61	-268,158.44	0.07
		Base		111.704019	4,976,414.05	105.684750	4,708,255.61	-268,158.44	0.07
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	98.537812	19,707,562.40	-292,437.60	0.28
		Base		100.000000	20,000,000.00	98.537812	19,707,562.40	-292,437.60	0.28
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	57,854,000.000	100.071354	57,895,281.03	100.107173	57,916,003.87	20,722.84	0.82
		Base		100.071354	57,895,281.03	100.107173	57,916,003.87	20,722.84	0.82
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	102.723505	6,882,474.81	100.769913	6,751,584.17	-130,890.64	0.10
		Base		102.723505	6,882,474.81	100.769913	6,751,584.17	-130,890.64	0.10

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68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.961125	7,996,890.00	95.878007	7,670,240.56	-326,649.44	0.11
		Base		99.961125	7,996,890.00	95.878007	7,670,240.56	-326,649.44	0.11
70450YAB9	PAYPAL HOLDINGS INC SR UNSECURED 09/22 2.2					2.200000	26 Sep 2022		
		Local	10,000,000.000	101.145980	10,114,598.00	100.701782	10,070,178.20	-44,419.80	0.14
		Base		101.145980	10,114,598.00	100.701782	10,070,178.20	-44,419.80	0.14
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.497379	4,912,311.88	99.222979	4,850,019.21	-62,292.67	0.07
		Base		100.497379	4,912,311.88	99.222979	4,850,019.21	-62,292.67	0.07
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.111813	9,920,079.57	97.785680	9,689,583.03	-230,496.54	0.14
		Base		100.111813	9,920,079.57	97.785680	9,689,583.03	-230,496.54	0.14
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	106.305657	5,052,707.90	103.596113	4,923,923.25	-128,784.65	0.07
		Base		106.305657	5,052,707.90	103.596113	4,923,923.25	-128,784.65	0.07
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.999945	2,999,998.35	100.057842	3,001,735.26	1,736.91	0.04
		Base		99.999945	2,999,998.35	100.057842	3,001,735.26	1,736.91	0.04
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.993469	11,999,216.28	96.056156	11,526,738.72	-472,477.56	0.16
		Base		99.993469	11,999,216.28	96.056156	11,526,738.72	-472,477.56	0.16
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	100.192263	5,009,613.15	9,613.15	0.07
		Base		100.000000	5,000,000.00	100.192263	5,009,613.15	9,613.15	0.07
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.881295	14,982,194.19	95.228279	14,284,241.85	-697,952.34	0.20
		Base		99.881295	14,982,194.19	95.228279	14,284,241.85	-697,952.34	0.20
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.967664	5,498,221.50	96.193790	5,290,658.45	-207,563.05	0.07
		Base		99.967664	5,498,221.50	96.193790	5,290,658.45	-207,563.05	0.07

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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	100.055549	7,003,888.43	3,888.43	0.10
		Base		100.000000	7,000,000.00	100.055549	7,003,888.43	3,888.43	0.10
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	97.829000	9,782,900.00	-217,100.00	0.14
		Base		100.000000	10,000,000.00	97.829000	9,782,900.00	-217,100.00	0.14
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	96.810000	4,840,500.00	-159,500.00	0.07
		Base		100.000000	5,000,000.00	96.810000	4,840,500.00	-159,500.00	0.07
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					1.583000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.14
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.998112	14,999,716.85	97.405897	14,610,884.55	-388,832.30	0.21
		Base		99.998112	14,999,716.85	97.405897	14,610,884.55	-388,832.30	0.21
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.884486	14,982,672.84	96.635680	14,495,352.00	-487,320.84	0.20
		Base		99.884486	14,982,672.84	96.635680	14,495,352.00	-487,320.84	0.20
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.886860	25 Jan 2029		
		Local	781,220.710	100.000000	781,220.71	97.686800	763,149.51	-18,071.20	0.01
Original Face:		Base	2,838,688.000	100.000000	781,220.71	97.686800	763,149.51	-18,071.20	0.01
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.981152	4,999,057.61	97.294401	4,864,720.05	-134,337.56	0.07
		Base		99.981152	4,999,057.61	97.294401	4,864,720.05	-134,337.56	0.07
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	102.761900	10,276,190.00	101.262524	10,126,252.40	-149,937.60	0.14
		Base		102.761900	10,276,190.00	101.262524	10,126,252.40	-149,937.60	0.14
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	102.728370	15,409,255.48	100.914868	15,137,230.20	-272,025.28	0.21
		Base		102.728370	15,409,255.48	100.914868	15,137,230.20	-272,025.28	0.21

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854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.865604	7,989,248.28	100.048156	8,003,852.48	14,604.20	0.11
		Base		99.865604	7,989,248.28	100.048156	8,003,852.48	14,604.20	0.11
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	9,055,000.000	100.308505	9,082,935.14	100.195817	9,072,731.23	-10,203.91	0.13
		Base		100.308505	9,082,935.14	100.195817	9,072,731.23	-10,203.91	0.13
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					0.470000	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.105800	3,003,174.00	3,174.00	0.04
		Base		100.000000	3,000,000.00	100.105800	3,003,174.00	3,174.00	0.04
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.848276	4,992,413.78	96.457931	4,822,896.55	-169,517.23	0.07
		Base		99.848276	4,992,413.78	96.457931	4,822,896.55	-169,517.23	0.07
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.996417	9,999,641.69	100.256656	10,025,665.60	26,023.91	0.14
		Base		99.996417	9,999,641.69	100.256656	10,025,665.60	26,023.91	0.14
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	107.104430	3,939,300.93	104.104174	3,828,951.52	-110,349.41	0.05
		Base		107.104430	3,939,300.93	104.104174	3,828,951.52	-110,349.41	0.05
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	6,127,000.000	100.803669	6,176,240.82	100.621457	6,165,076.67	-11,164.15	0.09
		Base		100.803669	6,176,240.82	100.621457	6,165,076.67	-11,164.15	0.09
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	106.170745	22,842,635.69	103.120819	22,186,444.21	-656,191.48	0.31
		Base		106.170745	22,842,635.69	103.120819	22,186,444.21	-656,191.48	0.31
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	101.749429	1,526,241.43	100.860350	1,512,905.25	-13,336.18	0.02
		Base		101.749429	1,526,241.43	100.860350	1,512,905.25	-13,336.18	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.608860	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.068331	5,003,416.55	3,416.55	0.07
		Base		100.000000	5,000,000.00	100.068331	5,003,416.55	3,416.55	0.07

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89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.750000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.619416	9,961,941.60	-38,058.40	0.14
		Base		100.000000	10,000,000.00	99.619416	9,961,941.60	-38,058.40	0.14
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	99.788000	10,976,680.00	-23,320.00	0.15
		Base		100.000000	11,000,000.00	99.788000	10,976,680.00	-23,320.00	0.15
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.966074	21,992,536.29	98.411515	21,650,533.30	-342,002.99	0.31
		Base		99.966074	21,992,536.29	98.411515	21,650,533.30	-342,002.99	0.31
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.997586	12,999,686.14	100.197579	13,025,685.27	25,999.13	0.18
		Base		99.997586	12,999,686.14	100.197579	13,025,685.27	25,999.13	0.18
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.960394	9,996,039.41	99.310890	9,931,089.00	-64,950.41	0.14
		Base		99.960394	9,996,039.41	99.310890	9,931,089.00	-64,950.41	0.14
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	94.429774	4,721,488.70	-278,511.30	0.07
		Base		100.000000	5,000,000.00	94.429774	4,721,488.70	-278,511.30	0.07
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.972249	9,997,224.86	99.552976	9,955,297.60	-41,927.26	0.14
		Base		99.972249	9,997,224.86	99.552976	9,955,297.60	-41,927.26	0.14
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	94.246731	4,712,336.55	-287,663.45	0.07
		Base		100.000000	5,000,000.00	94.246731	4,712,336.55	-287,663.45	0.07
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	100.005370	10,000,537.00	537.00	0.14
		Base		100.000000	10,000,000.00	100.005370	10,000,537.00	537.00	0.14
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.955322	11,994,638.62	98.905197	11,868,623.64	-126,014.98	0.17
		Base		99.955322	11,994,638.62	98.905197	11,868,623.64	-126,014.98	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.866285	6,990,639.95	-9,360.05	0.10
		Base		100.000000	7,000,000.00	99.866285	6,990,639.95	-9,360.05	0.10
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.876675	1,997,533.50	98.371200	1,967,424.00	-30,109.50	0.03
		Base		99.876675	1,997,533.50	98.371200	1,967,424.00	-30,109.50	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	99.876180	6,991,332.60	-8,667.40	0.10
		Base		100.000000	7,000,000.00	99.876180	6,991,332.60	-8,667.40	0.10
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	99.694200	14,954,130.00	-45,870.00	0.21
		Base		100.000000	15,000,000.00	99.694200	14,954,130.00	-45,870.00	0.21
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	2,000,000.000	101.388782	2,027,775.64	99.922788	1,998,455.76	-29,319.88	0.03
		Base		101.388782	2,027,775.64	99.922788	1,998,455.76	-29,319.88	0.03
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	25,000,000.000	101.946737	25,486,684.27	101.293696	25,323,424.00	-163,260.27	0.36
		Base		101.946737	25,486,684.27	101.293696	25,323,424.00	-163,260.27	0.36
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	103.832446	2,881,350.38	102.335104	2,839,799.14	-41,551.24	0.04
		Base		103.832446	2,881,350.38	102.335104	2,839,799.14	-41,551.24	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.952716	1,999,054.31	101.201162	2,024,023.24	24,968.93	0.03
		Base		99.952716	1,999,054.31	101.201162	2,024,023.24	24,968.93	0.03
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	0.000	0.000000	-0.30	0.000000	0.00	0.30	0.00
		Base		0.000000	-0.30	0.000000	0.00	0.30	0.00
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.825126	19,765,025.11	95.289062	19,057,812.40	-707,212.71	0.27
		Base		98.825126	19,765,025.11	95.289062	19,057,812.40	-707,212.71	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	105.612675	10,561,267.49	103.380874	10,338,087.40	-223,180.09	0.15
		Base		105.612675	10,561,267.49	103.380874	10,338,087.40	-223,180.09	0.15
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	102.141276	8,189,687.52	101.423892	8,132,167.66	-57,519.86	0.11
		Base		102.141276	8,189,687.52	101.423892	8,132,167.66	-57,519.86	0.11
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.675980	12,081,117.60	81,117.60	0.17
		Base		100.000000	12,000,000.00	100.675980	12,081,117.60	81,117.60	0.17
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.995883	2,999,876.50	97.937179	2,938,115.37	-61,761.13	0.04
		Base		99.995883	2,999,876.50	97.937179	2,938,115.37	-61,761.13	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.432095	8,034,567.56	96.659275	7,732,742.00	-301,825.56	0.11
		Base		100.432095	8,034,567.56	96.659275	7,732,742.00	-301,825.56	0.11
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	1,223,733.840	99.993123	1,223,649.68	100.476560	1,229,565.67	5,915.99	0.02
Original Face:		Base	8,000,000.000	99.993123	1,223,649.68	100.476560	1,229,565.67	5,915.99	0.02
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.988586	19,997,717.25	98.708930	19,741,786.00	-255,931.25	0.28
Original Face:		Base	20,000,000.000	99.988586	19,997,717.25	98.708930	19,741,786.00	-255,931.25	0.28
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	4,927,393.320	99.993744	4,927,085.06	100.399050	4,947,056.08	19,971.02	0.07
Original Face:		Base	5,500,000.000	99.993744	4,927,085.06	100.399050	4,947,056.08	19,971.02	0.07
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.982053	4,999,102.67	99.343852	4,967,192.60	-31,910.07	0.07
		Base		99.982053	4,999,102.67	99.343852	4,967,192.60	-31,910.07	0.07
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.913403	4,995,670.17	97.981386	4,899,069.30	-96,600.87	0.07
		Base		99.913403	4,995,670.17	97.981386	4,899,069.30	-96,600.87	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
92868KAA1	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1					0.159460	21 Nov 2022		
		Local	5,461,891.500	100.000000	5,461,891.50	99.966940	5,460,085.80	-1,805.70	0.08
Original Face:		Base	20,000,000.000	100.000000	5,461,891.50	99.966940	5,460,085.80	-1,805.70	0.08
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	105.370857	1,053,708.57	103.299761	1,032,997.61	-20,710.96	0.01
		Base		105.370857	1,053,708.57	103.299761	1,032,997.61	-20,710.96	0.01
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	103.825175	20,765,034.97	102.505637	20,501,127.40	-263,907.57	0.29
		Base		103.825175	20,765,034.97	102.505637	20,501,127.40	-263,907.57	0.29
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	102.111592	4,989,172.37	102.536623	5,009,939.40	20,767.03	0.07
		Base		102.111592	4,989,172.37	102.536623	5,009,939.40	20,767.03	0.07
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.827853	4,991,392.67	96.045668	4,802,283.40	-189,109.27	0.07
		Base		99.827853	4,991,392.67	96.045668	4,802,283.40	-189,109.27	0.07
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	101.340945	6,771,601.95	100.878227	6,740,683.13	-30,918.82	0.10
		Base		101.340945	6,771,601.95	100.878227	6,740,683.13	-30,918.82	0.10
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
		Local	3,000,000.000	99.993196	2,999,795.87	98.620307	2,958,609.21	-41,186.66	0.04
		Base		99.993196	2,999,795.87	98.620307	2,958,609.21	-41,186.66	0.04
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	100.643926	1,635,463.79	100.519332	1,633,439.15	-2,024.64	0.02
		Base		100.643926	1,635,463.79	100.519332	1,633,439.15	-2,024.64	0.02
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.873729	4,993,686.45	94.657757	4,732,887.85	-260,798.60	0.07
		Base		99.873729	4,993,686.45	94.657757	4,732,887.85	-260,798.60	0.07
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.931208	4,996,560.40	103.150907	5,157,545.35	160,984.95	0.07
		Base		99.931208	4,996,560.40	103.150907	5,157,545.35	160,984.95	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
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
			7,000,000.000	100.000000	7,000,000.00	96.842369	6,778,965.83	-221,034.17	0.10
		Base		100.000000	7,000,000.00	96.842369	6,778,965.83	-221,034.17	0.10
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2					0.200000	15 Jul 2024		
			3,589,496.170	99.997424	3,589,403.72	99.691440	3,578,420.42	-10,983.30	0.05
Original Face:		Base	5,250,000.000	99.997424	3,589,403.72	99.691440	3,578,420.42	-10,983.30	0.05
US DOLLAR Total									
			2,150,685,962.620		2,159,959,850.49		2,121,953,914.50	-38,005,935.99	29.94
Original Face:		Base	461,631,952.000		2,159,959,850.49		2,121,953,914.50	-38,005,935.99	29.94
FIXED INCOME Total									
		Base	2,150,685,962.620		2,159,959,850.49		2,121,953,914.50	-38,005,935.99	29.94
Original Face:			461,631,952.000						

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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									
		7,117,876,677.670	Base		7,125,951,209.70		7,086,771,379.06	-39,179,830.64	100.00
	Original Face:	461,631,952.000							

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								
		1,971.410	Local	1.000000	1,971.41	1.000000	1,971.41	0.00	0.00
			Base	1.000000	1,971.41	1.000000	1,971.41	0.00	0.00
US DOLLAR Total									
		1,971.410	Local		1,971.41		1,971.41	0.00	0.00
			Base		1,971.41		1,971.41	0.00	0.00
CASH Total									
		1,971.410	Base		1,971.41		1,971.41	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					0.026097	31 Dec 2030		
		1,451,553.060	Local	100.000000	1,451,553.06	100.000000	1,451,553.06	0.00	1.28
			Base	100.000000	1,451,553.06	100.000000	1,451,553.06	0.00	1.28
US DOLLAR Total									
		1,451,553.060	Local		1,451,553.06		1,451,553.06	0.00	1.28
			Base		1,451,553.06		1,451,553.06	0.00	1.28
CASH EQUIVALENT Total									
		1,451,553.060	Base		1,451,553.06		1,451,553.06	0.00	1.28
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		1,220,000.000	Local	100.507180	1,226,187.60	100.360292	1,224,395.56	-1,792.04	1.08
			Base	100.507180	1,226,187.60	100.360292	1,224,395.56	-1,792.04	1.08

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
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	1,000,000.000	101.724682	1,017,246.82	101.088352	1,010,883.52	-6,363.30	0.89
		Base		101.724682	1,017,246.82	101.088352	1,010,883.52	-6,363.30	0.89
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	100.980548	939,119.10	100.940312	938,744.90	-374.20	0.83
		Base		100.980548	939,119.10	100.940312	938,744.90	-374.20	0.83
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.941314	664,609.74	98.939240	657,945.95	-6,663.79	0.58
		Base		99.941314	664,609.74	98.939240	657,945.95	-6,663.79	0.58
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.991618	334,971.92	98.665290	330,528.72	-4,443.20	0.29
		Base		99.991618	334,971.92	98.665290	330,528.72	-4,443.20	0.29
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
		Local	500,000.000	99.991610	499,958.05	98.376580	491,882.90	-8,075.15	0.43
		Base		99.991610	499,958.05	98.376580	491,882.90	-8,075.15	0.43
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.992532	499,962.66	100.596340	502,981.70	3,019.04	0.44
Original Face:		Base	500,000.000	99.992532	499,962.66	100.596340	502,981.70	3,019.04	0.44
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	795,000.000	99.985857	794,887.56	97.712550	776,814.77	-18,072.79	0.69
Original Face:		Base	795,000.000	99.985857	794,887.56	97.712550	776,814.77	-18,072.79	0.69
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.129756	868,102.93	100.270210	852,296.79	-15,806.14	0.75
Original Face:		Base	850,000.000	102.129756	868,102.93	100.270210	852,296.79	-15,806.14	0.75
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	106.114257	689,742.67	103.583041	673,289.77	-16,452.90	0.60
		Base		106.114257	689,742.67	103.583041	673,289.77	-16,452.90	0.60
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.642750	09 Feb 2022		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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Base Currency: 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		
			500,000.000	Local	99.891696	499,458.48	99.383016	496,915.08	-2,543.40	0.44
				Base	99.891696	499,458.48	99.383016	496,915.08	-2,543.40	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75						3.750000	06 Dec 2023		
			500,000.000	Local	105.733562	528,667.81	103.120532	515,602.66	-13,065.15	0.46
				Base	105.733562	528,667.81	103.120532	515,602.66	-13,065.15	0.46
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3						1.920000	25 Jan 2024		
			122,098.050	Local	99.995676	122,092.77	100.406400	122,594.26	501.49	0.11
Original Face:			385,000.000	Base	99.995676	122,092.77	100.406400	122,594.26	501.49	0.11
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR						1.258860	24 Apr 2023		
			1,000,000.000	Local	100.124810	1,001,248.10	100.129476	1,001,294.76	46.66	0.89
				Base	100.124810	1,001,248.10	100.129476	1,001,294.76	46.66	0.89
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR						0.909230	28 May 2024		
			500,000.000	Local	100.000000	500,000.00	100.033000	500,165.00	165.00	0.44
				Base	100.000000	500,000.00	100.033000	500,165.00	165.00	0.44
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR						1.530000	06 Dec 2025		
			1,000,000.000	Local	100.000000	1,000,000.00	97.244829	972,448.29	-27,551.71	0.86
				Base	100.000000	1,000,000.00	97.244829	972,448.29	-27,551.71	0.86
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95						2.950000	29 Jan 2023		
			750,000.000	Local	100.713569	755,351.77	101.270958	759,532.19	4,180.42	0.67
				Base	100.713569	755,351.77	101.270958	759,532.19	4,180.42	0.67
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35						0.350000	07 Dec 2023		
			605,000.000	Local	99.938111	604,625.57	97.909682	592,353.58	-12,271.99	0.52
				Base	99.938111	604,625.57	97.909682	592,353.58	-12,271.99	0.52
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR						0.310000	26 Apr 2024		
			1,000,000.000	Local	100.000000	1,000,000.00	100.062421	1,000,624.21	624.21	0.88
				Base	100.000000	1,000,000.00	100.062421	1,000,624.21	624.21	0.88
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3						3.190000	15 Nov 2023		
			38,931.360	Local	99.995479	38,929.60	100.489590	39,121.96	192.36	0.03
Original Face:			270,000.000	Base	99.995479	38,929.60	100.489590	39,121.96	192.36	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
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	80,039.690	99.990992	80,032.48	100.757430	80,645.93	613.45	0.07
Original Face:		Base	445,000.000	99.990992	80,032.48	100.757430	80,645.93	613.45	0.07
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
		Local	305,000.000	99.981348	304,943.11	98.159690	299,387.05	-5,556.06	0.26
Original Face:		Base	305,000.000	99.981348	304,943.11	98.159690	299,387.05	-5,556.06	0.26
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2					0.330000	15 Jan 2025		
		Local	300,000.000	99.994040	299,982.12	99.046010	297,138.03	-2,844.09	0.26
Original Face:		Base	300,000.000	99.994040	299,982.12	99.046010	297,138.03	-2,844.09	0.26
14041NFQ9	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A6 A6					2.290000	15 Jul 2025		
		Local	1,000,000.000	101.075079	1,010,750.79	100.700580	1,007,005.80	-3,744.99	0.89
Original Face:		Base	1,000,000.000	101.075079	1,010,750.79	100.700580	1,007,005.80	-3,744.99	0.89
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.770130	06 Jun 2022		
		Local	500,000.000	100.059698	500,298.49	100.117317	500,586.59	288.10	0.44
		Base		100.059698	500,298.49	100.117317	500,586.59	288.10	0.44
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
		Local	600,000.000	99.957000	599,742.00	98.961561	593,769.37	-5,972.63	0.52
		Base		99.957000	599,742.00	98.961561	593,769.37	-5,972.63	0.52
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	100.055654	1,000,556.54	556.54	0.88
		Base		100.000000	1,000,000.00	100.055654	1,000,556.54	556.54	0.88
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.884888	499,424.44	96.735296	483,676.48	-15,747.96	0.43
		Base		99.884888	499,424.44	96.735296	483,676.48	-15,747.96	0.43
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.704630	03 Mar 2022		
		Local	500,000.000	100.001298	500,006.49	100.001296	500,006.48	-0.01	0.44
		Base		100.001298	500,006.49	100.001296	500,006.48	-0.01	0.44
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	99.672036	338,884.92	-1,115.08	0.30
		Base		100.000000	340,000.00	99.672036	338,884.92	-1,115.08	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
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
		Local	1,100,000.000	100.000000	1,100,000.00	100.163087	1,101,793.96	1,793.96	0.97
		Base		100.000000	1,100,000.00	100.163087	1,101,793.96	1,793.96	0.97
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					0.719000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	100.167900	500,839.50	839.50	0.44
		Base		100.000000	500,000.00	100.167900	500,839.50	839.50	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
		Local	600,000.000	98.560205	591,361.23	97.199120	583,194.72	-8,166.51	0.52
		Base		98.560205	591,361.23	97.199120	583,194.72	-8,166.51	0.52
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					0.744003	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.101000	1,101,111.00	1,111.00	0.97
		Base		100.000000	1,100,000.00	100.101000	1,101,111.00	1,111.00	0.97
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	105.048286	525,241.43	101.663275	508,316.38	-16,925.05	0.45
		Base		105.048286	525,241.43	101.663275	508,316.38	-16,925.05	0.45
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.737630	07 Jun 2023		
		Local	400,000.000	100.024665	400,098.66	100.257514	401,030.06	931.40	0.35
		Base		100.024665	400,098.66	100.257514	401,030.06	931.40	0.35
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	103.949480	519,747.40	102.439159	512,195.80	-7,551.60	0.45
		Base		103.949480	519,747.40	102.439159	512,195.80	-7,551.60	0.45
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.905189	189,819.86	97.039350	184,374.77	-5,445.09	0.16
		Base		99.905189	189,819.86	97.039350	184,374.77	-5,445.09	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	425,000.000	99.955129	424,809.30	98.030143	416,628.11	-8,181.19	0.37
		Base		99.955129	424,809.30	98.030143	416,628.11	-8,181.19	0.37
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1					0.580000	15 Sep 2026		
		Local	600,000.000	99.978590	599,871.54	96.896730	581,380.38	-18,491.16	0.51
Original Face:		Base	600,000.000	99.978590	599,871.54	96.896730	581,380.38	-18,491.16	0.51

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254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	500,000.000	101.401560	507,007.80	99.620784	498,103.92	-8,903.88	0.44
		Base		101.401560	507,007.80	99.620784	498,103.92	-8,903.88	0.44
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9					0.900000	15 Dec 2023		
		Local	345,000.000	99.945371	344,811.53	98.381534	339,416.29	-5,395.24	0.30
		Base		99.945371	344,811.53	98.381534	339,416.29	-5,395.24	0.30
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.080348	580,466.02	100.678113	583,933.06	3,467.04	0.52
		Base		100.080348	580,466.02	100.678113	583,933.06	3,467.04	0.52
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.550130	06 Mar 2022		
		Local	300,000.000	100.000977	300,002.93	100.002808	300,008.42	5.49	0.27
		Base		100.000977	300,002.93	100.002808	300,008.42	5.49	0.27
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	100.238440	912,169.80	2,169.80	0.81
		Base		100.000000	910,000.00	100.238440	912,169.80	2,169.80	0.81
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	27,825.640	100.271620	27,901.22	99.487692	27,683.09	-218.13	0.02
Original Face:		Base	1,419,000.000	100.271620	27,901.22	99.487692	27,683.09	-218.13	0.02
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	892,274.150	101.501041	905,667.55	101.528709	905,914.43	246.88	0.80
Original Face:		Base	3,600,000.000	101.501041	905,667.55	101.528709	905,914.43	246.88	0.80
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	98.851561	988,515.61	-11,484.39	0.87
		Base		100.000000	1,000,000.00	98.851561	988,515.61	-11,484.39	0.87
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	96.885047	484,425.24	-15,574.76	0.43
		Base		100.000000	500,000.00	96.885047	484,425.24	-15,574.76	0.43
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.370000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.380535	461,750.46	1,750.46	0.41
		Base		100.000000	460,000.00	100.380535	461,750.46	1,750.46	0.41

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3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
		Local	1,000,000.000	99.930258	999,302.58	97.585692	975,856.92	-23,445.66	0.86
		Base		99.930258	999,302.58	97.585692	975,856.92	-23,445.66	0.86
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	100.000000	500,000.00	98.356929	491,784.65	-8,215.35	0.43
		Base		100.000000	500,000.00	98.356929	491,784.65	-8,215.35	0.43
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.785048	1,002,839.73	98.593968	990,869.38	-11,970.35	0.88
		Base		99.785048	1,002,839.73	98.593968	990,869.38	-11,970.35	0.88
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.877125	494,391.77	98.883335	489,472.51	-4,919.26	0.43
		Base		99.877125	494,391.77	98.883335	489,472.51	-4,919.26	0.43
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	95.601664	956,016.64	-43,983.36	0.84
		Base		100.000000	1,000,000.00	95.601664	956,016.64	-43,983.36	0.84
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.933906	499,669.53	98.006909	490,034.55	-9,634.98	0.43
		Base		99.933906	499,669.53	98.006909	490,034.55	-9,634.98	0.43
3137ATRW4	FHLMC MULTIFAMILY STRUCTURED P FHMS K020 A2					2.373000	25 May 2022		
		Local	496,063.930	100.306023	497,582.00	100.043470	496,279.57	-1,302.43	0.44
Original Face:		Base	1,000,000.000	100.306023	497,582.00	100.043470	496,279.57	-1,302.43	0.44
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,658,838.390	99.850902	1,656,365.10	100.214290	1,662,393.11	6,028.01	1.47
Original Face:		Base	1,935,000.000	99.850902	1,656,365.10	100.214290	1,662,393.11	6,028.01	1.47
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	100.890234	1,008,902.34	100.424940	1,004,249.40	-4,652.94	0.89
Original Face:		Base	1,000,000.000	100.890234	1,008,902.34	100.424940	1,004,249.40	-4,652.94	0.89
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	45,549.250	99.977694	45,539.09	99.972010	45,536.50	-2.59	0.04
Original Face:		Base	5,000,000.000	99.977694	45,539.09	99.972010	45,536.50	-2.59	0.04

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3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	1,988,000.000	101.477879	2,017,380.23	100.959700	2,007,078.84	-10,301.39	1.77
Original Face:		Base	1,988,000.000	101.477879	2,017,380.23	100.959700	2,007,078.84	-10,301.39	1.77
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2					3.111000	25 Feb 2023		
		Local	691,790.710	101.359375	701,194.74	101.338420	701,049.78	-144.96	0.62
Original Face:		Base	700,000.000	101.359375	701,194.74	101.338420	701,049.78	-144.96	0.62
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	1,353,791.940	102.333412	1,385,381.49	101.609540	1,375,581.76	-9,799.73	1.22
Original Face:		Base	1,400,000.000	102.333412	1,385,381.49	101.609540	1,375,581.76	-9,799.73	1.22
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	50,215.320	101.043765	50,739.45	100.498470	50,465.63	-273.82	0.04
Original Face:		Base	500,000.000	101.043765	50,739.45	100.498470	50,465.63	-273.82	0.04
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1					2.592000	25 Apr 2023		
		Local	327,918.840	101.285034	332,132.71	100.784320	330,490.77	-1,641.94	0.29
Original Face:		Base	2,000,000.000	101.285034	332,132.71	100.784320	330,490.77	-1,641.94	0.29
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	211,377.690	100.695026	212,846.82	101.395490	214,327.44	1,480.62	0.19
Original Face:		Base	700,000.000	100.695026	212,846.82	101.395490	214,327.44	1,480.62	0.19
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.081148	500,405.74	99.079195	495,395.98	-5,009.76	0.44
		Base		100.081148	500,405.74	99.079195	495,395.98	-5,009.76	0.44
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.949743	999,497.43	98.496580	984,965.80	-14,531.63	0.87
		Base		99.949743	999,497.43	98.496580	984,965.80	-14,531.63	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.983303	579,903.16	98.412098	570,790.17	-9,112.99	0.50
		Base		99.983303	579,903.16	98.412098	570,790.17	-9,112.99	0.50
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.797660	997,976.60	98.049548	980,495.48	-17,481.12	0.87
		Base		99.797660	997,976.60	98.049548	980,495.48	-17,481.12	0.87

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3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.949498	499,747.49	98.136548	490,682.74	-9,064.75	0.43
		Base		99.949498	499,747.49	98.136548	490,682.74	-9,064.75	0.43
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	12,393.770	100.246253	12,424.29	101.309026	12,556.01	131.72	0.01
Original Face:		Base	485,000.000	100.246253	12,424.29	101.309026	12,556.01	131.72	0.01
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	121,446.700	100.266043	121,769.80	99.435712	120,761.39	-1,008.41	0.11
Original Face:		Base	5,000,000.000	100.266043	121,769.80	99.435712	120,761.39	-1,008.41	0.11
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.079350	600,476.10	100.319635	601,917.81	1,441.71	0.53
		Base		100.079350	600,476.10	100.319635	601,917.81	1,441.71	0.53
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	105.423566	527,117.83	102.825152	514,125.76	-12,992.07	0.45
		Base		105.423566	527,117.83	102.825152	514,125.76	-12,992.07	0.45
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	103,813.010	99.991446	103,804.13	100.409390	104,238.01	433.88	0.09
Original Face:		Base	515,000.000	99.991446	103,804.13	100.409390	104,238.01	433.88	0.09
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
		Local	695,000.000	99.993265	694,953.19	99.677830	692,760.92	-2,192.27	0.61
Original Face:		Base	695,000.000	99.993265	694,953.19	99.677830	692,760.92	-2,192.27	0.61
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	245,388.230	99.997233	245,381.44	100.357470	246,265.42	883.98	0.22
Original Face:		Base	515,000.000	99.997233	245,381.44	100.357470	246,265.42	883.98	0.22
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	204,631.820	100.781692	206,231.41	100.345690	205,339.21	-892.20	0.18
Original Face:		Base	840,000.000	100.781692	206,231.41	100.345690	205,339.21	-892.20	0.18
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.993871	494,969.66	98.664760	488,390.56	-6,579.10	0.43
Original Face:		Base	495,000.000	99.993871	494,969.66	98.664760	488,390.56	-6,579.10	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	71,144.580	99.993661	71,140.07	100.326330	71,376.75	236.68	0.06
Original Face:		Base	400,000.000	99.993661	71,140.07	100.326330	71,376.75	236.68	0.06
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	74,261.510	99.998559	74,260.44	99.906680	74,192.21	-68.23	0.07
Original Face:		Base	270,000.000	99.998559	74,260.44	99.906680	74,192.21	-68.23	0.07
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
		Local	600,000.000	99.994952	599,969.71	99.452710	596,716.26	-3,253.45	0.53
Original Face:		Base	600,000.000	99.994952	599,969.71	99.452710	596,716.26	-3,253.45	0.53
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	323,067.240	99.987161	323,025.76	100.333010	324,143.09	1,117.33	0.29
Original Face:		Base	595,000.000	99.987161	323,025.76	100.333010	324,143.09	1,117.33	0.29
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.988805	184,979.29	98.782760	182,748.11	-2,231.18	0.16
Original Face:		Base	185,000.000	99.988805	184,979.29	98.782760	182,748.11	-2,231.18	0.16
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	828,667.500	99.992969	828,609.24	99.625100	825,560.83	-3,048.41	0.73
Original Face:		Base	975,000.000	99.992969	828,609.24	99.625100	825,560.83	-3,048.41	0.73
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
		Local	200,000.000	99.998250	199,996.50	99.619240	199,238.48	-758.02	0.18
Original Face:		Base	200,000.000	99.998250	199,996.50	99.619240	199,238.48	-758.02	0.18
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					1.213860	23 Feb 2023		
		Local	500,000.000	100.419062	502,095.31	100.350596	501,752.98	-342.33	0.44
		Base		100.419062	502,095.31	100.350596	501,752.98	-342.33	0.44
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	105.628570	528,142.85	102.682135	513,410.68	-14,732.17	0.45
		Base		105.628570	528,142.85	102.682135	513,410.68	-14,732.17	0.45
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.004560	500,022.80	99.198087	495,990.44	-4,032.36	0.44
		Base		100.004560	500,022.80	99.198087	495,990.44	-4,032.36	0.44

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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	99.296425	794,371.40	-5,628.60	0.70
		Base		100.000000	800,000.00	99.296425	794,371.40	-5,628.60	0.70
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.480880	01 Mar 2022		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.88
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.88
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
		Local	319,905.970	99.999072	319,903.00	99.791520	319,239.03	-663.97	0.28
Original Face:		Base	445,000.000	99.999072	319,903.00	99.791520	319,239.03	-663.97	0.28
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	300,000.000	99.998743	299,996.23	98.780420	296,341.26	-3,654.97	0.26
Original Face:		Base	300,000.000	99.998743	299,996.23	98.780420	296,341.26	-3,654.97	0.26
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
		Local	53,667.810	99.995565	53,665.43	99.978630	53,656.34	-9.09	0.05
Original Face:		Base	500,000.000	99.995565	53,665.43	99.978630	53,656.34	-9.09	0.05
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	250,227.170	99.991859	250,206.80	100.379570	251,176.96	970.16	0.22
Original Face:		Base	445,000.000	99.991859	250,206.80	100.379570	251,176.96	970.16	0.22
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	74,103.350	99.998947	74,102.57	100.428410	74,420.82	318.25	0.07
Original Face:		Base	500,000.000	99.998947	74,102.57	100.428410	74,420.82	318.25	0.07
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2					0.200000	20 Feb 2024		
		Local	465,000.000	99.990041	464,953.69	99.657730	463,408.44	-1,545.25	0.41
Original Face:		Base	465,000.000	99.990041	464,953.69	99.657730	463,408.44	-1,545.25	0.41
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
		Local	800,000.000	99.997844	799,982.75	99.463710	795,709.68	-4,273.07	0.70
Original Face:		Base	800,000.000	99.997844	799,982.75	99.463710	795,709.68	-4,273.07	0.70
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.928024	244,823.66	100.421000	246,031.45	1,207.79	0.22
		Base		99.928024	244,823.66	100.421000	246,031.45	1,207.79	0.22

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438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.709000	08 Aug 2022		
		Local	1,000,000.000	100.157859	1,001,578.59	100.132833	1,001,328.33	-250.26	0.89
		Base		100.157859	1,001,578.59	100.132833	1,001,328.33	-250.26	0.89
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	171,000.000	100.000000	171,000.00	99.870729	170,778.95	-221.05	0.15
		Base		100.000000	171,000.00	99.870729	170,778.95	-221.05	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
		Local	625,000.000	98.827923	617,674.52	97.292869	608,080.43	-9,594.09	0.54
		Base		98.827923	617,674.52	97.292869	608,080.43	-9,594.09	0.54
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	99.998365	1,014,983.40	100.000000	1,015,000.00	16.60	0.90
		Base		99.998365	1,014,983.40	100.000000	1,015,000.00	16.60	0.90
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	152,845.760	99.997612	152,842.11	100.333180	153,355.01	512.90	0.14
Original Face:		Base	370,000.000	99.997612	152,842.11	100.333180	153,355.01	512.90	0.14
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	105,014.490	99.998495	105,012.91	99.944360	104,956.06	-56.85	0.09
Original Face:		Base	400,000.000	99.998495	105,012.91	99.944360	104,956.06	-56.85	0.09
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
		Local	234,357.270	99.992055	234,338.65	99.808340	233,908.10	-430.55	0.21
Original Face:		Base	360,000.000	99.992055	234,338.65	99.808340	233,908.10	-430.55	0.21
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
		Local	693,946.900	99.994299	693,907.34	99.719720	692,001.91	-1,905.43	0.61
Original Face:		Base	755,000.000	99.994299	693,907.34	99.719720	692,001.91	-1,905.43	0.61
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
		Local	520,000.000	99.994181	519,969.74	99.415310	516,959.61	-3,010.13	0.46
Original Face:		Base	520,000.000	99.994181	519,969.74	99.415310	516,959.61	-3,010.13	0.46
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	101.649468	508,247.34	101.266695	506,333.48	-1,913.86	0.45
		Base		101.649468	508,247.34	101.266695	506,333.48	-1,913.86	0.45

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458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.727430	11 May 2022		
		Local	1,500,000.000	100.009304	1,500,139.56	100.064107	1,500,961.61	822.05	1.33
		Base		100.009304	1,500,139.56	100.064107	1,500,961.61	822.05	1.33
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	100.165896	500,829.48	100.441084	502,205.42	1,375.94	0.44
		Base		100.165896	500,829.48	100.441084	502,205.42	1,375.94	0.44
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.216461	942,034.73	98.681896	927,609.82	-14,424.91	0.82
		Base		100.216461	942,034.73	98.681896	927,609.82	-14,424.91	0.82
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	102.351726	511,758.63	101.156632	505,783.16	-5,975.47	0.45
		Base		102.351726	511,758.63	101.156632	505,783.16	-5,975.47	0.45
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
		Local	500,000.000	100.237850	501,189.25	100.150015	500,750.08	-439.17	0.44
		Base		100.237850	501,189.25	100.150015	500,750.08	-439.17	0.44
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.314463	782,452.81	98.123592	765,364.02	-17,088.79	0.68
		Base		100.314463	782,452.81	98.123592	765,364.02	-17,088.79	0.68
46647PBY1	JPMORGAN CHASE + CO SR UNSECURED 02/25 VAR					0.563000	16 Feb 2025		
		Local	215,000.000	100.000000	215,000.00	97.055455	208,669.23	-6,330.77	0.18
		Base		100.000000	215,000.00	97.055455	208,669.23	-6,330.77	0.18
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					1.098140	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	100.156173	225,351.39	351.39	0.20
		Base		100.000000	225,000.00	100.156173	225,351.39	351.39	0.20
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					0.970003	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	99.739000	498,695.00	-1,305.00	0.44
		Base		100.000000	500,000.00	99.739000	498,695.00	-1,305.00	0.44
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	85,000.000	99.984918	84,987.18	98.241160	83,504.99	-1,482.19	0.07
Original Face:		Base	85,000.000	99.984918	84,987.18	98.241160	83,504.99	-1,482.19	0.07

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47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
		Local	515,000.000	99.998480	514,992.17	99.520010	512,528.05	-2,464.12	0.45
Original Face:		Base	515,000.000	99.998480	514,992.17	99.520010	512,528.05	-2,464.12	0.45
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	300,000.000	101.521463	304,564.39	100.797889	302,393.67	-2,170.72	0.27
		Base		101.521463	304,564.39	100.797889	302,393.67	-2,170.72	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	641,000.000	100.000000	641,000.00	100.002484	641,015.92	15.92	0.57
		Base		100.000000	641,000.00	100.002484	641,015.92	15.92	0.57
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.986418	499,932.09	100.696181	503,480.91	3,548.82	0.45
		Base		99.986418	499,932.09	100.696181	503,480.91	3,548.82	0.45
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375					3.375000	07 Mar 2023		
		Local	589,000.000	102.708981	604,955.90	101.817168	599,703.12	-5,252.78	0.53
		Base		102.708981	604,955.90	101.817168	599,703.12	-5,252.78	0.53
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	805,000.000	100.595442	809,793.31	99.752034	803,003.87	-6,789.44	0.71
		Base		100.595442	809,793.31	99.752034	803,003.87	-6,789.44	0.71
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR					0.390000	03 Jan 2024		
		Local	500,000.000	99.982648	499,913.24	99.882944	499,414.72	-498.52	0.44
		Base		99.982648	499,913.24	99.882944	499,414.72	-498.52	0.44
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.88
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.88
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4					2.400000	01 Jun 2023		
		Local	475,000.000	102.676267	487,712.27	101.074148	480,102.20	-7,610.07	0.42
		Base		102.676267	487,712.27	101.074148	480,102.20	-7,610.07	0.42
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					1.098140	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.127041	1,802,286.74	2,286.74	1.59
		Base		100.000000	1,800,000.00	100.127041	1,802,286.74	2,286.74	1.59

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579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
		Local	500,000.000	100.874174	504,370.87	100.587230	502,936.15	-1,434.72	0.44
		Base		100.874174	504,370.87	100.587230	502,936.15	-1,434.72	0.44
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	463,070.910	100.021107	463,168.65	100.353360	464,707.22	1,538.57	0.41
Original Face:		Base	1,175,000.000	100.021107	463,168.65	100.353360	464,707.22	1,538.57	0.41
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
		Local	630,000.000	99.992792	629,954.59	99.618710	627,597.87	-2,356.72	0.55
Original Face:		Base	630,000.000	99.992792	629,954.59	99.618710	627,597.87	-2,356.72	0.55
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
		Local	500,000.000	104.671210	523,356.05	102.333237	511,666.19	-11,689.86	0.45
		Base		104.671210	523,356.05	102.333237	511,666.19	-11,689.86	0.45
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.004946	445,022.01	99.239922	441,617.65	-3,404.36	0.39
		Base		100.004946	445,022.01	99.239922	441,617.65	-3,404.36	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	98.861194	494,305.97	-5,694.03	0.44
		Base		100.000000	500,000.00	98.861194	494,305.97	-5,694.03	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
		Local	500,000.000	105.505474	527,527.37	103.355617	516,778.09	-10,749.28	0.46
		Base		105.505474	527,527.37	103.355617	516,778.09	-10,749.28	0.46
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	98.651104	493,255.52	-6,744.48	0.44
		Base		100.000000	500,000.00	98.651104	493,255.52	-6,744.48	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.845992	484,253.06	100.936753	489,543.25	5,290.19	0.43
		Base		99.845992	484,253.06	100.936753	489,543.25	5,290.19	0.43
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	101.225094	1,012,250.94	100.845028	1,008,450.28	-3,800.66	0.89
		Base		101.225094	1,012,250.94	100.845028	1,008,450.28	-3,800.66	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
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
	451,953.690	Local	100.260316	453,130.20	99.650230	450,372.89	-2,757.31	0.40
Original Face:	608,000.000	Base	100.260316	453,130.20	99.650230	450,372.89	-2,757.31	0.40
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3				1.380000	16 Dec 2024		
	952,283.390	Local	100.607775	958,071.13	99.963990	951,940.47	-6,130.66	0.84
Original Face:	1,200,000.000	Base	100.607775	958,071.13	99.963990	951,940.47	-6,130.66	0.84
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2				1.320000	15 Nov 2024		
	350,000.000	Local	99.995897	349,985.64	100.027370	350,095.80	110.16	0.31
Original Face:	350,000.000	Base	99.995897	349,985.64	100.027370	350,095.80	110.16	0.31
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2				0.160000	15 Feb 2024		
	557,301.700	Local	99.997712	557,288.95	99.697510	555,615.92	-1,673.03	0.49
Original Face:	705,000.000	Base	99.997712	557,288.95	99.697510	555,615.92	-1,673.03	0.49
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	965,000.000	Local	100.000000	965,000.00	98.537812	950,889.89	-14,110.11	0.84
		Base	100.000000	965,000.00	98.537812	950,889.89	-14,110.11	0.84
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584				0.584000	14 Jun 2024		
	385,000.000	Local	100.000000	385,000.00	97.379249	374,910.11	-10,089.89	0.33
		Base	100.000000	385,000.00	97.379249	374,910.11	-10,089.89	0.33
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45				2.450000	28 Jul 2022		
	500,000.000	Local	100.655260	503,276.30	100.470221	502,351.11	-925.19	0.44
		Base	100.655260	503,276.30	100.470221	502,351.11	-925.19	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3				2.300000	10 Aug 2022		
	250,000.000	Local	100.037784	250,094.46	100.694648	251,736.62	1,642.16	0.22
		Base	100.037784	250,094.46	100.694648	251,736.62	1,642.16	0.22
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35				0.350000	02 Feb 2024		
	280,000.000	Local	99.925529	279,791.48	97.323745	272,506.49	-7,284.99	0.24
		Base	99.925529	279,791.48	97.323745	272,506.49	-7,284.99	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5				0.500000	09 Aug 2024		
	590,000.000	Local	99.955932	589,740.00	96.551577	569,654.30	-20,085.70	0.50
		Base	99.955932	589,740.00	96.551577	569,654.30	-20,085.70	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	420,000.000	99.994617	419,977.39	97.358028	408,903.72	-11,073.67	0.36
		Base		99.994617	419,977.39	97.358028	408,903.72	-11,073.67	0.36
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.673860	02 May 2022		
		Local	525,000.000	100.032324	525,169.70	100.058042	525,304.72	135.02	0.46
		Base		100.032324	525,169.70	100.058042	525,304.72	135.02	0.46
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.922969	489,622.55	99.222979	486,192.60	-3,429.95	0.43
		Base		99.922969	489,622.55	99.222979	486,192.60	-3,429.95	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.969546	279,914.73	97.785680	273,799.90	-6,114.83	0.24
		Base		99.969546	279,914.73	97.785680	273,799.90	-6,114.83	0.24
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37					2.370000	15 Sep 2022		
		Local	500,000.000	100.966762	504,833.81	100.511276	502,556.38	-2,277.43	0.44
		Base		100.966762	504,833.81	100.511276	502,556.38	-2,277.43	0.44
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.520000	23 Apr 2024		
		Local	1,231,000.000	100.015600	1,231,192.03	100.000627	1,231,007.72	-184.31	1.09
		Base		100.015600	1,231,192.03	100.000627	1,231,007.72	-184.31	1.09
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	500,000.000	102.640740	513,203.70	102.084478	510,422.39	-2,781.31	0.45
		Base		102.640740	513,203.70	102.084478	510,422.39	-2,781.31	0.45
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.981152	999,811.52	97.294401	972,944.01	-26,867.51	0.86
		Base		99.981152	999,811.52	97.294401	972,944.01	-26,867.51	0.86
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
		Local	600,000.000	102.313602	613,881.61	99.756699	598,540.19	-15,341.42	0.53
		Base		102.313602	613,881.61	99.756699	598,540.19	-15,341.42	0.53
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.865603	609,180.18	100.048156	610,293.75	1,113.57	0.54
		Base		99.865603	609,180.18	100.048156	610,293.75	1,113.57	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				0.470000	14 Feb 2024		
	200,000.000	Local	100.000000	200,000.00	100.105800	200,211.60	211.60	0.18
		Base	100.000000	200,000.00	100.105800	200,211.60	211.60	0.18
857477AZ6	STATE STREET CORP SR UNSECURED 05/23 VAR				2.653000	15 May 2023		
	1,000,000.000	Local	100.466227	1,004,662.27	100.242125	1,002,421.25	-2,241.02	0.89
		Base	100.466227	1,004,662.27	100.242125	1,002,421.25	-2,241.02	0.89
857477BL6	STATE STREET CORP SR UNSECURED 03/23 VAR				2.825000	30 Mar 2023		
	400,000.000	Local	100.196033	400,784.13	100.090348	400,361.39	-422.74	0.35
		Base	100.196033	400,784.13	100.090348	400,361.39	-422.74	0.35
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375				3.375000	15 May 2024		
	1,000,000.000	Local	105.303417	1,053,034.17	102.518264	1,025,182.64	-27,851.53	0.91
		Base	105.303417	1,053,034.17	102.518264	1,025,182.64	-27,851.53	0.91
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	600,000.000	Local	100.000000	600,000.00	97.697831	586,186.99	-13,813.01	0.52
		Base	100.000000	600,000.00	97.697831	586,186.99	-13,813.01	0.52
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	600,000.000	Local	99.996415	599,978.49	100.256656	601,539.94	1,561.45	0.53
		Base	99.996415	599,978.49	100.256656	601,539.94	1,561.45	0.53
882508BA1	TEXAS INSTRUMENTS INC SR UNSECURED 05/22 1.85				1.850000	15 May 2022		
	400,000.000	Local	100.209438	400,837.75	100.121278	400,485.11	-352.64	0.35
		Base	100.209438	400,837.75	100.121278	400,485.11	-352.64	0.35
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797				0.797000	18 Oct 2023		
	500,000.000	Local	99.913590	499,567.95	98.701406	493,507.03	-6,060.92	0.44
		Base	99.913590	499,567.95	98.701406	493,507.03	-6,060.92	0.44
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215				1.215000	18 Oct 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	97.805947	978,059.47	-21,940.53	0.86
		Base	100.000000	1,000,000.00	97.805947	978,059.47	-21,940.53	0.86
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023		
	755,000.000	Local	99.901747	754,258.19	100.452577	758,416.96	4,158.77	0.67
		Base	99.901747	754,258.19	100.452577	758,416.96	4,158.77	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
		Local	415,998.690	99.998159	415,991.03	99.732880	414,887.47	-1,103.56	0.37
	Original Face:	Base	570,000.000	99.998159	415,991.03	99.732880	414,887.47	-1,103.56	0.37
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	191,381.620	99.997100	191,376.07	100.521970	192,380.57	1,004.50	0.17
	Original Face:	Base	345,000.000	99.997100	191,376.07	100.521970	192,380.57	1,004.50	0.17
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	87,691.340	99.997628	87,689.26	99.983500	87,676.87	-12.39	0.08
	Original Face:	Base	1,000,000.000	99.997628	87,689.26	99.983500	87,676.87	-12.39	0.08
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2					0.310000	15 Aug 2024		
		Local	250,000.000	99.999380	249,998.45	99.442190	248,605.48	-1,392.97	0.22
	Original Face:	Base	250,000.000	99.999380	249,998.45	99.442190	248,605.48	-1,392.97	0.22
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	116,402.410	99.994072	116,395.51	100.524420	117,012.85	617.34	0.10
	Original Face:	Base	550,000.000	99.994072	116,395.51	100.524420	117,012.85	617.34	0.10
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2					0.200000	15 May 2024		
		Local	310,000.000	99.992439	309,976.56	99.503340	308,460.35	-1,516.21	0.27
	Original Face:	Base	310,000.000	99.992439	309,976.56	99.503340	308,460.35	-1,516.21	0.27
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2					0.740000	15 Oct 2024		
		Local	550,000.000	99.997467	549,986.07	99.624540	547,934.97	-2,051.10	0.48
	Original Face:	Base	550,000.000	99.997467	549,986.07	99.624540	547,934.97	-2,051.10	0.48
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.986646	414,944.58	98.765690	409,877.61	-5,066.97	0.36
	Original Face:	Base	415,000.000	99.986646	414,944.58	98.765690	409,877.61	-5,066.97	0.36
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.977366	999,773.66	99.839028	998,390.28	-1,383.38	0.88
		Base		99.977366	999,773.66	99.839028	998,390.28	-1,383.38	0.88
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					0.260000	17 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	99.876180	499,380.90	-619.10	0.44
		Base		100.000000	500,000.00	99.876180	499,380.90	-619.10	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	800,000.000	Local	99.675686	797,405.49	97.472656	779,781.25	-17,624.24	0.69
		Base	99.675686	797,405.49	97.472656	779,781.25	-17,624.24	0.69
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
	1,000,000.000	Local	99.557469	995,574.69	97.035156	970,351.56	-25,223.13	0.86
		Base	99.557469	995,574.69	97.035156	970,351.56	-25,223.13	0.86
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
	500,000.000	Local	100.203754	501,018.77	100.759000	503,795.00	2,776.23	0.45
		Base	100.203754	501,018.77	100.759000	503,795.00	2,776.23	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024		
	295,000.000	Local	99.978393	294,936.26	97.466117	287,525.05	-7,411.21	0.25
		Base	99.978393	294,936.26	97.466117	287,525.05	-7,411.21	0.25
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR				1.210880	16 Mar 2022		
	1,000,000.000	Local	100.041700	1,000,417.00	100.035941	1,000,359.41	-57.59	0.88
		Base	100.041700	1,000,417.00	100.035941	1,000,359.41	-57.59	0.88
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				0.550000	22 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	100.253642	1,002,536.42	2,536.42	0.89
		Base	100.000000	1,000,000.00	100.253642	1,002,536.42	2,536.42	0.89
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	500,000.000	Local	100.195446	500,977.23	97.937179	489,685.90	-11,291.33	0.43
		Base	100.195446	500,977.23	97.937179	489,685.90	-11,291.33	0.43
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3				0.980000	20 Nov 2024		
	954,741.130	Local	100.078328	955,488.96	99.876870	953,565.56	-1,923.40	0.84
Original Face:	1,300,000.000	Base	100.078328	955,488.96	99.876870	953,565.56	-1,923.40	0.84
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2				0.490000	21 Oct 2024		
	715,000.000	Local	99.992906	714,949.28	99.326130	710,181.83	-4,767.45	0.63
Original Face:	715,000.000	Base	99.992906	714,949.28	99.326130	710,181.83	-4,767.45	0.63
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	1,000,000.000	Local	103.389210	1,033,892.10	102.505637	1,025,056.37	-8,835.73	0.91
		Base	103.389210	1,033,892.10	102.505637	1,025,056.37	-8,835.73	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	105.524678	1,160,771.46	101.981518	1,121,796.70	-38,974.76	0.99
		Base		105.524678	1,160,771.46	101.981518	1,121,796.70	-38,974.76	0.99
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
		Local	1,000,000.000	99.549380	995,493.80	97.993781	979,937.81	-15,555.99	0.87
		Base		99.549380	995,493.80	97.993781	979,937.81	-15,555.99	0.87
US DOLLAR Total									
		Local	111,991,422.920		112,630,009.19		111,686,492.24	-943,516.95	98.72
Original Face:		Base	55,595,000.000		112,630,009.19		111,686,492.24	-943,516.95	98.72
FIXED INCOME Total									
		Base	111,991,422.920		112,630,009.19		111,686,492.24	-943,516.95	98.72
Original Face:			55,595,000.000						

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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									
		113,444,947.390	Base		114,083,533.66		113,140,016.71	-943,516.95	100.00
	Original Face:	55,595,000.000							

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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									
			25,000.000	Local	1.000000	25,000.00	1.000000	25,000.00	0.00	0.00
				Base	1.000000	25,000.00	1.000000	25,000.00	0.00	0.00
US DOLLAR Total										
			25,000.000	Local		25,000.00		25,000.00	0.00	0.00
				Base		25,000.00		25,000.00	0.00	0.00
CASH Total										
			25,000.000	Base		25,000.00		25,000.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						0.200000	07 Mar 2022		
			15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.24
				Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.24
138994009	CANTOR FITZGERALD REPO REPO						0.200000	09 Mar 2022		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.82
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.82
138994009	CANTOR FITZGERALD REPO REPO						0.200000	11 Mar 2022		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.06
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.06
138994009	CANTOR FITZGERALD REPO REPO						0.320000	19 Apr 2022		
			8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.66
				Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.66
313313G69	FED FARM CRD DISCOUNT NT DISCOUNT NOT 09/22 0.00000							21 Sep 2022		
			10,000,000.000	Local	99.558000	9,955,800.00	99.558000	9,955,800.00	0.00	0.82
				Base	99.558000	9,955,800.00	99.558000	9,955,800.00	0.00	0.82

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Mar 2022		
		Local	10,004,014.060	100.000000	10,004,014.06	100.000000	10,004,014.06	0.00	0.82
		Base		100.000000	10,004,014.06	100.000000	10,004,014.06	0.00	0.82
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Mar 2022		
		Local	15,002,300.420	100.000000	15,002,300.42	100.000000	15,002,300.42	0.00	1.24
		Base		100.000000	15,002,300.42	100.000000	15,002,300.42	0.00	1.24
912796G45	TREASURY BILL 04/22 0.00000					0.117500	21 Apr 2022		
		Local	40,000,000.000	99.983354	39,993,341.67	99.983354	39,993,341.67	0.00	3.30
		Base		99.983354	39,993,341.67	99.983354	39,993,341.67	0.00	3.30
912796H44	TREASURY BILL 05/22 0.00000					0.160500	19 May 2022		
		Local	40,000,000.000	99.964779	39,985,911.67	99.964779	39,985,911.67	0.00	3.30
		Base		99.964779	39,985,911.67	99.964779	39,985,911.67	0.00	3.30
912796K57	TREASURY BILL 07/22 0.00000					0.075000	14 Jul 2022		
		Local	35,000,000.000	99.971875	34,990,156.25	99.971875	34,990,156.25	0.00	2.88
		Base		99.971875	34,990,156.25	99.971875	34,990,156.25	0.00	2.88
912796M71	TREASURY BILL 09/22 0.00000					0.068000	08 Sep 2022		
		Local	25,000,000.000	99.963922	24,990,980.55	99.963922	24,990,980.55	0.00	2.06
		Base		99.963922	24,990,980.55	99.963922	24,990,980.55	0.00	2.06
912796N39	TREASURY BILL 03/22 0.00000					0.094100	31 Mar 2022		
		Local	25,000,000.000	99.992158	24,998,039.58	99.992158	24,998,039.58	0.00	2.06
		Base		99.992158	24,998,039.58	99.992158	24,998,039.58	0.00	2.06
912796P37	TREASURY BILL 04/22 0.00000					0.175000	28 Apr 2022		
		Local	75,000,000.000	99.970490	74,977,867.36	99.970490	74,977,867.36	0.00	6.18
		Base		99.970490	74,977,867.36	99.970490	74,977,867.36	0.00	6.18
912796R43	TREASURY BILL 06/22 0.00000					0.223700	23 Jun 2022		
		Local	40,000,000.000	99.929162	39,971,664.66	99.929162	39,971,664.66	0.00	3.30
		Base		99.929162	39,971,664.66	99.929162	39,971,664.66	0.00	3.30
912796S42	TREASURY BILL 07/22 0.00000					0.427500	21 Jul 2022		
		Local	40,000,000.000	99.831375	39,932,550.00	99.831375	39,932,550.00	0.00	3.29
		Base		99.831375	39,932,550.00	99.831375	39,932,550.00	0.00	3.29

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
926NKW009	AMHERST PIERPONT 04/15 VAR				0.150000	14 Apr 2022		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.47
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.47
979QHR003	SOUTH STREET REPO				0.070000	01 Mar 2022		
	235,323,564.330	Local	100.000000	235,323,564.33	100.000000	235,323,564.33	0.00	19.40
		Base	100.000000	235,323,564.33	100.000000	235,323,564.33	0.00	19.40
US DOLLAR Total								
	678,329,878.810	Local		678,126,190.55		678,126,190.55	0.00	55.90
		Base		678,126,190.55		678,126,190.55	0.00	55.90
CASH EQUIVALENT Total								
	678,329,878.810	Base		678,126,190.55		678,126,190.55	0.00	55.90
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		
	3,537,894.020	Local	100.870625	3,568,695.80	101.631081	3,595,599.94	26,904.14	0.30
Original Face:	20,540,000.000	Base	100.870625	3,568,695.80	101.631081	3,595,599.94	26,904.14	0.30
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.140000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.032611	10,003,261.10	3,261.10	0.82
		Base	100.000000	10,000,000.00	100.032611	10,003,261.10	3,261.10	0.82
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	97.400452	14,610,067.80	-389,932.20	1.20
		Base	100.000000	15,000,000.00	97.400452	14,610,067.80	-389,932.20	1.20
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	97.126005	19,425,201.00	-574,799.00	1.60
		Base	100.000000	20,000,000.00	97.126005	19,425,201.00	-574,799.00	1.60
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4				0.400000	03 Jun 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	97.891958	7,341,896.85	-158,103.15	0.61
		Base	100.000000	7,500,000.00	97.891958	7,341,896.85	-158,103.15	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	98.017259	9,801,725.90	-198,274.10	0.81
		Base		100.000000	10,000,000.00	98.017259	9,801,725.90	-198,274.10	0.81
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	96.812801	6,776,896.07	-223,103.93	0.56
		Base		100.000000	7,000,000.00	96.812801	6,776,896.07	-223,103.93	0.56
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	96.926372	2,907,791.16	-92,208.84	0.24
		Base		100.000000	3,000,000.00	96.926372	2,907,791.16	-92,208.84	0.24
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8					0.800000	15 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.661823	9,866,182.30	-133,817.70	0.81
		Base		100.000000	10,000,000.00	98.661823	9,866,182.30	-133,817.70	0.81
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645					0.645000	24 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.347568	9,834,756.80	-165,243.20	0.81
		Base		100.000000	10,000,000.00	98.347568	9,834,756.80	-165,243.20	0.81
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7					0.700000	14 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.066584	9,906,658.40	-93,341.60	0.82
		Base		100.000000	10,000,000.00	99.066584	9,906,658.40	-93,341.60	0.82
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07					1.070000	23 Dec 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	98.129333	14,719,399.95	-280,600.05	1.21
		Base		100.000000	15,000,000.00	98.129333	14,719,399.95	-280,600.05	1.21
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.620945	4,931,047.25	-68,952.75	0.41
		Base		100.000000	5,000,000.00	98.620945	4,931,047.25	-68,952.75	0.41
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1					1.000000	30 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.788475	4,939,423.75	-60,576.25	0.41
		Base		100.000000	5,000,000.00	98.788475	4,939,423.75	-60,576.25	0.41
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR					0.400000	22 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.830314	9,983,031.40	-16,968.60	0.82
		Base		100.000000	10,000,000.00	99.830314	9,983,031.40	-16,968.60	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
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.408037	5,020,401.85	20,401.85	0.41
		Base		100.000000	5,000,000.00	100.408037	5,020,401.85	20,401.85	0.41
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
		Local	2,500,000.000	100.000000	2,500,000.00	100.116176	2,502,904.40	2,904.40	0.21
		Base		100.000000	2,500,000.00	100.116176	2,502,904.40	2,904.40	0.21
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	5,508,396.240	104.290684	5,744,744.12	105.280723	5,799,279.39	54,535.27	0.48
Original Face:		Base	24,487,993.000	104.290684	5,744,744.12	105.280723	5,799,279.39	54,535.27	0.48
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,484,182.300	104.212848	1,546,708.65	105.247532	1,562,065.24	15,356.59	0.13
Original Face:		Base	10,000,000.000	104.212848	1,546,708.65	105.247532	1,562,065.24	15,356.59	0.13
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
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	100.055970	5,002,798.50	2,798.50	0.41
		Base		100.000000	5,000,000.00	100.055970	5,002,798.50	2,798.50	0.41
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	97.079700	9,707,970.00	-292,030.00	0.80
		Base		100.000000	10,000,000.00	97.079700	9,707,970.00	-292,030.00	0.80
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	97.555013	9,755,501.30	-244,498.70	0.80
		Base		100.000000	10,000,000.00	97.555013	9,755,501.30	-244,498.70	0.80
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	95.941261	4,797,063.05	-202,936.95	0.40
		Base		100.000000	5,000,000.00	95.941261	4,797,063.05	-202,936.95	0.40
3133EMGX4	FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125					0.125000	23 Nov 2022		
		Local	3,451,000.000	99.832848	3,445,231.59	99.463421	3,432,482.66	-12,748.93	0.28
		Base		99.832848	3,445,231.59	99.463421	3,432,482.66	-12,748.93	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
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	100.014316	5,000,715.80	715.80	0.41
		Base		100.000000	5,000,000.00	100.014316	5,000,715.80	715.80	0.41
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	97.005492	4,850,274.60	-149,725.40	0.40
		Base		100.000000	5,000,000.00	97.005492	4,850,274.60	-149,725.40	0.40
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09					0.090000	18 Nov 2022		
		Local	40,000,000.000	100.000000	40,000,000.00	99.324588	39,729,835.20	-270,164.80	3.28
		Base		100.000000	40,000,000.00	99.324588	39,729,835.20	-270,164.80	3.28
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
		Local	10,000,000.000	99.990770	9,999,076.96	99.347638	9,934,763.80	-64,313.16	0.82
		Base		99.990770	9,999,076.96	99.347638	9,934,763.80	-64,313.16	0.82
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR					0.100000	09 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000234	5,000,011.70	11.70	0.41
		Base		100.000000	5,000,000.00	100.000234	5,000,011.70	11.70	0.41
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR					0.100000	22 Aug 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000004	7,000,000.28	0.28	0.58
		Base		100.000000	7,000,000.00	100.000004	7,000,000.28	0.28	0.58
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR					1.000000	04 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	96.894774	9,689,477.40	-310,522.60	0.80
		Base		100.000000	10,000,000.00	96.894774	9,689,477.40	-310,522.60	0.80
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	1,884,204.350	99.787646	1,880,203.16	97.876140	1,844,186.49	-36,016.67	0.15
Original Face:		Base	11,452,445.000	99.787646	1,880,203.16	97.876140	1,844,186.49	-36,016.67	0.15
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	2,170,129.560	100.262146	2,175,818.47	97.317670	2,111,919.52	-63,898.95	0.17
Original Face:		Base	11,058,708.000	100.262146	2,175,818.47	97.317670	2,111,919.52	-63,898.95	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
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.634438	4,831,721.90	-168,278.10	0.40
		Base	100.000000	5,000,000.00	96.634438	4,831,721.90	-168,278.10	0.40
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	846,821.700	Local	99.979569	846,648.69	100.213870	848,632.80	1,984.11	0.07
Original Face:	10,000,000.000	Base	99.979569	846,648.69	100.213870	848,632.80	1,984.11	0.07
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	858,275.500	Local	100.669607	864,022.57	99.793910	856,506.68	-7,515.89	0.07
Original Face:	12,022,600.000	Base	100.669607	864,022.57	99.793910	856,506.68	-7,515.89	0.07
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	600,701.000	Local	100.331453	602,692.04	100.177300	601,766.04	-926.00	0.05
Original Face:	15,363,692.000	Base	100.331453	602,692.04	100.177300	601,766.04	-926.00	0.05
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	2,605,883.520	Local	100.993859	2,631,782.32	100.466040	2,618,027.98	-13,754.34	0.22
Original Face:	24,000,000.000	Base	100.993859	2,631,782.32	100.466040	2,618,027.98	-13,754.34	0.22
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	638,096.710	Local	101.502647	647,685.05	99.462990	634,670.07	-13,014.98	0.05
Original Face:	9,815,000.000	Base	101.502647	647,685.05	99.462990	634,670.07	-13,014.98	0.05
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	480,452.000	Local	101.388628	487,123.69	100.879900	484,679.50	-2,444.19	0.04
Original Face:	10,000,000.000	Base	101.388628	487,123.69	100.879900	484,679.50	-2,444.19	0.04
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	615,240.270	Local	107.509266	661,440.30	109.630760	674,492.58	13,052.28	0.06
Original Face:	12,777,000.000	Base	107.509266	661,440.30	109.630760	674,492.58	13,052.28	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	242,166.100	Local	105.453261	255,372.05	112.276920	271,896.64	16,524.59	0.02
Original Face:	10,000,000.000	Base	105.453261	255,372.05	112.276920	271,896.64	16,524.59	0.02
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
	188,087.000	Local	103.804941	195,243.60	106.456970	200,231.72	4,988.12	0.02
Original Face:	5,000,000.000	Base	103.804941	195,243.60	106.456970	200,231.72	4,988.12	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
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	71,263.680	102.052504	72,726.37	101.281090	72,176.63	-549.74	0.01
Original Face:		Base	16,000,000.000	102.052504	72,726.37	101.281090	72,176.63	-549.74	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	109,887.800	104.553799	114,891.87	104.768970	115,128.32	236.45	0.01
Original Face:		Base	5,000,000.000	104.553799	114,891.87	104.768970	115,128.32	236.45	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	100.015097	20,003,019.40	3,019.40	1.65
		Base		100.000000	20,000,000.00	100.015097	20,003,019.40	3,019.40	1.65
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.582740	9,958,274.00	-41,726.00	0.82
		Base		100.000000	10,000,000.00	99.582740	9,958,274.00	-41,726.00	0.82
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
		Local	399,370.460	102.491574	409,321.07	103.745168	414,327.55	5,006.48	0.03
Original Face:		Base	9,875,825.000	102.491574	409,321.07	103.745168	414,327.55	5,006.48	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	296,253.700	99.951197	296,109.12	102.674617	304,177.35	8,068.23	0.03
Original Face:		Base	5,000,000.000	99.951197	296,109.12	102.674617	304,177.35	8,068.23	0.03
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,312,682.400	100.901750	1,324,519.52	100.022040	1,312,971.72	-11,547.80	0.11
Original Face:		Base	10,000,000.000	100.901750	1,324,519.52	100.022040	1,312,971.72	-11,547.80	0.11
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	23,422.220	99.701053	23,352.20	100.197280	23,468.43	116.23	0.00
Original Face:		Base	2,000,000.000	99.701053	23,352.20	100.197280	23,468.43	116.23	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,995,634.000	95.714856	1,910,118.20	98.407130	1,963,846.14	53,727.94	0.16
Original Face:		Base	10,000,000.000	95.714856	1,910,118.20	98.407130	1,963,846.14	53,727.94	0.16
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,834,345.100	94.767258	3,633,703.71	97.482010	3,737,796.67	104,092.96	0.31
Original Face:		Base	10,000,000.000	94.767258	3,633,703.71	97.482010	3,737,796.67	104,092.96	0.31

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,715,789.800	Local	97.847467	1,678,856.85	99.411500	1,705,692.38	26,835.53	0.14
Original Face:	5,000,000.000	Base	97.847467	1,678,856.85	99.411500	1,705,692.38	26,835.53	0.14
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	688,152.800	Local	100.763108	693,404.15	100.546980	691,916.86	-1,487.29	0.06
Original Face:	10,000,000.000	Base	100.763108	693,404.15	100.546980	691,916.86	-1,487.29	0.06
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	688,666.800	Local	100.210513	690,116.53	99.793870	687,247.25	-2,869.28	0.06
Original Face:	10,000,000.000	Base	100.210513	690,116.53	99.793870	687,247.25	-2,869.28	0.06
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,781,258.360	Local	96.065725	1,711,178.76	97.948670	1,744,718.87	33,540.11	0.14
Original Face:	4,000,000.000	Base	96.065725	1,711,178.76	97.948670	1,744,718.87	33,540.11	0.14
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,484,223.200	Local	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.20
Original Face:	5,000,000.000	Base	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.20
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	478,189.100	Local	99.907399	477,746.29	100.482160	480,494.74	2,748.45	0.04
Original Face:	10,000,000.000	Base	99.907399	477,746.29	100.482160	480,494.74	2,748.45	0.04
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,246,246.050	Local	100.066200	1,247,071.07	99.822090	1,244,028.85	-3,042.22	0.10
Original Face:	5,000,000.000	Base	100.066200	1,247,071.07	99.822090	1,244,028.85	-3,042.22	0.10
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	2,687,562.850	Local	99.641365	2,677,924.32	102.544560	2,755,949.50	78,025.18	0.23
Original Face:	5,000,000.000	Base	99.641365	2,677,924.32	102.544560	2,755,949.50	78,025.18	0.23
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	679,867.620	Local	99.876089	679,025.19	101.773210	691,923.10	12,897.91	0.06
Original Face:	10,000,000.000	Base	99.876089	679,025.19	101.773210	691,923.10	12,897.91	0.06
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	111.854447	5,592,722.34	108.655390	5,432,769.50	-159,952.84	0.45
		Base	111.854447	5,592,722.34	108.655390	5,432,769.50	-159,952.84	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.094009	1,731,626.36	100.621457	1,740,751.21	9,124.85	0.14
		Base		100.094009	1,731,626.36	100.621457	1,740,751.21	9,124.85	0.14
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	10,000,000.000	106.286285	10,628,628.53	103.120819	10,312,081.90	-316,546.63	0.85
		Base		106.286285	10,628,628.53	103.120819	10,312,081.90	-316,546.63	0.85
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	20,000,000.000	99.868294	19,973,658.86	96.998462	19,399,692.40	-573,966.46	1.60
		Base		99.868294	19,973,658.86	96.998462	19,399,692.40	-573,966.46	1.60
912796L64	TREASURY BILL 08/22 0.00000						11 Aug 2022		
		Local	35,000,000.000	99.772479	34,920,367.60	99.715769	34,900,519.15	-19,848.45	2.88
		Base		99.772479	34,920,367.60	99.715769	34,900,519.15	-19,848.45	2.88
912796ZC6	CASH MGMT BILL 11/21 0.00000						01 Nov 2021		
		Local	0.000	0.000000	-0.12	0.000000	0.00	0.12	0.00
		Base		0.000000	-0.12	0.000000	0.00	0.12	0.00
9128282W9	US TREASURY N/B 09/22 1.875					1.875000	30 Sep 2022		
		Local	40,000,000.000	101.018671	40,407,468.42	100.656250	40,262,500.00	-144,968.42	3.32
		Base		101.018671	40,407,468.42	100.656250	40,262,500.00	-144,968.42	3.32
912828YF1	US TREASURY N/B 09/22 1.5					1.500000	15 Sep 2022		
		Local	20,000,000.000	100.742254	20,148,450.71	100.433594	20,086,718.80	-61,731.91	1.66
		Base		100.742254	20,148,450.71	100.433594	20,086,718.80	-61,731.91	1.66
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	20,000,000.000	99.993555	19,998,710.93	99.868163	19,973,632.60	-25,078.33	1.65
		Base		99.993555	19,998,710.93	99.868163	19,973,632.60	-25,078.33	1.65
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	10,000,000.000	98.858120	9,885,812.02	95.289062	9,528,906.20	-356,905.82	0.79
		Base		98.858120	9,885,812.02	95.289062	9,528,906.20	-356,905.82	0.79
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
		Local	35,000,000.000	99.868244	34,953,885.54	98.531250	34,485,937.50	-467,948.04	2.84
		Base		99.868244	34,953,885.54	98.531250	34,485,937.50	-467,948.04	2.84

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Base Currency: 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									
		539,334,346.210	Local		540,833,204.31		534,878,402.04	-5,954,802.27	44.09
	Original Face:	318,393,263.000	Base		540,833,204.31		534,878,402.04	-5,954,802.27	44.09
FIXED INCOME Total									
		539,334,346.210	Base		540,833,204.31		534,878,402.04	-5,954,802.27	44.09
	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									
		1,217,689,225.020	Base		1,218,984,394.86		1,213,029,592.59	-5,954,802.27	100.00
	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
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			4,750.000	Local	1.000000	4,750.00	1.000000	4,750.00	0.00	0.00
				Base	1.000000	4,750.00	1.000000	4,750.00	0.00	0.00
US DOLLAR Total										
			4,750.000	Local		4,750.00		4,750.00	0.00	0.00
				Base		4,750.00		4,750.00	0.00	0.00
CASH Total										
			4,750.000	Base		4,750.00		4,750.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02079QCX0	ALPHABET INC						0.140000	31 Mar 2022		
			25,000,000.000	Local	99.988333	24,997,083.33	99.988333	24,997,083.33	0.00	1.10
				Base	99.988333	24,997,083.33	99.988333	24,997,083.33	0.00	1.10
02314QD48	AMAZON COM INC DISC COML						0.140000	04 Apr 2022		
			25,000,000.000	Local	99.986778	24,996,694.44	99.986778	24,996,694.44	0.00	1.10
				Base	99.986778	24,996,694.44	99.986778	24,996,694.44	0.00	1.10
02314QDN6	AMAZON COM INC DISC COML						0.270000	22 Apr 2022		
			15,000,000.000	Local	99.961000	14,994,150.00	99.961000	14,994,150.00	0.00	0.66
				Base	99.961000	14,994,150.00	99.961000	14,994,150.00	0.00	0.66
0347M3CX0	ANGLESEA FDG PLC + ANG						0.200000	31 Mar 2022		
			25,000,000.000	Local	99.983333	24,995,833.33	99.983333	24,995,833.33	0.00	1.10
				Base	99.983333	24,995,833.33	99.983333	24,995,833.33	0.00	1.10
0347M3D50	ANGLESEA FDG PLC + ANG						0.210000	05 Apr 2022		
			25,000,000.000	Local	99.979583	24,994,895.83	99.979583	24,994,895.83	0.00	1.10
				Base	99.979583	24,994,895.83	99.979583	24,994,895.83	0.00	1.10

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
03785ECN2	APPLE INC					0.100000	22 Mar 2022		
		Local	5,000,000.000	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	0.22
		Base		99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	0.22
04821UC34	ATLANTIC ASSET SECUR					0.150000	03 Mar 2022		
		Local	15,000,000.000	99.999167	14,999,875.00	99.999167	14,999,875.00	0.00	0.66
		Base		99.999167	14,999,875.00	99.999167	14,999,875.00	0.00	0.66
04821UC75	ATLANTIC ASSET SECUR					0.210000	07 Mar 2022		
		Local	5,000,000.000	99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	0.22
		Base		99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	0.22
04821UD82	ATLANTIC ASSET SECUR					0.200000	08 Apr 2022		
		Local	15,000,000.000	99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	0.66
		Base		99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	0.66
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
		Local	20,000,000.000	99.924167	19,984,833.34	99.924167	19,984,833.34	0.00	0.88
		Base		99.924167	19,984,833.34	99.924167	19,984,833.34	0.00	0.88
05253CC12	AUST + NEW ZEA					0.200000	01 Mar 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
05253CCW4	AUST + NEW ZEA					0.130000	30 Mar 2022		
		Local	15,000,000.000	99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	0.66
		Base		99.989528	14,998,429.17	99.989528	14,998,429.17	0.00	0.66
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
		Local	15,000,000.000	99.906958	14,986,043.75	99.906958	14,986,043.75	0.00	0.66
		Base		99.906958	14,986,043.75	99.906958	14,986,043.75	0.00	0.66
05253CGU4	AUST + NEW ZEA					0.560000	28 Jul 2022		
		Local	10,000,000.000	99.768222	9,976,822.22	99.768222	9,976,822.22	0.00	0.44
		Base		99.768222	9,976,822.22	99.768222	9,976,822.22	0.00	0.44
06367CFG7	BANK OF MONTREAL					0.220000	18 May 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.66
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	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
06367CJQ1	BANK OF MONTREAL					0.200000	02 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
06367KD71	BANK OF MONTREAL					0.220000	07 Apr 2022		
		Local	25,000,000.000	99.977389	24,994,347.22	99.977389	24,994,347.22	0.00	1.10
		Base		99.977389	24,994,347.22	99.977389	24,994,347.22	0.00	1.10
06417MPH2	BANK OF NOVA SCOTIA					0.230000	11 May 2022		
		Local	10,000,000.000	100.001975	10,000,197.47	100.001975	10,000,197.47	0.00	0.44
		Base		100.001975	10,000,197.47	100.001975	10,000,197.47	0.00	0.44
06417MQC2	BANK OF NOVA SCOTIA					0.210000	07 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
06417MTQ8	BANK OF NOVA SCOTIA					0.180000	15 Mar 2022		
		Local	15,000,000.000	99.998834	14,999,825.08	99.998834	14,999,825.08	0.00	0.66
		Base		99.998834	14,999,825.08	99.998834	14,999,825.08	0.00	0.66
06742XWN3	BARCLAYS BK PLC					0.230000	28 Apr 2022		
		Local	10,000,000.000	99.962944	9,996,294.44	99.962944	9,996,294.44	0.00	0.44
		Base		99.962944	9,996,294.44	99.962944	9,996,294.44	0.00	0.44
06742XXV4	BARCLAYS BK PLC					0.310000	24 May 2022		
		Local	15,000,000.000	99.927667	14,989,150.00	99.927667	14,989,150.00	0.00	0.66
		Base		99.927667	14,989,150.00	99.927667	14,989,150.00	0.00	0.66
06742XZM2	BARCLAYS BK PLC					0.210000	14 Apr 2022		
		Local	25,000,000.000	99.974333	24,993,583.33	99.974333	24,993,583.33	0.00	1.10
		Base		99.974333	24,993,583.33	99.974333	24,993,583.33	0.00	1.10
07010KC30	BASIN ELEC PWR COOP					0.180000	03 Mar 2022		
		Local	15,000,000.000	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.66
		Base		99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.66
07644BCM2	BEDFORD ROW FDG CORP					0.140000	21 Mar 2022		
		Local	10,000,000.000	99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.44
		Base		99.992222	9,999,222.22	99.992222	9,999,222.22	0.00	0.44

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BFF4	BEDFORD ROW FDG CORP				0.270000	15 Jun 2022		
	15,000,000.000	Local	99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	0.66
		Base	99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	0.66
13606CSH8	CANADIAN IMPERIAL BK				0.240000	04 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
13738KC88	CAN AST + CAN LTD JT				0.210000	08 Mar 2022		
	20,000,000.000	Local	99.995917	19,999,183.33	99.995917	19,999,183.33	0.00	0.88
		Base	99.995917	19,999,183.33	99.995917	19,999,183.33	0.00	0.88
13738KCM7	CAN AST + CAN LTD JT				0.150000	21 Mar 2022		
	20,000,000.000	Local	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	0.88
		Base	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	0.88
13738KD87	CAN AST + CAN LTD JT				0.240000	08 Apr 2022		
	5,000,000.000	Local	99.974667	4,998,733.33	99.974667	4,998,733.33	0.00	0.22
		Base	99.974667	4,998,733.33	99.974667	4,998,733.33	0.00	0.22
14912EC88	CATERPLR FIN SRV CO.				0.095000	08 Mar 2022		
	10,000,000.000	Local	99.998153	9,999,815.28	99.998153	9,999,815.28	0.00	0.44
		Base	99.998153	9,999,815.28	99.998153	9,999,815.28	0.00	0.44
15060YC73	CEDAR SPRING CPTL CO				0.210000	07 Mar 2022		
	25,000,000.000	Local	99.996500	24,999,125.00	99.996500	24,999,125.00	0.00	1.10
		Base	99.996500	24,999,125.00	99.996500	24,999,125.00	0.00	1.10
15060YCJ7	CEDAR SPRING CPTL CO				0.220000	18 Mar 2022		
	25,000,000.000	Local	99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	1.10
		Base	99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	1.10
15963UCG9	CHARIOT FNDG LLC				0.210000	16 Mar 2022		
	13,000,000.000	Local	99.991250	12,998,862.50	99.991250	12,998,862.50	0.00	0.57
		Base	99.991250	12,998,862.50	99.991250	12,998,862.50	0.00	0.57
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	15,000,000.000	Local	99.949000	14,992,350.00	99.949000	14,992,350.00	0.00	0.66
		Base	99.949000	14,992,350.00	99.949000	14,992,350.00	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
20632LC13	CONCORD MINUTEMEN CAPITAL COMP				0.150000	01 Mar 2022		
	14,000,000.000	Local	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.62
		Base	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	0.62
2063C1CG3	CONCORD MIN CPTL CO				0.130000	16 Mar 2022		
	10,000,000.000	Local	99.994583	9,999,458.33	99.994583	9,999,458.33	0.00	0.44
		Base	99.994583	9,999,458.33	99.994583	9,999,458.33	0.00	0.44
2063C1CH1	CONCORD MIN CPTL CO				0.180000	17 Mar 2022		
	10,000,000.000	Local	99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.44
		Base	99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.44
2063C1E48	CONCORD MIN CPTL CO				0.300000	04 May 2022		
	15,000,000.000	Local	99.946667	14,992,000.00	99.946667	14,992,000.00	0.00	0.66
		Base	99.946667	14,992,000.00	99.946667	14,992,000.00	0.00	0.66
24422MCX7	JOHN DEERE CAPITAL C				0.160000	31 Mar 2022		
	25,000,000.000	Local	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.10
		Base	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.10
24422MD65	JOHN DEERE CAPITAL C				0.260000	06 Apr 2022		
	25,000,000.000	Local	99.974000	24,993,500.00	99.974000	24,993,500.00	0.00	1.10
		Base	99.974000	24,993,500.00	99.974000	24,993,500.00	0.00	1.10
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.66
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.66
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	10,000,000.000	Local	99.974167	9,997,416.67	99.974167	9,997,416.67	0.00	0.44
		Base	99.974167	9,997,416.67	99.974167	9,997,416.67	0.00	0.44
30601WEK1	FAIRWAY FINANCE CORP				0.310000	19 May 2022		
	10,000,000.000	Local	99.931972	9,993,197.22	99.931972	9,993,197.22	0.00	0.44
		Base	99.931972	9,993,197.22	99.931972	9,993,197.22	0.00	0.44
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	15,000,000.000	Local	99.897778	14,984,666.66	99.897778	14,984,666.66	0.00	0.66
		Base	99.897778	14,984,666.66	99.897778	14,984,666.66	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
30601WFV6	FAIRWAY FINANCE CORP				0.600000	29 Jun 2022		
	15,000,000.000	Local	99.800000	14,970,000.00	99.800000	14,970,000.00	0.00	0.66
		Base	99.800000	14,970,000.00	99.800000	14,970,000.00	0.00	0.66
38346MC77	GOTHAM FDG CORP				0.200000	07 Mar 2022		
	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.44
		Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.44
38346MCE2	GOTHAM FDG CORP				0.220000	14 Mar 2022		
	20,000,000.000	Local	99.992056	19,998,411.11	99.992056	19,998,411.11	0.00	0.88
		Base	99.992056	19,998,411.11	99.992056	19,998,411.11	0.00	0.88
38346ME91	GOTHAM FDG CORP				0.410000	09 May 2022		
	10,000,000.000	Local	99.921417	9,992,141.67	99.921417	9,992,141.67	0.00	0.44
		Base	99.921417	9,992,141.67	99.921417	9,992,141.67	0.00	0.44
40060XCM0	GTA FDG LLC DISC				0.180000	21 Mar 2022		
	10,000,000.000	Local	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.44
		Base	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.44
40060XDM9	GTA FDG LLC DISC				0.270000	21 Apr 2022		
	25,000,000.000	Local	99.961750	24,990,437.50	99.961750	24,990,437.50	0.00	1.10
		Base	99.961750	24,990,437.50	99.961750	24,990,437.50	0.00	1.10
40060XFM7	GTA FDG LLC DISC				0.470000	21 Jun 2022		
	15,000,000.000	Local	99.853778	14,978,066.67	99.853778	14,978,066.67	0.00	0.66
		Base	99.853778	14,978,066.67	99.853778	14,978,066.67	0.00	0.66
40588MC13	HALKIN FINANCE LLC USC				0.200000	01 Mar 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.66
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.66
40588MDR5	HALKIN FINANCE LLC USC				0.270000	25 Apr 2022		
	10,000,000.000	Local	99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	0.44
		Base	99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	0.44
40588ME52	HALKIN FINANCE LLC USC				0.350000	05 May 2022		
	25,000,000.000	Local	99.936806	24,984,201.39	99.936806	24,984,201.39	0.00	1.10
		Base	99.936806	24,984,201.39	99.936806	24,984,201.39	0.00	1.10

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
40588MEP8	HALKIN FINANCE LLC USC				0.600000	23 May 2022		
	15,000,000.000	Local	99.861667	14,979,250.00	99.861667	14,979,250.00	0.00	0.66
		Base	99.861667	14,979,250.00	99.861667	14,979,250.00	0.00	0.66
42786UCF0	HERSHEY FOODS CORP				0.100000	15 Mar 2022		
	15,000,000.000	Local	99.996111	14,999,416.67	99.996111	14,999,416.67	0.00	0.66
		Base	99.996111	14,999,416.67	99.996111	14,999,416.67	0.00	0.66
4497W1E69	ING US FUNDING LLC				0.240000	06 May 2022		
	10,000,000.000	Local	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.44
		Base	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.44
45685RCM7	ING US FUNDING LLC				0.160000	21 Mar 2022		
	4,000,000.000	Local	99.991111	3,999,644.45	99.991111	3,999,644.45	0.00	0.18
		Base	99.991111	3,999,644.45	99.991111	3,999,644.45	0.00	0.18
45779QC79	INSTITUTIONAL SECURED				0.170000	07 Mar 2022		
	25,000,000.000	Local	99.997167	24,999,291.67	99.997167	24,999,291.67	0.00	1.10
		Base	99.997167	24,999,291.67	99.997167	24,999,291.67	0.00	1.10
45779QCB0	INSTITUTIONAL SECURED				0.150000	11 Mar 2022		
	25,000,000.000	Local	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.10
		Base	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.10
47816GDB2	JOHNSON + JOHNSON				0.100000	11 Apr 2022		
	20,000,000.000	Local	99.988611	19,997,722.22	99.988611	19,997,722.22	0.00	0.88
		Base	99.988611	19,997,722.22	99.988611	19,997,722.22	0.00	0.88
47816GFA2	JOHNSON + JOHNSON				0.170000	10 Jun 2022		
	7,000,000.000	Local	99.952306	6,996,661.39	99.952306	6,996,661.39	0.00	0.31
		Base	99.952306	6,996,661.39	99.952306	6,996,661.39	0.00	0.31
4820P3CB7	JUPITER SECT CO LLC				0.160000	11 Mar 2022		
	20,000,000.000	Local	99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.88
		Base	99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.88
4820P3E25	JUPITER SECT CO LLC				0.300000	02 May 2022		
	20,000,000.000	Local	99.948333	19,989,666.67	99.948333	19,989,666.67	0.00	0.88
		Base	99.948333	19,989,666.67	99.948333	19,989,666.67	0.00	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53127UDJ6	LIBERTY FUNDING LLC					0.230000	18 Apr 2022		
		Local	15,000,000.000	99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	0.66
		Base		99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	0.66
53127UDJ6	LIBERTY FUNDING LLC					0.250000	18 Apr 2022		
		Local	9,500,000.000	99.966667	9,496,833.33	99.966667	9,496,833.33	0.00	0.42
		Base		99.966667	9,496,833.33	99.966667	9,496,833.33	0.00	0.42
56274MDV1	MANHATTAN ASSET FDG.					0.310000	29 Apr 2022		
		Local	20,000,000.000	99.949194	19,989,838.89	99.949194	19,989,838.89	0.00	0.88
		Base		99.949194	19,989,838.89	99.949194	19,989,838.89	0.00	0.88
56274ME57	MANHATTAN ASSET FDG.					0.280000	05 May 2022		
		Local	15,000,000.000	99.949444	14,992,416.67	99.949444	14,992,416.67	0.00	0.66
		Base		99.949444	14,992,416.67	99.949444	14,992,416.67	0.00	0.66
57576KCQ0	MASSACHUSETTS MUT LIFE INS CO					0.130000	24 Mar 2022		
		Local	10,000,000.000	99.991695	9,999,169.45	99.991695	9,999,169.45	0.00	0.44
		Base		99.991695	9,999,169.45	99.991695	9,999,169.45	0.00	0.44
59157UD49	METLIFE SHORT TERM FDG					0.160000	04 Apr 2022		
		Local	15,000,000.000	99.984889	14,997,733.33	99.984889	14,997,733.33	0.00	0.66
		Base		99.984889	14,997,733.33	99.984889	14,997,733.33	0.00	0.66
59157UDB3	METLIFE SHORT TERM FDG					0.120000	11 Apr 2022		
		Local	10,000,000.000	99.986333	9,998,633.33	99.986333	9,998,633.33	0.00	0.44
		Base		99.986333	9,998,633.33	99.986333	9,998,633.33	0.00	0.44
59157UEG1	METLIFE SHORT TERM FDG					0.155000	16 May 2022		
		Local	10,000,000.000	99.967278	9,996,727.78	99.967278	9,996,727.78	0.00	0.44
		Base		99.967278	9,996,727.78	99.967278	9,996,727.78	0.00	0.44
62455BC11	MOUNTCLIFF					0.200000	01 Mar 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
62455BC94	MOUNTCLIFF					0.250000	09 Mar 2022		
		Local	15,000,000.000	99.994444	14,999,166.67	99.994444	14,999,166.67	0.00	0.66
		Base		99.994444	14,999,166.67	99.994444	14,999,166.67	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
62455BEQ4	MOUNTCLIFF					0.420000	24 May 2022		
		Local	15,000,000.000	99.902000	14,985,300.00	99.902000	14,985,300.00	0.00	0.66
		Base		99.902000	14,985,300.00	99.902000	14,985,300.00	0.00	0.66
63307MCU1	NATIONAL BK OF CANAD					0.210000	28 Mar 2022		
		Local	25,000,000.000	99.984250	24,996,062.50	99.984250	24,996,062.50	0.00	1.10
		Base		99.984250	24,996,062.50	99.984250	24,996,062.50	0.00	1.10
63307MDJ5	NATIONAL BK OF CANAD					0.160000	18 Apr 2022		
		Local	25,000,000.000	99.978667	24,994,666.66	99.978667	24,994,666.66	0.00	1.10
		Base		99.978667	24,994,666.66	99.978667	24,994,666.66	0.00	1.10
63763QC21	NATIONAL SECS CLEARING					0.110000	02 Mar 2022		
		Local	25,000,000.000	99.999694	24,999,923.61	99.999694	24,999,923.61	0.00	1.10
		Base		99.999694	24,999,923.61	99.999694	24,999,923.61	0.00	1.10
64951XC34	NEW YORK LFE CAP COR					0.090000	03 Mar 2022		
		Local	15,000,000.000	99.999500	14,999,925.00	99.999500	14,999,925.00	0.00	0.66
		Base		99.999500	14,999,925.00	99.999500	14,999,925.00	0.00	0.66
64951XCU4	NEW YORK LFE CAP COR					0.080000	28 Mar 2022		
		Local	9,513,000.000	99.994000	9,512,429.22	99.994000	9,512,429.22	0.00	0.42
		Base		99.994000	9,512,429.22	99.994000	9,512,429.22	0.00	0.42
64951XD58	NEW YORK LFE CAP COR					0.110000	05 Apr 2022		
		Local	10,000,000.000	99.989306	9,998,930.56	99.989306	9,998,930.56	0.00	0.44
		Base		99.989306	9,998,930.56	99.989306	9,998,930.56	0.00	0.44
64951XE99	NEW YORK LFE CAP COR					0.210000	09 May 2022		
		Local	20,000,000.000	99.959750	19,991,950.00	99.959750	19,991,950.00	0.00	0.88
		Base		99.959750	19,991,950.00	99.959750	19,991,950.00	0.00	0.88
6698M5CE7	NOVARTIS FNC CRP					0.070000	14 Mar 2022		
		Local	10,000,000.000	99.997472	9,999,747.22	99.997472	9,999,747.22	0.00	0.44
		Base		99.997472	9,999,747.22	99.997472	9,999,747.22	0.00	0.44
67983UCF8	OLD LINE FUNDING LLC					0.150000	15 Mar 2022		
		Local	20,000,000.000	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	0.88
		Base		99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UCW1	OLD LINE FUNDING LLC					0.220000	30 Mar 2022		
		Local	20,000,000.000	99.982278	19,996,455.56	99.982278	19,996,455.56	0.00	0.88
		Base		99.982278	19,996,455.56	99.982278	19,996,455.56	0.00	0.88
67983UEQ2	OLD LINE FUNDING LLC					0.500000	24 May 2022		
		Local	13,500,000.000	99.883333	13,484,250.00	99.883333	13,484,250.00	0.00	0.59
		Base		99.883333	13,484,250.00	99.883333	13,484,250.00	0.00	0.59
74271UC16	PROCTOR GAMBLE AND CO					0.070000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.10
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.10
74271UDS6	PROCTOR GAMBLE AND CO					0.180000	26 Apr 2022		
		Local	10,000,000.000	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.44
		Base		99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.44
74271UE48	PROCTOR GAMBLE AND CO					0.210000	04 May 2022		
		Local	15,000,000.000	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.66
		Base		99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.66
78009BCU4	ROYAL BK OF CANADA					0.150000	28 Mar 2022		
		Local	20,000,000.000	99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	0.88
		Base		99.988750	19,997,750.00	99.988750	19,997,750.00	0.00	0.88
78012U2C8	ROYAL BK OF CANADA					0.300000	01 Dec 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
78015M5F3	ROYAL BK CDA					0.230000	22 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
8010M3CX6	SANOFI					0.120000	31 Mar 2022		
		Local	25,000,000.000	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.10
		Base		99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.10
8085A3DC6	SCHWAB CHARLES CORP					0.150000	12 Apr 2022		
		Local	4,650,000.000	99.982500	4,649,186.25	99.982500	4,649,186.25	0.00	0.20
		Base		99.982500	4,649,186.25	99.982500	4,649,186.25	0.00	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124MDF4	SHEFFIELD RECEIVABLE					0.340000	15 Apr 2022		
		Local	25,000,000.000	99.957500	24,989,375.00	99.957500	24,989,375.00	0.00	1.10
		Base		99.957500	24,989,375.00	99.957500	24,989,375.00	0.00	1.10
86563HE55	SUMITOMO MITSUI TRUST NY					0.240000	05 May 2022		
		Local	15,000,000.000	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.66
		Base		99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.66
86564G6V8	SUMITOMO MITSUI TRUST NY					0.230000	31 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.10
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.10
88602UD64	THUNDER BAY FNDNG LLC					0.150000	06 Apr 2022		
		Local	15,000,000.000	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.66
		Base		99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.66
88602UE30	THUNDER BAY FNDNG LLC					0.200000	03 May 2022		
		Local	10,000,000.000	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.44
		Base		99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.44
89119BD45	TORONTO DOMINION BANK					0.220000	04 Apr 2022		
		Local	10,000,000.000	99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.44
		Base		99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.44
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
		Local	10,000,000.000	99.970722	9,997,072.22	99.970722	9,997,072.22	0.00	0.44
		Base		99.970722	9,997,072.22	99.970722	9,997,072.22	0.00	0.44
89119BFV3	TORONTO DOMINION BANK					0.205000	29 Jun 2022		
		Local	7,500,000.000	99.931667	7,494,875.00	99.931667	7,494,875.00	0.00	0.33
		Base		99.931667	7,494,875.00	99.931667	7,494,875.00	0.00	0.33
89233HCR3	TOYOTA MOTOR CREDIT					0.170000	25 Mar 2022		
		Local	25,000,000.000	99.988667	24,997,166.66	99.988667	24,997,166.66	0.00	1.10
		Base		99.988667	24,997,166.66	99.988667	24,997,166.66	0.00	1.10
89233HF25	TOYOTA MOTOR CREDIT					0.290000	02 Jun 2022		
		Local	25,000,000.000	99.925083	24,981,270.84	99.925083	24,981,270.84	0.00	1.10
		Base		99.925083	24,981,270.84	99.925083	24,981,270.84	0.00	1.10

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
90328BCH2	USAA CAPITAL CORP					0.100000	17 Mar 2022		
		Local	15,000,000.000	99.995556	14,999,333.33	99.995556	14,999,333.33	0.00	0.66
		Base		99.995556	14,999,333.33	99.995556	14,999,333.33	0.00	0.66
90328BER8	USAA CAPITAL CORP					0.440000	25 May 2022		
		Local	14,335,000.000	99.896111	14,320,107.53	99.896111	14,320,107.53	0.00	0.63
		Base		99.896111	14,320,107.53	99.896111	14,320,107.53	0.00	0.63
91058UCX9	UNITED HEALTHCARE CO					0.350000	31 Mar 2022		
		Local	35,000,000.000	99.970833	34,989,791.66	99.970833	34,989,791.66	0.00	1.54
		Base		99.970833	34,989,791.66	99.970833	34,989,791.66	0.00	1.54
92646LC16	VICTORY RECEIVABLES					0.190000	01 Mar 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
92646LD49	VICTORY RECEIVABLES					0.200000	04 Apr 2022		
		Local	10,000,000.000	99.981111	9,998,111.11	99.981111	9,998,111.11	0.00	0.44
		Base		99.981111	9,998,111.11	99.981111	9,998,111.11	0.00	0.44
92646LDK3	VICTORY RECEIVABLES					0.220000	19 Apr 2022		
		Local	20,000,000.000	99.970056	19,994,011.11	99.970056	19,994,011.11	0.00	0.88
		Base		99.970056	19,994,011.11	99.970056	19,994,011.11	0.00	0.88
92646LEX4	VICTORY RECEIVABLES					0.550000	31 May 2022		
		Local	20,000,000.000	99.860972	19,972,194.44	99.860972	19,972,194.44	0.00	0.88
		Base		99.860972	19,972,194.44	99.860972	19,972,194.44	0.00	0.88
927WWR006	TD SECURITIES TD SECURITIES					0.030000	01 Mar 2022		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.59
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.59
9612C1EK9	WESTPAC BANKING CORP.					0.190000	19 May 2022		
		Local	15,000,000.000	99.958306	14,993,745.83	99.958306	14,993,745.83	0.00	0.66
		Base		99.958306	14,993,745.83	99.958306	14,993,745.83	0.00	0.66
9612C1L13	WESTPAC BANKING CORP.					0.340000	01 Nov 2022		
		Local	10,000,000.000	99.768611	9,976,861.11	99.768611	9,976,861.11	0.00	0.44
		Base		99.768611	9,976,861.11	99.768611	9,976,861.11	0.00	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
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	0.66
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.66
979QRC005	BANK OF AMERICA REPO				0.050000	01 Mar 2022		
	77,382,058.810	Local	100.000000	77,382,058.81	100.000000	77,382,058.81	0.00	3.40
		Base	100.000000	77,382,058.81	100.000000	77,382,058.81	0.00	3.40
US DOLLAR Total								
	2,054,380,058.810	Local		2,053,816,681.68		2,053,816,681.68	0.00	90.29
		Base		2,053,816,681.68		2,053,816,681.68	0.00	90.29
CASH EQUIVALENT Total								
	2,054,380,058.810	Base		2,053,816,681.68		2,053,816,681.68	0.00	90.29
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
05601XAA7	BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1				0.236540	25 Jan 2023		
	8,588,735.180	Local	100.000000	8,588,735.18	99.925240	8,582,314.24	-6,420.94	0.38
Original Face:	15,000,000.000	Base	100.000000	8,588,735.18	99.925240	8,582,314.24	-6,420.94	0.38
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
	20,000,000.000	Local	99.995688	19,999,137.50	99.996071	19,999,214.20	76.70	0.88
		Base	99.995688	19,999,137.50	99.996071	19,999,214.20	76.70	0.88
912796G45	TREASURY BILL 04/22 0.00000					21 Apr 2022		
	10,000,000.000	Local	99.981017	9,998,101.68	99.974122	9,997,412.20	-689.48	0.44
		Base	99.981017	9,998,101.68	99.974122	9,997,412.20	-689.48	0.44
912796H44	TREASURY BILL 05/22 0.00000					19 May 2022		
	10,000,000.000	Local	99.906955	9,990,695.54	99.933801	9,993,380.10	2,684.56	0.44
		Base	99.906955	9,990,695.54	99.933801	9,993,380.10	2,684.56	0.44
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	10,000,000.000	Local	99.949509	9,994,950.85	99.574167	9,957,416.70	-37,534.15	0.44
		Base	99.949509	9,994,950.85	99.574167	9,957,416.70	-37,534.15	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796N39	TREASURY BILL 03/22 0.00000					31 Mar 2022		
	10,000,000.000	Local	99.994083	9,999,408.34	99.993729	9,999,372.90	-35.44	0.44
		Base	99.994083	9,999,408.34	99.993729	9,999,372.90	-35.44	0.44
912796N47	TREASURY BILL 04/22 0.00000				0.010000	07 Apr 2022		
	20,000,000.000	Local	99.991187	19,998,237.38	99.989697	19,997,939.40	-297.98	0.88
		Base	99.991187	19,998,237.38	99.989697	19,997,939.40	-297.98	0.88
912796N96	TREASURY BILL 11/22 0.00000				0.010000	03 Nov 2022		
	10,000,000.000	Local	99.890222	9,989,022.21	99.513719	9,951,371.90	-37,650.31	0.44
		Base	99.890222	9,989,022.21	99.513719	9,951,371.90	-37,650.31	0.44
912796P29	TREASURY BILL 04/22 0.00000				0.010000	14 Apr 2022		
	20,000,000.000	Local	99.985608	19,997,121.68	99.983194	19,996,638.80	-482.88	0.88
		Base	99.985608	19,997,121.68	99.983194	19,996,638.80	-482.88	0.88
912796Q28	TREASURY BILL 05/22 0.00000					12 May 2022		
	10,000,000.000	Local	99.943200	9,994,319.99	99.944700	9,994,470.00	150.01	0.44
		Base	99.943200	9,994,319.99	99.944700	9,994,470.00	150.01	0.44
912796S26	TREASURY BILL 03/22 0.00000					01 Mar 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
912796T25	TREASURY BILL 03/22 0.00000					29 Mar 2022		
	20,000,000.000	Local	99.989850	19,997,970.00	99.995333	19,999,066.60	1,096.60	0.88
		Base	99.989850	19,997,970.00	99.995333	19,999,066.60	1,096.60	0.88
912796T82	TREASURY BILL 04/22 0.00000					12 Apr 2022		
	10,000,000.000	Local	99.977717	9,997,771.67	99.986146	9,998,614.60	842.93	0.44
		Base	99.977717	9,997,771.67	99.986146	9,998,614.60	842.93	0.44
912796U23	TREASURY BILL 04/22 0.00000					26 Apr 2022		
	10,000,000.000	Local	99.983667	9,998,366.67	99.970444	9,997,044.40	-1,322.27	0.44
		Base	99.983667	9,998,366.67	99.970444	9,997,044.40	-1,322.27	0.44
912796V30	CASH MGMT BILL 05/22 0.00000					31 May 2022		
	20,000,000.000	Local	99.925405	19,985,081.05	99.911528	19,982,305.60	-2,775.45	0.88
		Base	99.925405	19,985,081.05	99.911528	19,982,305.60	-2,775.45	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796V97	CASH MGMT BILL 06/22 0.00000					14 Jun 2022		
	10,000,000.000	Local	99.874583	9,987,458.33	99.870208	9,987,020.80	-437.53	0.44
		Base	99.874583	9,987,458.33	99.870208	9,987,020.80	-437.53	0.44
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	10,000,000.000	Local	100.005685	10,000,568.46	99.722656	9,972,265.60	-28,302.86	0.44
		Base	100.005685	10,000,568.46	99.722656	9,972,265.60	-28,302.86	0.44
92868KAA1	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1				0.159460	21 Nov 2022		
	2,457,851.170	Local	100.000000	2,457,851.17	99.966940	2,457,038.60	-812.57	0.11
Original Face:	9,000,000.000	Base	100.000000	2,457,851.17	99.966940	2,457,038.60	-812.57	0.11
US DOLLAR Total								
	221,046,586.350	Local		220,974,797.70		220,862,886.64	-111,911.06	9.71
Original Face:	24,000,000.000	Base		220,974,797.70		220,862,886.64	-111,911.06	9.71
FIXED INCOME Total								
	221,046,586.350	Base		220,974,797.70		220,862,886.64	-111,911.06	9.71
Original Face:	24,000,000.000							

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									
		2,275,431,395.160	Base		2,274,796,229.38		2,274,684,318.32	-111,911.06	100.00
	Original Face:	24,000,000.000							

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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								
			-4,180.810	1.000000	-4,180.81	1.000000	-4,180.81	0.00	0.00
		Base		1.000000	-4,180.81	1.000000	-4,180.81	0.00	0.00
US DOLLAR Total									
			-4,180.810		-4,180.81		-4,180.81	0.00	0.00
		Base			-4,180.81		-4,180.81	0.00	0.00
CASH Total									
			-4,180.810	Base	-4,180.81		-4,180.81	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.016827	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.29
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.29
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.050000	01 Mar 2022		
			310,161,346.680	100.000000	310,161,346.68	100.000000	310,161,346.68	0.00	14.50
		Base		100.000000	310,161,346.68	100.000000	310,161,346.68	0.00	14.50
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.050000	03 Mar 2022		
			225,000,000.000	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	10.52
		Base		100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	10.52
912796G45	TREASURY BILL 04/22 0.00000					0.092000	21 Apr 2022		
			20,000,000.000	99.986967	19,997,393.33	99.986967	19,997,393.33	0.00	0.94
		Base		99.986967	19,997,393.33	99.986967	19,997,393.33	0.00	0.94
912796J42	TREASURY BILL 06/22 0.00000					0.067500	16 Jun 2022		
			10,000,000.000	99.979938	9,997,993.75	99.979938	9,997,993.75	0.00	0.47
		Base		99.979938	9,997,993.75	99.979938	9,997,993.75	0.00	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	10,000,000.000	Local	99.972813	9,997,281.25	99.972813	9,997,281.25	0.00	0.47
		Base	99.972813	9,997,281.25	99.972813	9,997,281.25	0.00	0.47
912796L64	TREASURY BILL 08/22 0.00000				0.107500	11 Aug 2022		
	20,000,000.000	Local	99.958118	19,991,623.61	99.958118	19,991,623.61	0.00	0.93
		Base	99.958118	19,991,623.61	99.958118	19,991,623.61	0.00	0.93
912796L98	TREASURY BILL 03/22 0.00000				0.057000	03 Mar 2022		
	30,000,000.000	Local	99.999689	29,999,906.66	99.999689	29,999,906.66	0.00	1.40
		Base	99.999689	29,999,906.66	99.999689	29,999,906.66	0.00	1.40
912796M71	TREASURY BILL 09/22 0.00000				0.090000	08 Sep 2022		
	20,000,000.000	Local	99.956760	19,991,351.94	99.956760	19,991,351.94	0.00	0.93
		Base	99.956760	19,991,351.94	99.956760	19,991,351.94	0.00	0.93
912796M97	TREASURY BILL 03/22 0.00000				0.062500	10 Mar 2022		
	50,000,000.000	Local	99.998538	49,999,268.75	99.998538	49,999,268.75	0.00	2.34
		Base	99.998538	49,999,268.75	99.998538	49,999,268.75	0.00	2.34
912796N39	TREASURY BILL 03/22 0.00000				0.058600	31 Mar 2022		
	20,000,000.000	Local	99.995117	19,999,023.44	99.995117	19,999,023.44	0.00	0.94
		Base	99.995117	19,999,023.44	99.995117	19,999,023.44	0.00	0.94
912796P37	TREASURY BILL 04/22 0.00000				0.087500	28 Apr 2022		
	20,000,000.000	Local	99.985903	19,997,180.56	99.985903	19,997,180.56	0.00	0.94
		Base	99.985903	19,997,180.56	99.985903	19,997,180.56	0.00	0.94
912796Q28	TREASURY BILL 05/22 0.00000				0.060000	12 May 2022		
	10,000,000.000	Local	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.47
		Base	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.47
912796S83	TREASURY BILL 03/22 0.00000				0.074000	15 Mar 2022		
	20,000,000.000	Local	99.997122	19,999,424.44	99.997122	19,999,424.44	0.00	0.94
		Base	99.997122	19,999,424.44	99.997122	19,999,424.44	0.00	0.94
926NKW009	AMHERST PIERPONT 04/15 VAR				0.060000	08 Mar 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.34
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.34

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
926NKW009	AMHERST PIERPONT 04/15 VAR					0.060000	10 Mar 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.34
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.34
926NKW009	AMHERST PIERPONT 04/15 VAR					0.060000	14 Mar 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.34
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.34
935MUR901	WESTERN ALLIANCE BANK					0.250000	31 Mar 2022		
		Local	5,001,869.090	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.23
		Base		100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.23
942PVK008	WAM AZ 1 WAM AZR 1					0.250000	14 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
942PVKII0	WAM AZ 2 WAM AZR 2					0.250000	21 Apr 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
942PVL006	WAM AZ 4 WAM AZR 4					0.000000	01 Mar 2022		
		Local	40,054,220.170	100.000000	40,054,220.17	100.000000	40,054,220.17	0.00	1.87
		Base		100.000000	40,054,220.17	100.000000	40,054,220.17	0.00	1.87
942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	15 Dec 2022		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.37
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.37
95763A914	WESTERN ALLIANCE BANCORP PP					0.250000	23 Jun 2022		
		Local	5,004,983.720	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.23
		Base		100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.23
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.050000	01 Mar 2022		
		Local	28,018.490	100.000000	28,018.49	100.000000	28,018.49	0.00	0.00
		Base		100.000000	28,018.49	100.000000	28,018.49	0.00	0.00
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002					0.250000	07 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	999,487,140.520		999,456,388.25		999,456,388.25	0.00	46.73
		Base			999,456,388.25		999,456,388.25	0.00	46.73
CASH EQUIVALENT Total									
		Base	999,487,140.520		999,456,388.25		999,456,388.25	0.00	46.73
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796F38	TREASURY BILL 03/22 0.00000					0.010000	24 Mar 2022		
		Local	90,000,000.000	99.996064	89,996,457.33	99.996071	89,996,463.90	6.57	4.21
		Base		99.996064	89,996,457.33	99.996071	89,996,463.90	6.57	4.21
912796G45	TREASURY BILL 04/22 0.00000						21 Apr 2022		
		Local	30,000,000.000	99.980733	29,994,219.96	99.974122	29,992,236.60	-1,983.36	1.40
		Base		99.980733	29,994,219.96	99.974122	29,992,236.60	-1,983.36	1.40
912796H44	TREASURY BILL 05/22 0.00000					0.010000	19 May 2022		
		Local	30,000,000.000	99.933142	29,979,942.72	99.933801	29,980,140.30	197.58	1.40
		Base		99.933142	29,979,942.72	99.933801	29,980,140.30	197.58	1.40
912796L98	TREASURY BILL 03/22 0.00000						03 Mar 2022		
		Local	20,000,000.000	99.999692	19,999,938.33	99.999875	19,999,975.00	36.67	0.94
		Base		99.999692	19,999,938.33	99.999875	19,999,975.00	36.67	0.94
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
		Local	10,000,000.000	99.949509	9,994,950.85	99.574167	9,957,416.70	-37,534.15	0.47
		Base		99.949509	9,994,950.85	99.574167	9,957,416.70	-37,534.15	0.47
912796M97	TREASURY BILL 03/22 0.00000						10 Mar 2022		
		Local	20,000,000.000	99.998588	19,999,717.50	99.999000	19,999,800.00	82.50	0.94
		Base		99.998588	19,999,717.50	99.999000	19,999,800.00	82.50	0.94
912796N21	TREASURY BILL 03/22 0.00000						17 Mar 2022		
		Local	20,000,000.000	99.997311	19,999,462.22	99.998778	19,999,755.60	293.38	0.94
		Base		99.997311	19,999,462.22	99.998778	19,999,755.60	293.38	0.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796N39	TREASURY BILL 03/22 0.00000					0.010000	31 Mar 2022		
		Local	50,000,000.000	99.993750	49,996,875.02	99.993729	49,996,864.50	-10.52	2.34
		Base		99.993750	49,996,875.02	99.993729	49,996,864.50	-10.52	2.34
912796N47	TREASURY BILL 04/22 0.00000					0.010000	07 Apr 2022		
		Local	80,000,000.000	99.992099	79,993,679.09	99.989697	79,991,757.60	-1,921.49	3.74
		Base		99.992099	79,993,679.09	99.989697	79,991,757.60	-1,921.49	3.74
912796N54	TREASURY BILL 11/21 0.00000					0.010000	09 Nov 2021		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
912796N88	TREASURY BILL 11/21 0.00000						30 Nov 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
912796P29	TREASURY BILL 04/22 0.00000					0.010000	14 Apr 2022		
		Local	60,000,000.000	99.985720	59,991,432.28	99.983194	59,989,916.40	-1,515.88	2.81
		Base		99.985720	59,991,432.28	99.983194	59,989,916.40	-1,515.88	2.81
912796P45	TREASURY BILL 05/22 0.00000					0.010000	05 May 2022		
		Local	30,000,000.000	99.968054	29,990,416.11	99.950550	29,985,165.00	-5,251.11	1.40
		Base		99.968054	29,990,416.11	99.950550	29,985,165.00	-5,251.11	1.40
912796P86	TREASURY BILL 12/21 0.00000					0.010000	28 Dec 2021		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
912796Q28	TREASURY BILL 05/22 0.00000					0.010000	12 May 2022		
		Local	40,000,000.000	99.946600	39,978,640.05	99.944700	39,977,880.00	-760.05	1.87
		Base		99.946600	39,978,640.05	99.944700	39,977,880.00	-760.05	1.87
912796Q36	TREASURY BILL 05/22 0.00000					0.010000	26 May 2022		
		Local	30,000,000.000	99.932474	29,979,742.26	99.919980	29,975,994.00	-3,748.26	1.40
		Base		99.932474	29,979,742.26	99.919980	29,975,994.00	-3,748.26	1.40
912796Q44	TREASURY BILL 06/22 0.00000					0.010000	02 Jun 2022		
		Local	30,000,000.000	99.934523	29,980,357.02	99.912167	29,973,650.10	-6,706.92	1.40
		Base		99.934523	29,980,357.02	99.912167	29,973,650.10	-6,706.92	1.40

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
912796Q51	TREASURY BILL 01/22 0.00000				0.010000	04 Jan 2022		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912796R50	TREASURY BILL 06/22 0.00000				0.010000	30 Jun 2022		
	10,000,000.000	Local	99.939836	9,993,983.64	99.836140	9,983,614.00	-10,369.64	0.47
		Base	99.939836	9,993,983.64	99.836140	9,983,614.00	-10,369.64	0.47
912796S26	TREASURY BILL 03/22 0.00000				0.010000	01 Mar 2022		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.81
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.81
912796S75	TREASURY BILL 03/22 0.00000					08 Mar 2022		
	30,000,000.000	Local	99.999008	29,999,702.51	99.999465	29,999,839.50	136.99	1.40
		Base	99.999008	29,999,702.51	99.999465	29,999,839.50	136.99	1.40
912796T25	TREASURY BILL 03/22 0.00000				0.010000	29 Mar 2022		
	80,000,000.000	Local	99.992630	79,994,104.37	99.995333	79,996,266.40	2,162.03	3.74
		Base	99.992630	79,994,104.37	99.995333	79,996,266.40	2,162.03	3.74
912796T74	TREASURY BILL 04/22 0.00000				0.010000	05 Apr 2022		
	50,000,000.000	Local	99.990241	49,995,120.43	99.989767	49,994,883.50	-236.93	2.34
		Base	99.990241	49,995,120.43	99.989767	49,994,883.50	-236.93	2.34
912796T82	TREASURY BILL 04/22 0.00000				0.010000	12 Apr 2022		
	50,000,000.000	Local	99.983891	49,991,945.35	99.986146	49,993,073.00	1,127.65	2.34
		Base	99.983891	49,991,945.35	99.986146	49,993,073.00	1,127.65	2.34
912796T90	TREASURY BILL 04/22 0.00000					19 Apr 2022		
	10,000,000.000	Local	99.988839	9,998,883.89	99.979924	9,997,992.40	-891.49	0.47
		Base	99.988839	9,998,883.89	99.979924	9,997,992.40	-891.49	0.47
912796U23	TREASURY BILL 04/22 0.00000					26 Apr 2022		
	30,000,000.000	Local	99.970180	29,991,054.09	99.970444	29,991,133.20	79.11	1.40
		Base	99.970180	29,991,054.09	99.970444	29,991,133.20	79.11	1.40
912796U72	CASH MGMT BILL 05/22 0.00000					03 May 2022		
	10,000,000.000	Local	99.981188	9,998,118.75	99.958000	9,995,800.00	-2,318.75	0.47
		Base	99.981188	9,998,118.75	99.958000	9,995,800.00	-2,318.75	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
912796U80	CASH MGMT BILL 05/22 0.00000					10 May 2022		
	10,000,000.000	Local	99.971320	9,997,131.95	99.950417	9,995,041.70	-2,090.25	0.47
		Base	99.971320	9,997,131.95	99.950417	9,995,041.70	-2,090.25	0.47
912796V22	CASH MGMT BILL 05/22 0.00000					24 May 2022		
	20,000,000.000	Local	99.938167	19,987,633.33	99.927317	19,985,463.40	-2,169.93	0.93
		Base	99.938167	19,987,633.33	99.927317	19,985,463.40	-2,169.93	0.93
912796V30	CASH MGMT BILL 05/22 0.00000					31 May 2022		
	20,000,000.000	Local	99.925431	19,985,086.11	99.911528	19,982,305.60	-2,780.51	0.93
		Base	99.925431	19,985,086.11	99.911528	19,982,305.60	-2,780.51	0.93
912796V89	CASH MGMT BILL 06/22 0.00000					07 Jun 2022		
	20,000,000.000	Local	99.909486	19,981,897.23	99.894106	19,978,821.20	-3,076.03	0.93
		Base	99.909486	19,981,897.23	99.894106	19,978,821.20	-3,076.03	0.93
912796V97	CASH MGMT BILL 06/22 0.00000					14 Jun 2022		
	10,000,000.000	Local	99.874583	9,987,458.33	99.870208	9,987,020.80	-437.53	0.47
		Base	99.874583	9,987,458.33	99.870208	9,987,020.80	-437.53	0.47
912796Y94	CASH MGMT BILL 12/21 0.00000					31 Dec 2021		
	0.000	Local	0.000000	-0.14	0.000000	0.00	0.14	0.00
		Base	0.000000	-0.14	0.000000	0.00	0.14	0.00
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	0.000	Local	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base	0.000000	-0.18	0.000000	0.00	0.18	0.00
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	10,000,000.000	Local	100.147744	10,014,774.36	100.139228	10,013,922.80	-851.56	0.47
		Base	100.147744	10,014,774.36	100.139228	10,013,922.80	-851.56	0.47
912828WZ9	US TREASURY N/B 04/22 1.75				1.750000	30 Apr 2022		
	10,000,000.000	Local	100.279852	10,027,985.16	100.233575	10,023,357.50	-4,627.66	0.47
		Base	100.279852	10,027,985.16	100.233575	10,023,357.50	-4,627.66	0.47
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.009030	10,000,903.04	99.913315	9,991,331.50	-9,571.54	0.47
		Base	100.009030	10,000,903.04	99.913315	9,991,331.50	-9,571.54	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
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.010717	20,002,143.46	99.868163	19,973,632.60	-28,510.86	0.93
		Base	100.010717	20,002,143.46	99.868163	19,973,632.60	-28,510.86	0.93
91282CAA9	US TREASURY FRN 07/22 VAR				0.435365	31 Jul 2022		
	5,000,000.000	Local	99.997891	4,999,894.57	100.027547	5,001,377.35	1,482.78	0.23
		Base	99.997891	4,999,894.57	100.027547	5,001,377.35	1,482.78	0.23
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.008806	10,000,880.57	99.800781	9,980,078.10	-20,802.47	0.47
		Base	100.008806	10,000,880.57	99.800781	9,980,078.10	-20,802.47	0.47
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.009489	20,001,897.72	99.722656	19,944,531.20	-57,366.52	0.93
		Base	100.009489	20,001,897.72	99.722656	19,944,531.20	-57,366.52	0.93
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.007984	20,001,596.83	99.640625	19,928,125.00	-73,471.83	0.93
		Base	100.007984	20,001,596.83	99.640625	19,928,125.00	-73,471.83	0.93
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	20,000,000.000	Local	99.984541	19,996,908.13	99.562500	19,912,500.00	-84,408.13	0.93
		Base	99.984541	19,996,908.13	99.562500	19,912,500.00	-84,408.13	0.93
91282CAS0	US TREASURY FRN 10/22 VAR				0.435365	31 Oct 2022		
	5,000,000.000	Local	100.000676	5,000,033.79	100.023905	5,001,195.25	1,161.46	0.23
		Base	100.000676	5,000,033.79	100.023905	5,001,195.25	1,161.46	0.23
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	20,000,000.000	Local	99.990886	19,998,177.23	99.425781	19,885,156.20	-113,021.03	0.93
		Base	99.990886	19,998,177.23	99.425781	19,885,156.20	-113,021.03	0.93
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	25,000,000.000	Local	99.975010	24,993,752.40	99.296875	24,824,218.75	-169,533.65	1.16
		Base	99.975010	24,993,752.40	99.296875	24,824,218.75	-169,533.65	1.16
91282CDE8	US TREASURY FRN 10/23 VAR				0.415365	31 Oct 2023		
	10,000,000.000	Local	99.922422	9,992,242.19	100.180532	10,018,053.20	25,811.01	0.47
		Base	99.922422	9,992,242.19	100.180532	10,018,053.20	25,811.01	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
91282CDU2	US TREASURY FRN 01/24 VAR					0.365365	31 Jan 2024		
		Local	5,000,000.000	100.017484	5,000,874.22	100.069599	5,003,479.95	2,605.73	0.23
		Base		100.017484	5,000,874.22	100.069599	5,003,479.95	2,605.73	0.23
US DOLLAR Total									
		Local	1,140,000,000.000		1,139,810,013.84		1,139,199,229.80	-610,784.04	53.27
		Base			1,139,810,013.84		1,139,199,229.80	-610,784.04	53.27
FIXED INCOME Total									
		Base	1,140,000,000.000		1,139,810,013.84		1,139,199,229.80	-610,784.04	53.27

& 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								
		2,139,482,959.710	Base	2,139,262,221.28		2,138,651,437.24	-610,784.04	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-28,793,868.770	1.000000	-28,793,868.77	1.000000	-28,793,868.77	0.00	4.43
		Base		1.000000	-28,793,868.77	1.000000	-28,793,868.77	0.00	4.43
US DOLLAR Total									
			-28,793,868.770		-28,793,868.77		-28,793,868.77	0.00	4.43
		Base			-28,793,868.77		-28,793,868.77	0.00	4.43
CASH Total									
			-28,793,868.770	Base	-28,793,868.77		-28,793,868.77	0.00	4.43
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO					0.039858	31 Dec 2030		
			28,829,987.100	100.000000	28,829,987.10	100.000000	28,829,987.10	0.00	4.43
		Base		100.000000	28,829,987.10	100.000000	28,829,987.10	0.00	4.43
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
			1,698.700	99.989992	1,698.53	99.990000	1,698.53	0.00	0.00
		Base		99.989992	1,698.53	99.990000	1,698.53	0.00	0.00
US DOLLAR Total									
			28,831,685.800		28,831,685.63		28,831,685.63	0.00	4.43
		Base			28,831,685.63		28,831,685.63	0.00	4.43
CASH EQUIVALENT Total									
			28,831,685.800	Base	28,831,685.63		28,831,685.63	0.00	4.43
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03672TCN5	ANTELOPE VLY E KERN CA WTR AGY ANVWTR 06/37 ADJUSTABLE VAR					0.160000	01 Jun 2037		
		Local	15,775,000.000	100.000000	15,775,000.00	100.000000	15,775,000.00	0.00	2.43
Original Face:		Base	15,775,000.000	100.000000	15,775,000.00	100.000000	15,775,000.00	0.00	2.43
040507QB4	ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR					0.030000	01 Jan 2046		
		Local	1,220,000.000	100.000000	1,220,000.00	100.000000	1,220,000.00	0.00	0.19
Original Face:		Base	1,220,000.000	100.000000	1,220,000.00	100.000000	1,220,000.00	0.00	0.19
04052EAC2	ARIZONA INDL DEV AUTH HOSP REV AZSMED 02/48 ADJUSTABLE VAR					0.030000	01 Feb 2048		
		Local	17,530,000.000	100.000000	17,530,000.00	100.000000	17,530,000.00	0.00	2.70
Original Face:		Base	17,530,000.000	100.000000	17,530,000.00	100.000000	17,530,000.00	0.00	2.70
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					0.210000	15 May 2031		
		Local	17,305,000.000	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	2.66
Original Face:		Base	17,305,000.000	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	2.66
072024WA6	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/53 ADJUSTABLE VAR					0.140000	01 Apr 2053		
		Local	27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.15
Original Face:		Base	27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.15
160075ZN0	CHARLESTON CNTY SC SCH DIST CHASCD 03/22 FIXED 2					2.000000	01 Mar 2022		
		Local	18,320,000.000	100.000000	18,320,000.00	100.000000	18,320,000.00	0.00	2.82
		Base		100.000000	18,320,000.00	100.000000	18,320,000.00	0.00	2.82
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.200000	01 Jul 2029		
		Local	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.80
Original Face:		Base	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.80
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	100.554878	5,027,743.91	100.806850	5,040,342.50	12,598.59	0.78
		Base		100.554878	5,027,743.91	100.806850	5,040,342.50	12,598.59	0.78
246381RG4	DELAWARE ST DES 03/24 FIXED 5					5.000000	01 Mar 2024		
		Local	10,000,000.000	107.642000	10,764,200.00	107.761840	10,776,184.00	11,984.00	1.66
		Base		107.642000	10,764,200.00	107.761840	10,776,184.00	11,984.00	1.66
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.190000	01 Apr 2038		
		Local	9,280,000.000	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.43
		Base		100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.43

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				0.190000	15 Aug 2038		
	5,375,000.000	Local	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.83
Original Face:	5,375,000.000	Base	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.83
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.190000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.01
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.01
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	108.498975	17,001,789.34	108.452230	16,994,464.44	-7,324.90	2.61
		Base	108.498975	17,001,789.34	108.452230	16,994,464.44	-7,324.90	2.61
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.190000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.79
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.79
402207AD6	GULF COAST TX INDL DEV AUTH GULDEV 11/41 ADJUSTABLE VAR				0.010000	01 Nov 2041		
	3,730,000.000	Local	100.000000	3,730,000.00	100.000000	3,730,000.00	0.00	0.57
		Base	100.000000	3,730,000.00	100.000000	3,730,000.00	0.00	0.57
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.190000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.08
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.08
495278Z48	KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	3,650,000.000	Local	102.894167	3,755,637.11	102.420900	3,738,362.85	-17,274.26	0.58
		Base	102.894167	3,755,637.11	102.420900	3,738,362.85	-17,274.26	0.58
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	100.920768	3,829,943.13	101.107460	3,837,028.11	7,084.98	0.59
		Base	100.920768	3,829,943.13	101.107460	3,837,028.11	7,084.98	0.59
545910AJ0	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.190000	15 Feb 2038		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.38
Original Face:	2,500,000.000	Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.38
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.190000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	3.76
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	3.76

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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
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR					0.210000	01 Jul 2047		
		Local	12,340,000.000	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	1.90
Original Face:		Base	12,340,000.000	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	1.90
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.180000	01 Oct 2039		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.23
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.23
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR					0.200000	01 Oct 2043		
		Local	1,100,000.000	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.17
Original Face:		Base	1,100,000.000	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.17
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5					5.000000	01 Jul 2023		
		Local	1,425,000.000	106.456281	1,517,002.01	105.325640	1,500,890.37	-16,111.64	0.23
		Base		106.456281	1,517,002.01	105.325640	1,500,890.37	-16,111.64	0.23
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5					5.000000	01 Jul 2024		
		Local	3,250,000.000	110.937388	3,605,465.12	108.741540	3,534,100.05	-71,365.07	0.54
		Base		110.937388	3,605,465.12	108.741540	3,534,100.05	-71,365.07	0.54
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5					5.000000	01 Oct 2022		
		Local	6,250,000.000	102.161400	6,385,087.50	102.491030	6,405,689.38	20,601.88	0.99
		Base		102.161400	6,385,087.50	102.491030	6,405,689.38	20,601.88	0.99
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR					0.190000	01 Apr 2035		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.31
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.31
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR					0.190000	01 Apr 2043		
		Local	21,800,000.000	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.35
Original Face:		Base	21,800,000.000	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.35
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					0.200000	15 Nov 2034		
		Local	5,600,000.000	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.86
Original Face:		Base	5,600,000.000	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	0.86
60528AAU8	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR					0.060000	01 Dec 2030		
		Local	19,700,000.000	100.000000	19,700,000.00	100.000000	19,700,000.00	0.00	3.03
		Base		100.000000	19,700,000.00	100.000000	19,700,000.00	0.00	3.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60528ABZ6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR				0.060000	01 Nov 2035		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.23
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.23
64579FEB5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/33 ADJUSTABLE VAR				0.170000	01 Jul 2033		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.31
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.31
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.210000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.51
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.51
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR				0.180000	15 Mar 2024		
	21,820,000.000	Local	100.000000	21,820,000.00	100.000000	21,820,000.00	0.00	3.36
Original Face:	21,820,000.000	Base	100.000000	21,820,000.00	100.000000	21,820,000.00	0.00	3.36
679384NL7	OLATHE KS OLA 08/22 FIXED 4				4.000000	01 Aug 2022		
	20,000,000.000	Local	101.461105	20,292,220.96	101.392970	20,278,594.00	-13,626.96	3.12
		Base	101.461105	20,292,220.96	101.392970	20,278,594.00	-13,626.96	3.12
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.190000	01 Jan 2039		
	7,470,000.000	Local	100.000000	7,470,000.00	100.000000	7,470,000.00	0.00	1.15
Original Face:	7,470,000.000	Base	100.000000	7,470,000.00	100.000000	7,470,000.00	0.00	1.15
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.200000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.38
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.38
7178232R8	PHILADELPHIA PA GAS WKS REVENU PHIUTL 08/31 ADJUSTABLE VAR				0.190000	01 Aug 2031		
	24,995,000.000	Local	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	3.84
Original Face:	24,995,000.000	Base	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	3.84
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.190000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.88
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.88
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,525,000.000	Local	107.963295	4,885,339.10	107.514140	4,865,014.84	-20,324.26	0.75
		Base	107.963295	4,885,339.10	107.514140	4,865,014.84	-20,324.26	0.75

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792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					0.200000	15 Nov 2035		
		Local	20,185,000.000	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.10
Original Face:		Base	20,185,000.000	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.10
796860AX2	SAN BERNARDINO CNTY CA FLOOD C SBDWTR 08/37 ADJUSTABLE VAR					0.230000	01 Aug 2037		
		Local	10,400,000.000	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.60
Original Face:		Base	10,400,000.000	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.60
79766DLB3	SAN FRANCISCO CALIF CITY CNTY SFOAPT 05/58 ADJUSTABLE VAR					0.160000	01 May 2058		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.85
Original Face:		Base	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	1.85
801642BN8	SANTA CLARA CNTY CA FING AUTH SCRGEN 02/44 ADJUSTABLE VAR					0.160000	01 Feb 2044		
		Local	11,820,000.000	100.000000	11,820,000.00	100.000000	11,820,000.00	0.00	1.82
Original Face:		Base	11,820,000.000	100.000000	11,820,000.00	100.000000	11,820,000.00	0.00	1.82
87638TDD2	TARRANT CNTY TX CULTURAL EDU F TAREDU 07/47 ADJUSTABLE VAR					0.210000	01 Jul 2047		
		Local	2,775,000.000	100.000000	2,775,000.00	100.000000	2,775,000.00	0.00	0.43
Original Face:		Base	2,775,000.000	100.000000	2,775,000.00	100.000000	2,775,000.00	0.00	0.43
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR					0.200000	01 Dec 2043		
		Local	27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.15
Original Face:		Base	27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	4.15
88675AAU0	TIGARD OR WTR SYS REVENUE TIGWTR 08/42 FIXED 5					5.000000	01 Aug 2042		
		Local	5,000,000.000	101.800396	5,090,019.82	101.806360	5,090,318.00	298.18	0.78
Original Face:		Base	5,000,000.000	101.800396	5,090,019.82	101.806360	5,090,318.00	298.18	0.78
919061DT5	VALDEZ AK MARINE TERMINAL REVE VALTRN 12/33 ADJUSTABLE VAR					0.060000	01 Dec 2033		
		Local	16,495,000.000	100.000000	16,495,000.00	100.000000	16,495,000.00	0.00	2.54
		Base		100.000000	16,495,000.00	100.000000	16,495,000.00	0.00	2.54
919061DU2	VALDEZ AK MARINE TERMINAL REVE VALTRN 12/33 ADJUSTABLE VAR					0.060000	01 Dec 2033		
		Local	7,830,000.000	100.000000	7,830,000.00	100.000000	7,830,000.00	0.00	1.20
		Base		100.000000	7,830,000.00	100.000000	7,830,000.00	0.00	1.20
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR					0.180000	01 Dec 2030		
		Local	4,170,000.000	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.64
Original Face:		Base	4,170,000.000	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.64

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930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5					5.000000	01 Feb 2024		
			2,040,000.000	107.280000	2,188,512.00	107.281260	2,188,537.70	25.70	0.34
		Base		107.280000	2,188,512.00	107.281260	2,188,537.70	25.70	0.34
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.200000	01 Jun 2034		
			6,790,000.000	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.04
Original Face:		Base	6,790,000.000	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.04
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR					0.190000	15 Aug 2034		
			17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	2.68
Original Face:		Base	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	2.68
US DOLLAR Total									
			588,830,000.000		592,567,960.00		592,474,526.24	-93,433.76	91.14
Original Face:		Base	380,620,000.000		592,567,960.00		592,474,526.24	-93,433.76	91.14
FIXED INCOME Total									
		Base	588,830,000.000		592,567,960.00		592,474,526.24	-93,433.76	91.14
Original Face:			380,620,000.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		588,867,817.030	Base		592,605,776.86		592,512,343.10	-93,433.76	100.00
	Original Face:	380,620,000.000							

& 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									
			70,708.220	Local	1.000000	70,708.22	1.000000	70,708.22	0.00	0.01
				Base	1.000000	70,708.22	1.000000	70,708.22	0.00	0.01
US DOLLAR Total										
			70,708.220	Local		70,708.22		70,708.22	0.00	0.01
				Base		70,708.22		70,708.22	0.00	0.01
CASH Total										
			70,708.220	Base		70,708.22		70,708.22	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3JD3	AT+T INC						1.300000	13 Sep 2022		
			5,000,000.000	Local	99.292222	4,964,611.11	99.292222	4,964,611.11	0.00	0.88
				Base	99.292222	4,964,611.11	99.292222	4,964,611.11	0.00	0.88
0347M3DB7	ANGLESEA FDG PLC + ANG						0.270000	11 Apr 2022		
			5,000,000.000	Local	99.969250	4,998,462.50	99.969250	4,998,462.50	0.00	0.89
				Base	99.969250	4,998,462.50	99.969250	4,998,462.50	0.00	0.89
0347M3FT6	ANGLESEA FDG PLC + ANG						0.280000	27 Jun 2022		
			5,000,000.000	Local	99.908222	4,995,411.11	99.908222	4,995,411.11	0.00	0.89
				Base	99.908222	4,995,411.11	99.908222	4,995,411.11	0.00	0.89
06742XA23	BARCLAYS BK PLC						0.290000	21 Jun 2022		
			5,000,000.000	Local	99.909778	4,995,488.89	99.909778	4,995,488.89	0.00	0.89
				Base	99.909778	4,995,488.89	99.909778	4,995,488.89	0.00	0.89
07644BDR0	BEDFORD ROW FDG CORP						0.170000	25 Apr 2022		
			10,000,000.000	Local	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	1.78
				Base	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	1.78

Base Currency: 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				0.200000	07 Mar 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
138994009	CANTOR FITZGERALD REPO REPO				0.390000	02 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
138994009	CANTOR FITZGERALD REPO REPO				0.400000	09 May 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.78
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	5,000,000.000	Local	99.853056	4,992,652.78	99.853056	4,992,652.78	0.00	0.89
		Base	99.853056	4,992,652.78	99.853056	4,992,652.78	0.00	0.89
2063C1E22	CONCORD MIN CPTL CO				0.300000	02 May 2022		
	5,000,000.000	Local	99.948333	4,997,416.66	99.948333	4,997,416.66	0.00	0.89
		Base	99.948333	4,997,416.66	99.948333	4,997,416.66	0.00	0.89
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	5,000,000.000	Local	99.825000	4,991,250.00	99.825000	4,991,250.00	0.00	0.89
		Base	99.825000	4,991,250.00	99.825000	4,991,250.00	0.00	0.89
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	5,000,000.000	Local	99.873500	4,993,675.00	99.873500	4,993,675.00	0.00	0.89
		Base	99.873500	4,993,675.00	99.873500	4,993,675.00	0.00	0.89
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.998374	4,999,918.72	99.998374	4,999,918.72	0.00	0.89
		Base	99.998374	4,999,918.72	99.998374	4,999,918.72	0.00	0.89
41282KC14	HARLEY DAVIDSON FND CP				0.320000	01 Mar 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
4497W1F19	ING US FUNDING LLC				0.380000	01 Jun 2022		
	10,000,000.000	Local	99.902889	9,990,288.89	99.902889	9,990,288.89	0.00	1.78
		Base	99.902889	9,990,288.89	99.902889	9,990,288.89	0.00	1.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UDT7	OLD LINE FUNDING LLC					0.165000	27 Apr 2022		
		Local	5,000,000.000	99.973875	4,998,693.75	99.973875	4,998,693.75	0.00	0.89
		Base		99.973875	4,998,693.75	99.973875	4,998,693.75	0.00	0.89
82124MDC1	SHEFFIELD RECEIVABLE					0.230000	12 Apr 2022		
		Local	10,000,000.000	99.973167	9,997,316.67	99.973167	9,997,316.67	0.00	1.78
		Base		99.973167	9,997,316.67	99.973167	9,997,316.67	0.00	1.78
88602UDS6	THUNDER BAY FNDNG LLC					0.160000	26 Apr 2022		
		Local	5,000,000.000	99.975111	4,998,755.56	99.975111	4,998,755.56	0.00	0.89
		Base		99.975111	4,998,755.56	99.975111	4,998,755.56	0.00	0.89
92646LDV9	VICTORY RECEIVABLES					0.290000	29 Apr 2022		
		Local	5,000,000.000	99.952472	4,997,623.61	99.952472	4,997,623.61	0.00	0.89
		Base		99.952472	4,997,623.61	99.952472	4,997,623.61	0.00	0.89
979QHR003	SOUTH STREET REPO					0.070000	01 Mar 2022		
		Local	27,500,000.000	100.000000	27,500,000.00	100.000000	27,500,000.00	0.00	4.89
		Base		100.000000	27,500,000.00	100.000000	27,500,000.00	0.00	4.89
US DOLLAR Total									
		Local	152,500,000.000		152,408,968.03		152,408,968.03	0.00	27.08
		Base			152,408,968.03		152,408,968.03	0.00	27.08
CASH EQUIVALENT Total									
		Base	152,500,000.000		152,408,968.03		152,408,968.03	0.00	27.08
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.922239	4,996,111.94	95.497885	4,774,894.25	-221,217.69	0.85
		Base		99.922239	4,996,111.94	95.497885	4,774,894.25	-221,217.69	0.85
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.614203	4,980,710.14	89.361130	4,468,056.50	-512,653.64	0.79
		Base		99.614203	4,980,710.14	89.361130	4,468,056.50	-512,653.64	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
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.988814	4,999,440.70	94.228993	4,711,449.65	-287,991.05	0.84
		Base	99.988814	4,999,440.70	94.228993	4,711,449.65	-287,991.05	0.84
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.737772	7,480,332.93	93.139077	6,985,430.78	-494,902.15	1.24
		Base	99.737772	7,480,332.93	93.139077	6,985,430.78	-494,902.15	1.24
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	5,000,000.000	Local	99.991619	4,999,580.96	98.665290	4,933,264.50	-66,316.46	0.88
		Base	99.991619	4,999,580.96	98.665290	4,933,264.50	-66,316.46	0.88
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				0.700003	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	101.024966	6,061,497.96	61,497.96	1.08
		Base	100.000000	6,000,000.00	101.024966	6,061,497.96	61,497.96	1.08
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	98.143066	5,210,415.39	93.601804	4,969,319.77	-241,095.62	0.88
		Base	98.143066	5,210,415.39	93.601804	4,969,319.77	-241,095.62	0.88
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.830445	4,991,522.24	104.494917	5,224,745.85	233,223.61	0.93
		Base	99.830445	4,991,522.24	104.494917	5,224,745.85	233,223.61	0.93
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.630924	3,487,082.34	97.575292	3,415,135.22	-71,947.12	0.61
		Base	99.630924	3,487,082.34	97.575292	3,415,135.22	-71,947.12	0.61
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	94.921559	2,373,038.98	-126,961.02	0.42
		Base	100.000000	2,500,000.00	94.921559	2,373,038.98	-126,961.02	0.42
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	108.936810	2,723,420.24	103.651023	2,591,275.58	-132,144.66	0.46
		Base	108.936810	2,723,420.24	103.651023	2,591,275.58	-132,144.66	0.46
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	99.909619	4,995,480.95	-4,519.05	0.89
		Base	100.000000	5,000,000.00	99.909619	4,995,480.95	-4,519.05	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
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.258860	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.109671	5,005,483.55	5,483.55	0.89
		Base	100.000000	5,000,000.00	100.109671	5,005,483.55	5,483.55	0.89
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.992876	4,999,643.79	100.664210	5,033,210.50	33,566.71	0.89
		Base	99.992876	4,999,643.79	100.664210	5,033,210.50	33,566.71	0.89
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.921302	4,996,065.08	105.556668	5,277,833.40	281,768.32	0.94
		Base	99.921302	4,996,065.08	105.556668	5,277,833.40	281,768.32	0.94
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.936718	2,498,417.94	97.248104	2,431,202.60	-67,215.34	0.43
		Base	99.936718	2,498,417.94	97.248104	2,431,202.60	-67,215.34	0.43
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.911777	4,995,588.87	95.593589	4,779,679.45	-215,909.42	0.85
		Base	99.911777	4,995,588.87	95.593589	4,779,679.45	-215,909.42	0.85
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	4,290,499.850	Local	95.445859	4,095,104.42	93.053880	3,992,476.58	-102,627.84	0.71
Original Face:	5,000,000.000	Base	95.445859	4,095,104.42	93.053880	3,992,476.58	-102,627.84	0.71
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,954,134.780	Local	98.100633	4,860,037.56	94.776570	4,695,359.02	-164,678.54	0.83
Original Face:	5,000,000.000	Base	98.100633	4,860,037.56	94.776570	4,695,359.02	-164,678.54	0.83
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,979,144.740	Local	95.237403	4,742,008.13	94.231450	4,691,920.29	-50,087.84	0.83
Original Face:	5,000,000.000	Base	95.237403	4,742,008.13	94.231450	4,691,920.29	-50,087.84	0.83
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	0.87
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.87
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.159000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.199187	5,009,959.35	9,959.35	0.89
		Base	100.000000	5,000,000.00	100.199187	5,009,959.35	9,959.35	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
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.563950	4,978,197.48	99.890784	4,994,539.20	16,341.72	0.89
		Base		99.563950	4,978,197.48	99.890784	4,994,539.20	16,341.72	0.89
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.974764	4,998,738.21	98.843801	4,942,190.05	-56,548.16	0.88
		Base		99.974764	4,998,738.21	98.843801	4,942,190.05	-56,548.16	0.88
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.179771	5,008,988.57	98.437632	4,921,881.60	-87,106.97	0.87
		Base		100.179771	5,008,988.57	98.437632	4,921,881.60	-87,106.97	0.87
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
		Local	1,240,000.000	121.646280	1,508,413.87	115.566982	1,433,030.58	-75,383.29	0.25
		Base		121.646280	1,508,413.87	115.566982	1,433,030.58	-75,383.29	0.25
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					0.690003	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	95.437117	4,771,855.85	-228,144.15	0.85
		Base		100.000000	5,000,000.00	95.437117	4,771,855.85	-228,144.15	0.85
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.274222	2,481,855.54	91.988228	2,299,705.70	-182,149.84	0.41
		Base		99.274222	2,481,855.54	91.988228	2,299,705.70	-182,149.84	0.41
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.791140	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.837940	4,033,517.60	33,517.60	0.72
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.837940	4,033,517.60	33,517.60	0.72
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
		Local	3,000,000.000	99.687269	2,990,618.08	100.452284	3,013,568.52	22,950.44	0.54
		Base		99.687269	2,990,618.08	100.452284	3,013,568.52	22,950.44	0.54
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	100.554074	2,513,851.85	13,851.85	0.45
		Base		100.000000	2,500,000.00	100.554074	2,513,851.85	13,851.85	0.45
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	767,020.800	101.163302	775,943.57	99.941231	766,570.03	-9,373.54	0.14
Original Face:		Base	5,000,000.000	101.163302	775,943.57	99.941231	766,570.03	-9,373.54	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	1,080,317.150	Local	102.429351	1,106,561.85	104.221186	1,125,919.35	19,357.50	0.20
Original Face:	5,000,000.000	Base	102.429351	1,106,561.85	104.221186	1,125,919.35	19,357.50	0.20
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	123.265433	7,395,925.97	110.010206	6,600,612.36	-795,313.61	1.17
		Base	123.265433	7,395,925.97	110.010206	6,600,612.36	-795,313.61	1.17
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	120.178128	4,807,125.10	111.251968	4,450,078.72	-357,046.38	0.79
		Base	120.178128	4,807,125.10	111.251968	4,450,078.72	-357,046.38	0.79
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	125.871119	2,605,532.17	112.843727	2,335,865.15	-269,667.02	0.42
		Base	125.871119	2,605,532.17	112.843727	2,335,865.15	-269,667.02	0.42
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.432000	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.058402	5,002,920.10	2,920.10	0.89
		Base	100.000000	5,000,000.00	100.058402	5,002,920.10	2,920.10	0.89
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.885432	2,497,135.80	94.068228	2,351,705.70	-145,430.10	0.42
		Base	99.885432	2,497,135.80	94.068228	2,351,705.70	-145,430.10	0.42
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.735186	3,989,407.45	95.492852	3,819,714.08	-169,693.37	0.68
		Base	99.735186	3,989,407.45	95.492852	3,819,714.08	-169,693.37	0.68
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	855,725.990	Local	102.363890	875,954.41	102.403400	876,292.51	338.10	0.16
Original Face:	5,100,000.000	Base	102.363890	875,954.41	102.403400	876,292.51	338.10	0.16
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.686860	25 Jun 2022		
	516,131.490	Local	100.000000	516,131.49	100.035400	516,314.20	182.71	0.09
Original Face:	3,000,000.000	Base	100.000000	516,131.49	100.035400	516,314.20	182.71	0.09
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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	409,524.260	98.796892	404,597.24	99.635320	408,030.81	3,433.57	0.07
Original Face:		Base	2,025,000.000	98.796892	404,597.24	99.635320	408,030.81	3,433.57	0.07
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,179,596.600	98.793297	1,165,362.37	100.252790	1,182,578.50	17,216.13	0.21
Original Face:		Base	5,000,000.000	98.793297	1,165,362.37	100.252790	1,182,578.50	17,216.13	0.21
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	842,366.460	101.219346	852,637.82	102.073280	859,831.08	7,193.26	0.15
Original Face:		Base	3,000,000.000	101.219346	852,637.82	102.073280	859,831.08	7,193.26	0.15
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	842,366.460	99.872978	841,296.47	102.369470	862,326.08	21,029.61	0.15
Original Face:		Base	3,000,000.000	99.872978	841,296.47	102.369470	862,326.08	21,029.61	0.15
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,587,109.020	104.369396	3,743,844.02	99.148670	3,556,570.88	-187,273.14	0.63
Original Face:		Base	4,036,000.000	104.369396	3,743,844.02	99.148670	3,556,570.88	-187,273.14	0.63
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,443,608.000	104.689852	4,652,006.65	99.593200	4,425,531.40	-226,475.25	0.79
Original Face:		Base	5,000,000.000	104.689852	4,652,006.65	99.593200	4,425,531.40	-226,475.25	0.79
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,151,474.700	100.421936	2,160,552.55	93.858430	2,019,340.38	-141,212.17	0.36
Original Face:		Base	3,015,000.000	100.421936	2,160,552.55	93.858430	2,019,340.38	-141,212.17	0.36
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.975346	4,998,767.31	93.049356	4,652,467.80	-346,299.51	0.83
		Base		99.975346	4,998,767.31	93.049356	4,652,467.80	-346,299.51	0.83
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	255,045.850	98.419527	251,014.92	100.568910	256,496.83	5,481.91	0.05
Original Face:		Base	5,000,000.000	98.419527	251,014.92	100.568910	256,496.83	5,481.91	0.05
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	196,530.060	101.232325	198,951.95	102.853910	202,138.85	3,186.90	0.04
Original Face:		Base	2,000,000.000	101.232325	198,951.95	102.853910	202,138.85	3,186.90	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
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	50,318.900	Local	99.458394	50,046.37	100.351490	50,495.77	449.40	0.01
Original Face:	2,000,000.000	Base	99.458394	50,046.37	100.351490	50,495.77	449.40	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	848,151.460	Local	102.100150	865,963.91	103.451110	877,422.10	11,458.19	0.16
Original Face:	2,000,000.000	Base	102.100150	865,963.91	103.451110	877,422.10	11,458.19	0.16
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	169,725.600	Local	100.147532	169,976.00	101.822280	172,818.48	2,842.48	0.03
Original Face:	2,000,000.000	Base	100.147532	169,976.00	101.822280	172,818.48	2,842.48	0.03
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	861,307.380	Local	98.769157	850,706.04	100.969960	869,661.72	18,955.68	0.15
Original Face:	5,500,000.000	Base	98.769157	850,706.04	100.969960	869,661.72	18,955.68	0.15
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	45,387.840	Local	100.967418	45,826.93	102.842280	46,677.89	850.96	0.01
Original Face:	500,000.000	Base	100.967418	45,826.93	102.842280	46,677.89	850.96	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,284,524.500	Local	100.483573	1,290,736.11	101.686930	1,306,193.53	15,457.42	0.23
Original Face:	5,000,000.000	Base	100.483573	1,290,736.11	101.686930	1,306,193.53	15,457.42	0.23
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,760,930.710	Local	103.946685	1,830,429.10	106.948480	1,883,288.63	52,859.53	0.33
Original Face:	7,000,000.000	Base	103.946685	1,830,429.10	106.948480	1,883,288.63	52,859.53	0.33
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,115,283.020	Local	102.038637	2,158,405.97	105.301350	2,227,421.58	69,015.61	0.40
Original Face:	7,000,000.000	Base	102.038637	2,158,405.97	105.301350	2,227,421.58	69,015.61	0.40
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	109,887.800	Local	104.553799	114,891.87	104.768970	115,128.32	236.45	0.02
Original Face:	5,000,000.000	Base	104.553799	114,891.87	104.768970	115,128.32	236.45	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,193,361.470	Local	102.074821	1,218,121.58	104.327195	1,245,000.55	26,878.97	0.22
Original Face:	7,000,000.000	Base	102.074821	1,218,121.58	104.327195	1,245,000.55	26,878.97	0.22

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.000008	5,000,000.40	0.40	0.89
		Base	100.000000	5,000,000.00	100.000008	5,000,000.40	0.40	0.89
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.790413	5,737,948.72	96.445420	5,545,611.65	-192,337.07	0.99
Original Face:	5,750,000.000	Base	99.790413	5,737,948.72	96.445420	5,545,611.65	-192,337.07	0.99
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.162406	6,129,744.34	102.648640	6,158,918.40	29,174.06	1.09
Original Face:	6,000,000.000	Base	102.162406	6,129,744.34	102.648640	6,158,918.40	29,174.06	1.09
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.931020	4,996,551.02	93.035851	4,651,792.55	-344,758.47	0.83
		Base	99.931020	4,996,551.02	93.035851	4,651,792.55	-344,758.47	0.83
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	98.240748	4,912,037.40	-87,962.60	0.87
		Base	100.000000	5,000,000.00	98.240748	4,912,037.40	-87,962.60	0.87
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.393511	1,264,722.13	95.953074	1,151,436.89	-113,285.24	0.20
		Base	105.393511	1,264,722.13	95.953074	1,151,436.89	-113,285.24	0.20
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	99.528498	4,976,424.90	-23,575.10	0.88
		Base	100.000000	5,000,000.00	99.528498	4,976,424.90	-23,575.10	0.88
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				0.870000	10 Sep 2027		
	2,600,000.000	Local	99.562801	2,588,632.82	99.562211	2,588,617.49	-15.33	0.46
		Base	99.562801	2,588,632.82	99.562211	2,588,617.49	-15.33	0.46
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.306430	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.601112	4,980,055.60	-19,944.40	0.88
		Base	100.000000	5,000,000.00	99.601112	4,980,055.60	-19,944.40	0.88
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	93.068615	4,653,430.75	-346,569.25	0.83
		Base	100.000000	5,000,000.00	93.068615	4,653,430.75	-346,569.25	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
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	63,319.700	Local	99.971020	63,301.35	100.465680	63,614.57	313.22	0.01
Original Face:	5,000,000.000	Base	99.971020	63,301.35	100.465680	63,614.57	313.22	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	153,748.710	Local	99.842288	153,506.23	101.356630	155,834.51	2,328.28	0.03
Original Face:	3,000,000.000	Base	99.842288	153,506.23	101.356630	155,834.51	2,328.28	0.03
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	238,372.150	Local	96.548426	230,144.56	98.390950	234,536.62	4,392.06	0.04
Original Face:	675,000.000	Base	96.548426	230,144.56	98.390950	234,536.62	4,392.06	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	344,076.400	Local	100.763107	346,702.07	100.546980	345,958.43	-743.64	0.06
Original Face:	5,000,000.000	Base	100.763107	346,702.07	100.546980	345,958.43	-743.64	0.06
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	737,525.440	Local	96.203362	709,524.27	98.090650	723,443.50	13,919.23	0.13
Original Face:	1,600,000.000	Base	96.203362	709,524.27	98.090650	723,443.50	13,919.23	0.13
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,113,285.650	Local	101.315457	3,154,239.57	99.815319	3,107,536.00	-46,703.57	0.55
Original Face:	5,000,000.000	Base	101.315457	3,154,239.57	99.815319	3,107,536.00	-46,703.57	0.55
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	5,130,759.330	Local	101.917860	5,229,160.13	100.267918	5,144,505.56	-84,654.57	0.91
Original Face:	10,465,550.000	Base	101.917860	5,229,160.13	100.267918	5,144,505.56	-84,654.57	0.91
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	5,976,173.500	Local	100.565701	6,009,980.79	98.661904	5,896,206.56	-113,774.23	1.05
Original Face:	7,878,829.000	Base	100.565701	6,009,980.79	98.661904	5,896,206.56	-113,774.23	1.05
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.161710	20 Aug 2070		
	3,909,123.150	Local	103.728185	4,054,862.51	103.180860	4,033,466.88	-21,395.63	0.72
Original Face:	5,000,000.000	Base	103.728185	4,054,862.51	103.180860	4,033,466.88	-21,395.63	0.72
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.311710	20 Aug 2070		
	3,910,118.350	Local	104.763000	4,096,357.28	104.013190	4,067,038.83	-29,318.45	0.72
Original Face:	5,000,000.000	Base	104.763000	4,096,357.28	104.013190	4,067,038.83	-29,318.45	0.72

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38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,591,015.010	Local	100.665159	4,621,552.54	101.718030	4,669,890.03	48,337.49	0.83
Original Face:	6,180,040.000	Base	100.665159	4,621,552.54	101.718030	4,669,890.03	48,337.49	0.83
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	1,412,697.470	Local	100.529055	1,420,171.42	98.766800	1,395,276.08	-24,895.34	0.25
Original Face:	6,993,000.000	Base	100.529055	1,420,171.42	98.766800	1,395,276.08	-24,895.34	0.25
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.880755	1,498,211.32	96.433388	1,446,500.82	-51,710.50	0.26
		Base	99.880755	1,498,211.32	96.433388	1,446,500.82	-51,710.50	0.26
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.648848	4,982,442.42	101.050641	5,052,532.05	70,089.63	0.90
		Base	99.648848	4,982,442.42	101.050641	5,052,532.05	70,089.63	0.90
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	145.175050	1,451,750.50	123.442615	1,234,426.15	-217,324.35	0.22
		Base	145.175050	1,451,750.50	123.442615	1,234,426.15	-217,324.35	0.22
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				0.649520	10 Dec 2025		
	5,000,000.000	Local	100.139212	5,006,960.59	99.868765	4,993,438.25	-13,522.34	0.89
		Base	100.139212	5,006,960.59	99.868765	4,993,438.25	-13,522.34	0.89
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.386592	4,969,329.58	85.493915	4,274,695.75	-694,633.83	0.76
		Base	99.386592	4,969,329.58	85.493915	4,274,695.75	-694,633.83	0.76
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.722318	4,986,115.92	98.525024	4,926,251.20	-59,864.72	0.88
		Base	99.722318	4,986,115.92	98.525024	4,926,251.20	-59,864.72	0.88
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.999998	999,999.98	100.000000	1,000,000.00	0.02	0.18
		Base	99.999998	999,999.98	100.000000	1,000,000.00	0.02	0.18
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.840361	4,942,018.07	83.054322	4,152,716.10	-789,301.97	0.74
		Base	98.840361	4,942,018.07	83.054322	4,152,716.10	-789,301.97	0.74

Base Currency: USD - US DOLLAR

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58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	5,000,000.000	103.039753	5,151,987.65	101.739190	5,086,959.50	-65,028.15	0.90
		Base		103.039753	5,151,987.65	101.739190	5,086,959.50	-65,028.15	0.90
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					0.450000	07 Aug 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.176400	5,008,820.00	8,820.00	0.89
		Base		100.000000	5,000,000.00	100.176400	5,008,820.00	8,820.00	0.89
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.695785	4,984,789.27	98.222070	4,911,103.50	-73,685.77	0.87
		Base		99.695785	4,984,789.27	98.222070	4,911,103.50	-73,685.77	0.87
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.894430	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.031750	5,001,587.50	1,587.50	0.89
		Base		100.000000	5,000,000.00	100.031750	5,001,587.50	1,587.50	0.89
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.692162	3,489,225.67	95.055304	3,326,935.64	-162,290.03	0.59
		Base		99.692162	3,489,225.67	95.055304	3,326,935.64	-162,290.03	0.59
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.537812	9,853,781.20	-146,218.80	1.75
		Base		100.000000	10,000,000.00	98.537812	9,853,781.20	-146,218.80	1.75
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	5,000,000.000	99.961125	4,998,056.25	95.878007	4,793,900.35	-204,155.90	0.85
		Base		99.961125	4,998,056.25	95.878007	4,793,900.35	-204,155.90	0.85
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	109.025954	5,451,297.71	100.075102	5,003,755.10	-447,542.61	0.89
		Base		109.025954	5,451,297.71	100.075102	5,003,755.10	-447,542.61	0.89
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.751166	9,975,116.56	92.260537	9,226,053.70	-749,062.86	1.64
		Base		99.751166	9,975,116.56	92.260537	9,226,053.70	-749,062.86	1.64
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.895150	4,994,757.50	94.661323	4,733,066.15	-261,691.35	0.84
		Base		99.895150	4,994,757.50	94.661323	4,733,066.15	-261,691.35	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
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.512000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.261000	2,005,220.00	5,220.00	0.36
		Base	100.000000	2,000,000.00	100.261000	2,005,220.00	5,220.00	0.36
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.805000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.362000	2,509,050.00	9,050.00	0.45
		Base	100.000000	2,500,000.00	100.362000	2,509,050.00	9,050.00	0.45
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				1.766000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.44
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.44
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				1.583000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.89
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.896405	4,994,820.27	92.497858	4,624,892.90	-369,927.37	0.82
		Base	99.896405	4,994,820.27	92.497858	4,624,892.90	-369,927.37	0.82
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	97.697831	4,884,891.55	-115,108.45	0.87
		Base	100.000000	5,000,000.00	97.697831	4,884,891.55	-115,108.45	0.87
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.996417	4,999,820.85	100.256656	5,012,832.80	13,011.95	0.89
		Base	99.996417	4,999,820.85	100.256656	5,012,832.80	13,011.95	0.89
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.721008	2,991,630.24	95.308400	2,859,252.00	-132,378.24	0.51
		Base	99.721008	2,991,630.24	95.308400	2,859,252.00	-132,378.24	0.51
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	100.787950	4,031,518.00	31,518.00	0.72
		Base	100.000000	4,000,000.00	100.787950	4,031,518.00	31,518.00	0.72
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.963860	2,499,096.51	94.525410	2,363,135.25	-135,961.26	0.42
		Base	99.963860	2,499,096.51	94.525410	2,363,135.25	-135,961.26	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.958044	2,998,741.32	100.664114	3,019,923.42	21,182.10	0.54
		Base	99.958044	2,998,741.32	100.664114	3,019,923.42	21,182.10	0.54
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 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
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.905494	1,998,109.88	89.247972	1,784,959.44	-213,150.44	0.32
		Base	99.905494	1,998,109.88	89.247972	1,784,959.44	-213,150.44	0.32
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.675980	5,033,799.00	33,799.00	0.89
		Base	100.000000	5,000,000.00	100.675980	5,033,799.00	33,799.00	0.89
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	382,416.830	Local	99.993123	382,390.53	100.476560	384,239.28	1,848.75	0.07
Original Face:	2,500,000.000	Base	99.993123	382,390.53	100.476560	384,239.28	1,848.75	0.07
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.988586	4,999,429.31	98.708930	4,935,446.50	-63,982.81	0.88
Original Face:	5,000,000.000	Base	99.988586	4,999,429.31	98.708930	4,935,446.50	-63,982.81	0.88
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.988926	1,999,778.51	100.551710	2,011,034.20	11,255.69	0.36
Original Face:	2,000,000.000	Base	99.988926	1,999,778.51	100.551710	2,011,034.20	11,255.69	0.36
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.169684	5,208,484.20	96.818752	4,840,937.60	-367,546.60	0.86
		Base	104.169684	5,208,484.20	96.818752	4,840,937.60	-367,546.60	0.86
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.915528	4,995,776.41	92.688569	4,634,428.45	-361,347.96	0.82
		Base	99.915528	4,995,776.41	92.688569	4,634,428.45	-361,347.96	0.82
US DOLLAR Total								
	417,421,106.620	Local		422,213,385.07		410,250,836.05	-11,962,549.02	72.90
Original Face:	196,663,419.000	Base		422,213,385.07		410,250,836.05	-11,962,549.02	72.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		417,421,106.620	Base		422,213,385.07		410,250,836.05	-11,962,549.02	72.90
	Original Face:	196,663,419.000							

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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									
		569,991,814.840	Base		574,693,061.32		562,730,512.30	-11,962,549.02	100.00
	Original Face:	196,663,419.000							

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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									
			173,287.380	Local	1.000000	173,287.38	1.000000	173,287.38	0.00	0.01
				Base	1.000000	173,287.38	1.000000	173,287.38	0.00	0.01
US DOLLAR Total										
			173,287.380	Local		173,287.38		173,287.38	0.00	0.01
				Base		173,287.38		173,287.38	0.00	0.01
CASH Total										
			173,287.380	Base		173,287.38		173,287.38	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3CF5	AT+T INC						0.330000	15 Mar 2022		
			20,000,000.000	Local	99.987167	19,997,433.33	99.987167	19,997,433.33	0.00	1.07
				Base	99.987167	19,997,433.33	99.987167	19,997,433.33	0.00	1.07
0020A3CH1	AT+T INC						0.380000	17 Mar 2022		
			10,443,000.000	Local	99.983111	10,441,236.29	99.983111	10,441,236.29	0.00	0.56
				Base	99.983111	10,441,236.29	99.983111	10,441,236.29	0.00	0.56
0020A3DC1	AT+T INC						0.370000	12 Apr 2022		
			10,000,000.000	Local	99.956833	9,995,683.33	99.956833	9,995,683.33	0.00	0.54
				Base	99.956833	9,995,683.33	99.956833	9,995,683.33	0.00	0.54
02314QDN6	AMAZON COM INC DISC COML						0.270000	22 Apr 2022		
			10,000,000.000	Local	99.961000	9,996,100.00	99.961000	9,996,100.00	0.00	0.54
				Base	99.961000	9,996,100.00	99.961000	9,996,100.00	0.00	0.54
0347M3G57	ANGLESEA FDG PLC + ANG						0.530000	05 Jul 2022		
			25,000,000.000	Local	99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	1.34
				Base	99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	1.34

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
03785ED19	APPLE INC					0.090000	01 Apr 2022		
		Local	25,000,000.000	99.992250	24,998,062.50	99.992250	24,998,062.50	0.00	1.34
		Base		99.992250	24,998,062.50	99.992250	24,998,062.50	0.00	1.34
04821UC75	ATLANTIC ASSET SECUR					0.210000	07 Mar 2022		
		Local	10,000,000.000	99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.54
		Base		99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.54
04821UD82	ATLANTIC ASSET SECUR					0.200000	08 Apr 2022		
		Local	10,000,000.000	99.978889	9,997,888.89	99.978889	9,997,888.89	0.00	0.54
		Base		99.978889	9,997,888.89	99.978889	9,997,888.89	0.00	0.54
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
		Local	10,000,000.000	99.924167	9,992,416.66	99.924167	9,992,416.66	0.00	0.54
		Base		99.924167	9,992,416.66	99.924167	9,992,416.66	0.00	0.54
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
		Local	22,000,000.000	99.906958	21,979,530.83	99.906958	21,979,530.83	0.00	1.18
		Base		99.906958	21,979,530.83	99.906958	21,979,530.83	0.00	1.18
06367CG35	BANK OF MONTREAL					0.210000	07 Jul 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
06367CNA1	BANK OF MONTREAL					0.220000	05 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
06417KG60	BANK OF NOVA SCOTIA/THE					0.160000	06 Jul 2022		
		Local	5,000,000.000	99.943556	4,997,177.78	99.943556	4,997,177.78	0.00	0.27
		Base		99.943556	4,997,177.78	99.943556	4,997,177.78	0.00	0.27
06742XWN3	BARCLAYS BK PLC					0.230000	28 Apr 2022		
		Local	15,000,000.000	99.962944	14,994,441.67	99.962944	14,994,441.67	0.00	0.80
		Base		99.962944	14,994,441.67	99.962944	14,994,441.67	0.00	0.80
07644BFF4	BEDFORD ROW FDG CORP					0.270000	15 Jun 2022		
		Local	15,000,000.000	99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	0.80
		Base		99.920500	14,988,075.00	99.920500	14,988,075.00	0.00	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738KD87	CAN AST + CAN LTD JT					0.240000	08 Apr 2022		
		Local	10,000,000.000	99.974667	9,997,466.67	99.974667	9,997,466.67	0.00	0.54
		Base		99.974667	9,997,466.67	99.974667	9,997,466.67	0.00	0.54
138994009	CANTOR FITZGERALD REPO REPO					0.040000	01 Mar 2022		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	8.04
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	8.04
138994009	CANTOR FITZGERALD REPO REPO					0.200000	07 Mar 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
138994009	CANTOR FITZGERALD REPO REPO					0.200000	09 Mar 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.80
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO					0.200000	11 Mar 2022		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.61
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.61
138994009	CANTOR FITZGERALD REPO REPO					0.200000	17 Mar 2022		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.32
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO					0.380000	27 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.54
138994009	CANTOR FITZGERALD REPO REPO					0.520000	18 May 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.80
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.80
18905MC31	CLOROX COMPANY THE					0.210000	03 Mar 2022		
		Local	12,000,000.000	99.998833	11,999,860.00	99.998833	11,999,860.00	0.00	0.64
		Base		99.998833	11,999,860.00	99.998833	11,999,860.00	0.00	0.64
18905MCE7	CLOROX COMPANY THE					0.210000	14 Mar 2022		
		Local	15,000,000.000	99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.80
		Base		99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3DL5	DISNEY (WALT) CO THE					0.240000	20 Apr 2022		
		Local	10,000,000.000	99.966667	9,996,666.66	99.966667	9,996,666.66	0.00	0.54
		Base		99.966667	9,996,666.66	99.966667	9,996,666.66	0.00	0.54
2546R3JW5	DISNEY (WALT) CO THE					0.230000	30 Sep 2022		
		Local	10,000,000.000	99.863917	9,986,391.67	99.863917	9,986,391.67	0.00	0.54
		Base		99.863917	9,986,391.67	99.863917	9,986,391.67	0.00	0.54
30601WE21	FAIRWAY FINANCE CORP					0.150000	02 May 2022		
		Local	10,000,000.000	99.974167	9,997,416.67	99.974167	9,997,416.67	0.00	0.54
		Base		99.974167	9,997,416.67	99.974167	9,997,416.67	0.00	0.54
30601WF12	FAIRWAY FINANCE CORP					0.400000	01 Jun 2022		
		Local	20,000,000.000	99.897778	19,979,555.55	99.897778	19,979,555.55	0.00	1.07
		Base		99.897778	19,979,555.55	99.897778	19,979,555.55	0.00	1.07
30601WFV6	FAIRWAY FINANCE CORP					0.600000	29 Jun 2022		
		Local	10,000,000.000	99.800000	9,980,000.00	99.800000	9,980,000.00	0.00	0.53
		Base		99.800000	9,980,000.00	99.800000	9,980,000.00	0.00	0.53
34108BCQ6	FLORIDA PWR + LGT CO					0.160000	24 Mar 2022		
		Local	25,000,000.000	99.989778	24,997,444.45	99.989778	24,997,444.45	0.00	1.34
		Base		99.989778	24,997,444.45	99.989778	24,997,444.45	0.00	1.34
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Mar 2022		
		Local	25,017,782.460	100.000000	25,017,782.46	100.000000	25,017,782.46	0.00	1.34
		Base		100.000000	25,017,782.46	100.000000	25,017,782.46	0.00	1.34
40060XCM0	GTA FDG LLC DISC					0.180000	21 Mar 2022		
		Local	15,000,000.000	99.990000	14,998,500.00	99.990000	14,998,500.00	0.00	0.80
		Base		99.990000	14,998,500.00	99.990000	14,998,500.00	0.00	0.80
41282KC97	HARLEY DAVIDSON FND CP					0.430000	09 Mar 2022		
		Local	10,000,000.000	99.990444	9,999,044.44	99.990444	9,999,044.44	0.00	0.54
		Base		99.990444	9,999,044.44	99.990444	9,999,044.44	0.00	0.54
42786UCF0	HERSHEY FOODS CORP					0.100000	15 Mar 2022		
		Local	20,400,000.000	99.996111	20,399,206.67	99.996111	20,399,206.67	0.00	1.09
		Base		99.996111	20,399,206.67	99.996111	20,399,206.67	0.00	1.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851UK69	HONEYWELL INTERNATN					0.160000	06 Oct 2022		
		Local	20,000,000.000	99.902667	19,980,533.33	99.902667	19,980,533.33	0.00	1.07
		Base		99.902667	19,980,533.33	99.902667	19,980,533.33	0.00	1.07
4497W1FA9	ING US FUNDING LLC					0.470000	10 Jun 2022		
		Local	25,000,000.000	99.868139	24,967,034.72	99.868139	24,967,034.72	0.00	1.34
		Base		99.868139	24,967,034.72	99.868139	24,967,034.72	0.00	1.34
45779QC46	INSTITUTIONAL SECURED					0.170000	04 Mar 2022		
		Local	25,000,000.000	99.998583	24,999,645.83	99.998583	24,999,645.83	0.00	1.34
		Base		99.998583	24,999,645.83	99.998583	24,999,645.83	0.00	1.34
47816GF87	JOHNSON + JOHNSON					0.380000	08 Jun 2022		
		Local	25,000,000.000	99.895500	24,973,875.00	99.895500	24,973,875.00	0.00	1.34
		Base		99.895500	24,973,875.00	99.895500	24,973,875.00	0.00	1.34
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Mar 2022		
		Local	25,016,638.170	100.000000	25,016,638.17	100.000000	25,016,638.17	0.00	1.34
		Base		100.000000	25,016,638.17	100.000000	25,016,638.17	0.00	1.34
53127UDJ6	LIBERTY FUNDING LLC					0.230000	18 Apr 2022		
		Local	15,000,000.000	99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	0.80
		Base		99.969333	14,995,400.00	99.969333	14,995,400.00	0.00	0.80
57576KC80	MASSACHUSETTS MUT LIFE INS CO					0.070000	08 Mar 2022		
		Local	15,000,000.000	99.998639	14,999,795.83	99.998639	14,999,795.83	0.00	0.80
		Base		99.998639	14,999,795.83	99.998639	14,999,795.83	0.00	0.80
57576KCQ0	MASSACHUSETTS MUT LIFE INS CO					0.130000	24 Mar 2022		
		Local	15,000,000.000	99.991694	14,998,754.17	99.991694	14,998,754.17	0.00	0.80
		Base		99.991694	14,998,754.17	99.991694	14,998,754.17	0.00	0.80
59157UC16	METLIFE SHORT TERM FDG					0.150000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
59157UD49	METLIFE SHORT TERM FDG					0.160000	04 Apr 2022		
		Local	10,000,000.000	99.984889	9,998,488.89	99.984889	9,998,488.89	0.00	0.54
		Base		99.984889	9,998,488.89	99.984889	9,998,488.89	0.00	0.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157UG53	METLIFE SHORT TERM FDG					0.610000	05 Jul 2022		
		Local	10,400,000.000	99.786500	10,377,796.00	99.786500	10,377,796.00	0.00	0.56
		Base		99.786500	10,377,796.00	99.786500	10,377,796.00	0.00	0.56
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Mar 2022		
		Local	50,010,773.480	100.000000	50,010,773.48	100.000000	50,010,773.48	0.00	2.68
		Base		100.000000	50,010,773.48	100.000000	50,010,773.48	0.00	2.68
62455BG58	MOUNTCLIFF					0.560000	05 Jul 2022		
		Local	25,000,000.000	99.804000	24,951,000.00	99.804000	24,951,000.00	0.00	1.34
		Base		99.804000	24,951,000.00	99.804000	24,951,000.00	0.00	1.34
63307MG52	NATIONAL BK OF CANAD					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.937000	24,984,250.00	99.937000	24,984,250.00	0.00	1.34
		Base		99.937000	24,984,250.00	99.937000	24,984,250.00	0.00	1.34
63763QC70	NATIONAL SECS CLEARING					0.110000	07 Mar 2022		
		Local	9,412,000.000	99.998167	9,411,827.45	99.998167	9,411,827.45	0.00	0.50
		Base		99.998167	9,411,827.45	99.998167	9,411,827.45	0.00	0.50
64951XD58	NEW YORK LFE CAP COR					0.110000	05 Apr 2022		
		Local	14,335,000.000	99.989306	14,333,466.95	99.989306	14,333,466.95	0.00	0.77
		Base		99.989306	14,333,466.95	99.989306	14,333,466.95	0.00	0.77
7426M5G57	PRIVATE EXP. FUNDING					0.120000	05 Jul 2022		
		Local	25,000,000.000	99.958000	24,989,500.00	99.958000	24,989,500.00	0.00	1.34
		Base		99.958000	24,989,500.00	99.958000	24,989,500.00	0.00	1.34
74271UDN7	PROCTOR GAMBLE AND CO					0.150000	22 Apr 2022		
		Local	25,000,000.000	99.978333	24,994,583.33	99.978333	24,994,583.33	0.00	1.34
		Base		99.978333	24,994,583.33	99.978333	24,994,583.33	0.00	1.34
74271UDS6	PROCTOR GAMBLE AND CO					0.180000	26 Apr 2022		
		Local	15,000,000.000	99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.80
		Base		99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.80
78009BFQ0	ROYAL BK OF CANADA					0.160000	24 Jun 2022		
		Local	25,000,000.000	99.948889	24,987,222.22	99.948889	24,987,222.22	0.00	1.34
		Base		99.948889	24,987,222.22	99.948889	24,987,222.22	0.00	1.34

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
78015M5F3	ROYAL BK CDA					0.230000	22 Aug 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
8010M3CX6	SANOFI					0.120000	31 Mar 2022		
		Local	25,000,000.000	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.34
		Base		99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.34
82124MC24	SHEFFIELD RECEIVABLE					0.210000	02 Mar 2022		
		Local	15,000,000.000	99.999417	14,999,912.50	99.999417	14,999,912.50	0.00	0.80
		Base		99.999417	14,999,912.50	99.999417	14,999,912.50	0.00	0.80
86564G6V8	SUMITOMO MITSUI TRUST NY					0.230000	31 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
86565CT66	SUMITOMO MITSUI BKG CORP					0.180000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.050000	03 Mar 2022		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.68
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.68
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
		Local	25,000,000.000	99.970722	24,992,680.56	99.970722	24,992,680.56	0.00	1.34
		Base		99.970722	24,992,680.56	99.970722	24,992,680.56	0.00	1.34
89119BG59	TORONTO DOMINION BANK					0.530000	05 Jul 2022		
		Local	25,000,000.000	99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	1.34
		Base		99.814500	24,953,625.00	99.814500	24,953,625.00	0.00	1.34
89233HE67	TOYOTA MOTOR CREDIT					0.170000	06 May 2022		
		Local	25,000,000.000	99.968833	24,992,208.33	99.968833	24,992,208.33	0.00	1.34
		Base		99.968833	24,992,208.33	99.968833	24,992,208.33	0.00	1.34
89233HG57	TOYOTA MOTOR CREDIT					0.140000	05 Jul 2022		
		Local	25,000,000.000	99.951000	24,987,750.00	99.951000	24,987,750.00	0.00	1.34
		Base		99.951000	24,987,750.00	99.951000	24,987,750.00	0.00	1.34

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90328BCH2	USAA CAPITAL CORP					0.100000	17 Mar 2022		
		Local	15,000,000.000	99.995556	14,999,333.33	99.995556	14,999,333.33	0.00	0.80
		Base		99.995556	14,999,333.33	99.995556	14,999,333.33	0.00	0.80
91058UCX9	UNITED HEALTHCARE CO					0.350000	31 Mar 2022		
		Local	50,000,000.000	99.970833	49,985,416.67	99.970833	49,985,416.67	0.00	2.68
		Base		99.970833	49,985,416.67	99.970833	49,985,416.67	0.00	2.68
912796J42	TREASURY BILL 06/22 0.00000					0.295000	16 Jun 2022		
		Local	105,000,000.000	99.922899	104,919,044.09	99.922899	104,919,044.09	0.00	5.62
		Base		99.922899	104,919,044.09	99.922899	104,919,044.09	0.00	5.62
912796R43	TREASURY BILL 06/22 0.00000					0.307500	23 Jun 2022		
		Local	120,000,000.000	99.902625	119,883,150.00	99.902625	119,883,150.00	0.00	6.42
		Base		99.902625	119,883,150.00	99.902625	119,883,150.00	0.00	6.42
91842KCF1	VW CR INC					0.250000	15 Mar 2022		
		Local	7,000,000.000	99.990278	6,999,319.44	99.990278	6,999,319.44	0.00	0.37
		Base		99.990278	6,999,319.44	99.990278	6,999,319.44	0.00	0.37
92344MD42	VERIZON COMMNTN INC					0.330000	04 Apr 2022		
		Local	20,000,000.000	99.968833	19,993,766.66	99.968833	19,993,766.66	0.00	1.07
		Base		99.968833	19,993,766.66	99.968833	19,993,766.66	0.00	1.07
92646LC16	VICTORY RECEIVABLES					0.200000	01 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.34
92646LD49	VICTORY RECEIVABLES					0.200000	04 Apr 2022		
		Local	15,000,000.000	99.981111	14,997,166.67	99.981111	14,997,166.67	0.00	0.80
		Base		99.981111	14,997,166.67	99.981111	14,997,166.67	0.00	0.80
926NKW009	AMHERST PIERPONT 04/15 VAR					0.150000	14 Apr 2022		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.61
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.61
93142XCQ2	WALGREENS BOOTS					0.300000	24 Mar 2022		
		Local	25,000,000.000	99.980833	24,995,208.33	99.980833	24,995,208.33	0.00	1.34
		Base		99.980833	24,995,208.33	99.980833	24,995,208.33	0.00	1.34

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
94107NL36	WASTE MANAGEMENT INC				0.390000	03 Nov 2022		
	5,000,000.000	Local	99.732417	4,986,620.83	99.732417	4,986,620.83	0.00	0.27
		Base	99.732417	4,986,620.83	99.732417	4,986,620.83	0.00	0.27
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022		
	11,000,000.000	Local	99.852583	10,983,784.17	99.852583	10,983,784.17	0.00	0.59
		Base	99.852583	10,983,784.17	99.852583	10,983,784.17	0.00	0.59
979QHR003	SOUTH STREET REPO				0.070000	01 Mar 2022		
	104,000,000.000	Local	100.000000	104,000,000.00	100.000000	104,000,000.00	0.00	5.57
		Base	100.000000	104,000,000.00	100.000000	104,000,000.00	0.00	5.57
US DOLLAR Total								
	1,867,035,194.110	Local		1,866,312,390.97		1,866,312,390.97	0.00	99.99
		Base		1,866,312,390.97		1,866,312,390.97	0.00	99.99
CASH EQUIVALENT Total								
	1,867,035,194.110	Base		1,866,312,390.97		1,866,312,390.97	0.00	99.99

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

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,867,208,481.490	Base	1,866,485,678.35		1,866,485,678.35	0.00	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			93,101.300	Local	1.000000	93,101.30	1.000000	93,101.30	0.00	0.04
				Base	1.000000	93,101.30	1.000000	93,101.30	0.00	0.04
US DOLLAR Total										
			93,101.300	Local		93,101.30		93,101.30	0.00	0.04
				Base		93,101.30		93,101.30	0.00	0.04
CASH Total										
			93,101.300	Base		93,101.30		93,101.30	0.00	0.04
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
2546R3JF2	DISNEY (WALT) CO THE						0.230000	15 Sep 2022		
			5,000,000.000	Local	99.873500	4,993,675.00	99.873500	4,993,675.00	0.00	2.11
				Base	99.873500	4,993,675.00	99.873500	4,993,675.00	0.00	2.11
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6						2.600000	15 Jun 2022		
			5,000,000.000	Local	99.998374	4,999,918.72	99.998374	4,999,918.72	0.00	2.11
				Base	99.998374	4,999,918.72	99.998374	4,999,918.72	0.00	2.11
979QHR003	SOUTH STREET REPO						0.070000	01 Mar 2022		
			11,500,000.000	Local	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	4.85
				Base	100.000000	11,500,000.00	100.000000	11,500,000.00	0.00	4.85
US DOLLAR Total										
			21,500,000.000	Local		21,493,593.72		21,493,593.72	0.00	9.07
				Base		21,493,593.72		21,493,593.72	0.00	9.07
CASH EQUIVALENT Total										
			21,500,000.000	Base		21,493,593.72		21,493,593.72	0.00	9.07

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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
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	99.988814	4,999,440.70		94.228993	4,711,449.65	-287,991.05	1.99
		Base	99.988814	4,999,440.70		94.228993	4,711,449.65	-287,991.05	1.99
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	5,000,000.000	Local	99.737772	4,986,888.62		93.139077	4,656,953.85	-329,934.77	1.96
		Base	99.737772	4,986,888.62		93.139077	4,656,953.85	-329,934.77	1.96
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
	5,000,000.000	Local	98.143066	4,907,153.32		93.601804	4,680,090.20	-227,063.12	1.97
		Base	98.143066	4,907,153.32		93.601804	4,680,090.20	-227,063.12	1.97
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.830445	4,991,522.24		104.494917	5,224,745.85	233,223.61	2.20
		Base	99.830445	4,991,522.24		104.494917	5,224,745.85	233,223.61	2.20
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.630924	3,487,082.34		97.575292	3,415,135.22	-71,947.12	1.44
		Base	99.630924	3,487,082.34		97.575292	3,415,135.22	-71,947.12	1.44
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		94.921559	2,373,038.98	-126,961.02	1.00
		Base	100.000000	2,500,000.00		94.921559	2,373,038.98	-126,961.02	1.00
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
	2,500,000.000	Local	108.936810	2,723,420.24		103.651023	2,591,275.58	-132,144.66	1.09
		Base	108.936810	2,723,420.24		103.651023	2,591,275.58	-132,144.66	1.09
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		99.909619	4,995,480.95	-4,519.05	2.11
		Base	100.000000	5,000,000.00		99.909619	4,995,480.95	-4,519.05	2.11
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	5,000,000.000	Local	99.974722	4,998,736.09		102.271781	5,113,589.05	114,852.96	2.16
		Base	99.974722	4,998,736.09		102.271781	5,113,589.05	114,852.96	2.16

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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
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.258860	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109671	5,005,483.55	5,483.55	2.11
		Base		100.000000	5,000,000.00	100.109671	5,005,483.55	5,483.55	2.11
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.992876	4,999,643.79	100.664210	5,033,210.50	33,566.71	2.12
		Base		99.992876	4,999,643.79	100.664210	5,033,210.50	33,566.71	2.12
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.921302	4,996,065.08	105.556668	5,277,833.40	281,768.32	2.23
		Base		99.921302	4,996,065.08	105.556668	5,277,833.40	281,768.32	2.23
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.936718	2,498,417.94	97.248104	2,431,202.60	-67,215.34	1.03
		Base		99.936718	2,498,417.94	97.248104	2,431,202.60	-67,215.34	1.03
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.911777	4,995,588.87	95.593589	4,779,679.45	-215,909.42	2.02
		Base		99.911777	4,995,588.87	95.593589	4,779,679.45	-215,909.42	2.02
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	4,290,499.850	95.445859	4,095,104.42	93.053880	3,992,476.58	-102,627.84	1.68
Original Face:		Base	5,000,000.000	95.445859	4,095,104.42	93.053880	3,992,476.58	-102,627.84	1.68
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	2,972,480.870	98.100633	2,916,022.55	94.776570	2,817,215.41	-98,807.14	1.19
Original Face:		Base	3,000,000.000	98.100633	2,916,022.55	94.776570	2,817,215.41	-98,807.14	1.19
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.823517	4,991,175.85	102.399277	5,119,963.85	128,788.00	2.16
		Base		99.823517	4,991,175.85	102.399277	5,119,963.85	128,788.00	2.16
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.372984	3,641,071.47	100.374690	3,535,463.58	-105,607.89	1.49
Original Face:		Base	3,522,266.000	103.372984	3,641,071.47	100.374690	3,535,463.58	-105,607.89	1.49
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.159000	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.199187	5,009,959.35	9,959.35	2.11
		Base		100.000000	5,000,000.00	100.199187	5,009,959.35	9,959.35	2.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.974764	4,998,738.21	98.843801	4,942,190.05	-56,548.16	2.08
		Base		99.974764	4,998,738.21	98.843801	4,942,190.05	-56,548.16	2.08
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.274222	2,481,855.54	91.988228	2,299,705.70	-182,149.84	0.97
		Base		99.274222	2,481,855.54	91.988228	2,299,705.70	-182,149.84	0.97
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.791140	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.837940	4,764,592.67	39,592.67	2.01
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.837940	4,764,592.67	39,592.67	2.01
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	100.554074	2,513,851.85	13,851.85	1.06
		Base		100.000000	2,500,000.00	100.554074	2,513,851.85	13,851.85	1.06
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.541140	15 May 2036		
		Local	178,987.680	99.914614	178,834.85	101.054268	180,874.69	2,039.84	0.08
Original Face:		Base	16,000,000.000	99.914614	178,834.85	101.054268	180,874.69	2,039.84	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	767,020.800	101.163302	775,943.57	99.941231	766,570.03	-9,373.54	0.32
Original Face:		Base	5,000,000.000	101.163302	775,943.57	99.941231	766,570.03	-9,373.54	0.32
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	1,470,227.200	104.109846	1,530,651.28	100.339500	1,475,218.62	-55,432.66	0.62
Original Face:		Base	10,000,000.000	104.109846	1,530,651.28	100.339500	1,475,218.62	-55,432.66	0.62
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	108.576636	2,714,415.90	116.333301	2,908,332.53	193,916.63	1.23
		Base		108.576636	2,714,415.90	116.333301	2,908,332.53	193,916.63	1.23
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	108.235134	2,705,878.35	116.545816	2,913,645.40	207,767.05	1.23
		Base		108.235134	2,705,878.35	116.545816	2,913,645.40	207,767.05	1.23
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	120.178128	4,807,125.10	111.251968	4,450,078.72	-357,046.38	1.88
		Base		120.178128	4,807,125.10	111.251968	4,450,078.72	-357,046.38	1.88

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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	99.885432	2,497,135.80	94.068228	2,351,705.70	-145,430.10	0.99
		Base	99.885432	2,497,135.80	94.068228	2,351,705.70	-145,430.10	0.99
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.686860	25 Jun 2022		
	516,131.490	Local	100.000000	516,131.49	100.035400	516,314.20	182.71	0.22
Original Face:	3,000,000.000	Base	100.000000	516,131.49	100.035400	516,314.20	182.71	0.22
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	620,950.270	Local	100.071766	621,395.90	100.406760	623,476.05	2,080.15	0.26
Original Face:	2,000,000.000	Base	100.071766	621,395.90	100.406760	623,476.05	2,080.15	0.26
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	561,577.640	Local	99.872976	560,864.30	102.369470	574,884.05	14,019.75	0.24
Original Face:	2,000,000.000	Base	99.872976	560,864.30	102.369470	574,884.05	14,019.75	0.24
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.975346	2,699,334.35	93.049356	2,512,332.61	-187,001.74	1.06
		Base	99.975346	2,699,334.35	93.049356	2,512,332.61	-187,001.74	1.06
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	441,389.750	Local	100.674132	444,365.30	100.518760	443,679.50	-685.80	0.19
Original Face:	5,000,000.000	Base	100.674132	444,365.30	100.518760	443,679.50	-685.80	0.19
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	0.000	Local	0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
		Base	0.000000	-5,715.40	0.000000	0.00	5,715.40	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,272,227.190	Local	102.102067	1,298,970.26	103.451110	1,316,133.15	17,162.89	0.56
Original Face:	3,000,000.000	Base	102.102067	1,298,970.26	103.451110	1,316,133.15	17,162.89	0.56
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	2,997,461.540	Local	101.065752	3,029,407.05	103.675230	3,107,625.15	78,218.10	1.31
Original Face:	5,565,000.000	Base	101.065752	3,029,407.05	103.675230	3,107,625.15	78,218.10	1.31
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	3,718,562.060	Local	105.040605	3,906,000.10	102.168680	3,799,205.77	-106,794.33	1.60
Original Face:	4,494,000.000	Base	105.040605	3,906,000.10	102.168680	3,799,205.77	-106,794.33	1.60

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3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	169,725.600	100.147532	169,976.00	101.822280	172,818.48	2,842.48	0.07
Original Face:		Base	2,000,000.000	100.147532	169,976.00	101.822280	172,818.48	2,842.48	0.07
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	460,261.000	100.335058	461,803.14	99.176470	456,470.61	-5,332.53	0.19
Original Face:		Base	5,000,000.000	100.335058	461,803.14	99.176470	456,470.61	-5,332.53	0.19
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	680,003.840	100.337986	682,302.16	97.674240	664,188.58	-18,113.58	0.28
Original Face:		Base	14,878,168.000	100.337986	682,302.16	97.674240	664,188.58	-18,113.58	0.28
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.189725	4,959,486.27	99.393120	4,969,656.00	10,169.73	2.10
Original Face:		Base	5,000,000.000	99.189725	4,959,486.27	99.393120	4,969,656.00	10,169.73	2.10
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	386,831.950	99.660434	385,518.40	100.392880	388,351.74	2,833.34	0.16
Original Face:		Base	5,000,000.000	99.660434	385,518.40	100.392880	388,351.74	2,833.34	0.16
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,076,449.400	103.270786	1,111,657.76	105.185455	1,132,268.20	20,610.44	0.48
Original Face:		Base	5,000,000.000	103.270786	1,111,657.76	105.185455	1,132,268.20	20,610.44	0.48
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,284,524.500	100.483573	1,290,736.11	101.686930	1,306,193.53	15,457.42	0.55
Original Face:		Base	5,000,000.000	100.483573	1,290,736.11	101.686930	1,306,193.53	15,457.42	0.55
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	242,166.100	105.452852	255,371.06	112.276920	271,896.64	16,525.58	0.11
Original Face:		Base	10,000,000.000	105.452852	255,371.06	112.276920	271,896.64	16,525.58	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	2,278,265.340	106.312585	2,422,082.77	103.614710	2,360,618.03	-61,464.74	1.00
Original Face:		Base	6,000,000.000	106.312585	2,422,082.77	103.614710	2,360,618.03	-61,464.74	1.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	109,887.800	104.553799	114,891.87	104.768970	115,128.32	236.45	0.05
Original Face:		Base	5,000,000.000	104.553799	114,891.87	104.768970	115,128.32	236.45	0.05

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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	99.528498	4,976,424.90	-23,575.10	2.10
		Base	100.000000	5,000,000.00	99.528498	4,976,424.90	-23,575.10	2.10
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.306430	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.601112	4,980,055.60	-19,944.40	2.10
		Base	100.000000	5,000,000.00	99.601112	4,980,055.60	-19,944.40	2.10
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	1,917,172.550	Local	94.767257	1,816,851.84	97.482010	1,868,898.34	52,046.50	0.79
Original Face:	5,000,000.000	Base	94.767257	1,816,851.84	97.482010	1,868,898.34	52,046.50	0.79
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB				3.000000	16 Apr 2025		
	413,785.170	Local	99.964830	413,639.64	100.839650	417,259.52	3,619.88	0.18
Original Face:	1,238,000.000	Base	99.964830	413,639.64	100.839650	417,259.52	3,619.88	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	344,076.400	Local	100.763107	346,702.07	100.546980	345,958.43	-743.64	0.15
Original Face:	5,000,000.000	Base	100.763107	346,702.07	100.546980	345,958.43	-743.64	0.15
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,490,628.520	Local	101.315456	2,523,391.65	99.815319	2,486,028.80	-37,362.85	1.05
Original Face:	4,000,000.000	Base	101.315456	2,523,391.65	99.815319	2,486,028.80	-37,362.85	1.05
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.880755	1,498,211.32	96.433388	1,446,500.82	-51,710.50	0.61
		Base	99.880755	1,498,211.32	96.433388	1,446,500.82	-51,710.50	0.61
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				0.649520	10 Dec 2025		
	2,000,000.000	Local	100.139212	2,002,784.23	99.868765	1,997,375.30	-5,408.93	0.84
		Base	100.139212	2,002,784.23	99.868765	1,997,375.30	-5,408.93	0.84
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.999702	3,499,989.57	100.002484	3,500,086.94	97.37	1.48
		Base	99.999702	3,499,989.57	100.002484	3,500,086.94	97.37	1.48
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.386592	2,484,664.79	85.493915	2,137,347.88	-347,316.91	0.90
		Base	99.386592	2,484,664.79	85.493915	2,137,347.88	-347,316.91	0.90

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49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.722318	4,986,115.92	98.525024	4,926,251.20	-59,864.72	2.08
		Base	99.722318	4,986,115.92	98.525024	4,926,251.20	-59,864.72	2.08
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.840361	4,942,018.07	83.054322	4,152,716.10	-789,301.97	1.75
		Base	98.840361	4,942,018.07	83.054322	4,152,716.10	-789,301.97	1.75
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				0.450000	07 Aug 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.176400	2,504,410.00	4,410.00	1.06
		Base	100.000000	2,500,000.00	100.176400	2,504,410.00	4,410.00	1.06
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.695785	4,984,789.27	98.222070	4,911,103.50	-73,685.77	2.07
		Base	99.695785	4,984,789.27	98.222070	4,911,103.50	-73,685.77	2.07
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.894430	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.031750	5,001,587.50	1,587.50	2.11
		Base	100.000000	5,000,000.00	100.031750	5,001,587.50	1,587.50	2.11
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.692162	3,489,225.67	95.055304	3,326,935.64	-162,290.03	1.40
		Base	99.692162	3,489,225.67	95.055304	3,326,935.64	-162,290.03	1.40
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	98.537812	4,926,890.60	-73,109.40	2.08
		Base	100.000000	5,000,000.00	98.537812	4,926,890.60	-73,109.40	2.08
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.999809	2,999,994.26	100.017364	3,000,520.92	526.66	1.27
		Base	99.999809	2,999,994.26	100.017364	3,000,520.92	526.66	1.27
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	109.025954	1,677,909.43	100.075102	1,540,155.82	-137,753.61	0.65
		Base	109.025954	1,677,909.43	100.075102	1,540,155.82	-137,753.61	0.65
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.895150	4,994,757.50	94.661323	4,733,066.15	-261,691.35	2.00
		Base	99.895150	4,994,757.50	94.661323	4,733,066.15	-261,691.35	2.00

& 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
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.512000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.261000	3,007,830.00	7,830.00	1.27
		Base	100.000000	3,000,000.00	100.261000	3,007,830.00	7,830.00	1.27
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.805000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.362000	2,509,050.00	9,050.00	1.06
		Base	100.000000	2,500,000.00	100.362000	2,509,050.00	9,050.00	1.06
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.963860	2,499,096.51	94.525410	2,363,135.25	-135,961.26	1.00
		Base	99.963860	2,499,096.51	94.525410	2,363,135.25	-135,961.26	1.00
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.69
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.69
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	382,416.830	Local	99.993123	382,390.53	100.476560	384,239.28	1,848.75	0.16
Original Face:	2,500,000.000	Base	99.993123	382,390.53	100.476560	384,239.28	1,848.75	0.16
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.988586	2,999,657.58	98.708930	2,961,267.90	-38,389.68	1.25
Original Face:	3,000,000.000	Base	99.988586	2,999,657.58	98.708930	2,961,267.90	-38,389.68	1.25
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.988926	1,999,778.51	100.551710	2,011,034.20	11,255.69	0.85
Original Face:	2,000,000.000	Base	99.988926	1,999,778.51	100.551710	2,011,034.20	11,255.69	0.85
US DOLLAR Total								
	217,529,977.340	Local		219,109,459.37		215,478,384.76	-3,631,074.61	90.89
Original Face:	157,922,434.000	Base		219,109,459.37		215,478,384.76	-3,631,074.61	90.89
FIXED INCOME Total								
	217,529,977.340	Base		219,109,459.37		215,478,384.76	-3,631,074.61	90.89
Original Face:	157,922,434.000							

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

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

Base Currency: 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									
		239,123,078.640	Base		240,696,154.39		237,065,079.78	-3,631,074.61	100.00
	Original Face:	157,922,434.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			1,685,549.650	1.000000	1,685,549.65	1.000000	1,685,549.65	0.00	0.35
		Base		1.000000	1,685,549.65	1.000000	1,685,549.65	0.00	0.35
US DOLLAR Total									
			1,685,549.650		1,685,549.65		1,685,549.65	0.00	0.35
		Base			1,685,549.65		1,685,549.65	0.00	0.35
CASH Total									
			1,685,549.650	Base	1,685,549.65		1,685,549.65	0.00	0.35
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KDR5	AMERICAN HONDA FINAN					0.390000	25 Apr 2022		
			4,000,000.000	99.940417	3,997,616.67	99.940417	3,997,616.67	0.00	0.83
		Base		99.940417	3,997,616.67	99.940417	3,997,616.67	0.00	0.83
04821UC75	ATLANTIC ASSET SECUR					0.210000	07 Mar 2022		
			5,000,000.000	99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	1.04
		Base		99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	1.04
04821UEA6	ATLANTIC ASSET SECUR					0.390000	10 May 2022		
			4,213,000.000	99.924167	4,209,805.14	99.924167	4,209,805.14	0.00	0.87
		Base		99.924167	4,209,805.14	99.924167	4,209,805.14	0.00	0.87
05253CET9	AUST + NEW ZEA					0.385000	27 May 2022		
			4,350,000.000	99.906958	4,345,952.69	99.906958	4,345,952.69	0.00	0.90
		Base		99.906958	4,345,952.69	99.906958	4,345,952.69	0.00	0.90
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	101.048527	5,052,426.34	101.048527	5,052,426.34	0.00	1.05
		Base		101.048527	5,052,426.34	101.048527	5,052,426.34	0.00	1.05

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
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	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
06367CNA1	BANK OF MONTREAL				0.220000	05 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022		
	2,000,000.000	Local	100.001975	2,000,039.50	100.001975	2,000,039.50	0.00	0.41
		Base	100.001975	2,000,039.50	100.001975	2,000,039.50	0.00	0.41
138994009	CANTOR FITZGERALD REPO REPO				0.200000	07 Mar 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO				0.200000	11 Mar 2022		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.66
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.66
138994009	CANTOR FITZGERALD REPO REPO				0.390000	02 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO				0.400000	09 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
138994009	CANTOR FITZGERALD REPO REPO				0.520000	18 May 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
14912EC88	CATERPLR FIN SRV CO.				0.095000	08 Mar 2022		
	4,000,000.000	Local	99.998153	3,999,926.11	99.998153	3,999,926.11	0.00	0.83
		Base	99.998153	3,999,926.11	99.998153	3,999,926.11	0.00	0.83
15963UCG9	CHARIOT FNDG LLC				0.210000	16 Mar 2022		
	3,000,000.000	Local	99.991250	2,999,737.50	99.991250	2,999,737.50	0.00	0.62
		Base	99.991250	2,999,737.50	99.991250	2,999,737.50	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
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	3,000,000.000	Local	99.949000	2,998,470.00	99.949000	2,998,470.00	0.00	0.62
		Base	99.949000	2,998,470.00	99.949000	2,998,470.00	0.00	0.62
19121BJD2	COCA COLA COMPANY				0.110000	13 Sep 2022		
	10,000,000.000	Local	99.940111	9,994,011.11	99.940111	9,994,011.11	0.00	2.07
		Base	99.940111	9,994,011.11	99.940111	9,994,011.11	0.00	2.07
2546R3DV3	DISNEY (WALT) CO THE				0.270000	29 Apr 2022		
	2,000,000.000	Local	99.955750	1,999,115.00	99.955750	1,999,115.00	0.00	0.41
		Base	99.955750	1,999,115.00	99.955750	1,999,115.00	0.00	0.41
2546R3FW9	DISNEY (WALT) CO THE				0.210000	30 Jun 2022		
	3,000,000.000	Local	99.929417	2,997,882.50	99.929417	2,997,882.50	0.00	0.62
		Base	99.929417	2,997,882.50	99.929417	2,997,882.50	0.00	0.62
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
30601WE21	FAIRWAY FINANCE CORP				0.150000	02 May 2022		
	3,000,000.000	Local	99.974167	2,999,225.00	99.974167	2,999,225.00	0.00	0.62
		Base	99.974167	2,999,225.00	99.974167	2,999,225.00	0.00	0.62
30601WF12	FAIRWAY FINANCE CORP				0.400000	01 Jun 2022		
	6,000,000.000	Local	99.897778	5,993,866.66	99.897778	5,993,866.66	0.00	1.24
		Base	99.897778	5,993,866.66	99.897778	5,993,866.66	0.00	1.24
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.998374	4,999,918.72	99.998374	4,999,918.72	0.00	1.04
		Base	99.998374	4,999,918.72	99.998374	4,999,918.72	0.00	1.04
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	0.73
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.73
56274ME57	MANHATTAN ASSET FDG.				0.280000	05 May 2022		
	5,000,000.000	Local	99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	1.04
		Base	99.949444	4,997,472.22	99.949444	4,997,472.22	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157UC16	METLIFE SHORT TERM FDG				0.150000	01 Mar 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
62455BC11	MOUNTCLIFF				0.200000	01 Mar 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
63307MEJ4	NATIONAL BK OF CANAD				0.280000	18 May 2022		
	4,500,000.000	Local	99.939333	4,497,270.00	99.939333	4,497,270.00	0.00	0.93
		Base	99.939333	4,497,270.00	99.939333	4,497,270.00	0.00	0.93
67983UCF8	OLD LINE FUNDING LLC				0.150000	15 Mar 2022		
	5,000,000.000	Local	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.04
		Base	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	1.04
78009BCU4	ROYAL BK OF CANADA				0.150000	28 Mar 2022		
	5,000,000.000	Local	99.988750	4,999,437.50	99.988750	4,999,437.50	0.00	1.04
		Base	99.988750	4,999,437.50	99.988750	4,999,437.50	0.00	1.04
78015M5F3	ROYAL BK CDA				0.230000	22 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
86563HE55	SUMITOMO MITSUI TRUST NY				0.240000	05 May 2022		
	5,000,000.000	Local	99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	1.04
		Base	99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	1.04
86565C3Y3	SUMITOMO MITSUI BKG CORP				0.200000	27 Jun 2022		
	2,100,000.000	Local	99.999999	2,099,999.98	99.999999	2,099,999.98	0.00	0.44
		Base	99.999999	2,099,999.98	99.999999	2,099,999.98	0.00	0.44
88602UE30	THUNDER BAY FNDNG LLC				0.200000	03 May 2022		
	2,743,000.000	Local	99.965000	2,742,039.95	99.965000	2,742,039.95	0.00	0.57
		Base	99.965000	2,742,039.95	99.965000	2,742,039.95	0.00	0.57
89233HE67	TOYOTA MOTOR CREDIT				0.170000	06 May 2022		
	5,000,000.000	Local	99.968833	4,998,441.67	99.968833	4,998,441.67	0.00	1.04
		Base	99.968833	4,998,441.67	99.968833	4,998,441.67	0.00	1.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91058UCX9	UNITED HEALTHCARE CO					0.350000	31 Mar 2022		
		Local	5,000,000.000	99.970833	4,998,541.67	99.970833	4,998,541.67	0.00	1.04
		Base		99.970833	4,998,541.67	99.970833	4,998,541.67	0.00	1.04
912796J42	TREASURY BILL 06/22 0.00000					0.052500	16 Jun 2022		
		Local	25,000,000.000	99.984396	24,996,098.96	99.984396	24,996,098.96	0.00	5.18
		Base		99.984396	24,996,098.96	99.984396	24,996,098.96	0.00	5.18
92646LC16	VICTORY RECEIVABLES					0.200000	01 Mar 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.04
926NKW009	AMHERST PIERPONT 04/15 VAR					0.150000	14 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.07
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.07
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	5,000,000.000	99.867389	4,993,369.44	99.867389	4,993,369.44	0.00	1.03
		Base		99.867389	4,993,369.44	99.867389	4,993,369.44	0.00	1.03
94107PAA7	WASTE MANAGEMENT INC					0.340000	28 Apr 2022		
		Local	5,000,000.000	99.945222	4,997,261.11	99.945222	4,997,261.11	0.00	1.04
		Base		99.945222	4,997,261.11	99.945222	4,997,261.11	0.00	1.04
9612C1G19	WESTPAC BANKING CORP.					0.170000	01 Jul 2022		
		Local	3,000,000.000	99.942389	2,998,271.66	99.942389	2,998,271.66	0.00	0.62
		Base		99.942389	2,998,271.66	99.942389	2,998,271.66	0.00	0.62
9612C1GF8	WESTPAC BANKING CORP.					0.190000	15 Jul 2022		
		Local	3,250,000.000	99.928222	3,247,667.22	99.928222	3,247,667.22	0.00	0.67
		Base		99.928222	3,247,667.22	99.928222	3,247,667.22	0.00	0.67
979QHR003	SOUTH STREET REPO					0.070000	01 Mar 2022		
		Local	127,548,847.810	100.000000	127,548,847.81	100.000000	127,548,847.81	0.00	26.42
		Base		100.000000	127,548,847.81	100.000000	127,548,847.81	0.00	26.42
US DOLLAR Total									
		Local	345,204,847.810		345,200,078.79		345,200,078.79	0.00	71.51
		Base			345,200,078.79		345,200,078.79	0.00	71.51

& 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	345,204,847.810		345,200,078.79		345,200,078.79	0.00	71.51
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.944566	1,998,891.31	97.120314	1,942,406.28	-56,485.03	0.40
		Base		99.944566	1,998,891.31	97.120314	1,942,406.28	-56,485.03	0.40
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.924354	1,998,487.08	98.137015	1,962,740.30	-35,746.78	0.41
		Base		99.924354	1,998,487.08	98.137015	1,962,740.30	-35,746.78	0.41
05601XAA7	BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1					0.236540	25 Jan 2023		
		Local	2,862,911.730	100.000000	2,862,911.73	99.925240	2,860,771.42	-2,140.31	0.59
Original Face:		Base	5,000,000.000	100.000000	2,862,911.73	99.925240	2,860,771.42	-2,140.31	0.59
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	93.227000	1,864,540.00	-135,460.00	0.39
		Base		100.000000	2,000,000.00	93.227000	1,864,540.00	-135,460.00	0.39
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.924045	1,998,480.90	97.186937	1,943,738.74	-54,742.16	0.40
		Base		99.924045	1,998,480.90	97.186937	1,943,738.74	-54,742.16	0.40
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.062421	2,001,248.42	1,248.42	0.41
		Base		100.000000	2,000,000.00	100.062421	2,001,248.42	1,248.42	0.41
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.992876	9,999,287.57	100.664210	10,066,421.00	67,133.43	2.09
		Base		99.992876	9,999,287.57	100.664210	10,066,421.00	67,133.43	2.09
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					0.510003	10 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.600395	1,992,007.90	-7,992.10	0.41
		Base		100.000000	2,000,000.00	99.600395	1,992,007.90	-7,992.10	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.936029	1,998,720.57	97.833378	1,956,667.56	-42,053.01	0.41
		Base	99.936029	1,998,720.57	97.833378	1,956,667.56	-42,053.01	0.41
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	98.548808	1,970,976.16	-29,023.84	0.41
		Base	100.000000	2,000,000.00	98.548808	1,970,976.16	-29,023.84	0.41
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	2,000,000.000	Local	99.884889	1,997,697.78	96.735296	1,934,705.92	-62,991.86	0.40
		Base	99.884889	1,997,697.78	96.735296	1,934,705.92	-62,991.86	0.40
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	98.229707	1,964,594.14	-35,405.86	0.41
		Base	100.000000	2,000,000.00	98.229707	1,964,594.14	-35,405.86	0.41
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.945212	2,998,356.37	97.166451	2,914,993.53	-83,362.84	0.60
		Base	99.945212	2,998,356.37	97.166451	2,914,993.53	-83,362.84	0.60
30231GBB7	EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902				1.902000	16 Aug 2022		
	5,924,000.000	Local	100.811962	5,972,100.60	100.485039	5,952,733.71	-19,366.89	1.23
		Base	100.811962	5,972,100.60	100.485039	5,952,733.71	-19,366.89	1.23
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	197,513.200	Local	100.984405	199,457.53	102.837842	203,118.31	3,660.78	0.04
Original Face:	2,096,032.000	Base	100.984405	199,457.53	102.837842	203,118.31	3,660.78	0.04
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,287,353.850	Local	100.856528	1,298,380.40	103.389232	1,330,985.26	32,604.86	0.28
Original Face:	5,000,000.000	Base	100.856528	1,298,380.40	103.389232	1,330,985.26	32,604.86	0.28
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	98.661823	1,973,236.46	-26,763.54	0.41
		Base	100.000000	2,000,000.00	98.661823	1,973,236.46	-26,763.54	0.41
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	1,944,685.550	Local	104.290683	2,028,125.84	105.280723	2,047,379.01	19,253.17	0.42
Original Face:	8,645,247.000	Base	104.290683	2,028,125.84	105.280723	2,047,379.01	19,253.17	0.42

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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
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	641,556.200	104.212850	668,584.00	105.247532	675,222.07	6,638.07	0.14
Original Face:		Base	4,322,624.000	104.212850	668,584.00	105.247532	675,222.07	6,638.07	0.14
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25					0.250000	01 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.738246	9,873,824.60	-126,175.40	2.05
		Base		100.000000	10,000,000.00	98.738246	9,873,824.60	-126,175.40	2.05
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	32,948.850	102.542031	33,786.42	100.568200	33,136.07	-650.35	0.01
Original Face:		Base	2,161,312.000	102.542031	33,786.42	100.568200	33,136.07	-650.35	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	370,616.120	101.365475	375,676.79	99.332700	368,143.00	-7,533.79	0.08
Original Face:		Base	4,322,624.000	101.365475	375,676.79	99.332700	368,143.00	-7,533.79	0.08
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	0.010	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:		Base	8,584,720.000	-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		
		Local	422,472.870	101.280485	427,882.57	98.965510	418,102.43	-9,780.14	0.09
Original Face:		Base	4,322,624.000	101.280485	427,882.57	98.965510	418,102.43	-9,780.14	0.09
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	544,914.830	100.730112	548,893.32	99.117190	540,104.27	-8,789.05	0.11
Original Face:		Base	5,111,816.000	100.730112	548,893.32	99.117190	540,104.27	-8,789.05	0.11
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	637,320.590	99.807951	636,096.62	98.572050	628,219.97	-7,876.65	0.13
Original Face:		Base	4,322,624.000	99.807951	636,096.62	98.572050	628,219.97	-7,876.65	0.13
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	844,592.580	101.388726	856,321.66	99.010020	836,231.28	-20,090.38	0.17
Original Face:		Base	5,326,337.000	101.388726	856,321.66	99.010020	836,231.28	-20,090.38	0.17
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	637,320.590	100.185852	638,505.06	99.166700	632,009.80	-6,495.26	0.13
Original Face:		Base	4,322,624.000	100.185852	638,505.06	99.166700	632,009.80	-6,495.26	0.13

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3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	743,582.020	100.631344	748,276.58	97.563390	725,463.83	-22,812.75	0.15
Original Face:		Base	8,645,247.000	100.631344	748,276.58	97.563390	725,463.83	-22,812.75	0.15
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	773,634.010	101.452624	784,872.00	98.965510	765,630.84	-19,241.16	0.16
Original Face:		Base	6,483,935.000	101.452624	784,872.00	98.965510	765,630.84	-19,241.16	0.16
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	524,666.230	99.908317	524,185.20	98.862390	518,697.57	-5,487.63	0.11
Original Face:		Base	4,322,624.000	99.908317	524,185.20	98.862390	518,697.57	-5,487.63	0.11
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	621,026.660	99.665774	618,951.03	102.876570	638,890.93	19,939.90	0.13
Original Face:		Base	4,507,221.000	99.665774	618,951.03	102.876570	638,890.93	19,939.90	0.13
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,179,596.600	98.793297	1,165,362.37	100.252790	1,182,578.50	17,216.13	0.24
Original Face:		Base	5,000,000.000	98.793297	1,165,362.37	100.252790	1,182,578.50	17,216.13	0.24
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	110,246.730	98.419518	108,504.30	100.568910	110,873.93	2,369.63	0.02
Original Face:		Base	2,161,312.000	98.419518	108,504.30	100.568910	110,873.93	2,369.63	0.02
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	182,780.070	100.119264	182,998.06	100.186780	183,121.47	123.41	0.04
Original Face:		Base	4,527,840.000	100.119264	182,998.06	100.186780	183,121.47	123.41	0.04
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	53,733.060	101.249101	54,404.24	100.238300	53,861.11	-543.13	0.01
Original Face:		Base	8,645,247.000	101.249101	54,404.24	100.238300	53,861.11	-543.13	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	54,377.420	99.458378	54,082.90	100.351490	54,568.55	485.65	0.01
Original Face:		Base	2,161,312.000	99.458378	54,082.90	100.351490	54,568.55	485.65	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	183,024.600	99.979544	182,987.16	100.213870	183,416.03	428.87	0.04
Original Face:		Base	2,161,312.000	99.979544	182,987.16	100.213870	183,416.03	428.87	0.04

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	145,494.070	99.959270	145,434.81	100.642050	146,428.21	993.40	0.03
	Original Face:	Base	2,472,541.000	99.959270	145,434.81	100.642050	146,428.21	993.40	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	366,829.980	100.147518	367,371.12	101.822280	373,514.65	6,143.53	0.08
	Original Face:	Base	4,322,624.000	100.147518	367,371.12	101.822280	373,514.65	6,143.53	0.08
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	253,513.690	100.331450	254,353.96	100.177300	253,963.17	-390.79	0.05
	Original Face:	Base	6,483,935.000	100.331450	254,353.96	100.177300	253,963.17	-390.79	0.05
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	820,961.100	100.049945	821,371.13	98.853730	811,550.67	-9,820.46	0.17
	Original Face:	Base	5,619,411.000	100.049945	821,371.13	98.853730	811,550.67	-9,820.46	0.17
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,257,678.010	101.165252	1,272,333.13	97.529830	1,226,611.23	-45,721.90	0.25
	Original Face:	Base	4,322,624.000	101.165252	1,272,333.13	97.529830	1,226,611.23	-45,721.90	0.25
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	693,817.580	100.021934	693,969.76	97.254630	674,769.72	-19,200.04	0.14
	Original Face:	Base	4,322,624.000	100.021934	693,969.76	97.254630	674,769.72	-19,200.04	0.14
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,734,543.690	100.679979	1,746,338.23	98.406430	1,706,902.52	-39,435.71	0.35
	Original Face:	Base	10,806,559.000	100.679979	1,746,338.23	98.406430	1,706,902.52	-39,435.71	0.35
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	836,064.450	100.433578	839,689.44	100.392880	839,349.18	-340.26	0.17
	Original Face:	Base	10,806,559.000	100.433578	839,689.44	100.392880	839,349.18	-340.26	0.17
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	279,982.670	100.473329	281,307.91	100.036800	280,085.70	-1,222.21	0.06
	Original Face:	Base	4,322,624.000	100.473329	281,307.91	100.036800	280,085.70	-1,222.21	0.06
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,162,465.410	99.912580	1,161,449.18	97.777220	1,136,626.36	-24,822.82	0.24
	Original Face:	Base	6,483,935.000	99.912580	1,161,449.18	97.777220	1,136,626.36	-24,822.82	0.24

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3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	896,199.060	102.068039	914,732.81	102.384870	917,572.24	2,839.43	0.19
Original Face:		Base	6,000,000.000	102.068039	914,732.81	102.384870	917,572.24	2,839.43	0.19
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,695,843.140	100.483572	3,713,715.22	101.686930	3,758,189.43	44,474.21	0.78
Original Face:		Base	14,386,036.000	100.483572	3,713,715.22	101.686930	3,758,189.43	44,474.21	0.78
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,326,667.370	102.004633	1,353,262.18	101.474571	1,346,230.02	-7,032.16	0.28
Original Face:		Base	6,483,935.000	102.004633	1,353,262.18	101.474571	1,346,230.02	-7,032.16	0.28
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	292,197.300	101.010396	295,149.65	103.074630	301,181.29	6,031.64	0.06
Original Face:		Base	33,932,595.000	101.010396	295,149.65	103.074630	301,181.29	6,031.64	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	459,071.020	105.453259	484,105.35	112.276920	515,430.80	31,325.45	0.11
Original Face:		Base	18,956,866.000	105.453259	484,105.35	112.276920	515,430.80	31,325.45	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	142,501.070	104.553804	148,990.29	104.768970	149,296.90	306.61	0.03
Original Face:		Base	6,483,935.000	104.553804	148,990.29	104.768970	149,296.90	306.61	0.03
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000008	2,000,000.16	0.16	0.41
		Base		100.000000	2,000,000.00	100.000008	2,000,000.16	0.16	0.41
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	98.726791	1,974,535.82	-25,464.18	0.41
		Base		100.000000	2,000,000.00	98.726791	1,974,535.82	-25,464.18	0.41
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR					0.950000	31 Jan 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.480080	1,989,601.60	-10,398.40	0.41
		Base		100.000000	2,000,000.00	99.480080	1,989,601.60	-10,398.40	0.41
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,340,739.130	101.903223	1,366,256.39	99.984470	1,340,530.91	-25,725.48	0.28
Original Face:		Base	7,989,505.000	101.903223	1,366,256.39	99.984470	1,340,530.91	-25,725.48	0.28

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38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,834,345.100	94.767258	3,633,703.71	97.482010	3,737,796.67	104,092.96	0.77
Original Face:		Base	10,000,000.000	94.767258	3,633,703.71	97.482010	3,737,796.67	104,092.96	0.77
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	1,715,789.800	97.847467	1,678,856.85	99.411500	1,705,692.38	26,835.53	0.35
Original Face:		Base	5,000,000.000	97.847467	1,678,856.85	99.411500	1,705,692.38	26,835.53	0.35
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	688,152.800	100.763108	693,404.15	100.546980	691,916.86	-1,487.29	0.14
Original Face:		Base	10,000,000.000	100.763108	693,404.15	100.546980	691,916.86	-1,487.29	0.14
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,484,223.200	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.51
Original Face:		Base	5,000,000.000	96.582260	2,399,318.91	98.240700	2,440,518.26	41,199.35	0.51
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.999702	3,499,989.57	100.002484	3,500,086.94	97.37	0.73
		Base		99.999702	3,499,989.57	100.002484	3,500,086.94	97.37	0.73
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	94.311250	4,715,562.50	-284,437.50	0.98
		Base		100.000000	5,000,000.00	94.311250	4,715,562.50	-284,437.50	0.98
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	1,000,000.000	99.994888	999,948.88	99.035824	990,358.24	-9,590.64	0.21
		Base		99.994888	999,948.88	99.035824	990,358.24	-9,590.64	0.21
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	98.537812	4,926,890.60	-73,109.40	1.02
		Base		100.000000	5,000,000.00	98.537812	4,926,890.60	-73,109.40	1.02
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	3,000,000.000	99.884486	2,996,534.57	96.635680	2,899,070.40	-97,464.17	0.60
		Base		99.884486	2,996,534.57	96.635680	2,899,070.40	-97,464.17	0.60
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.886860	25 Jan 2029		
		Local	594,803.550	100.000002	594,803.56	97.686800	581,044.55	-13,759.01	0.12
Original Face:		Base	2,161,312.000	100.000002	594,803.56	97.686800	581,044.55	-13,759.01	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
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	106.286285	3,188,588.56	103.120819	3,093,624.57	-94,963.99	0.64
		Base	106.286285	3,188,588.56	103.120819	3,093,624.57	-94,963.99	0.64
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	99.788000	5,987,280.00	-12,720.00	1.24
		Base	100.000000	6,000,000.00	99.788000	5,987,280.00	-12,720.00	1.24
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.955322	999,553.22	98.905197	989,051.97	-10,501.25	0.20
		Base	99.955322	999,553.22	98.905197	989,051.97	-10,501.25	0.20
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				0.250000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.876180	2,996,285.40	-3,714.60	0.62
		Base	100.000000	3,000,000.00	99.876180	2,996,285.40	-3,714.60	0.62
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 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
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	103.762290	8,300,983.16	102.505637	8,200,450.96	-100,532.20	1.70
		Base	103.762290	8,300,983.16	102.505637	8,200,450.96	-100,532.20	1.70
95000U2B8	WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625				2.625000	22 Jul 2022		
	1,328,000.000	Local	100.970610	1,340,889.70	100.649243	1,336,621.95	-4,267.75	0.28
		Base	100.970610	1,340,889.70	100.649243	1,336,621.95	-4,267.75	0.28
US DOLLAR Total								
	136,624,757.560	Local		137,147,672.05		135,839,983.21	-1,307,688.84	28.14
Original Face:	298,512,254.000	Base		137,147,672.05		135,839,983.21	-1,307,688.84	28.14
FIXED INCOME Total								
	136,624,757.560	Base		137,147,672.05		135,839,983.21	-1,307,688.84	28.14
Original Face:	298,512,254.000							

& 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

Base Currency: 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									
		483,515,155.020	Base		484,033,300.49		482,725,611.65	-1,307,688.84	100.00
	Original Face:	298,512,254.000							

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								
			-6,021.870	1.000000	-6,021.87	1.000000	-6,021.87	0.00	0.00
		Base		1.000000	-6,021.87	1.000000	-6,021.87	0.00	0.00
US DOLLAR Total									
			-6,021.870		-6,021.87		-6,021.87	0.00	0.00
		Base			-6,021.87		-6,021.87	0.00	0.00
CASH Total									
			-6,021.870	Base	-6,021.87		-6,021.87	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3CN8	AT+T INC					0.300000	22 Mar 2022		
			5,000,000.000	99.982500	4,999,125.00	99.982500	4,999,125.00	0.00	1.07
		Base		99.982500	4,999,125.00	99.982500	4,999,125.00	0.00	1.07
0020A3FG0	AT+T INC					0.440000	16 Jun 2022		
			5,000,000.000	99.869222	4,993,461.11	99.869222	4,993,461.11	0.00	1.07
		Base		99.869222	4,993,461.11	99.869222	4,993,461.11	0.00	1.07
0020A3JD3	AT+T INC					1.300000	13 Sep 2022		
			5,000,000.000	99.292222	4,964,611.11	99.292222	4,964,611.11	0.00	1.06
		Base		99.292222	4,964,611.11	99.292222	4,964,611.11	0.00	1.06
0347M3ET7	ANGLESEA FDG PLC + ANG					0.250000	27 May 2022		
			15,000,000.000	99.939583	14,990,937.50	99.939583	14,990,937.50	0.00	3.20
		Base		99.939583	14,990,937.50	99.939583	14,990,937.50	0.00	3.20
0347M3FT6	ANGLESEA FDG PLC + ANG					0.280000	27 Jun 2022		
			15,000,000.000	99.908222	14,986,233.34	99.908222	14,986,233.34	0.00	3.20
		Base		99.908222	14,986,233.34	99.908222	14,986,233.34	0.00	3.20

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05253CKB1	AUST + NEW ZEA					0.230000	11 Oct 2022		
		Local	10,000,000.000	99.856889	9,985,688.89	99.856889	9,985,688.89	0.00	2.13
		Base		99.856889	9,985,688.89	99.856889	9,985,688.89	0.00	2.13
06742XA64	BARCLAYS BK PLC					0.230000	18 Apr 2022		
		Local	10,000,000.000	99.969333	9,996,933.33	99.969333	9,996,933.33	0.00	2.14
		Base		99.969333	9,996,933.33	99.969333	9,996,933.33	0.00	2.14
07644BDR0	BEDFORD ROW FDG CORP					0.170000	25 Apr 2022		
		Local	10,000,000.000	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	2.14
		Base		99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	2.14
17327BKH7	CITIGROUP GLOBAL MKTS INC S					0.230000	17 Oct 2022		
		Local	10,000,000.000	99.853056	9,985,305.55	99.853056	9,985,305.55	0.00	2.13
		Base		99.853056	9,985,305.55	99.853056	9,985,305.55	0.00	2.13
2063C1E22	CONCORD MIN CPTL CO					0.300000	02 May 2022		
		Local	20,000,000.000	99.948333	19,989,666.66	99.948333	19,989,666.66	0.00	4.27
		Base		99.948333	19,989,666.66	99.948333	19,989,666.66	0.00	4.27
2284K1KC6	CROWN POINT CAP CO.					0.280000	12 Oct 2022		
		Local	5,000,000.000	99.825000	4,991,250.00	99.825000	4,991,250.00	0.00	1.07
		Base		99.825000	4,991,250.00	99.825000	4,991,250.00	0.00	1.07
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
		Local	15,000,000.000	99.873500	14,981,025.00	99.873500	14,981,025.00	0.00	3.20
		Base		99.873500	14,981,025.00	99.873500	14,981,025.00	0.00	3.20
40588MF36	HALKIN FINANCE LLC USC					0.300000	03 Jun 2022		
		Local	15,000,000.000	99.921667	14,988,250.00	99.921667	14,988,250.00	0.00	3.20
		Base		99.921667	14,988,250.00	99.921667	14,988,250.00	0.00	3.20
40588MFV4	HALKIN FINANCE LLC USC					0.370000	29 Jun 2022		
		Local	15,000,000.000	99.876667	14,981,500.00	99.876667	14,981,500.00	0.00	3.20
		Base		99.876667	14,981,500.00	99.876667	14,981,500.00	0.00	3.20
41282KC14	HARLEY DAVIDSON FND CP					0.320000	01 Mar 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.21
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.21

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
41282KDL9	HARLEY DAVIDSON FND CP					0.540000	20 Apr 2022		
		Local	5,000,000.000	99.925000	4,996,250.00	99.925000	4,996,250.00	0.00	1.07
		Base		99.925000	4,996,250.00	99.925000	4,996,250.00	0.00	1.07
41282KDM7	HARLEY DAVIDSON FND CP					0.340000	21 Apr 2022		
		Local	10,000,000.000	99.951833	9,995,183.33	99.951833	9,995,183.33	0.00	2.14
		Base		99.951833	9,995,183.33	99.951833	9,995,183.33	0.00	2.14
43851UL76	HONEYWELL INTERNATN					0.205000	07 Nov 2022		
		Local	15,000,000.000	99.857069	14,978,560.42	99.857069	14,978,560.42	0.00	3.20
		Base		99.857069	14,978,560.42	99.857069	14,978,560.42	0.00	3.20
4499929H1	ILA FINANCIAL SQUARE GOVT					0.026097	31 Dec 2030		
		Local	159,039,649.610	100.000000	159,039,649.61	100.000000	159,039,649.61	0.00	34.00
		Base		100.000000	159,039,649.61	100.000000	159,039,649.61	0.00	34.00
62455BJD8	MOUNTCLIFF					0.460000	13 Sep 2022		
		Local	15,000,000.000	99.749556	14,962,433.33	99.749556	14,962,433.33	0.00	3.20
		Base		99.749556	14,962,433.33	99.749556	14,962,433.33	0.00	3.20
67983UDT7	OLD LINE FUNDING LLC					0.165000	27 Apr 2022		
		Local	8,550,000.000	99.973875	8,547,766.31	99.973875	8,547,766.31	0.00	1.83
		Base		99.973875	8,547,766.31	99.973875	8,547,766.31	0.00	1.83
67983UJC8	OLD LINE FUNDING LLC					0.330000	12 Sep 2022		
		Local	6,100,000.000	99.821250	6,089,096.25	99.821250	6,089,096.25	0.00	1.30
		Base		99.821250	6,089,096.25	99.821250	6,089,096.25	0.00	1.30
82124MC73	SHEFFIELD RECEIVABLE					0.200000	07 Mar 2022		
		Local	15,000,000.000	99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	3.21
		Base		99.996667	14,999,500.00	99.996667	14,999,500.00	0.00	3.21
82124MDK3	SHEFFIELD RECEIVABLE					0.220000	19 Apr 2022		
		Local	10,000,000.000	99.970056	9,997,005.56	99.970056	9,997,005.56	0.00	2.14
		Base		99.970056	9,997,005.56	99.970056	9,997,005.56	0.00	2.14
85520ME33	STARBIRD FDG. CORP					0.320000	03 May 2022		
		Local	5,000,000.000	99.944000	4,997,200.00	99.944000	4,997,200.00	0.00	1.07
		Base		99.944000	4,997,200.00	99.944000	4,997,200.00	0.00	1.07

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91058UCU5	UNITED HEALTHCARE CO					0.330000	28 Mar 2022		
		Local	10,000,000.000	99.975250	9,997,525.00	99.975250	9,997,525.00	0.00	2.14
		Base		99.975250	9,997,525.00	99.975250	9,997,525.00	0.00	2.14
92344MCU5	VERIZON COMMNTN INC					0.390000	28 Mar 2022		
		Local	20,000,000.000	99.970750	19,994,150.00	99.970750	19,994,150.00	0.00	4.27
		Base		99.970750	19,994,150.00	99.970750	19,994,150.00	0.00	4.27
92646LDV9	VICTORY RECEIVABLES					0.290000	29 Apr 2022		
		Local	5,000,000.000	99.952472	4,997,623.61	99.952472	4,997,623.61	0.00	1.07
		Base		99.952472	4,997,623.61	99.952472	4,997,623.61	0.00	1.07
US DOLLAR Total									
		Local	453,689,649.610		453,423,333.69		453,423,333.69	0.00	96.93
		Base			453,423,333.69		453,423,333.69	0.00	96.93
CASH EQUIVALENT Total									
		Base	453,689,649.610		453,423,333.69		453,423,333.69	0.00	96.93
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	14,367,269.890	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.07
		Base		0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.07
US DOLLAR Total									
		Local	14,367,269.890		14,366,983.37		14,367,269.89	286.52	3.07
		Base			14,366,983.37		14,367,269.89	286.52	3.07
EQUITY Total									
		Base	14,367,269.890		14,366,983.37		14,367,269.89	286.52	3.07
FIXED INCOME									

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR							Exchange Rate:	1.000000	
912796ZX0	CASH MGMT BILL 12/21 0.00000						15 Dec 2021		
		0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
US DOLLAR Total									
			Local		-0.07		0.00	0.07	0.00
			Base		-0.07		0.00	0.07	0.00
FIXED INCOME Total									
		0.000	Base		-0.07		0.00	0.07	0.00

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								
		468,050,897.630	Base	467,784,295.12		467,784,581.71	286.59	100.00

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					1.000000	31 Dec 2030		
		Local	47,738.930	100.000000	47,738.93	100.000000	47,738.93	0.00	0.32
		Base		100.000000	47,738.93	100.000000	47,738.93	0.00	0.32
US DOLLAR Total									
		Local	47,738.930		47,738.93		47,738.93	0.00	0.32
		Base			47,738.93		47,738.93	0.00	0.32
CASH EQUIVALENT Total									
		Base	47,738.930		47,738.93		47,738.93	0.00	0.32
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		Local	860.000	323.236302	277,983.22	438.720000	377,299.20	99,315.98	2.54
		Base		323.236302	277,983.22	438.720000	377,299.20	99,315.98	2.54
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	33,043.000	396.933583	13,115,876.37	436.630000	14,427,565.09	1,311,688.72	97.14
		Base		396.933583	13,115,876.37	436.630000	14,427,565.09	1,311,688.72	97.14
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	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									
		Local	34,108.510		13,394,064.32		14,805,069.80	1,411,005.48	99.68
		Base			13,394,064.32		14,805,069.80	1,411,005.48	99.68
EQUITY Total									
		Base	34,108.510		13,394,064.32		14,805,069.80	1,411,005.48	99.68

& 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

& 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									
		81,847.440	Base		13,441,803.25		14,852,808.73	1,411,005.48	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					1.000000	31 Dec 2030		
		Local	1,374.840	100.000000	1,374.84	100.000000	1,374.84	0.00	0.02
		Base		100.000000	1,374.84	100.000000	1,374.84	0.00	0.02
US DOLLAR Total									
		Local	1,374.840		1,374.84		1,374.84	0.00	0.02
		Base			1,374.84		1,374.84	0.00	0.02
CASH EQUIVALENT Total									
		Base	1,374.840		1,374.84		1,374.84	0.00	0.02
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	11,833.000	445.705574	5,274,034.06	485.440000	5,744,211.52	470,177.46	93.29
		Base		445.705574	5,274,034.06	485.440000	5,744,211.52	470,177.46	93.29
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	2,290.000	179.496480	411,046.94	179.800000	411,742.00	695.06	6.69
		Base		179.496480	411,046.94	179.800000	411,742.00	695.06	6.69
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	148.450	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									
		Local	14,271.450		5,685,228.89		6,156,101.97	470,873.08	99.98
		Base			5,685,228.89		6,156,101.97	470,873.08	99.98
EQUITY Total									
		Base	14,271.450		5,685,228.89		6,156,101.97	470,873.08	99.98

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

Holdings

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

As of: *February 28, 2022*

View Date: *March 4, 2022*

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									
		15,646.290	Base		5,686,603.73		6,157,476.81	470,873.08	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
4499929H1	ILA FINANCIAL SQUARE GOVT					1.000000	31 Dec 2030		
		582.540	Local	100.000000	582.54	100.000000	582.54	0.00	0.01
			Base	100.000000	582.54	100.000000	582.54	0.00	0.01
US DOLLAR Total									
		582.540	Local		582.54		582.54	0.00	0.01
			Base		582.54		582.54	0.00	0.01
CASH EQUIVALENT Total									
		582.540	Base		582.54		582.54	0.00	0.01
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		35,509.000	Local	100.056393	3,552,902.46	107.710000	3,824,674.39	271,771.93	93.46
			Base	100.056393	3,552,902.46	107.710000	3,824,674.39	271,771.93	93.46
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		1,350.000	Local	195.475667	263,892.15	197.520000	266,652.00	2,759.85	6.52
			Base	195.475667	263,892.15	197.520000	266,652.00	2,759.85	6.52
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		235.520	Local	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									
		37,094.520	Local		3,817,029.56		4,091,561.91	274,532.35	99.99
			Base		3,817,029.56		4,091,561.91	274,532.35	99.99
EQUITY Total									
		37,094.520	Base		3,817,029.56		4,091,561.91	274,532.35	99.99

& 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

& 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								
		37,677.060	Base	3,817,612.10		4,092,144.45	274,532.35	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
4499929H1	ILA FINANCIAL SQUARE GOVT					1.000000	31 Dec 2030		
			8,138.440	100.000000	8,138.44	100.000000	8,138.44	0.00	0.05
		Base		100.000000	8,138.44	100.000000	8,138.44	0.00	0.05
US DOLLAR Total									
			8,138.440		8,138.44		8,138.44	0.00	0.05
		Base			8,138.44		8,138.44	0.00	0.05
CASH EQUIVALENT Total									
			8,138.440		8,138.44		8,138.44	0.00	0.05
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			120,664.000	114.602483	13,828,394.06	110.360000	13,316,479.04	-511,915.02	80.27
		Base		114.602483	13,828,394.06	110.360000	13,316,479.04	-511,915.02	80.27
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			35,300.000	28.690257	1,012,766.08	28.660000	1,011,698.00	-1,068.08	6.10
		Base		28.690257	1,012,766.08	28.660000	1,011,698.00	-1,068.08	6.10
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
			27,500.000	81.314195	2,236,140.35	81.920000	2,252,800.00	16,659.65	13.58
		Base		81.314195	2,236,140.35	81.920000	2,252,800.00	16,659.65	13.58
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									
			183,753.810		17,077,589.21		16,581,266.85	-496,322.36	99.95
		Base			17,077,589.21		16,581,266.85	-496,322.36	99.95

& 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
EQUITY Total									
		183,753.810	Base		17,077,589.21		16,581,266.85	-496,322.36	99.95

& 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									
		191,892.250	Base		17,085,727.65		16,589,405.29	-496,322.36	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								
	-780.710	Local	-780.71	-780.71	0.00	0.00		0.00
		Base	-780.71	-780.71	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	8,138,939.320	Local	8,138,939.32	8,138,939.32	0.72	0.00		0.00
		Base	8,138,939.32	8,138,939.32	0.72	0.00	0.00	0.00
EQUITY								
	20,778,745.000	Local	782,525,898.84	1,126,841,393.19	99.28	344,315,494.35		344,315,494.35
		Base	782,525,898.84	1,126,841,393.19	99.28	344,315,494.35	0.00	344,315,494.35
US DOLLAR Total								
	28,916,903.610	Local	790,664,057.45	1,134,979,551.80	100.00	344,315,494.35		344,315,494.35
		Base	790,664,057.45	1,134,979,551.80	100.00	344,315,494.35	0.00	344,315,494.35
FUND Total								
	28,916,903.610	Base	790,664,057.45	1,134,979,551.80	100.00	344,315,494.35	0.00	344,315,494.35

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,506.410	Local	-2,506.41	-2,506.41	0.00	0.00		0.00
		Base	-2,506.41	-2,506.41	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	25,333,660.350	Local	25,333,660.35	25,333,660.35	3.35	0.00		0.00
		Base	25,333,660.35	25,333,660.35	3.35	0.00	0.00	0.00
EQUITY								
	23,189,078.000	Local	525,027,211.89	731,664,982.94	96.65	206,637,771.05		206,637,771.05
		Base	525,027,211.89	731,664,982.94	96.65	206,637,771.05	0.00	206,637,771.05
US DOLLAR Total								
	48,520,231.940	Local	550,358,365.83	756,996,136.88	100.00	206,637,771.05		206,637,771.05
		Base	550,358,365.83	756,996,136.88	100.00	206,637,771.05	0.00	206,637,771.05
FUND Total								
	48,520,231.940	Base	550,358,365.83	756,996,136.88	100.00	206,637,771.05	0.00	206,637,771.05

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	9,873,157.530	Local	9,873,157.53	9,873,157.53	0.38	0.00		0.00
		Base	9,873,157.53	9,873,157.53	0.38	0.00	0.00	0.00
CASH EQUIVALENT								
	454,041,536.100	Local	453,562,280.95	453,155,298.32	17.41	-406,982.63		-406,982.63
		Base	453,562,280.95	453,155,298.32	17.41	-406,982.63	0.00	-406,982.63
EQUITY								
	6,358,422.000	Local	50,913,564.29	50,319,245.96	1.93	-594,318.33		-594,318.33
		Base	50,913,564.29	50,319,245.96	1.93	-594,318.33	0.00	-594,318.33
FIXED INCOME								
	2,022,532,357.130	Local	2,079,544,091.97	2,089,588,142.11	80.28	10,044,050.14		10,044,050.14
Original Face:	1,882,724,336.000	Base	2,079,544,091.97	2,089,588,142.11	80.28	10,044,050.14	0.00	10,044,050.14
US DOLLAR Total								
	2,492,805,472.760	Local	2,593,893,094.74	2,602,935,843.92	100.00	9,042,749.18		9,042,749.18
Original Face:	1,882,724,336.000	Base	2,593,893,094.74	2,602,935,843.92	100.00	9,042,749.18	0.00	9,042,749.18
FUND Total								
	2,492,805,472.760	Base	2,593,893,094.74	2,602,935,843.92	100.00	9,042,749.18	0.00	9,042,749.18
Original Face:	1,882,724,336.000							

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								
	110,544.630	Local	110,544.63	110,544.63	0.02	0.00		0.00
		Base	110,544.63	110,544.63	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	258,372,549.190	Local	258,182,111.14	257,929,750.90	37.52	-252,360.24		-252,360.24
		Base	258,182,111.14	257,929,750.90	37.52	-252,360.24	0.00	-252,360.24
FIXED INCOME								
	436,410,749.260	Local	436,640,793.63	429,420,863.81	62.46	-7,219,929.82		-7,219,929.82
Original Face:	181,011,032.000	Base	436,640,793.63	429,420,863.81	62.46	-7,219,929.82	0.00	-7,219,929.82
US DOLLAR Total								
	694,893,843.080	Local	694,933,449.40	687,461,159.34	100.00	-7,472,290.06		-7,472,290.06
Original Face:	181,011,032.000	Base	694,933,449.40	687,461,159.34	100.00	-7,472,290.06	0.00	-7,472,290.06
FUND Total								
	694,893,843.080	Base	694,933,449.40	687,461,159.34	100.00	-7,472,290.06	0.00	-7,472,290.06
Original Face:	181,011,032.000							

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								
	35,943.150	Local	35,943.15	35,943.15	0.01	0.00		0.00
		Base	35,943.15	35,943.15	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	50,524,946.840	Local	50,523,010.31	50,509,541.84	17.28	-13,468.47		-13,468.47
		Base	50,523,010.31	50,509,541.84	17.28	-13,468.47	0.00	-13,468.47
FIXED INCOME								
	244,518,956.980	Local	245,367,563.56	241,801,764.91	82.71	-3,565,798.65		-3,565,798.65
Original Face:	113,514,553.000	Base	245,367,563.56	241,801,764.91	82.71	-3,565,798.65	0.00	-3,565,798.65
US DOLLAR Total								
	295,079,846.970	Local	295,926,517.02	292,347,249.90	100.00	-3,579,267.12		-3,579,267.12
Original Face:	113,514,553.000	Base	295,926,517.02	292,347,249.90	100.00	-3,579,267.12	0.00	-3,579,267.12
FUND Total								
	295,079,846.970	Base	295,926,517.02	292,347,249.90	100.00	-3,579,267.12	0.00	-3,579,267.12
Original Face:	113,514,553.000							

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								
	-4,206.260	Local	-4,206.26	-4,206.26	0.00	0.00		0.00
		Base	-4,206.26	-4,206.26	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	23,519,323.410	Local	23,519,323.41	23,519,323.41	0.89	0.00		0.00
		Base	23,519,323.41	23,519,323.41	0.89	0.00	0.00	0.00
EQUITY								
	20,981,437.000	Local	1,032,367,043.35	2,630,065,415.83	99.11	1,597,698,372.48		1,597,698,372.48
		Base	1,032,367,043.35	2,630,065,415.83	99.11	1,597,698,372.48	0.00	1,597,698,372.48
US DOLLAR Total								
	44,496,554.150	Local	1,055,882,160.50	2,653,580,532.98	100.00	1,597,698,372.48		1,597,698,372.48
		Base	1,055,882,160.50	2,653,580,532.98	100.00	1,597,698,372.48	0.00	1,597,698,372.48
FUND Total								
	44,496,554.150	Base	1,055,882,160.50	2,653,580,532.98	100.00	1,597,698,372.48	0.00	1,597,698,372.48

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								
	62,500.000	Local	62,500.00	62,500.00	0.00	0.00		0.00
		Base	62,500.00	62,500.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	967,746,581.200	Local	967,358,591.83	966,735,657.04	66.70	-622,934.79		-622,934.79
		Base	967,358,591.83	966,735,657.04	66.70	-622,934.79	0.00	-622,934.79
FIXED INCOME								
	486,237,523.510	Local	486,277,500.07	482,491,372.75	33.29	-3,786,127.32		-3,786,127.32
Original Face:	663,990,435.000	Base	486,277,500.07	482,491,372.75	33.29	-3,786,127.32	0.00	-3,786,127.32
US DOLLAR Total								
	1,454,046,604.710	Local	1,453,698,591.90	1,449,289,529.79	100.00	-4,409,062.11		-4,409,062.11
Original Face:	663,990,435.000	Base	1,453,698,591.90	1,449,289,529.79	100.00	-4,409,062.11	0.00	-4,409,062.11
FUND Total								
	1,454,046,604.710	Base	1,453,698,591.90	1,449,289,529.79	100.00	-4,409,062.11	0.00	-4,409,062.11
Original Face:	663,990,435.000							

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								
	80,000.020	Local	80,000.02	80,000.02	0.00	0.00		0.00
		Base	80,000.02	80,000.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,967,110,715.030	Local	4,965,911,359.19	4,964,737,464.54	70.06	-1,173,894.65		-1,173,894.65
		Base	4,965,911,359.19	4,964,737,464.54	70.06	-1,173,894.65	0.00	-1,173,894.65
FIXED INCOME								
	2,150,685,962.620	Local	2,159,959,850.49	2,121,953,914.50	29.94	-38,005,935.99		-38,005,935.99
Original Face:	461,631,952.000	Base	2,159,959,850.49	2,121,953,914.50	29.94	-38,005,935.99	0.00	-38,005,935.99
US DOLLAR Total								
	7,117,876,677.670	Local	7,125,951,209.70	7,086,771,379.06	100.00	-39,179,830.64		-39,179,830.64
Original Face:	461,631,952.000	Base	7,125,951,209.70	7,086,771,379.06	100.00	-39,179,830.64	0.00	-39,179,830.64
FUND Total								
	7,117,876,677.670	Base	7,125,951,209.70	7,086,771,379.06	100.00	-39,179,830.64	0.00	-39,179,830.64
Original Face:	461,631,952.000							

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								
	1,971.410	Local	1,971.41	1,971.41	0.00	0.00		0.00
		Base	1,971.41	1,971.41	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,451,553.060	Local	1,451,553.06	1,451,553.06	1.28	0.00		0.00
		Base	1,451,553.06	1,451,553.06	1.28	0.00	0.00	0.00
FIXED INCOME								
	111,991,422.920	Local	112,630,009.19	111,686,492.24	98.72	-943,516.95		-943,516.95
Original Face:	55,595,000.000	Base	112,630,009.19	111,686,492.24	98.72	-943,516.95	0.00	-943,516.95
US DOLLAR Total								
	113,444,947.390	Local	114,083,533.66	113,140,016.71	100.00	-943,516.95		-943,516.95
Original Face:	55,595,000.000	Base	114,083,533.66	113,140,016.71	100.00	-943,516.95	0.00	-943,516.95
FUND Total								
	113,444,947.390	Base	114,083,533.66	113,140,016.71	100.00	-943,516.95	0.00	-943,516.95
Original Face:	55,595,000.000							

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								
	25,000.000	Local	25,000.00	25,000.00	0.00	0.00		0.00
		Base	25,000.00	25,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	678,329,878.810	Local	678,126,190.55	678,126,190.55	55.90	0.00		0.00
		Base	678,126,190.55	678,126,190.55	55.90	0.00	0.00	0.00
FIXED INCOME								
	539,334,346.210	Local	540,833,204.31	534,878,402.04	44.09	-5,954,802.27		-5,954,802.27
Original Face:	318,393,263.000	Base	540,833,204.31	534,878,402.04	44.09	-5,954,802.27	0.00	-5,954,802.27
US DOLLAR Total								
	1,217,689,225.020	Local	1,218,984,394.86	1,213,029,592.59	100.00	-5,954,802.27		-5,954,802.27
Original Face:	318,393,263.000	Base	1,218,984,394.86	1,213,029,592.59	100.00	-5,954,802.27	0.00	-5,954,802.27
FUND Total								
	1,217,689,225.020	Base	1,218,984,394.86	1,213,029,592.59	100.00	-5,954,802.27	0.00	-5,954,802.27
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								
	4,750.000	Local	4,750.00	4,750.00	0.00	0.00		0.00
		Base	4,750.00	4,750.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,054,380,058.810	Local	2,053,816,681.68	2,053,816,681.68	90.29	0.00		0.00
		Base	2,053,816,681.68	2,053,816,681.68	90.29	0.00	0.00	0.00
FIXED INCOME								
	221,046,586.350	Local	220,974,797.70	220,862,886.64	9.71	-111,911.06		-111,911.06
Original Face:	24,000,000.000	Base	220,974,797.70	220,862,886.64	9.71	-111,911.06	0.00	-111,911.06
US DOLLAR Total								
	2,275,431,395.160	Local	2,274,796,229.38	2,274,684,318.32	100.00	-111,911.06		-111,911.06
Original Face:	24,000,000.000	Base	2,274,796,229.38	2,274,684,318.32	100.00	-111,911.06	0.00	-111,911.06
FUND Total								
	2,275,431,395.160	Base	2,274,796,229.38	2,274,684,318.32	100.00	-111,911.06	0.00	-111,911.06
Original Face:	24,000,000.000							

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								
	-4,180.810	Local	-4,180.81	-4,180.81	0.00	0.00		0.00
		Base	-4,180.81	-4,180.81	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	999,487,140.520	Local	999,456,388.25	999,456,388.25	46.73	0.00		0.00
		Base	999,456,388.25	999,456,388.25	46.73	0.00	0.00	0.00
FIXED INCOME								
	1,140,000,000.000	Local	1,139,810,013.84	1,139,199,229.80	53.27	-610,784.04		-610,784.04
		Base	1,139,810,013.84	1,139,199,229.80	53.27	-610,784.04	0.00	-610,784.04
US DOLLAR Total								
	2,139,482,959.710	Local	2,139,262,221.28	2,138,651,437.24	100.00	-610,784.04		-610,784.04
		Base	2,139,262,221.28	2,138,651,437.24	100.00	-610,784.04	0.00	-610,784.04
FUND Total								
	2,139,482,959.710	Base	2,139,262,221.28	2,138,651,437.24	100.00	-610,784.04	0.00	-610,784.04

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								
	-28,793,868.770	Local	-28,793,868.77	-28,793,868.77	4.43	0.00		0.00
		Base	-28,793,868.77	-28,793,868.77	4.43	0.00	0.00	0.00
CASH EQUIVALENT								
	28,831,685.800	Local	28,831,685.63	28,831,685.63	4.43	0.00		0.00
		Base	28,831,685.63	28,831,685.63	4.43	0.00	0.00	0.00
FIXED INCOME								
	588,830,000.000	Local	592,567,960.00	592,474,526.24	91.14	-93,433.76		-93,433.76
Original Face:	380,620,000.000	Base	592,567,960.00	592,474,526.24	91.14	-93,433.76	0.00	-93,433.76
US DOLLAR Total								
	588,867,817.030	Local	592,605,776.86	592,512,343.10	100.00	-93,433.76		-93,433.76
Original Face:	380,620,000.000	Base	592,605,776.86	592,512,343.10	100.00	-93,433.76	0.00	-93,433.76
FUND Total								
	588,867,817.030	Base	592,605,776.86	592,512,343.10	100.00	-93,433.76	0.00	-93,433.76
Original Face:	380,620,000.000							

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								
	70,708.220	Local	70,708.22	70,708.22	0.01	0.00		0.00
		Base	70,708.22	70,708.22	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	152,500,000.000	Local	152,408,968.03	152,408,968.03	27.08	0.00		0.00
		Base	152,408,968.03	152,408,968.03	27.08	0.00	0.00	0.00
FIXED INCOME								
	417,421,106.620	Local	422,213,385.07	410,250,836.05	72.90	-11,962,549.02		-11,962,549.02
Original Face:	196,663,419.000	Base	422,213,385.07	410,250,836.05	72.90	-11,962,549.02	0.00	-11,962,549.02
US DOLLAR Total								
	569,991,814.840	Local	574,693,061.32	562,730,512.30	100.00	-11,962,549.02		-11,962,549.02
Original Face:	196,663,419.000	Base	574,693,061.32	562,730,512.30	100.00	-11,962,549.02	0.00	-11,962,549.02
FUND Total								
	569,991,814.840	Base	574,693,061.32	562,730,512.30	100.00	-11,962,549.02	0.00	-11,962,549.02
Original Face:	196,663,419.000							

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								
	173,287.380	Local	173,287.38	173,287.38	0.01	0.00		0.00
		Base	173,287.38	173,287.38	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,867,035,194.110	Local	1,866,312,390.97	1,866,312,390.97	99.99	0.00		0.00
		Base	1,866,312,390.97	1,866,312,390.97	99.99	0.00	0.00	0.00
US DOLLAR Total								
	1,867,208,481.490	Local	1,866,485,678.35	1,866,485,678.35	100.00	0.00		0.00
		Base	1,866,485,678.35	1,866,485,678.35	100.00	0.00	0.00	0.00
FUND Total								
	1,867,208,481.490	Base	1,866,485,678.35	1,866,485,678.35	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								
	93,101.300	Local	93,101.30	93,101.30	0.04	0.00		0.00
		Base	93,101.30	93,101.30	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	21,500,000.000	Local	21,493,593.72	21,493,593.72	9.07	0.00		0.00
		Base	21,493,593.72	21,493,593.72	9.07	0.00	0.00	0.00
FIXED INCOME								
	217,529,977.340	Local	219,109,459.37	215,478,384.76	90.89	-3,631,074.61		-3,631,074.61
Original Face:	157,922,434.000	Base	219,109,459.37	215,478,384.76	90.89	-3,631,074.61	0.00	-3,631,074.61
US DOLLAR Total								
	239,123,078.640	Local	240,696,154.39	237,065,079.78	100.00	-3,631,074.61		-3,631,074.61
Original Face:	157,922,434.000	Base	240,696,154.39	237,065,079.78	100.00	-3,631,074.61	0.00	-3,631,074.61
FUND Total								
	239,123,078.640	Base	240,696,154.39	237,065,079.78	100.00	-3,631,074.61	0.00	-3,631,074.61
Original Face:	157,922,434.000							

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								
	1,685,549.650	Local	1,685,549.65	1,685,549.65	0.35	0.00		0.00
		Base	1,685,549.65	1,685,549.65	0.35	0.00	0.00	0.00
CASH EQUIVALENT								
	345,204,847.810	Local	345,200,078.79	345,200,078.79	71.51	0.00		0.00
		Base	345,200,078.79	345,200,078.79	71.51	0.00	0.00	0.00
FIXED INCOME								
	136,624,757.560	Local	137,147,672.05	135,839,983.21	28.14	-1,307,688.84		-1,307,688.84
Original Face:	298,512,254.000	Base	137,147,672.05	135,839,983.21	28.14	-1,307,688.84	0.00	-1,307,688.84
US DOLLAR Total								
	483,515,155.020	Local	484,033,300.49	482,725,611.65	100.00	-1,307,688.84		-1,307,688.84
Original Face:	298,512,254.000	Base	484,033,300.49	482,725,611.65	100.00	-1,307,688.84	0.00	-1,307,688.84
FUND Total								
	483,515,155.020	Base	484,033,300.49	482,725,611.65	100.00	-1,307,688.84	0.00	-1,307,688.84
Original Face:	298,512,254.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-6,021.870	Local	-6,021.87	-6,021.87	0.00	0.00		0.00
		Base	-6,021.87	-6,021.87	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	453,689,649.610	Local	453,423,333.69	453,423,333.69	96.93	0.00		0.00
		Base	453,423,333.69	453,423,333.69	96.93	0.00	0.00	0.00
EQUITY								
	14,367,269.890	Local	14,366,983.37	14,367,269.89	3.07	286.52		286.52
		Base	14,366,983.37	14,367,269.89	3.07	286.52	0.00	286.52
FIXED INCOME								
	0.000	Local	-0.07	0.00	0.00	0.07		0.07
		Base	-0.07	0.00	0.00	0.07	0.00	0.07
US DOLLAR Total								
	468,050,897.630	Local	467,784,295.12	467,784,581.71	100.00	286.59		286.59
		Base	467,784,295.12	467,784,581.71	100.00	286.59	0.00	286.59
FUND Total								
	468,050,897.630	Base	467,784,295.12	467,784,581.71	100.00	286.59	0.00	286.59

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								
	47,738.930	Local	47,738.93	47,738.93	0.32	0.00		0.00
		Base	47,738.93	47,738.93	0.32	0.00	0.00	0.00
EQUITY								
	34,108.510	Local	13,394,064.32	14,805,069.80	99.68	1,411,005.48		1,411,005.48
		Base	13,394,064.32	14,805,069.80	99.68	1,411,005.48	0.00	1,411,005.48
US DOLLAR Total								
	81,847.440	Local	13,441,803.25	14,852,808.73	100.00	1,411,005.48		1,411,005.48
		Base	13,441,803.25	14,852,808.73	100.00	1,411,005.48	0.00	1,411,005.48
FUND Total								
	81,847.440	Base	13,441,803.25	14,852,808.73	100.00	1,411,005.48	0.00	1,411,005.48

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								
	1,374.840	Local	1,374.84	1,374.84	0.02	0.00		0.00
		Base	1,374.84	1,374.84	0.02	0.00	0.00	0.00
EQUITY								
	14,271.450	Local	5,685,228.89	6,156,101.97	99.98	470,873.08		470,873.08
		Base	5,685,228.89	6,156,101.97	99.98	470,873.08	0.00	470,873.08
US DOLLAR Total								
	15,646.290	Local	5,686,603.73	6,157,476.81	100.00	470,873.08		470,873.08
		Base	5,686,603.73	6,157,476.81	100.00	470,873.08	0.00	470,873.08
FUND Total								
	15,646.290	Base	5,686,603.73	6,157,476.81	100.00	470,873.08	0.00	470,873.08

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								
	582.540	Local	582.54	582.54	0.01	0.00		0.00
		Base	582.54	582.54	0.01	0.00	0.00	0.00
EQUITY								
	37,094.520	Local	3,817,029.56	4,091,561.91	99.99	274,532.35		274,532.35
		Base	3,817,029.56	4,091,561.91	99.99	274,532.35	0.00	274,532.35
US DOLLAR Total								
	37,677.060	Local	3,817,612.10	4,092,144.45	100.00	274,532.35		274,532.35
		Base	3,817,612.10	4,092,144.45	100.00	274,532.35	0.00	274,532.35
FUND Total								
	37,677.060	Base	3,817,612.10	4,092,144.45	100.00	274,532.35	0.00	274,532.35

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								
	8,138.440	Local	8,138.44	8,138.44	0.05	0.00		0.00
		Base	8,138.44	8,138.44	0.05	0.00	0.00	0.00
EQUITY								
	183,753.810	Local	17,077,589.21	16,581,266.85	99.95	-496,322.36		-496,322.36
		Base	17,077,589.21	16,581,266.85	99.95	-496,322.36	0.00	-496,322.36
US DOLLAR Total								
	191,892.250	Local	17,085,727.65	16,589,405.29	100.00	-496,322.36		-496,322.36
		Base	17,085,727.65	16,589,405.29	100.00	-496,322.36	0.00	-496,322.36
FUND Total								
	191,892.250	Base	17,085,727.65	16,589,405.29	100.00	-496,322.36	0.00	-496,322.36

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	-780.710	-780.71	-780.71	0.00	0.00	0.00	0.00
CASH Total	-780.710	-780.71	-780.71	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	8,138,939.320	8,138,939.32	8,138,939.32	0.72	0.00	0.00	0.00
CASH EQUIVALENT Total	8,138,939.320	8,138,939.32	8,138,939.32	0.72	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
EQUITY							
US DOLLAR	20,778,745.000	782,525,898.84	1,126,841,393.19	99.28	344,315,494.35	0.00	344,315,494.35
EQUITY Total	20,778,745.000	782,525,898.84	1,126,841,393.19	99.28	344,315,494.35	0.00	344,315,494.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	28,916,903.610	790,664,057.45	1,134,979,551.80	100.00	344,315,494.35	0.00	344,315,494.35

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,506.410	-2,506.41	-2,506.41	0.00	0.00	0.00	0.00
CASH Total	-2,506.410	-2,506.41	-2,506.41	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	25,333,660.350	25,333,660.35	25,333,660.35	3.35	0.00	0.00	0.00
CASH EQUIVALENT Total	25,333,660.350	25,333,660.35	25,333,660.35	3.35	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	23,189,078.000	525,027,211.89	731,664,982.94	96.65	206,637,771.05	0.00	206,637,771.05
EQUITY Total	23,189,078.000	525,027,211.89	731,664,982.94	96.65	206,637,771.05	0.00	206,637,771.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	48,520,231.940	550,358,365.83	756,996,136.88	100.00	206,637,771.05	0.00	206,637,771.05

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	9,873,157.530	9,873,157.53	9,873,157.53	0.38	0.00	0.00	0.00
CASH Total	9,873,157.530	9,873,157.53	9,873,157.53	0.38	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							
	454,041,536.100	453,562,280.95	453,155,298.32	17.41	-406,982.63	0.00	-406,982.63
CASH EQUIVALENT Total							
	454,041,536.100	453,562,280.95	453,155,298.32	17.41	-406,982.63	0.00	-406,982.63

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							
	6,358,422.000	50,913,564.29	50,319,245.96	1.93	-594,318.33	0.00	-594,318.33
EQUITY Total							
	6,358,422.000	50,913,564.29	50,319,245.96	1.93	-594,318.33	0.00	-594,318.33

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,022,532,357.130	2,079,544,091.97	2,089,588,142.11	80.28	10,044,050.14	0.00	10,044,050.14
FIXED INCOME Total	2,022,532,357.130	2,079,544,091.97	2,089,588,142.11	80.28	10,044,050.14	0.00	10,044,050.14

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	2,492,805,472.760	2,593,893,094.74	2,602,935,843.92	100.00	9,042,749.18	0.00	9,042,749.18

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	110,544.630	110,544.63	110,544.63	0.02	0.00	0.00	0.00
CASH Total	110,544.630	110,544.63	110,544.63	0.02	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	258,372,549.190	258,182,111.14	257,929,750.90	37.52	-252,360.24	0.00	-252,360.24
CASH EQUIVALENT Total	258,372,549.190	258,182,111.14	257,929,750.90	37.52	-252,360.24	0.00	-252,360.24

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	436,410,749.260	436,640,793.63	429,420,863.81	62.46	-7,219,929.82	0.00	-7,219,929.82
FIXED INCOME Total							
	436,410,749.260	436,640,793.63	429,420,863.81	62.46	-7,219,929.82	0.00	-7,219,929.82

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	694,893,843.080	694,933,449.40	687,461,159.34	100.00	-7,472,290.06	0.00	-7,472,290.06

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	35,943.150	35,943.15	35,943.15	0.01	0.00	0.00	0.00
CASH Total	35,943.150	35,943.15	35,943.15	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	50,524,946.840	50,523,010.31	50,509,541.84	17.28	-13,468.47	0.00	-13,468.47
CASH EQUIVALENT Total	50,524,946.840	50,523,010.31	50,509,541.84	17.28	-13,468.47	0.00	-13,468.47

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	244,518,956.980	245,367,563.56	241,801,764.91	82.71	-3,565,798.65	0.00	-3,565,798.65
FIXED INCOME Total							
	244,518,956.980	245,367,563.56	241,801,764.91	82.71	-3,565,798.65	0.00	-3,565,798.65

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	295,079,846.970	295,926,517.02	292,347,249.90	100.00	-3,579,267.12	0.00	-3,579,267.12

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	-4,206.260	-4,206.26	-4,206.26	0.00	0.00	0.00	0.00
CASH Total	-4,206.260	-4,206.26	-4,206.26	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	23,519,323.410	23,519,323.41	23,519,323.41	0.89	0.00	0.00	0.00
CASH EQUIVALENT Total	23,519,323.410	23,519,323.41	23,519,323.41	0.89	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	20,981,437.000	1,032,367,043.35	2,630,065,415.83	99.11	1,597,698,372.48	0.00	1,597,698,372.48
EQUITY Total	20,981,437.000	1,032,367,043.35	2,630,065,415.83	99.11	1,597,698,372.48	0.00	1,597,698,372.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	44,496,554.150	1,055,882,160.50	2,653,580,532.98	100.00	1,597,698,372.48	0.00	1,597,698,372.48

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	62,500.000	62,500.00	62,500.00	0.00	0.00	0.00	0.00
CASH Total	62,500.000	62,500.00	62,500.00	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	967,746,581.200	967,358,591.83	966,735,657.04	66.70	-622,934.79	0.00	-622,934.79
CASH EQUIVALENT Total	967,746,581.200	967,358,591.83	966,735,657.04	66.70	-622,934.79	0.00	-622,934.79

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	486,237,523.510	486,277,500.07	482,491,372.75	33.29	-3,786,127.32	0.00	-3,786,127.32
FIXED INCOME Total							
	486,237,523.510	486,277,500.07	482,491,372.75	33.29	-3,786,127.32	0.00	-3,786,127.32

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	1,454,046,604.710	1,453,698,591.90	1,449,289,529.79	100.00	-4,409,062.11	0.00	-4,409,062.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	80,000.020	80,000.02	80,000.02	0.00	0.00	0.00	0.00
CASH Total	80,000.020	80,000.02	80,000.02	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,967,110,715.030	4,965,911,359.19	4,964,737,464.54	70.06	-1,173,894.65	0.00	-1,173,894.65
CASH EQUIVALENT Total	4,967,110,715.030	4,965,911,359.19	4,964,737,464.54	70.06	-1,173,894.65	0.00	-1,173,894.65

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,150,685,962.620	2,159,959,850.49	2,121,953,914.50	29.94	-38,005,935.99	0.00	-38,005,935.99
FIXED INCOME Total							
	2,150,685,962.620	2,159,959,850.49	2,121,953,914.50	29.94	-38,005,935.99	0.00	-38,005,935.99

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	7,117,876,677.670	7,125,951,209.70	7,086,771,379.06	100.00	-39,179,830.64	0.00	-39,179,830.64

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	1,971.410	1,971.41	1,971.41	0.00	0.00	0.00	0.00
CASH Total	1,971.410	1,971.41	1,971.41	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							
	1,451,553.060	1,451,553.06	1,451,553.06	1.28	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,451,553.060	1,451,553.06	1,451,553.06	1.28	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	111,991,422.920	112,630,009.19	111,686,492.24	98.72	-943,516.95	0.00	-943,516.95
FIXED INCOME Total							
	111,991,422.920	112,630,009.19	111,686,492.24	98.72	-943,516.95	0.00	-943,516.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	113,444,947.390	114,083,533.66	113,140,016.71	100.00	-943,516.95	0.00	-943,516.95

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	25,000.000	25,000.00	25,000.00	0.00	0.00	0.00	0.00
CASH Total	25,000.000	25,000.00	25,000.00	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	678,329,878.810	678,126,190.55	678,126,190.55	55.90	0.00	0.00	0.00
CASH EQUIVALENT Total	678,329,878.810	678,126,190.55	678,126,190.55	55.90	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							
	539,334,346.210	540,833,204.31	534,878,402.04	44.09	-5,954,802.27	0.00	-5,954,802.27
FIXED INCOME Total							
	539,334,346.210	540,833,204.31	534,878,402.04	44.09	-5,954,802.27	0.00	-5,954,802.27

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	1,217,689,225.020	1,218,984,394.86	1,213,029,592.59	100.00	-5,954,802.27	0.00	-5,954,802.27

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	4,750.000	4,750.00	4,750.00	0.00	0.00	0.00	0.00
CASH Total	4,750.000	4,750.00	4,750.00	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	2,054,380,058.810	2,053,816,681.68	2,053,816,681.68	90.29	0.00	0.00	0.00
CASH EQUIVALENT Total	2,054,380,058.810	2,053,816,681.68	2,053,816,681.68	90.29	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	221,046,586.350	220,974,797.70	220,862,886.64	9.71	-111,911.06	0.00	-111,911.06
FIXED INCOME Total	221,046,586.350	220,974,797.70	220,862,886.64	9.71	-111,911.06	0.00	-111,911.06

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	2,275,431,395.160	2,274,796,229.38	2,274,684,318.32	100.00	-111,911.06	0.00	-111,911.06

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-4,180.810	-4,180.81	-4,180.81	0.00	0.00	0.00	0.00
CASH Total	-4,180.810	-4,180.81	-4,180.81	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	999,487,140.520	999,456,388.25	999,456,388.25	46.73	0.00	0.00	0.00
CASH EQUIVALENT Total	999,487,140.520	999,456,388.25	999,456,388.25	46.73	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,140,000,000.000	1,139,810,013.84	1,139,199,229.80	53.27	-610,784.04	0.00	-610,784.04
FIXED INCOME Total							
	1,140,000,000.000	1,139,810,013.84	1,139,199,229.80	53.27	-610,784.04	0.00	-610,784.04

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,139,482,959.710	2,139,262,221.28	2,138,651,437.24	100.00	-610,784.04	0.00	-610,784.04

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-28,793,868.770	-28,793,868.77	-28,793,868.77	4.43	0.00	0.00	0.00
CASH Total	-28,793,868.770	-28,793,868.77	-28,793,868.77	4.43	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							
	28,831,685.800	28,831,685.63	28,831,685.63	4.43	0.00	0.00	0.00
CASH EQUIVALENT Total							
	28,831,685.800	28,831,685.63	28,831,685.63	4.43	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							
	588,830,000.000	592,567,960.00	592,474,526.24	91.14	-93,433.76	0.00	-93,433.76
FIXED INCOME Total							
	588,830,000.000	592,567,960.00	592,474,526.24	91.14	-93,433.76	0.00	-93,433.76

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	588,867,817.030	592,605,776.86	592,512,343.10	100.00	-93,433.76	0.00	-93,433.76

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	70,708.220	70,708.22	70,708.22	0.01	0.00	0.00	0.00
CASH Total	70,708.220	70,708.22	70,708.22	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	152,500,000.000	152,408,968.03	152,408,968.03	27.08	0.00	0.00	0.00
CASH EQUIVALENT Total	152,500,000.000	152,408,968.03	152,408,968.03	27.08	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							
	417,421,106.620	422,213,385.07	410,250,836.05	72.90	-11,962,549.02	0.00	-11,962,549.02
FIXED INCOME Total							
	417,421,106.620	422,213,385.07	410,250,836.05	72.90	-11,962,549.02	0.00	-11,962,549.02

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	569,991,814.840	574,693,061.32	562,730,512.30	100.00	-11,962,549.02	0.00	-11,962,549.02

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	173,287.380	173,287.38	173,287.38	0.01	0.00	0.00	0.00
CASH Total	173,287.380	173,287.38	173,287.38	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,867,035,194.110	1,866,312,390.97	1,866,312,390.97	99.99	0.00	0.00	0.00
CASH EQUIVALENT Total	1,867,035,194.110	1,866,312,390.97	1,866,312,390.97	99.99	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	1,867,208,481.490	1,866,485,678.35	1,866,485,678.35	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	93,101.300	93,101.30	93,101.30	0.04	0.00	0.00	0.00
CASH Total	93,101.300	93,101.30	93,101.30	0.04	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	21,500,000.000	21,493,593.72	21,493,593.72	9.07	0.00	0.00	0.00
CASH EQUIVALENT Total	21,500,000.000	21,493,593.72	21,493,593.72	9.07	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	217,529,977.340	219,109,459.37	215,478,384.76	90.89	-3,631,074.61	0.00	-3,631,074.61
FIXED INCOME Total							
	217,529,977.340	219,109,459.37	215,478,384.76	90.89	-3,631,074.61	0.00	-3,631,074.61

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	239,123,078.640	240,696,154.39	237,065,079.78	100.00	-3,631,074.61	0.00	-3,631,074.61

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,685,549.650	1,685,549.65	1,685,549.65	0.35	0.00	0.00	0.00
CASH Total	1,685,549.650	1,685,549.65	1,685,549.65	0.35	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	345,204,847.810	345,200,078.79	345,200,078.79	71.51	0.00	0.00	0.00
CASH EQUIVALENT Total	345,204,847.810	345,200,078.79	345,200,078.79	71.51	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	136,624,757.560	137,147,672.05	135,839,983.21	28.14	-1,307,688.84	0.00	-1,307,688.84
FIXED INCOME Total							
	136,624,757.560	137,147,672.05	135,839,983.21	28.14	-1,307,688.84	0.00	-1,307,688.84

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	483,515,155.020	484,033,300.49	482,725,611.65	100.00	-1,307,688.84	0.00	-1,307,688.84

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-6,021.870	-6,021.87	-6,021.87	0.00	0.00	0.00	0.00
CASH Total	-6,021.870	-6,021.87	-6,021.87	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	453,689,649.610	453,423,333.69	453,423,333.69	96.93	0.00	0.00	0.00
CASH EQUIVALENT Total	453,689,649.610	453,423,333.69	453,423,333.69	96.93	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,367,269.890	14,366,983.37	14,367,269.89	3.07	286.52	0.00	286.52
EQUITY Total	14,367,269.890	14,366,983.37	14,367,269.89	3.07	286.52	0.00	286.52

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	0.000	-0.07	0.00	0.00	0.07	0.00	0.07
FIXED INCOME Total	0.000	-0.07	0.00	0.00	0.07	0.00	0.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	468,050,897.630	467,784,295.12	467,784,581.71	100.00	286.59	0.00	286.59

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	47,738.930	47,738.93	47,738.93	0.32	0.00	0.00	0.00
CASH EQUIVALENT Total	47,738.930	47,738.93	47,738.93	0.32	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	34,108.510	13,394,064.32	14,805,069.80	99.68	1,411,005.48	0.00	1,411,005.48
EQUITY Total	34,108.510	13,394,064.32	14,805,069.80	99.68	1,411,005.48	0.00	1,411,005.48

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	81,847.440	13,441,803.25	14,852,808.73	100.00	1,411,005.48	0.00	1,411,005.48

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,374.840	1,374.84	1,374.84	0.02	0.00	0.00	0.00
CASH EQUIVALENT Total	1,374.840	1,374.84	1,374.84	0.02	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	14,271.450	5,685,228.89	6,156,101.97	99.98	470,873.08	0.00	470,873.08
EQUITY Total	14,271.450	5,685,228.89	6,156,101.97	99.98	470,873.08	0.00	470,873.08

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	15,646.290	5,686,603.73	6,157,476.81	100.00	470,873.08	0.00	470,873.08

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	582.540	582.54	582.54	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	582.540	582.54	582.54	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	37,094.520	3,817,029.56	4,091,561.91	99.99	274,532.35	0.00	274,532.35
EQUITY Total	37,094.520	3,817,029.56	4,091,561.91	99.99	274,532.35	0.00	274,532.35

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	37,677.060	3,817,612.10	4,092,144.45	100.00	274,532.35	0.00	274,532.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	8,138.440	8,138.44	8,138.44	0.05	0.00	0.00	0.00
CASH EQUIVALENT Total	8,138.440	8,138.44	8,138.44	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
EQUITY							
US DOLLAR	183,753.810	17,077,589.21	16,581,266.85	99.95	-496,322.36	0.00	-496,322.36
EQUITY Total	183,753.810	17,077,589.21	16,581,266.85	99.95	-496,322.36	0.00	-496,322.36

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	191,892.250	17,085,727.65	16,589,405.29	100.00	-496,322.36	0.00	-496,322.36

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							
	-780.710	-780.71	-780.71	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							
	8,138,939.320	8,138,939.32	8,138,939.32	0.72	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,778,745.000	782,525,898.84	1,126,841,393.19	99.28	344,315,494.35	0.00	344,315,494.35
					389,373,060.87 GN	0.00 GN	389,373,060.87 GN
					-45,057,566.52 LS	0.00 LS	-45,057,566.52 LS
FUND Total							
0.000	28,916,903.610	790,664,057.45	1,134,979,551.80	100.00	344,315,494.35	0.00	344,315,494.35
					389,373,060.87 GN	0.00 GN	389,373,060.87 GN
					-45,057,566.52 LS	0.00 LS	-45,057,566.52 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,506.410	-2,506.41	-2,506.41	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							
	25,333,660.350	25,333,660.35	25,333,660.35	3.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,189,078.000	525,027,211.89	731,664,982.94	96.65	206,637,771.05	0.00	206,637,771.05
					244,637,930.08 GN	0.00 GN	244,637,930.08 GN
					-38,000,159.03 LS	0.00 LS	-38,000,159.03 LS
FUND Total							
0.000	48,520,231.940	550,358,365.83	756,996,136.88	100.00	206,637,771.05	0.00	206,637,771.05
					244,637,930.08 GN	0.00 GN	244,637,930.08 GN
					-38,000,159.03 LS	0.00 LS	-38,000,159.03 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							
	9,873,157.530	9,873,157.53	9,873,157.53	0.38	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	454,041,536.100	453,562,280.95	453,155,298.32	17.41	-406,982.63	0.00	-406,982.63
					14,861.67 GN	0.00 GN	14,861.67 GN
					-421,844.30 LS	0.00 LS	-421,844.30 LS
EQUITY							
	6,358,422.000	50,913,564.29	50,319,245.96	1.93	-594,318.33	0.00	-594,318.33
					0.00 GN	0.00 GN	0.00 GN
					-594,318.33 LS	0.00 LS	-594,318.33 LS
FIXED INCOME							
	2,022,532,357.130	2,079,544,091.97	2,089,588,142.11	80.28	10,044,050.14	0.00	10,044,050.14
					46,466,480.47 GN	0.00 GN	46,466,480.47 GN
					-36,422,430.33 LS	0.00 LS	-36,422,430.33 LS
Original Face:	1,882,724,336.000						
FUND Total							
0.000	2,492,805,472.760	2,593,893,094.74	2,602,935,843.92	100.00	9,042,749.18	0.00	9,042,749.18
					46,481,342.14 GN	0.00 GN	46,481,342.14 GN
					-37,438,592.96 LS	0.00 LS	-37,438,592.96 LS
Original Face:	1,882,724,336.000						

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							
	110,544.630	110,544.63	110,544.63	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	258,372,549.190	258,182,111.14	257,929,750.90	37.52	-252,360.24	0.00	-252,360.24
					779.17 GN	0.00 GN	779.17 GN
					-253,139.41 LS	0.00 LS	-253,139.41 LS
FIXED INCOME							
	436,410,749.260	436,640,793.63	429,420,863.81	62.46	-7,219,929.82	0.00	-7,219,929.82
					752,361.72 GN	0.00 GN	752,361.72 GN
					-7,972,291.54 LS	0.00 LS	-7,972,291.54 LS
Original Face:	181,011,032.000						
FUND Total							
0.000	694,893,843.080	694,933,449.40	687,461,159.34	100.00	-7,472,290.06	0.00	-7,472,290.06
					753,140.89 GN	0.00 GN	753,140.89 GN
					-8,225,430.95 LS	0.00 LS	-8,225,430.95 LS
Original Face:	181,011,032.000						

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							
	35,943.150	35,943.15	35,943.15	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							
	50,524,946.840	50,523,010.31	50,509,541.84	17.28	-13,468.47	0.00	-13,468.47
					0.00 GN	0.00 GN	0.00 GN
					-13,468.47 LS	0.00 LS	-13,468.47 LS
FIXED INCOME							
	244,518,956.980	245,367,563.56	241,801,764.91	82.71	-3,565,798.65	0.00	-3,565,798.65
					33,133.45 GN	0.00 GN	33,133.45 GN
					-3,598,932.10 LS	0.00 LS	-3,598,932.10 LS
Original Face:	113,514,553.000						
FUND Total							
0.000	295,079,846.970	295,926,517.02	292,347,249.90	100.00	-3,579,267.12	0.00	-3,579,267.12
					33,133.45 GN	0.00 GN	33,133.45 GN
					-3,612,400.57 LS	0.00 LS	-3,612,400.57 LS
Original Face:	113,514,553.000						

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							
	-4,206.260	-4,206.26	-4,206.26	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							
	23,519,323.410	23,519,323.41	23,519,323.41	0.89	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							
	20,981,437.000	1,032,367,043.35	2,630,065,415.83	99.11	1,597,698,372.48	0.00	1,597,698,372.48
					1,643,800,342.68 GN	0.00 GN	1,643,800,342.68 GN
					-46,101,970.20 LS	0.00 LS	-46,101,970.20 LS
FUND Total							
0.000	44,496,554.150	1,055,882,160.50	2,653,580,532.98	100.00	1,597,698,372.48	0.00	1,597,698,372.48
					1,643,800,342.68 GN	0.00 GN	1,643,800,342.68 GN
					-46,101,970.20 LS	0.00 LS	-46,101,970.20 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	62,500.000	62,500.00	62,500.00	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							
	967,746,581.200	967,358,591.83	966,735,657.04	66.70	-622,934.79	0.00	-622,934.79
					0.00 GN	0.00 GN	0.00 GN
					-622,934.79 LS	0.00 LS	-622,934.79 LS
FIXED INCOME							
	486,237,523.510	486,277,500.07	482,491,372.75	33.29	-3,786,127.32	0.00	-3,786,127.32
					519,782.49 GN	0.00 GN	519,782.49 GN
					-4,305,909.81 LS	0.00 LS	-4,305,909.81 LS
Original Face:	663,990,435.000						
FUND Total							
0.000	1,454,046,604.710	1,453,698,591.90	1,449,289,529.79	100.00	-4,409,062.11	0.00	-4,409,062.11
					519,782.49 GN	0.00 GN	519,782.49 GN
					-4,928,844.60 LS	0.00 LS	-4,928,844.60 LS
Original Face:	663,990,435.000						

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							
	80,000.020	80,000.02	80,000.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,967,110,715.030	4,965,911,359.19	4,964,737,464.54	70.06	-1,173,894.65	0.00	-1,173,894.65
					43,959.00 GN	0.00 GN	43,959.00 GN
					-1,217,853.65 LS	0.00 LS	-1,217,853.65 LS
FIXED INCOME							
	2,150,685,962.620	2,159,959,850.49	2,121,953,914.50	29.94	-38,005,935.99	0.00	-38,005,935.99
					1,651,493.40 GN	0.00 GN	1,651,493.40 GN
					-39,657,429.39 LS	0.00 LS	-39,657,429.39 LS
Original Face:	461,631,952.000						
FUND Total							
0.000	7,117,876,677.670	7,125,951,209.70	7,086,771,379.06	100.00	-39,179,830.64	0.00	-39,179,830.64
					1,695,452.40 GN	0.00 GN	1,695,452.40 GN
					-40,875,283.04 LS	0.00 LS	-40,875,283.04 LS
Original Face:	461,631,952.000						

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							
	1,971.410	1,971.41	1,971.41	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							
	1,451,553.060	1,451,553.06	1,451,553.06	1.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	111,991,422.920	112,630,009.19	111,686,492.24	98.72	-943,516.95	0.00	-943,516.95
					68,379.28 GN	0.00 GN	68,379.28 GN
					-1,011,896.23 LS	0.00 LS	-1,011,896.23 LS
Original Face:	55,595,000.000						
FUND Total							
0.000	113,444,947.390	114,083,533.66	113,140,016.71	100.00	-943,516.95	0.00	-943,516.95
					68,379.28 GN	0.00 GN	68,379.28 GN
					-1,011,896.23 LS	0.00 LS	-1,011,896.23 LS
Original Face:	55,595,000.000						

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							
	25,000.000	25,000.00	25,000.00	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							
	678,329,878.810	678,126,190.55	678,126,190.55	55.90	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							
	539,334,346.210	540,833,204.31	534,878,402.04	44.09	-5,954,802.27	0.00	-5,954,802.27
					542,077.99 GN	0.00 GN	542,077.99 GN
					-6,496,880.26 LS	0.00 LS	-6,496,880.26 LS
Original Face:	318,393,263.000						
FUND Total							
0.000	1,217,689,225.020	1,218,984,394.86	1,213,029,592.59	100.00	-5,954,802.27	0.00	-5,954,802.27
					542,077.99 GN	0.00 GN	542,077.99 GN
					-6,496,880.26 LS	0.00 LS	-6,496,880.26 LS
Original Face:	318,393,263.000						

Holdings

Fund Summary

As of: *February 28, 2022*

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

View Date: *March 4, 2022*

STATE STREET.

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							
	4,750.000	4,750.00	4,750.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,054,380,058.810	2,053,816,681.68	2,053,816,681.68	90.29	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	221,046,586.350	220,974,797.70	220,862,886.64	9.71	-111,911.06	0.00	-111,911.06
					4,850.80 GN	0.00 GN	4,850.80 GN
					-116,761.86 LS	0.00 LS	-116,761.86 LS
Original Face:	24,000,000.000						
FUND Total							
0.000	2,275,431,395.160	2,274,796,229.38	2,274,684,318.32	100.00	-111,911.06	0.00	-111,911.06
					4,850.80 GN	0.00 GN	4,850.80 GN
					-116,761.86 LS	0.00 LS	-116,761.86 LS
Original Face:	24,000,000.000						

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							
	-4,180.810	-4,180.81	-4,180.81	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	999,487,140.520	999,456,388.25	999,456,388.25	46.73	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,140,000,000.000	1,139,810,013.84	1,139,199,229.80	53.27	-610,784.04	0.00	-610,784.04
					35,184.01 GN	0.00 GN	35,184.01 GN
					-645,968.05 LS	0.00 LS	-645,968.05 LS
FUND Total							
0.000	2,139,482,959.710	2,139,262,221.28	2,138,651,437.24	100.00	-610,784.04	0.00	-610,784.04
					35,184.01 GN	0.00 GN	35,184.01 GN
					-645,968.05 LS	0.00 LS	-645,968.05 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							
	-28,793,868.770	-28,793,868.77	-28,793,868.77	4.43	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							
	28,831,685.800	28,831,685.63	28,831,685.63	4.43	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							
	588,830,000.000	592,567,960.00	592,474,526.24	91.14	-93,433.76	0.00	-93,433.76
					52,593.33 GN	0.00 GN	52,593.33 GN
					-146,027.09 LS	0.00 LS	-146,027.09 LS
Original Face:	380,620,000.000						
FUND Total							
0.000	588,867,817.030	592,605,776.86	592,512,343.10	100.00	-93,433.76	0.00	-93,433.76
					52,593.33 GN	0.00 GN	52,593.33 GN
					-146,027.09 LS	0.00 LS	-146,027.09 LS
Original Face:	380,620,000.000						

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							
	70,708.220	70,708.22	70,708.22	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							
	152,500,000.000	152,408,968.03	152,408,968.03	27.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	417,421,106.620	422,213,385.07	410,250,836.05	72.90	-11,962,549.02	0.00	-11,962,549.02
					1,297,354.12 GN	0.00 GN	1,297,354.12 GN
					-13,259,903.14 LS	0.00 LS	-13,259,903.14 LS
Original Face:	196,663,419.000						
FUND Total							
0.000	569,991,814.840	574,693,061.32	562,730,512.30	100.00	-11,962,549.02	0.00	-11,962,549.02
					1,297,354.12 GN	0.00 GN	1,297,354.12 GN
					-13,259,903.14 LS	0.00 LS	-13,259,903.14 LS
Original Face:	196,663,419.000						

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							
	173,287.380	173,287.38	173,287.38	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,867,035,194.110	1,866,312,390.97	1,866,312,390.97	99.99	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	1,867,208,481.490	1,866,485,678.35	1,866,485,678.35	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							
	93,101.300	93,101.30	93,101.30	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	21,500,000.000	21,493,593.72	21,493,593.72	9.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	217,529,977.340	219,109,459.37	215,478,384.76	90.89	-3,631,074.61	0.00	-3,631,074.61
					1,543,137.33 GN	0.00 GN	1,543,137.33 GN
					-5,174,211.94 LS	0.00 LS	-5,174,211.94 LS
Original Face:	157,922,434.000						
FUND Total							
0.000	239,123,078.640	240,696,154.39	237,065,079.78	100.00	-3,631,074.61	0.00	-3,631,074.61
					1,543,137.33 GN	0.00 GN	1,543,137.33 GN
					-5,174,211.94 LS	0.00 LS	-5,174,211.94 LS
Original Face:	157,922,434.000						

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							
	1,685,549.650	1,685,549.65	1,685,549.65	0.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	345,204,847.810	345,200,078.79	345,200,078.79	71.51	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	136,624,757.560	137,147,672.05	135,839,983.21	28.14	-1,307,688.84	0.00	-1,307,688.84
					435,443.28 GN	0.00 GN	435,443.28 GN
					-1,743,132.12 LS	0.00 LS	-1,743,132.12 LS
Original Face:	298,512,254.000						
FUND Total							
0.000	483,515,155.020	484,033,300.49	482,725,611.65	100.00	-1,307,688.84	0.00	-1,307,688.84
					435,443.28 GN	0.00 GN	435,443.28 GN
					-1,743,132.12 LS	0.00 LS	-1,743,132.12 LS
Original Face:	298,512,254.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-6,021.870	-6,021.87	-6,021.87	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							
	453,689,649.610	453,423,333.69	453,423,333.69	96.93	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	14,367,269.890	14,366,983.37	14,367,269.89	3.07	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	0.000	-0.07	0.00	0.00	0.07	0.00	0.07
					0.07 GN	0.00 GN	0.07 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	468,050,897.630	467,784,295.12	467,784,581.71	100.00	286.59	0.00	286.59
					286.59 GN	0.00 GN	286.59 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							
	47,738.930	47,738.93	47,738.93	0.32	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	34,108.510	13,394,064.32	14,805,069.80	99.68	1,411,005.48	0.00	1,411,005.48
					1,411,005.48 GN	0.00 GN	1,411,005.48 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	81,847.440	13,441,803.25	14,852,808.73	100.00	1,411,005.48	0.00	1,411,005.48
					1,411,005.48 GN	0.00 GN	1,411,005.48 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							
	1,374.840	1,374.84	1,374.84	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							
	14,271.450	5,685,228.89	6,156,101.97	99.98	470,873.08	0.00	470,873.08
					470,873.08 GN	0.00 GN	470,873.08 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	15,646.290	5,686,603.73	6,157,476.81	100.00	470,873.08	0.00	470,873.08
					470,873.08 GN	0.00 GN	470,873.08 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							
	582.540	582.54	582.54	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							
	37,094.520	3,817,029.56	4,091,561.91	99.99	274,532.35	0.00	274,532.35
					274,532.35 GN	0.00 GN	274,532.35 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	37,677.060	3,817,612.10	4,092,144.45	100.00	274,532.35	0.00	274,532.35
					274,532.35 GN	0.00 GN	274,532.35 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							
	8,138.440	8,138.44	8,138.44	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
EQUITY							
	183,753.810	17,077,589.21	16,581,266.85	99.95	-496,322.36	0.00	-496,322.36
					16,660.74 GN	0.00 GN	16,660.74 GN
					-512,983.10 LS	0.00 LS	-512,983.10 LS
FUND Total							
0.000	191,892.250	17,085,727.65	16,589,405.29	100.00	-496,322.36	0.00	-496,322.36
					16,660.74 GN	0.00 GN	16,660.74 GN
					-512,983.10 LS	0.00 LS	-512,983.10 LS