Holdings

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

As of: *August 31, 2021* *View Date:* *September 8, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR									Exchange Rate:	1.000000
USD	US DOLLAR									
			297.500	Local	1.000000	297.50	1.000000	297.50	0.00	0.00
				Base	1.000000	297.50	1.000000	297.50	0.00	0.00
US DOLLAR Total										
			297.500	Local		297.50		297.50	0.00	0.00
				Base		297.50		297.50	0.00	0.00
CASH Total										
			297.500	Base		297.50		297.50	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24						0.035113	31 Dec 2030		
			4,114,248.650	Local	100.050001	4,116,305.81	100.050000	4,116,305.77	-0.04	0.35
				Base	100.050001	4,116,305.81	100.050000	4,116,305.77	-0.04	0.35
US DOLLAR Total										
			4,114,248.650	Local		4,116,305.81		4,116,305.77	-0.04	0.35
				Base		4,116,305.81		4,116,305.77	-0.04	0.35
CASH EQUIVALENT Total										
			4,114,248.650	Base		4,116,305.81		4,116,305.77	-0.04	0.35
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01									
			29,883.000	Local	42.827729	1,279,821.04	137.620000	4,112,498.46	2,832,677.42	0.35
				Base	42.827729	1,279,821.04	137.620000	4,112,498.46	2,832,677.42	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
00191U102	ASGN INC COMMON STOCK USD.01							
	25,696.000	Local	64.710452	1,662,799.78	112.190000	2,882,834.24	1,220,034.46	0.25
		Base	64.710452	1,662,799.78	112.190000	2,882,834.24	1,220,034.46	0.25
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	43,406.000	Local	38.859789	1,686,747.99	66.120000	2,870,004.72	1,183,256.73	0.25
		Base	38.859789	1,686,747.99	66.120000	2,870,004.72	1,183,256.73	0.25
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	57,133.000	Local	14.524187	829,810.40	32.230000	1,841,396.59	1,011,586.19	0.16
		Base	14.524187	829,810.40	32.230000	1,841,396.59	1,011,586.19	0.16
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	17,290.000	Local	116.839744	2,020,159.18	184.530000	3,190,523.70	1,170,364.52	0.27
		Base	116.839744	2,020,159.18	184.530000	3,190,523.70	1,170,364.52	0.27
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	23,903.000	Local	27.208510	650,365.02	37.000000	884,411.00	234,045.98	0.08
		Base	27.208510	650,365.02	37.000000	884,411.00	234,045.98	0.08
00766T100	AECOM COMMON STOCK USD.01							
	22,049.000	Local	32.711278	721,250.96	65.560000	1,445,532.44	724,281.48	0.12
		Base	32.711278	721,250.96	65.560000	1,445,532.44	724,281.48	0.12
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	20,133.000	Local	82.517406	1,661,322.93	170.110000	3,424,824.63	1,763,501.70	0.29
		Base	82.517406	1,661,322.93	170.110000	3,424,824.63	1,763,501.70	0.29
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	6,734.000	Local	403.352030	2,716,172.57	676.690000	4,556,830.46	1,840,657.89	0.39
		Base	403.352030	2,716,172.57	676.690000	4,556,830.46	1,840,657.89	0.39
018522300	ALLETE INC COMMON STOCK							
	25,277.000	Local	67.824192	1,714,392.09	67.420000	1,704,175.34	-10,216.75	0.15
		Base	67.824192	1,714,392.09	67.420000	1,704,175.34	-10,216.75	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,048.000	Local	46.960191	1,129,298.68	98.110000	2,359,349.28	1,230,050.60	0.20
		Base	46.960191	1,129,298.68	98.110000	2,359,349.28	1,230,050.60	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
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	15,770.000	135.183231	2,131,839.55	183.450000	2,893,006.50	761,166.95	0.25
		Base		135.183231	2,131,839.55	183.450000	2,893,006.50	761,166.95	0.25
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,676.000	40.980020	2,732,383.79	50.850000	3,390,474.60	658,090.81	0.29
		Base		40.980020	2,732,383.79	50.850000	3,390,474.60	658,090.81	0.29
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	72,981.000	16.679079	1,217,255.86	30.520000	2,227,380.12	1,010,124.26	0.19
		Base		16.679079	1,217,255.86	30.520000	2,227,380.12	1,010,124.26	0.19
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	33,379.000	49.455976	1,650,791.02	137.940000	4,604,299.26	2,953,508.24	0.39
		Base		49.455976	1,650,791.02	137.940000	4,604,299.26	2,953,508.24	0.39
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001								
		Local	51,962.000	25.606200	1,330,549.36	27.470000	1,427,396.14	96,846.78	0.12
		Base		25.606200	1,330,549.36	27.470000	1,427,396.14	96,846.78	0.12
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
		Local	138,650.000	6.488982	899,697.39	9.610000	1,332,426.50	432,729.11	0.11
		Base		6.488982	899,697.39	9.610000	1,332,426.50	432,729.11	0.11
03750L109	APARTMENT INCOME REIT CO REIT USD.01								
		Local	75,845.000	38.905244	2,950,768.22	50.820000	3,854,442.90	903,674.68	0.33
		Base		38.905244	2,950,768.22	50.820000	3,854,442.90	903,674.68	0.33
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,781.000	57.162985	1,816,696.83	134.800000	4,284,078.80	2,467,381.97	0.37
		Base		57.162985	1,816,696.83	134.800000	4,284,078.80	2,467,381.97	0.37
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	35,867.000	37.964685	1,361,679.35	121.220000	4,347,797.74	2,986,118.39	0.37
		Base		37.964685	1,361,679.35	121.220000	4,347,797.74	2,986,118.39	0.37
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	50,344.000	59.537001	2,997,330.76	67.120000	3,379,089.28	381,758.52	0.29
		Base		59.537001	2,997,330.76	67.120000	3,379,089.28	381,758.52	0.29

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	26,425.000	Local	32.907739	869,586.99	91.110000	2,407,581.75	1,537,994.76	0.21
		Base	32.907739	869,586.99	91.110000	2,407,581.75	1,537,994.76	0.21
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1							
	32,900.000	Local	137.856287	4,535,471.84	129.500000	4,260,550.00	-274,921.84	0.36
		Base	137.856287	4,535,471.84	129.500000	4,260,550.00	-274,921.84	0.36
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	73,903.000	Local	18.216548	1,346,257.58	20.620000	1,523,879.86	177,622.28	0.13
		Base	18.216548	1,346,257.58	20.620000	1,523,879.86	177,622.28	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01							
	26,092.000	Local	40.910687	1,067,441.65	109.090000	2,846,376.28	1,778,934.63	0.24
		Base	40.910687	1,067,441.65	109.090000	2,846,376.28	1,778,934.63	0.24
05368V106	AVIENT CORP COMMON STOCK USD.01							
	44,145.000	Local	33.637041	1,484,907.18	52.090000	2,299,513.05	814,605.87	0.20
		Base	33.637041	1,484,907.18	52.090000	2,299,513.05	814,605.87	0.20
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	25,017.000	Local	33.884140	847,679.53	90.750000	2,270,292.75	1,422,613.22	0.19
		Base	33.884140	847,679.53	90.750000	2,270,292.75	1,422,613.22	0.19
053807103	AVNET INC COMMON STOCK USD1.0							
	48,134.000	Local	29.636587	1,426,527.48	40.460000	1,947,501.64	520,974.16	0.17
		Base	29.636587	1,426,527.48	40.460000	1,947,501.64	520,974.16	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	31,219.000	Local	67.480288	2,106,667.11	181.870000	5,677,799.53	3,571,132.42	0.49
		Base	67.480288	2,106,667.11	181.870000	5,677,799.53	3,571,132.42	0.49
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	66,322.000	Local	27.659490	1,834,432.70	56.660000	3,757,804.52	1,923,371.82	0.32
		Base	27.659490	1,834,432.70	56.660000	3,757,804.52	1,923,371.82	0.32
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	46,632.000	Local	20.238898	943,780.31	29.330000	1,367,716.56	423,936.25	0.12
		Base	20.238898	943,780.31	29.330000	1,367,716.56	423,936.25	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
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,536.000	56.336344	1,100,586.81	83.810000	1,637,312.16	536,725.35	0.14
		Base		56.336344	1,100,586.81	83.810000	1,637,312.16	536,725.35	0.14
06417N103	BANK OZK COMMON STOCK								
		Local	58,532.000	40.583909	2,375,457.36	42.430000	2,483,512.76	108,055.40	0.21
		Base		40.583909	2,375,457.36	42.430000	2,483,512.76	108,055.40	0.21
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,621.000	66.470619	1,437,161.25	57.250000	1,237,802.25	-199,359.00	0.11
		Base		66.470619	1,437,161.25	57.250000	1,237,802.25	-199,359.00	0.11
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,785.000	99.193569	1,863,351.20	499.140000	9,376,344.90	7,512,993.70	0.80
		Base		99.193569	1,863,351.20	499.140000	9,376,344.90	7,512,993.70	0.80
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	30,407.000	45.621139	1,387,201.97	70.330000	2,138,524.31	751,322.34	0.18
		Base		45.621139	1,387,201.97	70.330000	2,138,524.31	751,322.34	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,613.000	84.796182	2,002,292.25	69.690000	1,645,589.97	-356,702.28	0.14
		Base		84.796182	2,002,292.25	69.690000	1,645,589.97	-356,702.28	0.14
093671105	H+R BLOCK INC COMMON STOCK								
		Local	87,782.000	15.814600	1,388,237.22	25.650000	2,251,608.30	863,371.08	0.19
		Base		15.814600	1,388,237.22	25.650000	2,251,608.30	863,371.08	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,509.000	331.117070	1,493,006.87	570.210000	2,571,076.89	1,078,070.02	0.22
		Base		331.117070	1,493,006.87	570.210000	2,571,076.89	1,078,070.02	0.22
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	38,984.000	32.619572	1,271,641.39	61.370000	2,392,448.08	1,120,806.69	0.20
		Base		32.619572	1,271,641.39	61.370000	2,392,448.08	1,120,806.69	0.20
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	41,564.000	37.513139	1,559,196.11	48.960000	2,034,973.44	475,777.33	0.17
		Base		37.513139	1,559,196.11	48.960000	2,034,973.44	475,777.33	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
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	4,072.000	22.505855	91,643.84	53.270000	216,915.44	125,271.60	0.02
		Base		22.505855	91,643.84	53.270000	216,915.44	125,271.60	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,018.000	78.408356	1,883,211.90	78.160000	1,877,246.88	-5,965.02	0.16
		Base		78.408356	1,883,211.90	78.160000	1,877,246.88	-5,965.02	0.16
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	143,617.000	17.021332	2,444,552.59	23.450000	3,367,818.65	923,266.06	0.29
		Base		17.021332	2,444,552.59	23.450000	3,367,818.65	923,266.06	0.29
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	35,944.000	79.697500	2,864,646.94	84.960000	3,053,802.24	189,155.30	0.26
		Base		79.697500	2,864,646.94	84.960000	3,053,802.24	189,155.30	0.26
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	113,137.000	16.805287	1,901,299.71	58.050000	6,567,602.85	4,666,303.14	0.56
		Base		16.805287	1,901,299.71	58.050000	6,567,602.85	4,666,303.14	0.56
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	37,674.000	29.151247	1,098,244.08	96.870000	3,649,480.38	2,551,236.30	0.31
		Base		29.151247	1,098,244.08	96.870000	3,649,480.38	2,551,236.30	0.31
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	100,354.000	35.304343	3,542,932.03	53.290000	5,347,864.66	1,804,932.63	0.46
		Base		35.304343	3,542,932.03	53.290000	5,347,864.66	1,804,932.63	0.46
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,905.000	34.736648	2,046,162.27	41.600000	2,450,448.00	404,285.73	0.21
		Base		34.736648	2,046,162.27	41.600000	2,450,448.00	404,285.73	0.21
125581801	CIT GROUP INC COMMON STOCK USD.01								
		Local	47,930.000	42.469382	2,035,557.47	55.420000	2,656,280.60	620,723.13	0.23
		Base		42.469382	2,035,557.47	55.420000	2,656,280.60	620,723.13	0.23
12571T100	CMC MATERIALS INC COMMON STOCK USD.001								
		Local	14,149.000	128.464534	1,817,644.69	132.620000	1,876,440.38	58,795.69	0.16
		Base		128.464534	1,817,644.69	132.620000	1,876,440.38	58,795.69	0.16

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12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	63,630.000	17.140074	1,090,622.91	24.460000	1,556,389.80	465,766.89	0.13
		Base		17.140074	1,090,622.91	24.460000	1,556,389.80	465,766.89	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	106,602.000	10.037511	1,070,018.74	11.360000	1,210,998.72	140,979.98	0.10
		Base		10.037511	1,070,018.74	11.360000	1,210,998.72	140,979.98	0.10
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,632.000	684.810038	1,802,420.02	2,099.590000	5,526,120.88	3,723,700.86	0.47
		Base		684.810038	1,802,420.02	2,099.590000	5,526,120.88	3,723,700.86	0.47
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	27,424.000	31.804317	872,201.58	53.400000	1,464,441.60	592,240.02	0.13
		Base		31.804317	872,201.58	53.400000	1,464,441.60	592,240.02	0.13
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	11,397.000	173.976494	1,982,810.10	257.540000	2,935,183.38	952,373.28	0.25
		Base		173.976494	1,982,810.10	257.540000	2,935,183.38	952,373.28	0.25
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	56,317.000	33.614400	1,893,062.17	28.060000	1,580,255.02	-312,807.15	0.14
		Base		33.614400	1,893,062.17	28.060000	1,580,255.02	-312,807.15	0.14
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	47,243.000	60.068809	2,837,830.75	150.040000	7,088,339.72	4,250,508.97	0.61
		Base		60.068809	2,837,830.75	150.040000	7,088,339.72	4,250,508.97	0.61
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	25,298.000	62.916591	1,591,663.91	210.740000	5,331,300.52	3,739,636.61	0.46
		Base		62.916591	1,591,663.91	210.740000	5,331,300.52	3,739,636.61	0.46
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	21,281.000	57.819805	1,230,463.28	102.380000	2,178,748.78	948,285.50	0.19
		Base		57.819805	1,230,463.28	102.380000	2,178,748.78	948,285.50	0.19
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,893.000	108.523107	1,941,803.96	204.560000	3,660,192.08	1,718,388.12	0.31
		Base		108.523107	1,941,803.96	204.560000	3,660,192.08	1,718,388.12	0.31

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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
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	36,210.000	Local	17.885605	647,637.75	39.780000	1,440,433.80	792,796.05	0.12
		Base	17.885605	647,637.75	39.780000	1,440,433.80	792,796.05	0.12
156727109	CERENCE INC COMMON STOCK USD.01							
	18,202.000	Local	108.431000	1,973,661.07	108.440000	1,973,824.88	163.81	0.17
		Base	108.431000	1,973,661.07	108.440000	1,973,824.88	163.81	0.17
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	63,470.000	Local	67.083711	4,257,803.14	112.350000	7,130,854.50	2,873,051.36	0.61
		Base	67.083711	4,257,803.14	112.350000	7,130,854.50	2,873,051.36	0.61
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	90,524.000	Local	21.629764	1,958,012.72	23.330000	2,111,924.92	153,912.20	0.18
		Base	21.629764	1,958,012.72	23.330000	2,111,924.92	153,912.20	0.18
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,725.000	Local	342.168769	2,643,253.74	476.700000	3,682,507.50	1,039,253.76	0.31
		Base	342.168769	2,643,253.74	476.700000	3,682,507.50	1,039,253.76	0.31
163851108	CHEMOURS CO/THE COMMON STOCK							
	80,053.000	Local	20.876462	1,671,223.42	33.510000	2,682,576.03	1,011,352.61	0.23
		Base	20.876462	1,671,223.42	33.510000	2,682,576.03	1,011,352.61	0.23
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	13,998.000	Local	98.313825	1,376,196.92	119.360000	1,670,801.28	294,604.36	0.14
		Base	98.313825	1,376,196.92	119.360000	1,670,801.28	294,604.36	0.14
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	16,803.000	Local	56.857574	955,377.82	210.500000	3,537,031.50	2,581,653.68	0.30
		Base	56.857574	955,377.82	210.500000	3,537,031.50	2,581,653.68	0.30
171779309	CIENA CORP COMMON STOCK USD.01							
	74,983.000	Local	23.197768	1,739,438.23	57.130000	4,283,778.79	2,544,340.56	0.37
		Base	23.197768	1,739,438.23	57.130000	4,283,778.79	2,544,340.56	0.37
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	49,770.000	Local	27.905627	1,388,863.06	64.220000	3,196,229.40	1,807,366.34	0.27
		Base	27.905627	1,388,863.06	64.220000	3,196,229.40	1,807,366.34	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
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	52,564.000	Local	24.645552	1,295,468.77	17.830000	937,216.12	-358,252.65	0.08
		Base	24.645552	1,295,468.77	17.830000	937,216.12	-358,252.65	0.08
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	27,869.000	Local	58.113072	1,619,553.20	83.670000	2,331,799.23	712,246.03	0.20
		Base	58.113072	1,619,553.20	83.670000	2,331,799.23	712,246.03	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	24,284.000	Local	45.311311	1,100,339.88	102.620000	2,492,024.08	1,391,684.20	0.21
		Base	45.311311	1,100,339.88	102.620000	2,492,024.08	1,391,684.20	0.21
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	221,994.000	Local	16.397500	3,640,146.61	23.470000	5,210,199.18	1,570,052.57	0.45
		Base	16.397500	3,640,146.61	23.470000	5,210,199.18	1,570,052.57	0.45
192422103	COGNEX CORP COMMON STOCK USD.002							
	85,382.000	Local	27.138542	2,317,143.00	88.620000	7,566,552.84	5,249,409.84	0.65
		Base	27.138542	2,317,143.00	88.620000	7,566,552.84	5,249,409.84	0.65
192479103	COHERENT INC COMMON STOCK USD.01							
	11,869.000	Local	180.830575	2,146,278.10	252.670000	2,998,940.23	852,662.13	0.26
		Base	180.830575	2,146,278.10	252.670000	2,998,940.23	852,662.13	0.26
194014106	COLFAX CORP COMMON STOCK USD.001							
	57,065.000	Local	30.539634	1,742,744.20	48.170000	2,748,821.05	1,006,076.85	0.23
		Base	30.539634	1,742,744.20	48.170000	2,748,821.05	1,006,076.85	0.23
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	14,804.000	Local	96.092299	1,422,550.39	102.010000	1,510,156.04	87,605.65	0.13
		Base	96.092299	1,422,550.39	102.010000	1,510,156.04	87,605.65	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	50,940.000	Local	31.948583	1,627,460.84	70.720000	3,602,476.80	1,975,015.96	0.31
		Base	31.948583	1,627,460.84	70.720000	3,602,476.80	1,975,015.96	0.31
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	58,282.000	Local	15.130244	881,820.86	32.620000	1,901,158.84	1,019,337.98	0.16
		Base	15.130244	881,820.86	32.620000	1,901,158.84	1,019,337.98	0.16

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	22,265.000	Local	64.328987	1,432,284.89	80.970000	1,802,797.05	370,512.16	0.15
		Base	64.328987	1,432,284.89	80.970000	1,802,797.05	370,512.16	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	16,444.000	Local	79.530950	1,307,806.94	66.930000	1,100,596.92	-207,210.02	0.09
		Base	79.530950	1,307,806.94	66.930000	1,100,596.92	-207,210.02	0.09
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,141.000	Local	45.506142	916,539.20	173.390000	3,492,247.99	2,575,708.79	0.30
		Base	45.506142	916,539.20	173.390000	3,492,247.99	2,575,708.79	0.30
21870Q105	CORESITE REALTY CORP REIT USD.01							
	20,794.000	Local	107.923864	2,244,168.82	148.370000	3,085,205.78	841,036.96	0.26
		Base	107.923864	2,244,168.82	148.370000	3,085,205.78	841,036.96	0.26
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	54,305.000	Local	30.262702	1,643,416.04	28.180000	1,530,314.90	-113,101.14	0.13
		Base	30.262702	1,643,416.04	28.180000	1,530,314.90	-113,101.14	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	137,089.000	Local	2.752800	377,378.61	9.770000	1,339,359.53	961,980.92	0.11
		Base	2.752800	377,378.61	9.770000	1,339,359.53	961,980.92	0.11
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	71,969.000	Local	37.521478	2,700,383.25	38.560000	2,775,124.64	74,741.39	0.24
		Base	37.521478	2,700,383.25	38.560000	2,775,124.64	74,741.39	0.24
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	11,475.000	Local	145.995428	1,675,297.54	143.580000	1,647,580.50	-27,717.04	0.14
		Base	145.995428	1,675,297.54	143.580000	1,647,580.50	-27,717.04	0.14
224399105	CRANE CO COMMON STOCK USD1.0							
	24,014.000	Local	44.303633	1,063,907.44	101.770000	2,443,904.78	1,379,997.34	0.21
		Base	44.303633	1,063,907.44	101.770000	2,443,904.78	1,379,997.34	0.21
225447101	CREE INC COMMON STOCK USD.00125							
	55,902.000	Local	38.520476	2,153,371.67	84.980000	4,750,551.96	2,597,180.29	0.41
		Base	38.520476	2,153,371.67	84.980000	4,750,551.96	2,597,180.29	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
227046109	CROCS INC COMMON STOCK USD.001							
	31,549.000	Local	111.515095	3,518,189.72	142.820000	4,505,828.18	987,638.46	0.39
		Base	111.515095	3,518,189.72	142.820000	4,505,828.18	987,638.46	0.39
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	27,352.000	Local	66.348416	1,814,761.88	114.220000	3,124,145.44	1,309,383.56	0.27
		Base	66.348416	1,814,761.88	114.220000	3,124,145.44	1,309,383.56	0.27
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	19,827.000	Local	78.068246	1,547,859.12	121.780000	2,414,532.06	866,672.94	0.21
		Base	78.068246	1,547,859.12	121.780000	2,414,532.06	866,672.94	0.21
23283R100	CYRUSONE INC REIT USD.01							
	59,269.000	Local	54.816678	3,248,929.68	76.980000	4,562,527.62	1,313,597.94	0.39
		Base	54.816678	3,248,929.68	76.980000	4,562,527.62	1,313,597.94	0.39
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	46,955.000	Local	40.303700	1,892,460.23	46.470000	2,181,998.85	289,538.62	0.19
		Base	40.303700	1,892,460.23	46.470000	2,181,998.85	289,538.62	0.19
235825205	DANA INC COMMON STOCK USD.01							
	70,284.000	Local	19.653021	1,381,292.95	23.260000	1,634,805.84	253,512.89	0.14
		Base	19.653021	1,381,292.95	23.260000	1,634,805.84	253,512.89	0.14
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	79,289.000	Local	27.499825	2,180,433.65	74.500000	5,907,030.50	3,726,596.85	0.50
		Base	27.499825	2,180,433.65	74.500000	5,907,030.50	3,726,596.85	0.50
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	13,472.000	Local	79.810394	1,075,205.63	418.450000	5,637,358.40	4,562,152.77	0.48
		Base	79.810394	1,075,205.63	418.450000	5,637,358.40	4,562,152.77	0.48
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	31,720.000	Local	32.911635	1,043,957.05	140.810000	4,466,493.20	3,422,536.15	0.38
		Base	32.911635	1,043,957.05	140.810000	4,466,493.20	3,422,536.15	0.38
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	61,104.000	Local	30.110995	1,839,902.22	67.750000	4,139,796.00	2,299,893.78	0.35
		Base	30.110995	1,839,902.22	67.750000	4,139,796.00	2,299,893.78	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
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	79,817.000	31.898709	2,546,059.25	33.010000	2,634,759.17	88,699.92	0.23
		Base		31.898709	2,546,059.25	33.010000	2,634,759.17	88,699.92	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,913.000	77.749514	1,159,478.50	75.330000	1,123,396.29	-36,082.21	0.10
		Base		77.749514	1,159,478.50	75.330000	1,123,396.29	-36,082.21	0.10
26884L109	EQT CORP COMMON STOCK								
		Local	135,045.000	17.143218	2,315,105.83	18.330000	2,475,374.85	160,269.02	0.21
		Base		17.143218	2,315,105.83	18.330000	2,475,374.85	160,269.02	0.21
26884U109	EPR PROPERTIES REIT USD.01								
		Local	36,160.000	55.237426	1,997,385.33	50.750000	1,835,120.00	-162,265.33	0.16
		Base		55.237426	1,997,385.33	50.750000	1,835,120.00	-162,265.33	0.16
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	20,503.000	70.759633	1,450,784.76	156.840000	3,215,690.52	1,764,905.76	0.27
		Base		70.759633	1,450,784.76	156.840000	3,215,690.52	1,764,905.76	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,637.000	26.154438	1,795,162.15	73.340000	5,033,837.58	3,238,675.43	0.43
		Base		26.154438	1,795,162.15	73.340000	5,033,837.58	3,238,675.43	0.43
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	19,411.000	118.002443	2,290,545.43	180.260000	3,499,026.86	1,208,481.43	0.30
		Base		118.002443	2,290,545.43	180.260000	3,499,026.86	1,208,481.43	0.30
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	26,381.000	53.517233	1,411,838.13	121.500000	3,205,291.50	1,793,453.37	0.27
		Base		53.517233	1,411,838.13	121.500000	3,205,291.50	1,793,453.37	0.27
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	22,070.000	103.888075	2,292,809.81	63.080000	1,392,175.60	-900,634.21	0.12
		Base		103.888075	2,292,809.81	63.080000	1,392,175.60	-900,634.21	0.12
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	48,195.000	46.779850	2,254,554.89	78.450000	3,780,897.75	1,526,342.86	0.32
		Base		46.779850	2,254,554.89	78.450000	3,780,897.75	1,526,342.86	0.32

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	28,118.000	Local	29.595472	832,165.47	39.340000	1,106,162.12	273,996.65	0.09
		Base	29.595472	832,165.47	39.340000	1,106,162.12	273,996.65	0.09
29275Y102	ENERSYS COMMON STOCK USD.01							
	20,722.000	Local	66.516863	1,378,362.43	84.590000	1,752,873.98	374,511.55	0.15
		Base	66.516863	1,378,362.43	84.590000	1,752,873.98	374,511.55	0.15
29404K106	ENVESTNET INC COMMON STOCK							
	26,320.000	Local	79.646800	2,096,303.78	79.870000	2,102,178.40	5,874.62	0.18
		Base	79.646800	2,096,303.78	79.870000	2,102,178.40	5,874.62	0.18
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	77,756.000	Local	43.683600	3,396,662.00	42.790000	3,327,179.24	-69,482.76	0.28
		Base	43.683600	3,396,662.00	42.790000	3,327,179.24	-69,482.76	0.28
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	196,845.000	Local	14.206831	2,796,543.74	8.730000	1,718,456.85	-1,078,086.89	0.15
		Base	14.206831	2,796,543.74	8.730000	1,718,456.85	-1,078,086.89	0.15
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	108,084.000	Local	25.668274	2,774,329.77	49.630000	5,364,208.92	2,589,879.15	0.46
		Base	25.668274	2,774,329.77	49.630000	5,364,208.92	2,589,879.15	0.46
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	19,815.000	Local	80.271314	1,590,576.09	139.640000	2,766,966.60	1,176,390.51	0.24
		Base	80.271314	1,590,576.09	139.640000	2,766,966.60	1,176,390.51	0.24
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	151,563.000	Local	20.996861	3,182,347.31	19.170000	2,905,462.71	-276,884.60	0.25
		Base	20.996861	3,182,347.31	19.170000	2,905,462.71	-276,884.60	0.25
302520101	FNB CORP COMMON STOCK USD.01							
	154,343.000	Local	12.167905	1,878,030.92	11.680000	1,802,726.24	-75,304.68	0.15
		Base	12.167905	1,878,030.92	11.680000	1,802,726.24	-75,304.68	0.15
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,558.000	Local	110.317115	1,826,630.79	139.710000	2,313,318.18	486,687.39	0.20
		Base	110.317115	1,826,630.79	139.710000	2,313,318.18	486,687.39	0.20

Base Currency: USD - US DOLLAR

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	18,307.000	Local	106.311917	1,946,252.26	380.220000	6,960,687.54	5,014,435.28	0.59
		Base	106.311917	1,946,252.26	380.220000	6,960,687.54	5,014,435.28	0.59
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,918.000	Local	88.002401	1,224,817.42	459.740000	6,398,661.32	5,173,843.90	0.55
		Base	88.002401	1,224,817.42	459.740000	6,398,661.32	5,173,843.90	0.55
314211103	FEDERATED HERMES INC COMMON STOCK							
	45,298.000	Local	22.762795	1,031,109.10	33.830000	1,532,431.34	501,322.24	0.13
		Base	22.762795	1,031,109.10	33.830000	1,532,431.34	501,322.24	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	53,074.000	Local	24.182656	1,283,470.26	70.530000	3,743,309.22	2,459,838.96	0.32
		Base	24.182656	1,283,470.26	70.530000	3,743,309.22	2,459,838.96	0.32
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	68,814.000	Local	27.636195	1,901,757.09	47.620000	3,276,922.68	1,375,165.59	0.28
		Base	27.636195	1,901,757.09	47.620000	3,276,922.68	1,375,165.59	0.28
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	266,845.000	Local	11.588318	3,092,284.77	16.390000	4,373,589.55	1,281,304.78	0.37
		Base	11.588318	3,092,284.77	16.390000	4,373,589.55	1,281,304.78	0.37
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	62,485.000	Local	26.231455	1,639,072.49	55.990000	3,498,535.15	1,859,462.66	0.30
		Base	26.231455	1,639,072.49	55.990000	3,498,535.15	1,859,462.66	0.30
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	41,198.000	Local	39.456422	1,625,525.69	94.000000	3,872,612.00	2,247,086.31	0.33
		Base	39.456422	1,625,525.69	94.000000	3,872,612.00	2,247,086.31	0.33
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	19,842.000	Local	88.859409	1,763,148.39	85.690000	1,700,260.98	-62,887.41	0.15
		Base	88.859409	1,763,148.39	85.690000	1,700,260.98	-62,887.41	0.15
33829M101	FIVE BELOW COMMON STOCK USD.01							
	27,082.000	Local	80.127250	2,170,006.19	212.810000	5,763,320.42	3,593,314.23	0.49
		Base	80.127250	2,170,006.19	212.810000	5,763,320.42	3,593,314.23	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
343412102	FLUOR CORP COMMON STOCK USD.01							
	60,837.000	Local	28.550851	1,736,948.12	16.660000	1,013,544.42	-723,403.70	0.09
		Base	28.550851	1,736,948.12	16.660000	1,013,544.42	-723,403.70	0.09
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	95,264.000	Local	15.296771	1,457,231.58	24.130000	2,298,720.32	841,488.74	0.20
		Base	15.296771	1,457,231.58	24.130000	2,298,720.32	841,488.74	0.20
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	63,040.000	Local	40.136200	2,530,186.05	38.870000	2,450,364.80	-79,821.25	0.21
		Base	40.136200	2,530,186.05	38.870000	2,450,364.80	-79,821.25	0.21
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	49,949.000	Local	36.243064	1,810,304.80	56.690000	2,831,608.81	1,021,304.01	0.24
		Base	36.243064	1,810,304.80	56.690000	2,831,608.81	1,021,304.01	0.24
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	20,307.000	Local	75.892500	1,541,149.00	153.670000	3,120,576.69	1,579,427.69	0.27
		Base	75.892500	1,541,149.00	153.670000	3,120,576.69	1,579,427.69	0.27
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	78,545.000	Local	10.835950	851,109.72	15.850000	1,244,938.25	393,828.53	0.11
		Base	10.835950	851,109.72	15.850000	1,244,938.25	393,828.53	0.11
361448103	GATX CORP COMMON STOCK USD.625							
	17,120.000	Local	38.529946	659,632.68	91.680000	1,569,561.60	909,928.92	0.13
		Base	38.529946	659,632.68	91.680000	1,569,561.60	909,928.92	0.13
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	49,168.000	Local	27.271546	1,340,887.39	81.790000	4,021,450.72	2,680,563.33	0.34
		Base	27.271546	1,340,887.39	81.790000	4,021,450.72	2,680,563.33	0.34
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	8,000.000	Local	151.387500	1,211,100.00	218.240000	1,745,920.00	534,820.00	0.15
		Base	151.387500	1,211,100.00	218.240000	1,745,920.00	534,820.00	0.15
371901109	GENTEX CORP COMMON STOCK USD.06							
	116,919.000	Local	12.836997	1,500,888.88	30.800000	3,601,105.20	2,100,216.32	0.31
		Base	12.836997	1,500,888.88	30.800000	3,601,105.20	2,100,216.32	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
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	46,190.000	Local	34.104847	1,575,302.87	53.260000	2,460,079.40	884,776.53	0.21
		Base	34.104847	1,575,302.87	53.260000	2,460,079.40	884,776.53	0.21
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	37,530.000	Local	30.306633	1,137,407.95	81.600000	3,062,448.00	1,925,040.05	0.26
		Base	30.306633	1,137,407.95	81.600000	3,062,448.00	1,925,040.05	0.26
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	134,954.000	Local	17.802116	2,402,466.83	15.840000	2,137,671.36	-264,795.47	0.18
		Base	17.802116	2,402,466.83	15.840000	2,137,671.36	-264,795.47	0.18
384109104	GRACO INC COMMON STOCK USD1.0							
	81,988.000	Local	19.546629	1,602,589.04	78.420000	6,429,498.96	4,826,909.92	0.55
		Base	19.546629	1,602,589.04	78.420000	6,429,498.96	4,826,909.92	0.55
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,946.000	Local	443.139558	862,349.58	616.810000	1,200,312.26	337,962.68	0.10
		Base	443.139558	862,349.58	616.810000	1,200,312.26	337,962.68	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	22,434.000	Local	93.492498	2,097,410.69	89.140000	1,999,766.76	-97,643.93	0.17
		Base	93.492498	2,097,410.69	89.140000	1,999,766.76	-97,643.93	0.17
397624107	GREIF INC CL A COMMON STOCK							
	12,829.000	Local	49.217793	631,415.06	63.320000	812,332.28	180,917.22	0.07
		Base	49.217793	631,415.06	63.320000	812,332.28	180,917.22	0.07
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	42,133.000	Local	38.571068	1,625,114.81	26.030000	1,096,721.99	-528,392.82	0.09
		Base	38.571068	1,625,114.81	26.030000	1,096,721.99	-528,392.82	0.09
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	24,680.000	Local	95.430380	2,355,221.77	62.750000	1,548,670.00	-806,551.77	0.13
		Base	95.430380	2,355,221.77	62.750000	1,548,670.00	-806,551.77	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	39,557.000	Local	25.375321	1,003,771.58	37.410000	1,479,827.37	476,055.79	0.13
		Base	25.375321	1,003,771.58	37.410000	1,479,827.37	476,055.79	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
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	64,730.000	Local	43.045645	2,786,344.58	41.990000	2,718,012.70	-68,331.88	0.23
		Base	43.045645	2,786,344.58	41.990000	2,718,012.70	-68,331.88	0.23
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	41,962.000	Local	32.222687	1,352,128.38	45.960000	1,928,573.52	576,445.14	0.16
		Base	32.222687	1,352,128.38	45.960000	1,928,573.52	576,445.14	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	17,356.000	Local	60.438346	1,048,967.93	141.310000	2,452,576.36	1,403,608.43	0.21
		Base	60.438346	1,048,967.93	141.310000	2,452,576.36	1,403,608.43	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	74,333.000	Local	23.448400	1,742,989.92	39.530000	2,938,383.49	1,195,393.57	0.25
		Base	23.448400	1,742,989.92	39.530000	2,938,383.49	1,195,393.57	0.25
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	52,828.000	Local	28.017720	1,480,120.12	43.600000	2,303,300.80	823,180.68	0.20
		Base	28.017720	1,480,120.12	43.600000	2,303,300.80	823,180.68	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	37,136.000	Local	46.808787	1,738,291.11	26.160000	971,477.76	-766,813.35	0.08
		Base	46.808787	1,738,291.11	26.160000	971,477.76	-766,813.35	0.08
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	68,488.000	Local	30.563314	2,093,220.23	30.030000	2,056,694.64	-36,525.59	0.18
		Base	30.563314	2,093,220.23	30.030000	2,056,694.64	-36,525.59	0.18
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,329.000	Local	82.541392	3,328,811.80	64.170000	2,587,911.93	-740,899.87	0.22
		Base	82.541392	3,328,811.80	64.170000	2,587,911.93	-740,899.87	0.22
428291108	HEXCEL CORP COMMON STOCK USD.01							
	40,522.000	Local	42.077100	1,705,048.25	56.710000	2,298,002.62	592,954.37	0.20
		Base	42.077100	1,705,048.25	56.710000	2,298,002.62	592,954.37	0.20
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	50,325.000	Local	35.062606	1,764,525.66	45.690000	2,299,349.25	534,823.59	0.20
		Base	35.062606	1,764,525.66	45.690000	2,299,349.25	534,823.59	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	32,151.000	Local	52.763392	1,696,395.83	145.580000	4,680,542.58	2,984,146.75	0.40
		Base	52.763392	1,696,395.83	145.580000	4,680,542.58	2,984,146.75	0.40
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	72,298.000	Local	33.801400	2,443,773.62	32.330000	2,337,394.34	-106,379.28	0.20
		Base	33.801400	2,443,773.62	32.330000	2,337,394.34	-106,379.28	0.20
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	73,345.000	Local	21.617915	1,585,566.01	22.150000	1,624,591.75	39,025.74	0.14
		Base	21.617915	1,585,566.01	22.150000	1,624,591.75	39,025.74	0.14
443510607	HUBBELL INC COMMON STOCK USD.01							
	26,282.000	Local	72.915681	1,916,369.94	206.110000	5,416,983.02	3,500,613.08	0.46
		Base	72.915681	1,916,369.94	206.110000	5,416,983.02	3,500,613.08	0.46
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	73,030.000	Local	23.798500	1,738,004.46	26.380000	1,926,531.40	188,526.94	0.16
		Base	23.798500	1,738,004.46	26.380000	1,926,531.40	188,526.94	0.16
449253103	IAA INC COMMON STOCK USD.01							
	65,207.000	Local	52.128012	3,399,111.30	53.120000	3,463,795.84	64,684.54	0.30
		Base	52.128012	3,399,111.30	53.120000	3,463,795.84	64,684.54	0.30
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	9,553.000	Local	232.139590	2,217,629.50	199.350000	1,904,390.55	-313,238.95	0.16
		Base	232.139590	2,217,629.50	199.350000	1,904,390.55	-313,238.95	0.16
45073V108	ITT INC COMMON STOCK USD1.0							
	41,645.000	Local	28.360114	1,181,056.96	95.670000	3,984,177.15	2,803,120.19	0.34
		Base	28.360114	1,181,056.96	95.670000	3,984,177.15	2,803,120.19	0.34
451107106	IDACORP INC COMMON STOCK							
	24,443.000	Local	50.433111	1,232,736.52	105.350000	2,575,070.05	1,342,333.53	0.22
		Base	50.433111	1,232,736.52	105.350000	2,575,070.05	1,342,333.53	0.22
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	19,367.000	Local	94.532646	1,830,813.76	80.390000	1,556,913.13	-273,900.63	0.13
		Base	94.532646	1,830,813.76	80.390000	1,556,913.13	-273,900.63	0.13

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	32,356.000	53.377220	1,727,073.32	87.860000	2,842,798.16	1,115,724.84	0.24
		Base		53.377220	1,727,073.32	87.860000	2,842,798.16	1,115,724.84	0.24
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	17,389.000	91.604918	1,592,917.92	110.340000	1,918,702.26	325,784.34	0.16
		Base		91.604918	1,592,917.92	110.340000	1,918,702.26	325,784.34	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	34,358.000	60.329689	2,072,807.45	75.230000	2,584,752.34	511,944.89	0.22
		Base		60.329689	2,072,807.45	75.230000	2,584,752.34	511,944.89	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	39,102.000	56.510837	2,209,686.76	64.640000	2,527,553.28	317,866.52	0.22
		Base		56.510837	2,209,686.76	64.640000	2,527,553.28	317,866.52	0.22
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	26,966.000	22.794511	614,676.79	41.880000	1,129,336.08	514,659.29	0.10
		Base		22.794511	614,676.79	41.880000	1,129,336.08	514,659.29	0.10
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	56,862.000	40.919400	2,326,758.92	44.510000	2,530,927.62	204,168.70	0.22
		Base		40.919400	2,326,758.92	44.510000	2,530,927.62	204,168.70	0.22
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF								
		Local	22,105.000	145.423569	3,214,587.99	275.070000	6,080,422.35	2,865,834.36	0.52
		Base		145.423569	3,214,587.99	275.070000	6,080,422.35	2,865,834.36	0.52
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	53,422.000	36.256615	1,936,900.90	30.130000	1,609,604.86	-327,296.04	0.14
		Base		36.256615	1,936,900.90	30.130000	1,609,604.86	-327,296.04	0.14
466313103	JABIL INC COMMON STOCK USD.001								
		Local	64,720.000	22.747048	1,472,188.97	61.780000	3,998,401.60	2,526,212.63	0.34
		Base		22.747048	1,472,188.97	61.780000	3,998,401.60	2,526,212.63	0.34
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	10,751.000	83.844464	901,411.83	105.960000	1,139,175.96	237,764.13	0.10
		Base		83.844464	901,411.83	105.960000	1,139,175.96	237,764.13	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
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	96,689.000	Local	17.826216	1,723,598.96	36.960000	3,573,625.44	1,850,026.48	0.31
		Base	17.826216	1,723,598.96	36.960000	3,573,625.44	1,850,026.48	0.31
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	153,224.000	Local	12.350791	1,892,437.54	15.130000	2,318,279.12	425,841.58	0.20
		Base	12.350791	1,892,437.54	15.130000	2,318,279.12	425,841.58	0.20
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	24,820.000	Local	96.033035	2,383,539.94	242.430000	6,017,112.60	3,633,572.66	0.51
		Base	96.033035	2,383,539.94	242.430000	6,017,112.60	3,633,572.66	0.51
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	20,526.000	Local	78.252662	1,606,214.15	137.700000	2,826,430.20	1,220,216.05	0.24
		Base	78.252662	1,606,214.15	137.700000	2,826,430.20	1,220,216.05	0.24
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR							
	152,199.000	Local	16.878940	2,568,957.75	18.120000	2,757,845.88	188,888.13	0.24
		Base	16.878940	2,568,957.75	18.120000	2,757,845.88	188,888.13	0.24
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	60,338.000	Local	22.697427	1,369,517.38	16.910000	1,020,315.58	-349,201.80	0.09
		Base	22.697427	1,369,517.38	16.910000	1,020,315.58	-349,201.80	0.09
48242W106	KBR INC COMMON STOCK USD.001							
	68,359.000	Local	25.312971	1,730,369.38	38.940000	2,661,899.46	931,530.08	0.23
		Base	25.312971	1,730,369.38	38.940000	2,661,899.46	931,530.08	0.23
48666K109	KB HOME COMMON STOCK USD1.0							
	42,967.000	Local	16.403944	704,828.28	43.030000	1,848,870.01	1,144,041.73	0.16
		Base	16.403944	704,828.28	43.030000	1,848,870.01	1,144,041.73	0.16
488401100	KEMPER CORP COMMON STOCK USD.1							
	29,353.000	Local	44.840849	1,316,213.44	68.600000	2,013,615.80	697,402.36	0.17
		Base	44.840849	1,316,213.44	68.600000	2,013,615.80	697,402.36	0.17
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	40,431.000	Local	29.334936	1,186,040.78	37.180000	1,503,224.58	317,183.80	0.13
		Base	29.334936	1,186,040.78	37.180000	1,503,224.58	317,183.80	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
49427F108	KILROY REALTY CORP REIT USD.01							
	51,250.000	Local	60.613825	3,106,458.52	65.650000	3,364,562.50	258,103.98	0.29
		Base	60.613825	3,106,458.52	65.650000	3,364,562.50	258,103.98	0.29
49446R109	KIMCO REALTY CORP REIT USD.01							
	81,693.000	Local	16.810248	1,373,279.61	21.790000	1,780,090.47	406,810.86	0.15
		Base	16.810248	1,373,279.61	21.790000	1,780,090.47	406,810.86	0.15
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,371.000	Local	200.137500	2,075,626.01	181.850000	1,885,966.35	-189,659.66	0.16
		Base	200.137500	2,075,626.01	181.850000	1,885,966.35	-189,659.66	0.16
497266106	KIRBY CORP COMMON STOCK USD.1							
	29,106.000	Local	54.182049	1,577,022.72	53.590000	1,559,790.54	-17,232.18	0.13
		Base	54.182049	1,577,022.72	53.590000	1,559,790.54	-17,232.18	0.13
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	59,234.000	Local	37.785433	2,238,182.33	51.930000	3,076,021.62	837,839.29	0.26
		Base	37.785433	2,238,182.33	51.930000	3,076,021.62	837,839.29	0.26
500255104	KOHLS CORP COMMON STOCK USD.01							
	75,519.000	Local	19.489400	1,471,820.00	57.400000	4,334,790.60	2,862,970.60	0.37
		Base	19.489400	1,471,820.00	57.400000	4,334,790.60	2,862,970.60	0.37
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	15,315.000	Local	126.382667	1,935,550.54	186.760000	2,860,229.40	924,678.86	0.24
		Base	126.382667	1,935,550.54	186.760000	2,860,229.40	924,678.86	0.24
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	41,930.000	Local	44.096622	1,848,971.34	113.830000	4,772,891.90	2,923,920.56	0.41
		Base	44.096622	1,848,971.34	113.830000	4,772,891.90	2,923,920.56	0.41
513847103	LANCASTER COLONY CORP COMMON STOCK							
	9,471.000	Local	78.775734	746,084.98	177.240000	1,678,640.04	932,555.06	0.14
		Base	78.775734	746,084.98	177.240000	1,678,640.04	932,555.06	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	18,577.000	Local	56.011061	1,040,517.48	168.030000	3,121,493.31	2,080,975.83	0.27
		Base	56.011061	1,040,517.48	168.030000	3,121,493.31	2,080,975.83	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
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	66,040.000	Local	57.418200	3,791,897.93	62.120000	4,102,404.80	310,506.87	0.35
		Base	57.418200	3,791,897.93	62.120000	4,102,404.80	310,506.87	0.35
521865204	LEAR CORP COMMON STOCK USD.01							
	26,474.000	Local	131.880707	3,491,409.83	159.940000	4,234,251.56	742,841.73	0.36
		Base	131.880707	3,491,409.83	159.940000	4,234,251.56	742,841.73	0.36
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,339.000	Local	313.807988	1,675,420.85	166.630000	889,637.57	-785,783.28	0.08
		Base	313.807988	1,675,420.85	166.630000	889,637.57	-785,783.28	0.08
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	16,618.000	Local	83.140185	1,381,623.60	335.180000	5,570,021.24	4,188,397.64	0.48
		Base	83.140185	1,381,623.60	335.180000	5,570,021.24	4,188,397.64	0.48
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,075.000	Local	151.592842	1,224,112.20	132.300000	1,068,322.50	-155,789.70	0.09
		Base	151.592842	1,224,112.20	132.300000	1,068,322.50	-155,789.70	0.09
53223X107	LIFE STORAGE INC REIT USD.01							
	37,182.000	Local	68.940202	2,563,334.60	124.440000	4,626,928.08	2,063,593.48	0.40
		Base	68.940202	2,563,334.60	124.440000	4,626,928.08	2,063,593.48	0.40
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	28,795.000	Local	44.614414	1,284,672.05	139.610000	4,020,069.95	2,735,397.90	0.34
		Base	44.614414	1,284,672.05	139.610000	4,020,069.95	2,735,397.90	0.34
536797103	LITHIA MOTORS INC COMMON STOCK							
	2,145.000	Local	305.968168	656,301.72	331.300000	710,638.50	54,336.78	0.06
		Base	305.968168	656,301.72	331.300000	710,638.50	54,336.78	0.06
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,901.000	Local	155.428093	1,849,749.74	285.400000	3,396,545.40	1,546,795.66	0.29
		Base	155.428093	1,849,749.74	285.400000	3,396,545.40	1,546,795.66	0.29
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	33,093.000	Local	21.732572	719,196.00	49.000000	1,621,557.00	902,361.00	0.14
		Base	21.732572	719,196.00	49.000000	1,621,557.00	902,361.00	0.14

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	49,461.000	Local	12.244724	605,636.31	63.440000	3,137,805.84	2,532,169.53	0.27
		Base	12.244724	605,636.31	63.440000	3,137,805.84	2,532,169.53	0.27
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,734.000	Local	59.317131	2,178,955.48	86.640000	3,182,633.76	1,003,678.28	0.27
		Base	59.317131	2,178,955.48	86.640000	3,182,633.76	1,003,678.28	0.27
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	97,304.000	Local	21.511645	2,093,169.13	32.170000	3,130,269.68	1,037,100.55	0.27
		Base	21.511645	2,093,169.13	32.170000	3,130,269.68	1,037,100.55	0.27
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	164,103.000	Local	12.567500	2,062,364.46	15.270000	2,505,852.81	443,488.35	0.21
		Base	12.567500	2,062,364.46	15.270000	2,505,852.81	443,488.35	0.21
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	26,828.000	Local	102.750880	2,756,600.60	147.180000	3,948,545.04	1,191,944.44	0.34
		Base	102.750880	2,756,600.60	147.180000	3,948,545.04	1,191,944.44	0.34
553498106	MSA SAFETY INC COMMON STOCK							
	17,629.000	Local	51.915893	915,225.28	162.840000	2,870,706.36	1,955,481.08	0.25
		Base	51.915893	915,225.28	162.840000	2,870,706.36	1,955,481.08	0.25
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	22,751.000	Local	64.404045	1,465,256.43	84.210000	1,915,861.71	450,605.28	0.16
		Base	64.404045	1,465,256.43	84.210000	1,915,861.71	450,605.28	0.16
554382101	MACERICH CO/THE REIT USD.01							
	84,281.000	Local	21.809783	1,838,150.29	17.080000	1,439,519.48	-398,630.81	0.12
		Base	21.809783	1,838,150.29	17.080000	1,439,519.48	-398,630.81	0.12
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	30,791.000	Local	59.027531	1,817,516.71	162.990000	5,018,625.09	3,201,108.38	0.43
		Base	59.027531	1,817,516.71	162.990000	5,018,625.09	3,201,108.38	0.43
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	26,379.000	Local	54.360230	1,433,968.52	121.420000	3,202,938.18	1,768,969.66	0.27
		Base	54.360230	1,433,968.52	121.420000	3,202,938.18	1,768,969.66	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
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	20,637.000	Local	112.509967	2,321,868.18	149.550000	3,086,263.35	764,395.17	0.26
		Base	112.509967	2,321,868.18	149.550000	3,086,263.35	764,395.17	0.26
574795100	MASIMO CORP COMMON STOCK USD.001							
	24,511.000	Local	109.506829	2,684,121.88	271.540000	6,655,716.94	3,971,595.06	0.57
		Base	109.506829	2,684,121.88	271.540000	6,655,716.94	3,971,595.06	0.57
576323109	MASTEC INC COMMON STOCK USD.1							
	27,314.000	Local	44.915528	1,226,822.74	91.440000	2,497,592.16	1,270,769.42	0.21
		Base	44.915528	1,226,822.74	91.440000	2,497,592.16	1,270,769.42	0.21
577081102	MATTEL INC COMMON STOCK USD1.0							
	168,764.000	Local	10.702945	1,806,271.78	21.350000	3,603,111.40	1,796,839.62	0.31
		Base	10.702945	1,806,271.78	21.350000	3,603,111.40	1,796,839.62	0.31
577933104	MAXIMUS INC COMMON STOCK							
	29,730.000	Local	63.441395	1,886,112.68	87.090000	2,589,185.70	703,073.02	0.22
		Base	63.441395	1,886,112.68	87.090000	2,589,185.70	703,073.02	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	284,608.000	Local	16.406245	4,669,348.45	20.480000	5,828,771.84	1,159,423.39	0.50
		Base	16.406245	4,669,348.45	20.480000	5,828,771.84	1,159,423.39	0.50
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	13,392.000	Local	109.845100	1,471,045.58	182.350000	2,442,031.20	970,985.62	0.21
		Base	109.845100	1,471,045.58	182.350000	2,442,031.20	970,985.62	0.21
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	27,193.000	Local	73.358259	1,994,831.14	50.380000	1,369,983.34	-624,847.80	0.12
		Base	73.358259	1,994,831.14	50.380000	1,369,983.34	-624,847.80	0.12
589400100	MERCURY GENERAL CORP COMMON STOCK							
	12,863.000	Local	43.610083	560,956.50	59.710000	768,049.73	207,093.23	0.07
		Base	43.610083	560,956.50	59.710000	768,049.73	207,093.23	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	26,907.000	Local	76.727200	2,064,498.77	182.940000	4,922,366.58	2,857,867.81	0.42
		Base	76.727200	2,064,498.77	182.940000	4,922,366.58	2,857,867.81	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	35,687.000	Local	27.241803	972,178.23	42.030000	1,499,924.61	527,746.38	0.13
		Base	27.241803	972,178.23	42.030000	1,499,924.61	527,746.38	0.13
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	16,311.000	Local	34.304284	559,537.18	78.640000	1,282,697.04	723,159.86	0.11
		Base	34.304284	559,537.18	78.640000	1,282,697.04	723,159.86	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	28,242.000	Local	95.661754	2,701,679.27	268.770000	7,590,602.34	4,888,923.07	0.65
		Base	95.661754	2,701,679.27	268.770000	7,590,602.34	4,888,923.07	0.65
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	70,220.000	Local	24.628879	1,729,439.89	21.260000	1,492,877.20	-236,562.69	0.13
		Base	24.628879	1,729,439.89	21.260000	1,492,877.20	-236,562.69	0.13
626755102	MURPHY USA INC COMMON STOCK							
	12,109.000	Local	50.632429	613,108.08	155.280000	1,880,285.52	1,267,177.44	0.16
		Base	50.632429	613,108.08	155.280000	1,880,285.52	1,267,177.44	0.16
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	63,321.000	Local	19.282231	1,220,970.16	42.480000	2,689,876.08	1,468,905.92	0.23
		Base	19.282231	1,220,970.16	42.480000	2,689,876.08	1,468,905.92	0.23
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,094.000	Local	44.313113	1,953,942.42	51.810000	2,284,510.14	330,567.72	0.20
		Base	44.313113	1,953,942.42	51.810000	2,284,510.14	330,567.72	0.20
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	63,679.000	Local	29.364036	1,869,872.42	41.820000	2,663,055.78	793,183.36	0.23
		Base	29.364036	1,869,872.42	41.820000	2,663,055.78	793,183.36	0.23
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	84,916.000	Local	35.000000	2,972,060.02	47.610000	4,042,850.76	1,070,790.74	0.35
		Base	35.000000	2,972,060.02	47.610000	4,042,850.76	1,070,790.74	0.35
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	33,363.000	Local	44.799562	1,494,647.79	57.250000	1,910,031.75	415,383.96	0.16
		Base	44.799562	1,494,647.79	57.250000	1,910,031.75	415,383.96	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
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	86,863.000	Local	12.067143	1,048,188.28	23.210000	2,016,090.23	967,901.95	0.17
		Base	12.067143	1,048,188.28	23.210000	2,016,090.23	967,901.95	0.17
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	88,272.000	Local	17.393998	1,535,403.00	15.480000	1,366,450.56	-168,952.44	0.12
		Base	17.393998	1,535,403.00	15.480000	1,366,450.56	-168,952.44	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16							
	51,930.000	Local	34.626930	1,798,176.46	43.780000	2,273,495.40	475,318.94	0.19
		Base	34.626930	1,798,176.46	43.780000	2,273,495.40	475,318.94	0.19
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	35,669.000	Local	34.418636	1,227,678.31	27.420000	978,043.98	-249,634.33	0.08
		Base	34.418636	1,227,678.31	27.420000	978,043.98	-249,634.33	0.08
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	45,726.000	Local	95.320600	4,358,629.75	95.200000	4,353,115.20	-5,514.55	0.37
		Base	95.320600	4,358,629.75	95.200000	4,353,115.20	-5,514.55	0.37
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	46,547.000	Local	35.318042	1,643,948.88	37.340000	1,738,064.98	94,116.10	0.15
		Base	35.318042	1,643,948.88	37.340000	1,738,064.98	94,116.10	0.15
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	224,918.000	Local	14.891284	3,349,317.73	12.520000	2,815,973.36	-533,344.37	0.24
		Base	14.891284	3,349,317.73	12.520000	2,815,973.36	-533,344.37	0.24
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	70,274.000	Local	16.301047	1,145,539.76	50.780000	3,568,513.72	2,422,973.96	0.31
		Base	16.301047	1,145,539.76	50.780000	3,568,513.72	2,422,973.96	0.31
651587107	NEWMARKET CORP COMMON STOCK							
	3,567.000	Local	209.387516	746,885.27	349.730000	1,247,486.91	500,601.64	0.11
		Base	209.387516	746,885.27	349.730000	1,247,486.91	500,601.64	0.11
655663102	NORDSON CORP COMMON STOCK							
	26,142.000	Local	69.760895	1,823,689.32	238.600000	6,237,481.20	4,413,791.88	0.53
		Base	69.760895	1,823,689.32	238.600000	6,237,481.20	4,413,791.88	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
655664100	NORDSTROM INC COMMON STOCK							
	52,678.000	Local	16.044900	845,213.24	28.610000	1,507,117.58	661,904.34	0.13
		Base	16.044900	845,213.24	28.610000	1,507,117.58	661,904.34	0.13
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	24,508.000	Local	61.026947	1,495,648.42	63.600000	1,558,708.80	63,060.38	0.13
		Base	61.026947	1,495,648.42	63.600000	1,558,708.80	63,060.38	0.13
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	24,248.000	Local	51.071803	1,238,389.07	50.620000	1,227,433.76	-10,955.31	0.10
		Base	51.071803	1,238,389.07	50.620000	1,227,433.76	-10,955.31	0.10
670704105	NUVASIVE INC COMMON STOCK USD.001							
	25,004.000	Local	66.462339	1,661,824.32	62.140000	1,553,748.56	-108,075.76	0.13
		Base	66.462339	1,661,824.32	62.140000	1,553,748.56	-108,075.76	0.13
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	96,838.000	Local	23.521874	2,277,811.25	35.410000	3,429,033.58	1,151,222.33	0.29
		Base	23.521874	2,277,811.25	35.410000	3,429,033.58	1,151,222.33	0.29
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	15.130000	1,126,307.46	65,187.25	0.10
		Base	14.254322	1,061,120.21	15.130000	1,126,307.46	65,187.25	0.10
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	137,176.000	Local	16.337291	2,241,084.28	26.000000	3,566,576.00	1,325,491.72	0.30
		Base	16.337291	2,241,084.28	26.000000	3,566,576.00	1,325,491.72	0.30
680665205	OLIN CORP COMMON STOCK USD1.0							
	69,267.000	Local	18.187742	1,259,810.35	49.840000	3,452,267.28	2,192,456.93	0.30
		Base	18.187742	1,259,810.35	49.840000	3,452,267.28	2,192,456.93	0.30
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	27,494.000	Local	70.213093	1,930,438.77	72.380000	1,990,015.72	59,576.95	0.17
		Base	70.213093	1,930,438.77	72.380000	1,990,015.72	59,576.95	0.17
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	113,857.000	Local	30.132425	3,430,787.46	33.530000	3,817,625.21	386,837.75	0.33
		Base	30.132425	3,430,787.46	33.530000	3,817,625.21	386,837.75	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
68235P108	ONE GAS INC COMMON STOCK							
	25,755.000	Local	45.547218	1,173,068.60	71.820000	1,849,724.10	676,655.50	0.16
		Base	45.547218	1,173,068.60	71.820000	1,849,724.10	676,655.50	0.16
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	33,162.000	Local	42.165811	1,398,302.62	114.580000	3,799,701.96	2,401,399.34	0.32
		Base	42.165811	1,398,302.62	114.580000	3,799,701.96	2,401,399.34	0.32
690742101	OWENS CORNING COMMON STOCK USD.001							
	50,579.000	Local	58.674107	2,967,677.64	95.550000	4,832,823.45	1,865,145.81	0.41
		Base	58.674107	2,967,677.64	95.550000	4,832,823.45	1,865,145.81	0.41
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,496.000	Local	22.188908	920,750.92	49.500000	2,054,052.00	1,133,301.08	0.18
		Base	22.188908	920,750.92	49.500000	2,054,052.00	1,133,301.08	0.18
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01							
	9,736.000	Local	149.268191	1,453,275.11	157.230000	1,530,791.28	77,516.17	0.13
		Base	149.268191	1,453,275.11	157.230000	1,530,791.28	77,516.17	0.13
695263103	PACWEST BANCORP COMMON STOCK							
	56,571.000	Local	40.640696	2,299,084.79	42.550000	2,407,096.05	108,011.26	0.21
		Base	40.640696	2,299,084.79	42.550000	2,407,096.05	108,011.26	0.21
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,021.000	Local	82.683870	1,324,678.28	127.530000	2,043,158.13	718,479.85	0.17
		Base	82.683870	1,324,678.28	127.530000	2,043,158.13	718,479.85	0.17
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	114,427.000	Local	22.660900	2,593,018.85	19.140000	2,190,132.78	-402,886.07	0.19
		Base	22.660900	2,593,018.85	19.140000	2,190,132.78	-402,886.07	0.19
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	42,062.000	Local	21.927418	922,311.07	30.640000	1,288,779.68	366,468.61	0.11
		Base	21.927418	922,311.07	30.640000	1,288,779.68	366,468.61	0.11
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	18,226.000	Local	137.401157	2,504,273.49	269.200000	4,906,439.20	2,402,165.71	0.42
		Base	137.401157	2,504,273.49	269.200000	4,906,439.20	2,402,165.71	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
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	112,762.000	Local	31.145385	3,512,015.87	22.030000	2,484,146.86	-1,027,869.01	0.21
		Base	31.145385	3,512,015.87	22.030000	2,484,146.86	-1,027,869.01	0.21
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	16,487.000	Local	141.031319	2,325,183.35	274.950000	4,533,100.65	2,207,917.30	0.39
		Base	141.031319	2,325,183.35	274.950000	4,533,100.65	2,207,917.30	0.39
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	104,316.000	Local	16.963190	1,769,532.13	18.510000	1,930,889.16	161,357.03	0.17
		Base	16.963190	1,769,532.13	18.510000	1,930,889.16	161,357.03	0.17
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	23,579.000	Local	29.335188	691,694.39	27.840000	656,439.36	-35,255.03	0.06
		Base	29.335188	691,694.39	27.840000	656,439.36	-35,255.03	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	36,842.000	Local	60.924080	2,244,564.94	96.920000	3,570,726.64	1,326,161.70	0.31
		Base	60.924080	2,244,564.94	96.920000	3,570,726.64	1,326,161.70	0.31
731068102	POLARIS INC COMMON STOCK USD.01							
	27,871.000	Local	61.131565	1,703,797.84	119.760000	3,337,830.96	1,634,033.12	0.29
		Base	61.131565	1,703,797.84	119.760000	3,337,830.96	1,634,033.12	0.29
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	28,633.000	Local	53.224723	1,523,983.49	111.910000	3,204,319.03	1,680,335.54	0.27
		Base	53.224723	1,523,983.49	111.910000	3,204,319.03	1,680,335.54	0.27
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,173.000	Local	38.895560	1,368,073.54	51.950000	1,827,237.35	459,163.81	0.16
		Base	38.895560	1,368,073.54	51.950000	1,827,237.35	459,163.81	0.16
74164M108	PRIMERICA INC COMMON STOCK							
	19,071.000	Local	48.739905	929,518.73	152.940000	2,916,718.74	1,987,200.01	0.25
		Base	48.739905	929,518.73	152.940000	2,916,718.74	1,987,200.01	0.25
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	32,626.000	Local	22.524309	734,878.09	47.320000	1,543,862.32	808,984.23	0.13
		Base	22.524309	734,878.09	47.320000	1,543,862.32	808,984.23	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	17,981.000	Local	61.806700	1,111,346.28	55.870000	1,004,598.47	-106,747.81	0.09
		Base	61.806700	1,111,346.28	55.870000	1,004,598.47	-106,747.81	0.09
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	44,924.000	Local	53.893555	2,421,114.06	69.880000	3,139,289.12	718,175.06	0.27
		Base	53.893555	2,421,114.06	69.880000	3,139,289.12	718,175.06	0.27
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,282.000	Local	102.303800	1,665,710.47	117.380000	1,911,181.16	245,470.69	0.16
		Base	102.303800	1,665,710.47	117.380000	1,911,181.16	245,470.69	0.16
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	18,734.000	Local	201.396001	3,772,952.68	128.950000	2,415,749.30	-1,357,203.38	0.21
		Base	201.396001	3,772,952.68	128.950000	2,415,749.30	-1,357,203.38	0.21
749397105	R1 RCM INC COMMON STOCK USD.01							
	66,875.000	Local	23.156095	1,548,563.86	19.720000	1,318,775.00	-229,788.86	0.11
		Base	23.156095	1,548,563.86	19.720000	1,318,775.00	-229,788.86	0.11
749607107	RLI CORP COMMON STOCK USD1.0							
	364.000	Local	82.665962	30,090.41	109.230000	39,759.72	9,669.31	0.00
		Base	82.665962	30,090.41	109.230000	39,759.72	9,669.31	0.00
74967X103	RH COMMON STOCK USD.0001							
	373.000	Local	553.437694	206,432.26	700.670000	261,349.91	54,917.65	0.02
		Base	553.437694	206,432.26	700.670000	261,349.91	54,917.65	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	62,621.000	Local	33.397769	2,091,401.71	82.290000	5,153,082.09	3,061,680.38	0.44
		Base	33.397769	2,091,401.71	82.290000	5,153,082.09	3,061,680.38	0.44
754907103	RAYONIER INC REIT							
	67,219.000	Local	23.989918	1,612,578.27	36.780000	2,472,314.82	859,736.55	0.21
		Base	23.989918	1,612,578.27	36.780000	2,472,314.82	859,736.55	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	19,649.000	Local	66.511725	1,306,888.88	149.420000	2,935,953.58	1,629,064.70	0.25
		Base	66.511725	1,306,888.88	149.420000	2,935,953.58	1,629,064.70	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
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	32,880.000	Local	62.952078	2,069,864.33	115.820000	3,808,161.60	1,738,297.27	0.33
		Base	62.952078	2,069,864.33	115.820000	3,808,161.60	1,738,297.27	0.33
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	30,783.000	Local	49.757500	1,531,685.12	150.040000	4,618,681.32	3,086,996.20	0.39
		Base	49.757500	1,531,685.12	150.040000	4,618,681.32	3,086,996.20	0.39
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,705.000	Local	84.862030	2,096,516.44	282.980000	6,991,020.90	4,894,504.46	0.60
		Base	84.862030	2,096,516.44	282.980000	6,991,020.90	4,894,504.46	0.60
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	64,825.000	Local	46.804372	3,034,093.42	61.930000	4,014,612.25	980,518.83	0.34
		Base	46.804372	3,034,093.42	61.930000	4,014,612.25	980,518.83	0.34
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	31,750.000	Local	81.399739	2,584,441.72	111.330000	3,534,727.50	950,285.78	0.30
		Base	81.399739	2,584,441.72	111.330000	3,534,727.50	950,285.78	0.30
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	26,057.000	Local	65.112082	1,696,625.52	79.490000	2,071,270.93	374,645.41	0.18
		Base	65.112082	1,696,625.52	79.490000	2,071,270.93	374,645.41	0.18
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	57,326.000	Local	31.076422	1,781,486.99	62.810000	3,600,646.06	1,819,159.07	0.31
		Base	31.076422	1,781,486.99	62.810000	3,600,646.06	1,819,159.07	0.31
78440X804	SL GREEN REALTY CORP REIT USD.01							
	33,542.000	Local	73.182700	2,454,694.12	70.080000	2,350,623.36	-104,070.76	0.20
		Base	73.182700	2,454,694.12	70.080000	2,350,623.36	-104,070.76	0.20
78442P106	SLM CORP COMMON STOCK USD.2							
	156,301.000	Local	9.325466	1,457,579.67	18.750000	2,930,643.75	1,473,064.08	0.25
		Base	9.325466	1,457,579.67	18.750000	2,930,643.75	1,473,064.08	0.25
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	20,458.000	Local	420.078812	8,593,972.34	502.280000	10,275,644.24	1,681,671.90	0.88
		Base	420.078812	8,593,972.34	502.280000	10,275,644.24	1,681,671.90	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
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	104,483.000	22.857266	2,388,195.68	16.000000	1,671,728.00	-716,467.68	0.14
		Base		22.857266	2,388,195.68	16.000000	1,671,728.00	-716,467.68	0.14
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	154,618.000	20.008329	3,093,647.78	11.230000	1,736,360.14	-1,357,287.64	0.15
		Base		20.008329	3,093,647.78	11.230000	1,736,360.14	-1,357,287.64	0.15
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001								
		Local	44,642.000	43.920566	1,960,701.89	46.860000	2,091,924.12	131,222.23	0.18
		Base		43.920566	1,960,701.89	46.860000	2,091,924.12	131,222.23	0.18
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,612.000	155.337718	1,493,106.15	196.500000	1,888,758.00	395,651.85	0.16
		Base		155.337718	1,493,106.15	196.500000	1,888,758.00	395,651.85	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	28,014.000	56.088240	1,571,255.95	84.230000	2,359,619.22	788,363.27	0.20
		Base		56.088240	1,571,255.95	84.230000	2,359,619.22	788,363.27	0.20
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	27,436.000	42.559320	1,167,657.51	72.350000	1,984,994.60	817,337.09	0.17
		Base		42.559320	1,167,657.51	72.350000	1,984,994.60	817,337.09	0.17
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,688.000	61.217644	1,205,252.98	156.830000	3,087,669.04	1,882,416.06	0.26
		Base		61.217644	1,205,252.98	156.830000	3,087,669.04	1,882,416.06	0.26
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	29,033.000	71.095226	2,064,107.69	83.570000	2,426,287.81	362,180.12	0.21
		Base		71.095226	2,064,107.69	83.570000	2,426,287.81	362,180.12	0.21
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,405.000	51.460307	1,616,110.94	69.920000	2,195,837.60	579,726.66	0.19
		Base		51.460307	1,616,110.94	69.920000	2,195,837.60	579,726.66	0.19
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,446.000	34.957049	714,731.82	86.850000	1,775,735.10	1,061,003.28	0.15
		Base		34.957049	714,731.82	86.850000	1,775,735.10	1,061,003.28	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	81,409.000	16.134536	1,313,496.45	62.760000	5,109,228.84	3,795,732.39	0.44
		Base		16.134536	1,313,496.45	62.760000	5,109,228.84	3,795,732.39	0.44
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	27,885.000	92.356609	2,575,364.05	259.330000	7,231,417.05	4,656,053.00	0.62
		Base		92.356609	2,575,364.05	259.330000	7,231,417.05	4,656,053.00	0.62
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	21,655.000	56.509739	1,223,718.40	157.620000	3,413,261.10	2,189,542.70	0.29
		Base		56.509739	1,223,718.40	157.620000	3,413,261.10	2,189,542.70	0.29
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,945.000	19.430315	737,283.32	42.430000	1,610,006.35	872,723.03	0.14
		Base		19.430315	737,283.32	42.430000	1,610,006.35	872,723.03	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	21,001.000	90.369052	1,897,840.46	113.150000	2,376,263.15	478,422.69	0.20
		Base		90.369052	1,897,840.46	113.150000	2,376,263.15	478,422.69	0.20
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	36,764.000	54.489349	2,003,246.42	42.240000	1,552,911.36	-450,335.06	0.13
		Base		54.489349	2,003,246.42	42.240000	1,552,911.36	-450,335.06	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,929.000	35.433423	2,300,656.69	50.430000	3,274,369.47	973,712.78	0.28
		Base		35.433423	2,300,656.69	50.430000	3,274,369.47	973,712.78	0.28
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	25,159.000	91.341647	2,298,064.49	289.780000	7,290,575.02	4,992,510.53	0.62
		Base		91.341647	2,298,064.49	289.780000	7,290,575.02	4,992,510.53	0.62
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	48,667.000	35.227495	1,714,416.48	65.300000	3,177,955.10	1,463,538.62	0.27
		Base		35.227495	1,714,416.48	65.300000	3,177,955.10	1,463,538.62	0.27
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	28,046.000	77.309430	2,168,220.28	70.310000	1,971,914.26	-196,306.02	0.17
		Base		77.309430	2,168,220.28	70.310000	1,971,914.26	-196,306.02	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
84857L101	SPIRE INC COMMON STOCK USD1.0							
	25,005.000	Local	77.318066	1,933,338.25	66.700000	1,667,833.50	-265,504.75	0.14
		Base	77.318066	1,933,338.25	66.700000	1,667,833.50	-265,504.75	0.14
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	55,622.000	Local	43.290702	2,407,915.40	51.770000	2,879,550.94	471,635.54	0.25
		Base	43.290702	2,407,915.40	51.770000	2,879,550.94	471,635.54	0.25
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	57,089.000	Local	21.372866	1,220,155.52	24.900000	1,421,516.10	201,360.58	0.12
		Base	21.372866	1,220,155.52	24.900000	1,421,516.10	201,360.58	0.12
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	22,679.000	Local	112.758025	2,557,239.25	154.470000	3,503,225.13	945,985.88	0.30
		Base	112.758025	2,557,239.25	154.470000	3,503,225.13	945,985.88	0.30
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	97,044.000	Local	16.273222	1,579,218.56	67.490000	6,549,499.56	4,970,281.00	0.56
		Base	16.273222	1,579,218.56	67.490000	6,549,499.56	4,970,281.00	0.56
858912108	STERICYCLE INC COMMON STOCK USD.01							
	44,385.000	Local	48.518125	2,153,476.98	69.600000	3,089,196.00	935,719.02	0.26
		Base	48.518125	2,153,476.98	69.600000	3,089,196.00	935,719.02	0.26
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	93,182.000	Local	22.824258	2,126,810.05	22.890000	2,132,935.98	6,125.93	0.18
		Base	22.824258	2,126,810.05	22.890000	2,132,935.98	6,125.93	0.18
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	50,717.000	Local	32.759718	1,661,474.61	69.100000	3,504,544.70	1,843,070.09	0.30
		Base	32.759718	1,661,474.61	69.100000	3,504,544.70	1,843,070.09	0.30
862121100	STORE CAPITAL CORP REIT USD.01							
	117,802.000	Local	23.538628	2,772,897.41	36.070000	4,249,118.14	1,476,220.73	0.36
		Base	23.538628	2,772,897.41	36.070000	4,249,118.14	1,476,220.73	0.36
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	11,921.000	Local	144.543402	1,723,101.89	78.280000	933,175.88	-789,926.01	0.08
		Base	144.543402	1,723,101.89	78.280000	933,175.88	-789,926.01	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
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	77,971.000	Local	67.556498	5,267,447.69	44.250000	3,450,216.75	-1,817,230.94	0.29
		Base	67.556498	5,267,447.69	44.250000	3,450,216.75	-1,817,230.94	0.29
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,025.000	Local	76.420999	1,301,067.50	189.780000	3,231,004.50	1,929,937.00	0.28
		Base	76.420999	1,301,067.50	189.780000	3,231,004.50	1,929,937.00	0.28
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	71,868.000	Local	24.345898	1,749,691.01	43.100000	3,097,510.80	1,347,819.79	0.26
		Base	24.345898	1,749,691.01	43.100000	3,097,510.80	1,347,819.79	0.26
87162W100	SYNNEX CORP COMMON STOCK USD.001							
	20,062.000	Local	46.649484	935,881.94	127.070000	2,549,278.34	1,613,396.40	0.22
		Base	46.649484	935,881.94	127.070000	2,549,278.34	1,613,396.40	0.22
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	48,988.000	Local	57.039181	2,794,235.42	92.780000	4,545,106.64	1,750,871.22	0.39
		Base	57.039181	2,794,235.42	92.780000	4,545,106.64	1,750,871.22	0.39
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	57,274.000	Local	14.133612	809,488.50	23.770000	1,361,402.98	551,914.48	0.12
		Base	14.133612	809,488.50	23.770000	1,361,402.98	551,914.48	0.12
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	110,560.000	Local	45.552600	5,036,295.45	43.920000	4,855,795.20	-180,500.25	0.42
		Base	45.552600	5,036,295.45	43.920000	4,855,795.20	-180,500.25	0.42
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	62,367.000	Local	24.413743	1,522,611.93	28.090000	1,751,889.03	229,277.10	0.15
		Base	24.413743	1,522,611.93	28.090000	1,751,889.03	229,277.10	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0							
	106,772.000	Local	14.297131	1,526,533.28	17.720000	1,891,999.84	365,466.56	0.16
		Base	14.297131	1,526,533.28	17.720000	1,891,999.84	365,466.56	0.16
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	48,189.000	Local	31.242473	1,505,543.53	20.320000	979,200.48	-526,343.05	0.08
		Base	31.242473	1,505,543.53	20.320000	979,200.48	-526,343.05	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
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	88,630.000	Local	13.726136	1,216,547.43	44.700000	3,961,761.00	2,745,213.57	0.34
		Base	13.726136	1,216,547.43	44.700000	3,961,761.00	2,745,213.57	0.34
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	51,839.000	Local	28.618758	1,483,567.80	75.350000	3,906,068.65	2,422,500.85	0.33
		Base	28.618758	1,483,567.80	75.350000	3,906,068.65	2,422,500.85	0.33
88076W103	TERADATA CORP COMMON STOCK USD.01							
	53,006.000	Local	28.997560	1,537,044.69	54.690000	2,898,898.14	1,361,853.45	0.25
		Base	28.997560	1,537,044.69	54.690000	2,898,898.14	1,361,853.45	0.25
880779103	TEREX CORP COMMON STOCK USD.01							
	33,772.000	Local	22.801264	770,044.30	51.050000	1,724,060.60	954,016.30	0.15
		Base	22.801264	770,044.30	51.050000	1,724,060.60	954,016.30	0.15
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	26,192.000	Local	79.061085	2,070,767.93	143.840000	3,767,457.28	1,696,689.35	0.32
		Base	79.061085	2,070,767.93	143.840000	3,767,457.28	1,696,689.35	0.32
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	24,463.000	Local	72.820937	1,781,418.58	67.990000	1,663,239.37	-118,179.21	0.14
		Base	72.820937	1,781,418.58	67.990000	1,663,239.37	-118,179.21	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	31,706.000	Local	46.239744	1,466,077.31	95.000000	3,012,070.00	1,545,992.69	0.26
		Base	46.239744	1,466,077.31	95.000000	3,012,070.00	1,545,992.69	0.26
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	26,782.000	Local	43.355633	1,161,150.56	113.430000	3,037,882.26	1,876,731.70	0.26
		Base	43.355633	1,161,150.56	113.430000	3,037,882.26	1,876,731.70	0.26
887389104	TIMKEN CO COMMON STOCK							
	33,065.000	Local	28.925049	956,406.74	73.540000	2,431,600.10	1,475,193.36	0.21
		Base	28.925049	956,406.74	73.540000	2,431,600.10	1,475,193.36	0.21
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	54,308.000	Local	28.310443	1,537,483.55	64.060000	3,478,970.48	1,941,486.93	0.30
		Base	28.310443	1,537,483.55	64.060000	3,478,970.48	1,941,486.93	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
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	8,516.000	Local	22.134820	188,500.13	31.650000	269,531.40	81,031.27	0.02
		Base	22.134820	188,500.13	31.650000	269,531.40	81,031.27	0.02
89055F103	TOPBUILD CORP COMMON STOCK							
	15,986.000	Local	119.340000	1,907,769.24	218.790000	3,497,576.94	1,589,807.70	0.30
		Base	119.340000	1,907,769.24	218.790000	3,497,576.94	1,589,807.70	0.30
891092108	TORO CO COMMON STOCK USD1.0							
	51,812.000	Local	42.297610	2,191,523.79	109.940000	5,696,211.28	3,504,687.49	0.49
		Base	42.297610	2,191,523.79	109.940000	5,696,211.28	3,504,687.49	0.49
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	41,688.000	Local	43.343663	1,806,910.62	54.760000	2,282,834.88	475,924.26	0.20
		Base	43.343663	1,806,910.62	54.760000	2,282,834.88	475,924.26	0.20
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	27,185.000	Local	75.065472	2,040,654.85	37.470000	1,018,621.95	-1,022,032.90	0.09
		Base	75.065472	2,040,654.85	37.470000	1,018,621.95	-1,022,032.90	0.09
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	55,843.000	Local	33.179104	1,852,820.73	109.760000	6,129,327.68	4,276,506.95	0.52
		Base	33.179104	1,852,820.73	109.760000	6,129,327.68	4,276,506.95	0.52
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	39,145.000	Local	11.308373	442,666.27	29.030000	1,136,379.35	693,713.08	0.10
		Base	11.308373	442,666.27	29.030000	1,136,379.35	693,713.08	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	47,429.000	Local	29.136935	1,381,935.71	35.000000	1,660,015.00	278,079.29	0.14
		Base	29.136935	1,381,935.71	35.000000	1,660,015.00	278,079.29	0.14
898402102	TRUSTMARK CORP COMMON STOCK							
	30,663.000	Local	22.997821	705,182.19	31.620000	969,564.06	264,381.87	0.08
		Base	22.997821	705,182.19	31.620000	969,564.06	264,381.87	0.08
902104108	II VI INC COMMON STOCK							
	50,725.000	Local	34.343381	1,742,068.01	62.980000	3,194,660.50	1,452,592.49	0.27
		Base	34.343381	1,742,068.01	62.980000	3,194,660.50	1,452,592.49	0.27

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902681105	UGI CORP COMMON STOCK							
	100,977.000	Local	26.918049	2,718,103.81	46.310000	4,676,244.87	1,958,141.06	0.40
		Base	26.918049	2,718,103.81	46.310000	4,676,244.87	1,958,141.06	0.40
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	21,018.000	Local	73.378823	1,542,276.10	91.580000	1,924,828.44	382,552.34	0.16
		Base	73.378823	1,542,276.10	91.580000	1,924,828.44	382,552.34	0.16
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	106,700.000	Local	17.349671	1,851,209.93	19.470000	2,077,449.00	226,239.07	0.18
		Base	17.349671	1,851,209.93	19.470000	2,077,449.00	226,239.07	0.18
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	64,886.000	Local	36.277091	2,353,875.31	36.330000	2,357,308.38	3,433.07	0.20
		Base	36.277091	2,353,875.31	36.330000	2,357,308.38	3,433.07	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	130,415.000	Local	22.425086	2,924,567.61	26.750000	3,488,601.25	564,033.64	0.30
		Base	22.425086	2,924,567.61	26.750000	3,488,601.25	564,033.64	0.30
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	21,681.000	Local	70.027808	1,518,272.91	214.880000	4,658,813.28	3,140,540.37	0.40
		Base	70.027808	1,518,272.91	214.880000	4,658,813.28	3,140,540.37	0.40
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	82,017.000	Local	16.656972	1,366,154.85	23.610000	1,936,421.37	570,266.52	0.17
		Base	16.656972	1,366,154.85	23.610000	1,936,421.37	570,266.52	0.17
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,797.000	Local	105.158032	2,186,971.59	208.590000	4,338,046.23	2,151,074.64	0.37
		Base	105.158032	2,186,971.59	208.590000	4,338,046.23	2,151,074.64	0.37
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	33,250.000	Local	23.139236	769,379.59	33.020000	1,097,915.00	328,535.41	0.09
		Base	23.139236	769,379.59	33.020000	1,097,915.00	328,535.41	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	53,256.000	Local	21.622931	1,151,550.80	18.940000	1,008,668.64	-142,882.16	0.09
		Base	21.622931	1,151,550.80	18.940000	1,008,668.64	-142,882.16	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
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	196,298.000	Local	10.538775	2,068,740.44	13.040000	2,559,725.92	490,985.48	0.22
		Base	10.538775	2,068,740.44	13.040000	2,559,725.92	490,985.48	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	10,278.000	Local	100.021763	1,028,023.68	248.860000	2,557,783.08	1,529,759.40	0.22
		Base	100.021763	1,028,023.68	248.860000	2,557,783.08	1,529,759.40	0.22
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	87,548.000	Local	12.604925	1,103,535.94	30.160000	2,640,447.68	1,536,911.74	0.23
		Base	12.604925	1,103,535.94	30.160000	2,640,447.68	1,536,911.74	0.23
92552V100	VIASAT INC COMMON STOCK USD.0001							
	32,985.000	Local	66.751835	2,201,809.28	51.640000	1,703,345.40	-498,463.88	0.15
		Base	66.751835	2,201,809.28	51.640000	1,703,345.40	-498,463.88	0.15
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	64,242.000	Local	10.671630	685,566.83	21.970000	1,411,396.74	725,829.91	0.12
		Base	10.671630	685,566.83	21.970000	1,411,396.74	725,829.91	0.12
92839U206	VISTEON CORP COMMON STOCK							
	13,524.000	Local	119.255430	1,612,810.44	105.680000	1,429,216.32	-183,594.12	0.12
		Base	119.255430	1,612,810.44	105.680000	1,429,216.32	-183,594.12	0.12
928881101	VONTIER CORP COMMON STOCK USD.0001							
	81,636.000	Local	31.152200	2,543,141.00	36.370000	2,969,101.32	425,960.32	0.25
		Base	31.152200	2,543,141.00	36.370000	2,969,101.32	425,960.32	0.25
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	35,006.000	Local	19.278401	674,859.69	33.300000	1,165,699.80	490,840.11	0.10
		Base	19.278401	674,859.69	33.300000	1,165,699.80	490,840.11	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	15,919.000	Local	100.062401	1,592,893.36	278.420000	4,432,167.98	2,839,274.62	0.38
		Base	100.062401	1,592,893.36	278.420000	4,432,167.98	2,839,274.62	0.38
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	43,738.000	Local	25.175193	1,101,112.59	50.520000	2,209,643.76	1,108,531.17	0.19
		Base	25.175193	1,101,112.59	50.520000	2,209,643.76	1,108,531.17	0.19

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	85,682.000	Local	8.188627	701,617.95	23.020000	1,972,399.64	1,270,781.69	0.17
		Base	8.188627	701,617.95	23.020000	1,972,399.64	1,270,781.69	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	27,592.000	Local	29.359024	810,074.18	47.160000	1,301,238.72	491,164.54	0.11
		Base	29.359024	810,074.18	47.160000	1,301,238.72	491,164.54	0.11
96208T104	WEX INC COMMON STOCK USD.01							
	21,635.000	Local	96.080681	2,078,705.54	183.570000	3,971,536.95	1,892,831.41	0.34
		Base	96.080681	2,078,705.54	183.570000	3,971,536.95	1,892,831.41	0.34
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	21,061.000	Local	43.039350	906,451.76	58.100000	1,223,644.10	317,192.34	0.10
		Base	43.039350	906,451.76	58.100000	1,223,644.10	317,192.34	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	36,875.000	Local	37.180947	1,371,047.43	186.700000	6,884,562.50	5,513,515.07	0.59
		Base	37.180947	1,371,047.43	186.700000	6,884,562.50	5,513,515.07	0.59
974155103	WINGSTOP INC COMMON STOCK USD.01							
	14,378.000	Local	138.782701	1,995,417.67	171.930000	2,472,009.54	476,591.87	0.21
		Base	138.782701	1,995,417.67	171.930000	2,472,009.54	476,591.87	0.21
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	27,590.000	Local	68.075576	1,878,205.14	74.840000	2,064,835.60	186,630.46	0.18
		Base	68.075576	1,878,205.14	74.840000	2,064,835.60	186,630.46	0.18
980745103	WOODWARD INC COMMON STOCK USD.00292							
	28,386.000	Local	42.354345	1,202,270.43	120.940000	3,433,002.84	2,230,732.41	0.29
		Base	42.354345	1,202,270.43	120.940000	3,433,002.84	2,230,732.41	0.29
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	30,583.000	Local	38.709923	1,183,865.56	32.360000	989,665.88	-194,199.68	0.08
		Base	38.709923	1,183,865.56	32.360000	989,665.88	-194,199.68	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	21,894.000	Local	72.517062	1,587,688.55	52.110000	1,140,896.34	-446,792.21	0.10
		Base	72.517062	1,587,688.55	52.110000	1,140,896.34	-446,792.21	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
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	16,914.000	Local	19.745404	333,973.77	57.950000	980,166.30	646,192.53	0.08
		Base	19.745404	333,973.77	57.950000	980,166.30	646,192.53	0.08
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	23,199.000	Local	55.220078	1,281,050.58	21.650000	502,258.35	-778,792.23	0.04
		Base	55.220078	1,281,050.58	21.650000	502,258.35	-778,792.23	0.04
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	45,177.000	Local	56.526517	2,553,698.45	72.700000	3,284,367.90	730,669.45	0.28
		Base	56.526517	2,553,698.45	72.700000	3,284,367.90	730,669.45	0.28
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	49,168.000	Local	39.376286	1,936,053.21	86.910000	4,273,190.88	2,337,137.67	0.37
		Base	39.376286	1,936,053.21	86.910000	4,273,190.88	2,337,137.67	0.37
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	77,978.000	Local	25.059600	1,954,097.48	22.510000	1,755,284.78	-198,812.70	0.15
		Base	25.059600	1,954,097.48	22.510000	1,755,284.78	-198,812.70	0.15
985817105	YELP INC COMMON STOCK USD.000001							
	33,868.000	Local	32.661410	1,106,176.63	38.510000	1,304,256.68	198,080.05	0.11
		Base	32.661410	1,106,176.63	38.510000	1,304,256.68	198,080.05	0.11
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	36,242.000	Local	73.890000	2,677,921.38	99.340000	3,600,280.28	922,358.90	0.31
		Base	73.890000	2,677,921.38	99.340000	3,600,280.28	922,358.90	0.31
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	45,562.000	Local	37.615969	1,713,858.77	39.340000	1,792,409.08	78,550.31	0.15
		Base	37.615969	1,713,858.77	39.340000	1,792,409.08	78,550.31	0.15
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	73,225.000	Local	43.617500	3,193,891.43	56.510000	4,137,944.75	944,053.32	0.35
		Base	43.617500	3,193,891.43	56.510000	4,137,944.75	944,053.32	0.35
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	54,578.000	Local	35.298239	1,926,507.28	47.080000	2,569,532.24	643,024.96	0.22
		Base	35.298239	1,926,507.28	47.080000	2,569,532.24	643,024.96	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
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	84,231.000	Local	45.097792	3,798,632.14	51.880000	4,369,904.28	571,272.14	0.37
		Base	45.097792	3,798,632.14	51.880000	4,369,904.28	571,272.14	0.37
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	11,826.000	Local	112.145190	1,326,229.02	239.190000	2,828,660.94	1,502,431.92	0.24
		Base	112.145190	1,326,229.02	239.190000	2,828,660.94	1,502,431.92	0.24
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	82,520.000	Local	26.572105	2,192,730.10	43.360000	3,578,067.20	1,385,337.10	0.31
		Base	26.572105	2,192,730.10	43.360000	3,578,067.20	1,385,337.10	0.31
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	29,103.000	Local	143.760308	4,183,856.25	131.710000	3,833,156.13	-350,700.12	0.33
		Base	143.760308	4,183,856.25	131.710000	3,833,156.13	-350,700.12	0.33
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	23,629.000	Local	70.811269	1,673,199.48	82.690000	1,953,882.01	280,682.53	0.17
		Base	70.811269	1,673,199.48	82.690000	1,953,882.01	280,682.53	0.17
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	81,068.000	Local	24.682347	2,000,948.47	34.360000	2,785,496.48	784,548.01	0.24
		Base	24.682347	2,000,948.47	34.360000	2,785,496.48	784,548.01	0.24
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	24,012.000	Local	118.713170	2,850,540.65	156.730000	3,763,400.76	912,860.11	0.32
		Base	118.713170	2,850,540.65	156.730000	3,763,400.76	912,860.11	0.32
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	215.010000	1,330,481.88	-202,687.44	0.11
		Base	247.764919	1,533,169.32	215.010000	1,330,481.88	-202,687.44	0.11
US DOLLAR Total								
	19,809,395.000	Local		731,529,042.77		1,165,870,381.48	434,341,338.71	99.65
		Base		731,529,042.77		1,165,870,381.48	434,341,338.71	99.65
EQUITY Total								
	19,809,395.000	Base		731,529,042.77		1,165,870,381.48	434,341,338.71	99.65

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		23,923,941.150	Base		735,645,646.08		1,169,986,984.75	434,341,338.67	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	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
		Local	14,192,717.870	100.050333	14,199,861.51	100.050000	14,199,814.23	-47.28	1.95
		Base		100.050333	14,199,861.51	100.050000	14,199,814.23	-47.28	1.95
US DOLLAR Total									
		Local	14,192,717.870		14,199,861.51		14,199,814.23	-47.28	1.95
		Base			14,199,861.51		14,199,814.23	-47.28	1.95
CASH EQUIVALENT Total									
		Base	14,192,717.870		14,199,861.51		14,199,814.23	-47.28	1.95
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	26,060.000	21.447913	558,932.60	68.110000	1,774,946.60	1,216,014.00	0.24
		Base		21.447913	558,932.60	68.110000	1,774,946.60	1,216,014.00	0.24
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	21,190.000	25.332007	536,785.23	33.850000	717,281.50	180,496.27	0.10
		Base		25.332007	536,785.23	33.850000	717,281.50	180,496.27	0.10
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	42,755.000	26.677805	1,140,609.56	49.520000	2,117,227.60	976,618.04	0.29
		Base		26.677805	1,140,609.56	49.520000	2,117,227.60	976,618.04	0.29
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	19,584.000	35.949158	704,028.32	47.530000	930,827.52	226,799.20	0.13
		Base		35.949158	704,028.32	47.530000	930,827.52	226,799.20	0.13
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	30,116.000	24.481007	737,270.02	113.520000	3,418,768.32	2,681,498.30	0.47
		Base		24.481007	737,270.02	113.520000	3,418,768.32	2,681,498.30	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	6,323.000	Local	60.610699	383,241.45	30.330000	191,776.59	-191,464.86	0.03
		Base	60.610699	383,241.45	30.330000	191,776.59	-191,464.86	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
	7,001.000	Local	49.717549	348,072.56	45.590000	319,175.59	-28,896.97	0.04
		Base	49.717549	348,072.56	45.590000	319,175.59	-28,896.97	0.04
002474104	AZZ INC COMMON STOCK USD1.0							
	15,951.000	Local	30.863093	492,297.20	53.550000	854,176.05	361,878.85	0.12
		Base	30.863093	492,297.20	53.550000	854,176.05	361,878.85	0.12
00258W108	AARON S CO INC/THE COMMON STOCK USD.5							
	21,829.000	Local	19.208000	419,291.44	26.520000	578,905.08	159,613.64	0.08
		Base	19.208000	419,291.44	26.520000	578,905.08	159,613.64	0.08
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	39,590.000	Local	14.656257	580,241.23	35.760000	1,415,738.40	835,497.17	0.19
		Base	14.656257	580,241.23	35.760000	1,415,738.40	835,497.17	0.19
004239109	ACADIA REALTY TRUST REIT USD.001							
	54,951.000	Local	24.632779	1,353,595.82	21.220000	1,166,060.22	-187,535.60	0.16
		Base	24.632779	1,353,595.82	21.220000	1,166,060.22	-187,535.60	0.16
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	9,628.000	Local	74.213922	714,531.64	89.920000	865,749.76	151,218.12	0.12
		Base	74.213922	714,531.64	89.920000	865,749.76	151,218.12	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	31,383.000	Local	36.381900	1,141,773.17	37.000000	1,161,171.00	19,397.83	0.16
		Base	36.381900	1,141,773.17	37.000000	1,161,171.00	19,397.83	0.16
00738A106	ADTRAN INC COMMON STOCK USD.01							
	30,842.000	Local	17.746026	547,322.93	20.660000	637,195.72	89,872.79	0.09
		Base	17.746026	547,322.93	20.660000	637,195.72	89,872.79	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	17,876.000	Local	15.856656	283,453.59	36.500000	652,474.00	369,020.41	0.09
		Base	15.856656	283,453.59	36.500000	652,474.00	369,020.41	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
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	47,464.000	Local	20.189074	958,254.23	41.520000	1,970,705.28	1,012,451.05	0.27
		Base	20.189074	958,254.23	41.520000	1,970,705.28	1,012,451.05	0.27
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,506.000	Local	26.351191	645,762.28	90.180000	2,209,951.08	1,564,188.80	0.30
		Base	26.351191	645,762.28	90.180000	2,209,951.08	1,564,188.80	0.30
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	14,310.000	Local	36.980943	529,197.30	102.360000	1,464,771.60	935,574.30	0.20
		Base	36.980943	529,197.30	102.360000	1,464,771.60	935,574.30	0.20
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	13,096.000	Local	14.153122	185,349.28	56.830000	744,245.68	558,896.40	0.10
		Base	14.153122	185,349.28	56.830000	744,245.68	558,896.40	0.10
008492100	AGREE REALTY CORP REIT USD.0001							
	40,913.000	Local	53.465153	2,187,419.80	74.550000	3,050,064.15	862,644.35	0.42
		Base	53.465153	2,187,419.80	74.550000	3,050,064.15	862,644.35	0.42
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,302.000	Local	71.283583	449,229.14	155.010000	976,873.02	527,643.88	0.13
		Base	71.283583	449,229.14	155.010000	976,873.02	527,643.88	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	28,856.000	Local	43.505306	1,255,389.11	84.330000	2,433,426.48	1,178,037.37	0.33
		Base	43.505306	1,255,389.11	84.330000	2,433,426.48	1,178,037.37	0.33
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	19,556.000	Local	36.917141	721,951.60	78.330000	1,531,821.48	809,869.88	0.21
		Base	36.917141	721,951.60	78.330000	1,531,821.48	809,869.88	0.21
014491104	ALEXANDER + BALDWIN INC REIT							
	46,139.000	Local	20.072828	926,140.21	20.880000	963,382.32	37,242.11	0.13
		Base	20.072828	926,140.21	20.880000	963,382.32	37,242.11	0.13
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	81,179.000	Local	8.753600	710,608.50	17.860000	1,449,856.94	739,248.44	0.20
		Base	8.753600	710,608.50	17.860000	1,449,856.94	739,248.44	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
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
	11,833.000	Local	33.007468	390,577.37	37.170000	439,832.61	49,255.24	0.06
		Base	33.007468	390,577.37	37.170000	439,832.61	49,255.24	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	9,284.000	Local	90.286718	838,221.89	192.440000	1,786,612.96	948,391.07	0.24
		Base	90.286718	838,221.89	192.440000	1,786,612.96	948,391.07	0.24
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	89,961.000	Local	7.164900	644,561.58	15.360000	1,381,800.96	737,239.38	0.19
		Base	7.164900	644,561.58	15.360000	1,381,800.96	737,239.38	0.19
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	29,386.000	Local	18.913352	555,787.76	14.090000	414,048.74	-141,739.02	0.06
		Base	18.913352	555,787.76	14.090000	414,048.74	-141,739.02	0.06
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	32,003.000	Local	35.404101	1,133,037.45	39.820000	1,274,359.46	141,322.01	0.17
		Base	35.404101	1,133,037.45	39.820000	1,274,359.46	141,322.01	0.17
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	72,775.000	Local	13.779990	1,002,838.76	8.870000	645,514.25	-357,324.51	0.09
		Base	13.779990	1,002,838.76	8.870000	645,514.25	-357,324.51	0.09
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	54,749.000	Local	24.263108	1,328,380.91	31.690000	1,734,995.81	406,614.90	0.24
		Base	24.263108	1,328,380.91	31.690000	1,734,995.81	406,614.90	0.24
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	11,886.000	Local	33.973105	403,804.33	26.300000	312,601.80	-91,202.53	0.04
		Base	33.973105	403,804.33	26.300000	312,601.80	-91,202.53	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	23,524.000	Local	37.700718	886,871.70	92.210000	2,169,148.04	1,282,276.34	0.30
		Base	37.700718	886,871.70	92.210000	2,169,148.04	1,282,276.34	0.30
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	17,279.000	Local	14.478344	250,171.31	15.330000	264,887.07	14,715.76	0.04
		Base	14.478344	250,171.31	15.330000	264,887.07	14,715.76	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
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	10,834.000	Local	53.116438	575,463.49	70.460000	763,363.64	187,900.15	0.10
		Base	53.116438	575,463.49	70.460000	763,363.64	187,900.15	0.10
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	3,927.000	Local	95.396394	374,621.64	129.330000	507,878.91	133,257.27	0.07
		Base	95.396394	374,621.64	129.330000	507,878.91	133,257.27	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	12,319.000	Local	37.199308	458,258.28	57.550000	708,958.45	250,700.17	0.10
		Base	37.199308	458,258.28	57.550000	708,958.45	250,700.17	0.10
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	44,438.000	Local	31.483787	1,399,076.54	49.240000	2,188,127.12	789,050.58	0.30
		Base	31.483787	1,399,076.54	49.240000	2,188,127.12	789,050.58	0.30
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	23,397.000	Local	19.292595	451,388.85	19.660000	459,985.02	8,596.17	0.06
		Base	19.292595	451,388.85	19.660000	459,985.02	8,596.17	0.06
034164103	ANDERSONS INC/THE COMMON STOCK							
	19,955.000	Local	27.819114	555,130.41	30.380000	606,232.90	51,102.49	0.08
		Base	27.819114	555,130.41	30.380000	606,232.90	51,102.49	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	24,304.000	Local	15.481653	376,266.10	28.300000	687,803.20	311,537.10	0.09
		Base	15.481653	376,266.10	28.300000	687,803.20	311,537.10	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	9,198.000	Local	36.952353	339,887.74	43.130000	396,709.74	56,822.00	0.05
		Base	36.952353	339,887.74	43.130000	396,709.74	56,822.00	0.05
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	16,430.000	Local	21.527222	353,692.26	42.980000	706,161.40	352,469.14	0.10
		Base	21.527222	353,692.26	42.980000	706,161.40	352,469.14	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	82,113.000	Local	17.094620	1,403,690.51	15.550000	1,276,857.15	-126,833.36	0.18
		Base	17.094620	1,403,690.51	15.550000	1,276,857.15	-126,833.36	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
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001							
	8,412.000	Local	62.265300	523,775.70	75.910000	638,554.92	114,779.22	0.09
		Base	62.265300	523,775.70	75.910000	638,554.92	114,779.22	0.09
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	24,783.000	Local	40.236068	997,170.48	88.810000	2,200,978.23	1,203,807.75	0.30
		Base	40.236068	997,170.48	88.810000	2,200,978.23	1,203,807.75	0.30
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	15,785.000	Local	36.677821	578,959.40	7.330000	115,704.05	-463,255.35	0.02
		Base	36.677821	578,959.40	7.330000	115,704.05	-463,255.35	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	16,181.000	Local	23.481865	379,960.06	66.730000	1,079,758.13	699,798.07	0.15
		Base	23.481865	379,960.06	66.730000	1,079,758.13	699,798.07	0.15
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	82,467.000	Local	9.903077	816,677.08	7.680000	633,346.56	-183,330.52	0.09
		Base	9.903077	816,677.08	7.680000	633,346.56	-183,330.52	0.09
039653100	ARCOSA INC COMMON STOCK USD.01							
	30,700.000	Local	30.427440	934,122.42	50.820000	1,560,174.00	626,051.58	0.21
		Base	30.427440	934,122.42	50.820000	1,560,174.00	626,051.58	0.21
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	62,459.000	Local	8.036969	501,981.05	34.490000	2,154,210.91	1,652,229.86	0.30
		Base	8.036969	501,981.05	34.490000	2,154,210.91	1,652,229.86	0.30
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	51,868.000	Local	6.287642	326,127.42	6.200000	321,581.60	-4,545.82	0.04
		Base	6.287642	326,127.42	6.200000	321,581.60	-4,545.82	0.04
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	38,435.000	Local	13.321643	512,017.36	13.430000	516,182.05	4,164.69	0.07
		Base	13.321643	512,017.36	13.430000	516,182.05	4,164.69	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	45,441.000	Local	20.125210	914,509.68	10.860000	493,489.26	-421,020.42	0.07
		Base	20.125210	914,509.68	10.860000	493,489.26	-421,020.42	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
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	12,324.000	Local	55.004159	677,871.26	186.240000	2,295,221.76	1,617,350.50	0.31
		Base	55.004159	677,871.26	186.240000	2,295,221.76	1,617,350.50	0.31
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	14,490.000	Local	36.527663	529,285.84	61.140000	885,918.60	356,632.76	0.12
		Base	36.527663	529,285.84	61.140000	885,918.60	356,632.76	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	17,555.000	Local	40.691776	714,344.13	73.170000	1,284,499.35	570,155.22	0.18
		Base	40.691776	714,344.13	73.170000	1,284,499.35	570,155.22	0.18
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	30,651.000	Local	38.984775	1,194,922.34	33.000000	1,011,483.00	-183,439.34	0.14
		Base	38.984775	1,194,922.34	33.000000	1,011,483.00	-183,439.34	0.14
05379B107	AVISTA CORP COMMON STOCK							
	44,172.000	Local	32.712742	1,444,987.25	41.850000	1,848,598.20	403,610.95	0.25
		Base	32.712742	1,444,987.25	41.850000	1,848,598.20	403,610.95	0.25
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	21,413.000	Local	29.197455	625,205.11	49.710000	1,064,440.23	439,235.12	0.15
		Base	29.197455	625,205.11	49.710000	1,064,440.23	439,235.12	0.15
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	32,836.000	Local	19.678110	646,150.43	48.480000	1,591,889.28	945,738.85	0.22
		Base	19.678110	646,150.43	48.480000	1,591,889.28	945,738.85	0.22
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	41,302.000	Local	24.024471	992,258.70	30.360000	1,253,928.72	261,670.02	0.17
		Base	24.024471	992,258.70	30.360000	1,253,928.72	261,670.02	0.17
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
	11,265.000	Local	72.986700	822,195.18	65.540000	738,308.10	-83,887.08	0.10
		Base	72.986700	822,195.18	65.540000	738,308.10	-83,887.08	0.10
05591L107	BM TECHNOLOGIES INC COMMON STOCK USD.0001							
	3,818.000	Local	11.387200	43,476.33	9.740000	37,187.32	-6,289.01	0.01
		Base	11.387200	43,476.33	9.740000	37,187.32	-6,289.01	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	18,593.000	29.887181	555,692.36	107.090000	1,991,124.37	1,435,432.01	0.27
		Base		29.887181	555,692.36	107.090000	1,991,124.37	1,435,432.01	0.27
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,671.000	57.303775	1,184,526.34	140.420000	2,902,621.82	1,718,095.48	0.40
		Base		57.303775	1,184,526.34	140.420000	2,902,621.82	1,718,095.48	0.40
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	11,907.000	45.484216	541,580.56	56.560000	673,459.92	131,879.36	0.09
		Base		45.484216	541,580.56	56.560000	673,459.92	131,879.36	0.09
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	32,470.000	23.380900	759,177.83	24.660000	800,710.20	41,532.37	0.11
		Base		23.380900	759,177.83	24.660000	800,710.20	41,532.37	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	28,490.000	16.150827	460,137.06	17.970000	511,965.30	51,828.24	0.07
		Base		16.150827	460,137.06	17.970000	511,965.30	51,828.24	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	59,422.000	21.643500	1,286,100.06	42.030000	2,497,506.66	1,211,406.60	0.34
		Base		21.643500	1,286,100.06	42.030000	2,497,506.66	1,211,406.60	0.34
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,188.000	42.558504	944,288.09	57.200000	1,269,153.60	324,865.51	0.17
		Base		42.558504	944,288.09	57.200000	1,269,153.60	324,865.51	0.17
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	20,346.000	8.737594	177,775.08	8.160000	166,023.36	-11,751.72	0.02
		Base		8.737594	177,775.08	8.160000	166,023.36	-11,751.72	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	29,681.000	32.388612	961,326.38	47.670000	1,414,893.27	453,566.89	0.19
		Base		32.388612	961,326.38	47.670000	1,414,893.27	453,566.89	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	67,955.000	10.330500	702,009.12	27.540000	1,871,480.70	1,169,471.58	0.26
		Base		10.330500	702,009.12	27.540000	1,871,480.70	1,169,471.58	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	22,817.000	18.971151	432,864.75	27.030000	616,743.51	183,878.76	0.08
		Base		18.971151	432,864.75	27.030000	616,743.51	183,878.76	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	32,689.000	31.301721	1,023,221.97	25.630000	837,819.07	-185,402.90	0.11
		Base		31.301721	1,023,221.97	25.630000	837,819.07	-185,402.90	0.11
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	20,356.000	30.672227	624,363.85	48.660000	990,522.96	366,159.11	0.14
		Base		30.672227	624,363.85	48.660000	990,522.96	366,159.11	0.14
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,809.000	39.533228	585,447.58	42.760000	633,232.84	47,785.26	0.09
		Base		39.533228	585,447.58	42.760000	633,232.84	47,785.26	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	51,585.000	17.691417	912,611.77	26.790000	1,381,962.15	469,350.38	0.19
		Base		17.691417	912,611.77	26.790000	1,381,962.15	469,350.38	0.19
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,854.000	13.960186	430,727.58	16.410000	506,314.14	75,586.56	0.07
		Base		13.960186	430,727.58	16.410000	506,314.14	75,586.56	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	25,060.000	30.055522	753,191.38	57.850000	1,449,721.00	696,529.62	0.20
		Base		30.055522	753,191.38	57.850000	1,449,721.00	696,529.62	0.20
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	12,333.000	66.361562	818,437.15	38.880000	479,507.04	-338,930.11	0.07
		Base		66.361562	818,437.15	38.880000	479,507.04	-338,930.11	0.07
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	18,642.000	27.767858	517,648.40	89.280000	1,664,357.76	1,146,709.36	0.23
		Base		27.767858	517,648.40	89.280000	1,664,357.76	1,146,709.36	0.23
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,071.000	30.863092	773,768.57	42.270000	1,059,751.17	285,982.60	0.15
		Base		30.863092	773,768.57	42.270000	1,059,751.17	285,982.60	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
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	31,009.000	Local	34.666619	1,074,977.19	53.330000	1,653,709.97	578,732.78	0.23
		Base	34.666619	1,074,977.19	53.330000	1,653,709.97	578,732.78	0.23
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
	108,962.000	Local	10.161441	1,107,210.91	13.880000	1,512,392.56	405,181.65	0.21
		Base	10.161441	1,107,210.91	13.880000	1,512,392.56	405,181.65	0.21
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	37,928.000	Local	10.272200	389,604.00	27.190000	1,031,262.32	641,658.32	0.14
		Base	10.272200	389,604.00	27.190000	1,031,262.32	641,658.32	0.14
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	29,191.000	Local	23.418400	683,606.50	53.270000	1,555,004.57	871,398.07	0.21
		Base	23.418400	683,606.50	53.270000	1,555,004.57	871,398.07	0.21
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	14,754.000	Local	29.209403	430,955.53	31.560000	465,636.24	34,680.71	0.06
		Base	29.209403	430,955.53	31.560000	465,636.24	34,680.71	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	49,894.000	Local	10.680569	532,896.31	14.970000	746,913.18	214,016.87	0.10
		Base	10.680569	532,896.31	14.970000	746,913.18	214,016.87	0.10
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	18,391.000	Local	35.911532	660,448.99	38.730000	712,283.43	51,834.44	0.10
		Base	35.911532	660,448.99	38.730000	712,283.43	51,834.44	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	20,991.000	Local	27.153937	569,988.30	48.210000	1,011,976.11	441,987.81	0.14
		Base	27.153937	569,988.30	48.210000	1,011,976.11	441,987.81	0.14
126501105	CTS CORP COMMON STOCK							
	20,649.000	Local	15.217141	314,218.75	35.080000	724,366.92	410,148.17	0.10
		Base	15.217141	314,218.75	35.080000	724,366.92	410,148.17	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK							
	81,383.000	Local	16.061607	1,307,141.80	20.360000	1,656,957.88	349,816.08	0.23
		Base	16.061607	1,307,141.80	20.360000	1,656,957.88	349,816.08	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
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	79,706.000	15.886137	1,266,220.47	21.510000	1,714,476.06	448,255.59	0.23
		Base		15.886137	1,266,220.47	21.510000	1,714,476.06	448,255.59	0.23
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,865.000	30.135127	719,174.80	36.160000	862,958.40	143,783.60	0.12
		Base		30.135127	719,174.80	36.160000	862,958.40	143,783.60	0.12
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	22,370.000	13.245102	296,292.94	11.340000	253,675.80	-42,617.14	0.03
		Base		13.245102	296,292.94	11.340000	253,675.80	-42,617.14	0.03
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	10,603.000	42.460260	450,206.14	46.920000	497,492.76	47,286.62	0.07
		Base		42.460260	450,206.14	46.920000	497,492.76	47,286.62	0.07
129500104	CALERES INC COMMON STOCK USD.01								
		Local	24,404.000	14.375703	350,824.65	24.590000	600,094.36	249,269.71	0.08
		Base		14.375703	350,824.65	24.590000	600,094.36	249,269.71	0.08
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	32,471.000	32.302139	1,048,882.74	63.550000	2,063,532.05	1,014,649.31	0.28
		Base		32.302139	1,048,882.74	63.550000	2,063,532.05	1,014,649.31	0.28
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	61,362.000	9.610034	589,690.88	28.060000	1,721,817.72	1,132,126.84	0.24
		Base		9.610034	589,690.88	28.060000	1,721,817.72	1,132,126.84	0.24
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	29,558.000	75.356755	2,227,394.96	34.170000	1,009,996.86	-1,217,398.10	0.14
		Base		75.356755	2,227,394.96	34.170000	1,009,996.86	-1,217,398.10	0.14
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	82,268.000	11.963096	984,179.99	11.540000	949,372.72	-34,807.27	0.13
		Base		11.963096	984,179.99	11.540000	949,372.72	-34,807.27	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	61,719.000	10.248698	632,539.38	6.890000	425,243.91	-207,295.47	0.06
		Base		10.248698	632,539.38	6.890000	425,243.91	-207,295.47	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
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	27,469.000	15.563302	427,508.35	15.780000	433,460.82	5,952.47	0.06
		Base		15.563302	427,508.35	15.780000	433,460.82	5,952.47	0.06
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	25,594.000	39.897991	1,021,149.17	35.790000	916,009.26	-105,139.91	0.13
		Base		39.897991	1,021,149.17	35.790000	916,009.26	-105,139.91	0.13
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	69,049.000	15.353246	1,060,126.31	21.990000	1,518,387.51	458,261.20	0.21
		Base		15.353246	1,060,126.31	21.990000	1,518,387.51	458,261.20	0.21
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	30,610.000	20.732452	634,620.35	33.350000	1,020,843.50	386,223.15	0.14
		Base		20.732452	634,620.35	33.350000	1,020,843.50	386,223.15	0.14
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	12,317.000	24.289318	299,171.53	17.260000	212,591.42	-86,580.11	0.03
		Base		24.289318	299,171.53	17.260000	212,591.42	-86,580.11	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,438.000	117.512231	639,031.51	255.500000	1,389,409.00	750,377.49	0.19
		Base		117.512231	639,031.51	255.500000	1,389,409.00	750,377.49	0.19
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	17,018.000	64.822500	1,103,149.31	81.760000	1,391,391.68	288,242.37	0.19
		Base		64.822500	1,103,149.31	81.760000	1,391,391.68	288,242.37	0.19
15202L107	CENTERSPACE REIT								
		Local	8,316.000	70.021825	582,301.50	101.180000	841,412.88	259,111.38	0.12
		Base		70.021825	582,301.50	101.180000	841,412.88	259,111.38	0.12
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	6,278.000	19.682676	123,567.84	46.050000	289,101.90	165,534.06	0.04
		Base		19.682676	123,567.84	46.050000	289,101.90	165,534.06	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,299.000	17.052348	431,407.35	41.670000	1,054,209.33	622,801.98	0.14
		Base		17.052348	431,407.35	41.670000	1,054,209.33	622,801.98	0.14

& 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
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	18,003.000	21.426211	385,736.07	25.310000	455,655.93	69,919.86	0.06
		Base		21.426211	385,736.07	25.310000	455,655.93	69,919.86	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	32,150.000	11.304625	363,443.68	12.820000	412,163.00	48,719.32	0.06
		Base		11.304625	363,443.68	12.820000	412,163.00	48,719.32	0.06
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	18,699.000	25.808439	482,592.00	70.100000	1,310,799.90	828,207.90	0.18
		Base		25.808439	482,592.00	70.100000	1,310,799.90	828,207.90	0.18
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,538.000	26.320878	382,652.93	48.250000	701,458.50	318,805.57	0.10
		Base		26.320878	382,652.93	48.250000	701,458.50	318,805.57	0.10
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,665.000	40.192510	910,963.24	188.380000	4,269,632.70	3,358,669.46	0.59
		Base		40.192510	910,963.24	188.380000	4,269,632.70	3,358,669.46	0.59
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	30,983.000	18.054824	559,392.60	12.000000	371,796.00	-187,596.60	0.05
		Base		18.054824	559,392.60	12.000000	371,796.00	-187,596.60	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	27,250.000	24.336000	663,156.01	46.650000	1,271,212.50	608,056.49	0.17
		Base		24.336000	663,156.01	46.650000	1,271,212.50	608,056.49	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	20,773.000	28.435312	590,686.73	30.230000	627,967.79	37,281.06	0.09
		Base		28.435312	590,686.73	30.230000	627,967.79	37,281.06	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	11,172.000	94.211876	1,052,535.08	130.700000	1,460,180.40	407,645.32	0.20
		Base		94.211876	1,052,535.08	130.700000	1,460,180.40	407,645.32	0.20
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	78,233.000	6.996808	547,381.28	5.170000	404,464.61	-142,916.67	0.06
		Base		6.996808	547,381.28	5.170000	404,464.61	-142,916.67	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
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	9,345.000	50.947811	476,107.29	86.840000	811,519.80	335,412.51	0.11
		Base		50.947811	476,107.29	86.840000	811,519.80	335,412.51	0.11
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,737.000	25.831160	329,011.48	32.260000	410,895.62	81,884.14	0.06
		Base		25.831160	329,011.48	32.260000	410,895.62	81,884.14	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	32,465.000	15.912317	516,593.37	15.490000	502,882.85	-13,710.52	0.07
		Base		15.912317	516,593.37	15.490000	502,882.85	-13,710.52	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,903.000	37.455020	483,282.12	35.750000	461,282.25	-21,999.87	0.06
		Base		37.455020	483,282.12	35.750000	461,282.25	-21,999.87	0.06
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,989.000	47.690381	476,379.22	77.900000	778,143.10	301,763.88	0.11
		Base		47.690381	476,379.22	77.900000	778,143.10	301,763.88	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	10,633.000	35.945966	382,213.46	32.490000	345,466.17	-36,747.29	0.05
		Base		35.945966	382,213.46	32.490000	345,466.17	-36,747.29	0.05
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,957.000	215.980764	638,655.12	406.160000	1,201,015.12	562,360.00	0.16
		Base		215.980764	638,655.12	406.160000	1,201,015.12	562,360.00	0.16
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	26,961.000	47.046498	1,268,420.62	72.580000	1,956,829.38	688,408.76	0.27
		Base		47.046498	1,268,420.62	72.580000	1,956,829.38	688,408.76	0.27
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	42,482.000	17.795530	755,989.70	15.980000	678,862.36	-77,127.34	0.09
		Base		17.795530	755,989.70	15.980000	678,862.36	-77,127.34	0.09
192576106	COHU INC COMMON STOCK USD1.0								
		Local	30,872.000	15.695579	484,553.90	35.680000	1,101,512.96	616,959.06	0.15
		Base		15.695579	484,553.90	35.680000	1,101,512.96	616,959.06	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
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
	22,507.000	Local	23.261113	523,537.86	20.530000	462,068.71	-61,469.15	0.06
		Base	23.261113	523,537.86	20.530000	462,068.71	-61,469.15	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
	45,794.000	Local	27.813454	1,273,689.30	36.360000	1,665,069.84	391,380.54	0.23
		Base	27.813454	1,273,689.30	36.360000	1,665,069.84	391,380.54	0.23
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
	23,115.000	Local	19.877153	459,460.40	75.980000	1,756,277.70	1,296,817.30	0.24
		Base	19.877153	459,460.40	75.980000	1,756,277.70	1,296,817.30	0.24
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
	34,321.000	Local	39.670920	1,361,545.64	74.000000	2,539,754.00	1,178,208.36	0.35
		Base	39.670920	1,361,545.64	74.000000	2,539,754.00	1,178,208.36	0.35
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
	79,598.000	Local	9.235880	735,157.57	12.310000	979,851.38	244,693.81	0.13
		Base	9.235880	735,157.57	12.310000	979,851.38	244,693.81	0.13
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
	14,636.000	Local	31.923960	467,239.08	48.510000	709,992.36	242,753.28	0.10
		Base	31.923960	467,239.08	48.510000	709,992.36	242,753.28	0.10
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	8,166.000	Local	48.176831	393,412.00	35.570000	290,464.62	-102,947.38	0.04
		Base	48.176831	393,412.00	35.570000	290,464.62	-102,947.38	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	16,604.000	Local	23.194553	385,122.35	25.520000	423,734.08	38,611.73	0.06
		Base	23.194553	385,122.35	25.520000	423,734.08	38,611.73	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
	18,540.000	Local	46.797705	867,629.45	131.340000	2,435,043.60	1,567,414.15	0.33
		Base	46.797705	867,629.45	131.340000	2,435,043.60	1,567,414.15	0.33
208242107	CONN S INC COMMON STOCK USD.01							
	12,325.000	Local	17.376776	214,168.77	24.600000	303,195.00	89,026.23	0.04
		Base	17.376776	214,168.77	24.600000	303,195.00	89,026.23	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
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	19,314.000	18.678169	360,750.15	22.830000	440,938.62	80,188.47	0.06
		Base		18.678169	360,750.15	22.830000	440,938.62	80,188.47	0.06
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	46,894.000	17.820884	835,692.53	9.270000	434,707.38	-400,985.15	0.06
		Base		17.820884	835,692.53	9.270000	434,707.38	-400,985.15	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	10,786.000	78.295688	844,497.29	23.280000	251,098.08	-593,399.21	0.03
		Base		78.295688	844,497.29	23.280000	251,098.08	-593,399.21	0.03
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	66,894.000	18.486836	1,236,658.42	21.280000	1,423,504.32	186,845.90	0.20
		Base		18.486836	1,236,658.42	21.280000	1,423,504.32	186,845.90	0.20
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	28,814.000	31.873850	918,413.10	46.000000	1,325,444.00	407,030.90	0.18
		Base		31.873850	918,413.10	46.000000	1,325,444.00	407,030.90	0.18
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	76,719.000	9.736180	746,950.01	9.720000	745,708.68	-1,241.33	0.10
		Base		9.736180	746,950.01	9.720000	745,708.68	-1,241.33	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	5,802.000	38.895602	225,672.28	164.810000	956,227.62	730,555.34	0.13
		Base		38.895602	225,672.28	164.810000	956,227.62	730,555.34	0.13
22304C100	COVETRUS INC COMMON STOCK								
		Local	63,612.000	11.193385	712,033.62	22.590000	1,436,995.08	724,961.46	0.20
		Base		11.193385	712,033.62	22.590000	1,436,995.08	724,961.46	0.20
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	22,312.000	8.718691	194,531.44	21.750000	485,286.00	290,754.56	0.07
		Base		8.718691	194,531.44	21.750000	485,286.00	290,754.56	0.07
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,899.000	14.052636	349,896.58	26.240000	653,349.76	303,453.18	0.09
		Base		14.052636	349,896.58	26.240000	653,349.76	303,453.18	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
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	18,964.000	23.466465	445,018.04	41.410000	785,299.24	340,281.20	0.11
		Base		23.466465	445,018.04	41.410000	785,299.24	340,281.20	0.11
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	11,345.000	35.185611	399,180.76	49.740000	564,300.30	165,119.54	0.08
		Base		35.185611	399,180.76	49.740000	564,300.30	165,119.54	0.08
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	45,676.000	16.067021	733,877.25	32.970000	1,505,937.72	772,060.47	0.21
		Base		16.067021	733,877.25	32.970000	1,505,937.72	772,060.47	0.21
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	11,922.000	58.100772	692,677.40	40.170000	478,906.74	-213,770.66	0.07
		Base		58.100772	692,677.40	40.170000	478,906.74	-213,770.66	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,321.000	10.156074	145,445.14	21.900000	313,629.90	168,184.76	0.04
		Base		10.156074	145,445.14	21.900000	313,629.90	168,184.76	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,258.000	48.433565	545,265.07	29.980000	337,514.84	-207,750.23	0.05
		Base		48.433565	545,265.07	29.980000	337,514.84	-207,750.23	0.05
234264109	DAKTRONICS INC COMMON STOCK								
		Local	23,425.000	9.027017	211,457.88	6.090000	142,658.25	-68,799.63	0.02
		Base		9.027017	211,457.88	6.090000	142,658.25	-68,799.63	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	30,450.000	31.023841	944,675.95	37.420000	1,139,439.00	194,763.05	0.16
		Base		31.023841	944,675.95	37.420000	1,139,439.00	194,763.05	0.16
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	36.150000	40,704.90	-757,543.23	0.01
		Base		708.923739	798,248.13	36.150000	40,704.90	-757,543.23	0.01
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	26,911.000	29.073802	782,405.08	38.350000	1,032,036.85	249,631.77	0.14
		Base		29.073802	782,405.08	38.350000	1,032,036.85	249,631.77	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	37,838.000	17.380890	657,658.11	14.500000	548,651.00	-109,007.11	0.08
		Base		17.380890	657,658.11	14.500000	548,651.00	-109,007.11	0.08
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	133,989.000	9.636406	1,291,172.38	9.040000	1,211,260.56	-79,911.82	0.17
		Base		9.636406	1,291,172.38	9.040000	1,211,260.56	-79,911.82	0.17
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	49,890.000	10.867456	542,177.39	10.880000	542,803.20	625.81	0.07
		Base		10.867456	542,177.39	10.880000	542,803.20	625.81	0.07
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	21,687.000	11.299726	245,057.16	21.980000	476,680.26	231,623.10	0.07
		Base		11.299726	245,057.16	21.980000	476,680.26	231,623.10	0.07
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	22,525.000	26.822967	604,187.34	33.000000	743,325.00	139,137.66	0.10
		Base		26.822967	604,187.34	33.000000	743,325.00	139,137.66	0.10
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	10,950.000	59.696139	653,672.72	82.720000	905,784.00	252,111.28	0.12
		Base		59.696139	653,672.72	82.720000	905,784.00	252,111.28	0.12
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,012.000	29.830667	805,785.98	96.830000	2,615,571.96	1,809,785.98	0.36
		Base		29.830667	805,785.98	96.830000	2,615,571.96	1,809,785.98	0.36
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01								
		Local	151,843.000	4.143900	629,222.21	3.750000	569,411.25	-59,810.96	0.08
		Base		4.143900	629,222.21	3.750000	569,411.25	-59,810.96	0.08
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	32,020.000	54.585300	1,747,821.31	54.830000	1,755,656.60	7,835.29	0.24
		Base		54.585300	1,747,821.31	54.830000	1,755,656.60	7,835.29	0.24
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	19,032.000	20.773881	395,368.51	33.350000	634,717.20	239,348.69	0.09
		Base		20.773881	395,368.51	33.350000	634,717.20	239,348.69	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
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	18,197.000	Local	45.741075	832,350.35	93.860000	1,707,970.42	875,620.07	0.23
		Base	45.741075	832,350.35	93.860000	1,707,970.42	875,620.07	0.23
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	22,635.000	Local	37.177860	841,520.87	24.300000	550,030.50	-291,490.37	0.08
		Base	37.177860	841,520.87	24.300000	550,030.50	-291,490.37	0.08
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	24,722.000	Local	23.747500	587,085.69	30.950000	765,145.90	178,060.21	0.10
		Base	23.747500	587,085.69	30.950000	765,145.90	178,060.21	0.10
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	12,095.000	Local	12.799844	154,814.11	18.140000	219,403.30	64,589.19	0.03
		Base	12.799844	154,814.11	18.140000	219,403.30	64,589.19	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	20,386.000	Local	51.412759	1,048,100.50	57.700000	1,176,272.20	128,171.70	0.16
		Base	51.412759	1,048,100.50	57.700000	1,176,272.20	128,171.70	0.16
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	7,474.000	Local	53.422815	399,282.12	53.370000	398,887.38	-394.74	0.05
		Base	53.422815	399,282.12	53.370000	398,887.38	-394.74	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	53,573.000	Local	21.733587	1,164,333.46	21.370000	1,144,855.01	-19,478.45	0.16
		Base	21.733587	1,164,333.46	21.370000	1,144,855.01	-19,478.45	0.16
278715206	EBIX INC COMMON STOCK USD.1							
	14,985.000	Local	22.575644	338,296.03	28.780000	431,268.30	92,972.27	0.06
		Base	22.575644	338,296.03	28.780000	431,268.30	92,972.27	0.06
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	17,001.000	Local	23.440473	398,511.48	32.880000	558,992.88	160,481.40	0.08
		Base	23.440473	398,511.48	32.880000	558,992.88	160,481.40	0.08
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	34,642.000	Local	43.964700	1,523,025.14	42.300000	1,465,356.60	-57,668.54	0.20
		Base	43.964700	1,523,025.14	42.300000	1,465,356.60	-57,668.54	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
28238P109	EHEALTH INC COMMON STOCK USD.001							
	16,712.000	Local	63.343515	1,058,596.82	38.650000	645,918.80	-412,678.02	0.09
		Base	63.343515	1,058,596.82	38.650000	645,918.80	-412,678.02	0.09
282914100	8X8 INC COMMON STOCK USD.001							
	70,082.000	Local	12.818279	898,330.61	24.150000	1,692,480.30	794,149.69	0.23
		Base	12.818279	898,330.61	24.150000	1,692,480.30	794,149.69	0.23
28852N109	ELLINGTON FINANCIAL INC REIT							
	27,930.000	Local	19.065071	532,487.43	18.520000	517,263.60	-15,223.83	0.07
		Base	19.065071	532,487.43	18.520000	517,263.60	-15,223.83	0.07
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	18,215.000	Local	23.626222	430,351.64	41.170000	749,911.55	319,559.91	0.10
		Base	23.626222	430,351.64	41.170000	749,911.55	319,559.91	0.10
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	11,454.000	Local	49.482880	566,776.91	57.200000	655,168.80	88,391.89	0.09
		Base	49.482880	566,776.91	57.200000	655,168.80	88,391.89	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	19,758.000	Local	30.971936	611,943.51	49.210000	972,291.18	360,347.67	0.13
		Base	30.971936	611,943.51	49.210000	972,291.18	360,347.67	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	13,163.000	Local	33.715818	443,801.31	85.010000	1,118,986.63	675,185.32	0.15
		Base	33.715818	443,801.31	85.010000	1,118,986.63	675,185.32	0.15
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	38,329.000	Local	23.754199	910,474.68	25.160000	964,357.64	53,882.96	0.13
		Base	23.754199	910,474.68	25.160000	964,357.64	53,882.96	0.13
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	13,123.000	Local	47.883903	628,380.46	85.510000	1,122,147.73	493,767.27	0.15
		Base	47.883903	628,380.46	85.510000	1,122,147.73	493,767.27	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	23,421.000	Local	21.329021	499,546.99	32.980000	772,424.58	272,877.59	0.11
		Base	21.329021	499,546.99	32.980000	772,424.58	272,877.59	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
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	32,933.000	Local	19.094454	628,837.66	81.670000	2,689,638.11	2,060,800.45	0.37
		Base	19.094454	628,837.66	81.670000	2,689,638.11	2,060,800.45	0.37
294268107	EPLUS INC COMMON STOCK USD.01							
	8,601.000	Local	48.669662	418,607.76	108.220000	930,800.22	512,192.46	0.13
		Base	48.669662	418,607.76	108.220000	930,800.22	512,192.46	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	16,595.000	Local	46.514672	771,910.98	90.120000	1,495,541.40	723,630.42	0.20
		Base	46.514672	771,910.98	90.120000	1,495,541.40	723,630.42	0.20
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	74,851.000	Local	22.559910	1,688,631.83	32.410000	2,425,920.91	737,289.08	0.33
		Base	22.559910	1,688,631.83	32.410000	2,425,920.91	737,289.08	0.33
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	13,970.000	Local	19.990831	279,271.91	24.020000	335,559.40	56,287.49	0.05
		Base	19.990831	279,271.91	24.020000	335,559.40	56,287.49	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	38,204.000	Local	21.552979	823,410.00	46.250000	1,766,935.00	943,525.00	0.24
		Base	21.552979	823,410.00	46.250000	1,766,935.00	943,525.00	0.24
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	21,326.000	Local	37.383307	797,236.41	123.140000	2,626,083.64	1,828,847.23	0.36
		Base	37.383307	797,236.41	123.140000	2,626,083.64	1,828,847.23	0.36
30214U102	EXPONENT INC COMMON STOCK USD.001							
	33,295.000	Local	28.142619	937,008.49	116.900000	3,892,185.50	2,955,177.01	0.53
		Base	28.142619	937,008.49	116.900000	3,892,185.50	2,955,177.01	0.53
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	80,406.000	Local	12.009652	965,648.04	10.830000	870,796.98	-94,851.06	0.12
		Base	12.009652	965,648.04	10.830000	870,796.98	-94,851.06	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	33,643.000	Local	17.953240	604,000.86	6.890000	231,800.27	-372,200.59	0.03
		Base	17.953240	604,000.86	6.890000	231,800.27	-372,200.59	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
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	21,429.000	Local	30.137078	645,807.45	41.190000	882,660.51	236,853.06	0.12
		Base	30.137078	645,807.45	41.190000	882,660.51	236,853.06	0.12
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	11,613.000	Local	44.087156	511,984.14	68.940000	800,600.22	288,616.08	0.11
		Base	44.087156	511,984.14	68.940000	800,600.22	288,616.08	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	38,579.000	Local	13.070315	504,239.68	40.630000	1,567,464.77	1,063,225.09	0.21
		Base	13.070315	504,239.68	40.630000	1,567,464.77	1,063,225.09	0.21
315405100	FERRO CORP COMMON STOCK USD1.0							
	52,654.000	Local	17.080707	899,367.53	20.800000	1,095,203.20	195,835.67	0.15
		Base	17.080707	899,367.53	20.800000	1,095,203.20	195,835.67	0.15
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	48.830000	1,506,161.35	380,893.64	0.21
		Base	36.481365	1,125,267.71	48.830000	1,506,161.35	380,893.64	0.21
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	11,291.000	Local	20.132525	227,316.34	12.010000	135,604.91	-91,711.43	0.02
		Base	20.132525	227,316.34	12.010000	135,604.91	-91,711.43	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	137,186.000	Local	6.207471	851,578.06	12.730000	1,746,377.78	894,799.72	0.24
		Base	6.207471	851,578.06	12.730000	1,746,377.78	894,799.72	0.24
318910106	FIRST BANCORP/NC COMMON STOCK							
	18,155.000	Local	34.061400	618,384.72	41.760000	758,152.80	139,768.08	0.10
		Base	34.061400	618,384.72	41.760000	758,152.80	139,768.08	0.10
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	61,312.000	Local	7.988854	489,812.64	13.520000	828,938.24	339,125.60	0.11
		Base	7.988854	489,812.64	13.520000	828,938.24	339,125.60	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	62,045.000	Local	20.406604	1,266,127.74	23.510000	1,458,677.95	192,550.21	0.20
		Base	20.406604	1,266,127.74	23.510000	1,458,677.95	192,550.21	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
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	83,111.000	17.678759	1,469,299.30	27.910000	2,319,628.01	850,328.71	0.32
		Base		17.678759	1,469,299.30	27.910000	2,319,628.01	850,328.71	0.32
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	72,789.000	15.443957	1,124,150.20	18.730000	1,363,337.97	239,187.77	0.19
		Base		15.443957	1,124,150.20	18.730000	1,363,337.97	239,187.77	0.19
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	30,243.000	31.150924	942,097.39	49.460000	1,495,818.78	553,721.39	0.21
		Base		31.150924	942,097.39	49.460000	1,495,818.78	553,721.39	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	49,467.000	15.871873	785,133.93	38.880000	1,923,276.96	1,138,143.03	0.26
		Base		15.871873	785,133.93	38.880000	1,923,276.96	1,138,143.03	0.26
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,105.000	34.671821	246,343.29	47.550000	337,842.75	91,499.46	0.05
		Base		34.671821	246,343.29	47.550000	337,842.75	91,499.46	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	17,411.000	40.710714	708,814.25	88.170000	1,535,127.87	826,313.62	0.21
		Base		40.710714	708,814.25	88.170000	1,535,127.87	826,313.62	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	30,204.000	14.281730	431,365.38	13.400000	404,733.60	-26,631.78	0.06
		Base		14.281730	431,365.38	13.400000	404,733.60	-26,631.78	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	63,042.000	20.890629	1,316,987.04	28.610000	1,803,631.62	486,644.58	0.25
		Base		20.890629	1,316,987.04	28.610000	1,803,631.62	486,644.58	0.25
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	24,585.000	32.381489	796,098.90	84.980000	2,089,233.30	1,293,134.40	0.29
		Base		32.381489	796,098.90	84.980000	2,089,233.30	1,293,134.40	0.29
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	62,006.000	11.015497	683,026.88	4.800000	297,628.80	-385,398.08	0.04
		Base		11.015497	683,026.88	4.800000	297,628.80	-385,398.08	0.04

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359664109	FULGENT GENETICS INC COMMON STOCK USD.0001								
		Local	11,275.000	47.855800	539,574.15	91.240000	1,028,731.00	489,156.85	0.14
		Base		47.855800	539,574.15	91.240000	1,028,731.00	489,156.85	0.14
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	33,333.000	30.550549	1,018,341.46	67.570000	2,252,310.81	1,233,969.35	0.31
		Base		30.550549	1,018,341.46	67.570000	2,252,310.81	1,233,969.35	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	16,430.000	14.116251	231,930.01	8.010000	131,604.30	-100,325.71	0.02
		Base		14.116251	231,930.01	8.010000	131,604.30	-100,325.71	0.02
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	77,512.000	8.848500	685,864.94	7.750000	600,718.00	-85,146.94	0.08
		Base		8.848500	685,864.94	7.750000	600,718.00	-85,146.94	0.08
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01								
		Local	30,842.000	19.009489	586,290.67	23.840000	735,273.28	148,982.61	0.10
		Base		19.009489	586,290.67	23.840000	735,273.28	148,982.61	0.10
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	27,747.000	32.582310	904,061.36	30.930000	858,214.71	-45,846.65	0.12
		Base		32.582310	904,061.36	30.930000	858,214.71	-45,846.65	0.12
36251C103	GMS INC COMMON STOCK USD.01								
		Local	27,356.000	20.391357	557,825.96	49.410000	1,351,659.96	793,834.00	0.19
		Base		20.391357	557,825.96	49.410000	1,351,659.96	793,834.00	0.19
36472T109	GANNETT CO INC COMMON STOCK USD.01								
		Local	86,276.000	8.354271	720,773.09	6.350000	547,852.60	-172,920.49	0.08
		Base		8.354271	720,773.09	6.350000	547,852.60	-172,920.49	0.08
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	9,047.000	47.084308	425,971.73	62.030000	561,185.41	135,213.68	0.08
		Base		47.084308	425,971.73	62.030000	561,185.41	135,213.68	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	323,764.000	4.074622	1,319,215.85	3.750000	1,214,115.00	-105,100.85	0.17
		Base		4.074622	1,319,215.85	3.750000	1,214,115.00	-105,100.85	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
37253A103	GENTHERM INC COMMON STOCK								
		Local	21,109.000	47.355549	999,628.28	85.820000	1,811,574.38	811,946.10	0.25
		Base		47.355549	999,628.28	85.820000	1,811,574.38	811,946.10	0.25
374297109	GETTY REALTY CORP REIT USD.01								
		Local	24,009.000	22.503725	540,291.94	31.630000	759,404.67	219,112.73	0.10
		Base		22.503725	540,291.94	31.630000	759,404.67	219,112.73	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	20,794.000	22.510638	468,086.20	74.660000	1,552,480.04	1,084,393.84	0.21
		Base		22.510638	468,086.20	74.660000	1,552,480.04	1,084,393.84	0.21
377320106	GLATFELTER CORP COMMON STOCK USD.01								
		Local	28,308.000	17.938616	507,806.35	15.800000	447,266.40	-60,539.95	0.06
		Base		17.938616	507,806.35	15.800000	447,266.40	-60,539.95	0.06
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	29,494.000	37.202927	1,097,263.13	59.630000	1,758,727.22	661,464.09	0.24
		Base		37.202927	1,097,263.13	59.630000	1,758,727.22	661,464.09	0.24
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	60,792.000	17.254420	1,048,930.72	17.000000	1,033,464.00	-15,466.72	0.14
		Base		17.254420	1,048,930.72	17.000000	1,033,464.00	-15,466.72	0.14
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	29,785.000	20.465000	609,550.03	15.840000	471,794.40	-137,755.63	0.06
		Base		20.465000	609,550.03	15.840000	471,794.40	-137,755.63	0.06
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	29,182.000	25.449324	742,662.16	40.540000	1,183,038.28	440,376.12	0.16
		Base		25.449324	742,662.16	40.540000	1,183,038.28	440,376.12	0.16
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	35,119.000	16.669695	585,423.02	13.760000	483,237.44	-102,185.58	0.07
		Base		16.669695	585,423.02	13.760000	483,237.44	-102,185.58	0.07
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	35,131.000	29.461758	1,035,021.02	30.960000	1,087,655.76	52,634.74	0.15
		Base		29.461758	1,035,021.02	30.960000	1,087,655.76	52,634.74	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,687.000	34.333038	1,190,910.10	52.240000	1,812,048.88	621,138.78	0.25
		Base		34.333038	1,190,910.10	52.240000	1,812,048.88	621,138.78	0.25
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,018.000	19.928388	538,425.18	35.100000	948,331.80	409,906.62	0.13
		Base		19.928388	538,425.18	35.100000	948,331.80	409,906.62	0.13
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,891.000	31.225880	652,339.86	44.100000	921,293.10	268,953.24	0.13
		Base		31.225880	652,339.86	44.100000	921,293.10	268,953.24	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	9,311.000	36.542710	340,249.17	14.740000	137,244.14	-203,005.03	0.02
		Base		36.542710	340,249.17	14.740000	137,244.14	-203,005.03	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	28,888.000	15.523755	448,450.22	24.200000	699,089.60	250,639.38	0.10
		Base		15.523755	448,450.22	24.200000	699,089.60	250,639.38	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,877.000	56.147389	610,715.15	165.440000	1,799,490.88	1,188,775.73	0.25
		Base		56.147389	610,715.15	165.440000	1,799,490.88	1,188,775.73	0.25
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	24,402.000	13.400816	327,006.72	24.190000	590,284.38	263,277.66	0.08
		Base		13.400816	327,006.72	24.190000	590,284.38	263,277.66	0.08
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,167.000	43.631279	181,811.54	111.660000	465,287.22	283,475.68	0.06
		Base		43.631279	181,811.54	111.660000	465,287.22	283,475.68	0.06
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	27,755.000	43.707100	1,213,090.56	37.890000	1,051,636.95	-161,453.61	0.14
		Base		43.707100	1,213,090.56	37.890000	1,051,636.95	-161,453.61	0.14
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	24,561.000	21.709989	533,219.03	23.880000	586,516.68	53,297.65	0.08
		Base		21.709989	533,219.03	23.880000	586,516.68	53,297.65	0.08

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410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,611.000	Local	12.479484	244,735.16	19.280000	378,100.08	133,364.92	0.05
		Base	12.479484	244,735.16	19.280000	378,100.08	133,364.92	0.05
413160102	HARMONIC INC COMMON STOCK USD.001							
	64,498.000	Local	6.156177	397,061.09	9.240000	595,961.52	198,900.43	0.08
		Base	6.156177	397,061.09	9.240000	595,961.52	198,900.43	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
	50,451.000	Local	14.742140	743,755.72	18.240000	920,226.24	176,470.52	0.13
		Base	14.742140	743,755.72	18.240000	920,226.24	176,470.52	0.13
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,787.000	Local	14.912207	160,857.98	35.630000	384,340.81	223,482.83	0.05
		Base	14.912207	160,857.98	35.630000	384,340.81	223,482.83	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	32,569.000	Local	25.181684	820,142.28	20.220000	658,545.18	-161,597.10	0.09
		Base	25.181684	820,142.28	20.220000	658,545.18	-161,597.10	0.09
420261109	HAWKINS INC COMMON STOCK USD.01							
	12,110.000	Local	19.170607	232,156.05	37.880000	458,726.80	226,570.75	0.06
		Base	19.170607	232,156.05	37.880000	458,726.80	226,570.75	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	8,089.000	Local	46.519581	376,296.89	39.250000	317,493.25	-58,803.64	0.04
		Base	46.519581	376,296.89	39.250000	317,493.25	-58,803.64	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
	16,084.000	Local	26.538694	426,848.36	30.390000	488,792.76	61,944.40	0.07
		Base	26.538694	426,848.36	30.390000	488,792.76	61,944.40	0.07
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	31,063.000	Local	18.313313	568,866.44	16.780000	521,237.14	-47,629.30	0.07
		Base	18.313313	568,866.44	16.780000	521,237.14	-47,629.30	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	12,434.000	Local	22.310131	277,404.17	43.220000	537,397.48	259,993.31	0.07
		Base	22.310131	277,404.17	43.220000	537,397.48	259,993.31	0.07

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42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	90,736.000	Local	5.767832	523,350.00	3.760000	341,167.36	-182,182.64	0.05
		Base	5.767832	523,350.00	3.760000	341,167.36	-182,182.64	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	68,944.000	Local	20.792611	1,433,525.77	26.920000	1,855,972.48	422,446.71	0.25
		Base	20.792611	1,433,525.77	26.920000	1,855,972.48	422,446.71	0.25
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	22,975.000	Local	31.000059	712,226.35	25.450000	584,713.75	-127,512.60	0.08
		Base	31.000059	712,226.35	25.450000	584,713.75	-127,512.60	0.08
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	23,484.000	Local	16.617890	390,254.53	9.380000	220,279.92	-169,974.61	0.03
		Base	16.617890	390,254.53	9.380000	220,279.92	-169,974.61	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	6,311.000	Local	96.749094	610,583.53	265.300000	1,674,308.30	1,063,724.77	0.23
		Base	96.749094	610,583.53	265.300000	1,674,308.30	1,063,724.77	0.23
428567101	HIBBETT INC COMMON STOCK USD.01							
	10,328.000	Local	34.842130	359,849.52	95.690000	988,286.32	628,436.80	0.14
		Base	34.842130	359,849.52	95.690000	988,286.32	628,436.80	0.14
431571108	HILLENBRAND INC COMMON STOCK							
	47,954.000	Local	24.507760	1,175,245.14	46.420000	2,226,024.68	1,050,779.54	0.31
		Base	24.507760	1,175,245.14	46.420000	2,226,024.68	1,050,779.54	0.31
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	41,435.000	Local	35.653460	1,477,301.13	33.470000	1,386,829.45	-90,471.68	0.19
		Base	35.653460	1,477,301.13	33.470000	1,386,829.45	-90,471.68	0.19
43785V102	HOMESTREET INC COMMON STOCK							
	13,635.000	Local	29.699285	404,949.75	40.850000	556,989.75	152,040.00	0.08
		Base	29.699285	404,949.75	40.850000	556,989.75	152,040.00	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	78,692.000	Local	10.115332	795,995.71	13.790000	1,085,162.68	289,166.97	0.15
		Base	10.115332	795,995.71	13.790000	1,085,162.68	289,166.97	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
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	26,409.000	Local	24.247105	640,341.80	41.000000	1,082,769.00	442,427.20	0.15
		Base	24.247105	640,341.80	41.000000	1,082,769.00	442,427.20	0.15
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	21,518.000	Local	38.337821	824,953.23	70.200000	1,510,563.60	685,610.37	0.21
		Base	38.337821	824,953.23	70.200000	1,510,563.60	685,610.37	0.21
45031U101	ISTAR INC REIT USD.001							
	46,649.000	Local	11.746854	547,978.98	26.450000	1,233,866.05	685,887.07	0.17
		Base	11.746854	547,978.98	26.450000	1,233,866.05	685,887.07	0.17
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	65,132.000	Local	10.216821	665,442.01	20.480000	1,333,903.36	668,461.35	0.18
		Base	10.216821	665,442.01	20.480000	1,333,903.36	668,461.35	0.18
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	21,042.000	Local	48.907044	1,029,102.01	76.700000	1,613,921.40	584,819.39	0.22
		Base	48.907044	1,029,102.01	76.700000	1,613,921.40	584,819.39	0.22
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	23,397.000	Local	42.646300	997,795.49	70.430000	1,647,850.71	650,055.22	0.23
		Base	42.646300	997,795.49	70.430000	1,647,850.71	650,055.22	0.23
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	41,646.000	Local	20.640158	859,580.02	27.430000	1,142,349.78	282,769.76	0.16
		Base	20.640158	859,580.02	27.430000	1,142,349.78	282,769.76	0.16
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	22,509.000	Local	27.170638	611,583.89	102.890000	2,315,951.01	1,704,367.12	0.32
		Base	27.170638	611,583.89	102.890000	2,315,951.01	1,704,367.12	0.32
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	15,712.000	Local	55.332749	869,388.16	93.600000	1,470,643.20	601,255.04	0.20
		Base	55.332749	869,388.16	93.600000	1,470,643.20	601,255.04	0.20
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	12,326.000	Local	33.795249	416,560.24	37.000000	456,062.00	39,501.76	0.06
		Base	33.795249	416,560.24	37.000000	456,062.00	39,501.76	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45780L104	INOGEN INC COMMON STOCK USD.001							
	11,846.000	Local	49.605426	587,625.88	59.190000	701,164.74	113,538.86	0.10
		Base	49.605426	587,625.88	59.190000	701,164.74	113,538.86	0.10
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	14,383.000	Local	37.306768	536,583.25	124.180000	1,786,080.94	1,249,497.69	0.24
		Base	37.306768	536,583.25	124.180000	1,786,080.94	1,249,497.69	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	40,097.000	Local	11.131057	446,322.00	15.260000	611,880.22	165,558.22	0.08
		Base	11.131057	446,322.00	15.260000	611,880.22	165,558.22	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	15,261.000	Local	86.773101	1,324,244.30	245.910000	3,752,832.51	2,428,588.21	0.51
		Base	86.773101	1,324,244.30	245.910000	3,752,832.51	2,428,588.21	0.51
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	21,032.000	Local	42.666735	897,366.77	98.790000	2,077,751.28	1,180,384.51	0.28
		Base	42.666735	897,366.77	98.790000	2,077,751.28	1,180,384.51	0.28
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	11,296.000	Local	30.487251	344,383.99	72.540000	819,411.84	475,027.85	0.11
		Base	30.487251	344,383.99	72.540000	819,411.84	475,027.85	0.11
458665304	INTERFACE INC COMMON STOCK USD.1							
	37,608.000	Local	15.002144	564,200.64	14.380000	540,803.04	-23,397.60	0.07
		Base	15.002144	564,200.64	14.380000	540,803.04	-23,397.60	0.07
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	19,610.000	Local	74.610900	1,463,119.75	72.110000	1,414,077.10	-49,042.65	0.19
		Base	74.610900	1,463,119.75	72.110000	1,414,077.10	-49,042.65	0.19
461203101	INVACARE CORP COMMON STOCK USD.25							
	22,302.000	Local	18.616418	415,183.36	8.460000	188,674.92	-226,508.44	0.03
		Base	18.616418	415,183.36	8.460000	188,674.92	-226,508.44	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	195,515.000	Local	11.420201	2,232,820.52	3.120000	610,006.80	-1,622,813.72	0.08
		Base	11.420201	2,232,820.52	3.120000	610,006.80	-1,622,813.72	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
46146L101	INVESTORS BANCORP INC COMMON STOCK USD.01							
	143,629.000	Local	14.433500	2,073,069.17	14.310000	2,055,330.99	-17,738.18	0.28
		Base	14.433500	2,073,069.17	14.310000	2,055,330.99	-17,738.18	0.28
462726100	IROBOT CORP COMMON STOCK USD.01							
	17,904.000	Local	36.313353	650,154.27	81.120000	1,452,372.48	802,218.21	0.20
		Base	36.313353	650,154.27	81.120000	1,452,372.48	802,218.21	0.20
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	297,220.000	Local	90.226575	26,817,142.74	112.370000	33,398,611.40	6,581,468.66	4.58
		Base	90.226575	26,817,142.74	112.370000	33,398,611.40	6,581,468.66	4.58
465741106	ITRON INC COMMON STOCK							
	28,762.000	Local	45.759744	1,316,141.77	84.010000	2,416,295.62	1,100,153.85	0.33
		Base	45.759744	1,316,141.77	84.010000	2,416,295.62	1,100,153.85	0.33
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	9,571.000	Local	85.227254	815,710.05	163.760000	1,567,346.96	751,636.91	0.21
		Base	85.227254	815,710.05	163.760000	1,567,346.96	751,636.91	0.21
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	20,262.000	Local	42.420282	859,519.75	145.890000	2,956,023.18	2,096,503.43	0.41
		Base	42.420282	859,519.75	145.890000	2,956,023.18	2,096,503.43	0.41
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
	8,411.000	Local	81.867100	688,584.18	102.170000	859,351.87	170,767.69	0.12
		Base	81.867100	688,584.18	102.170000	859,351.87	170,767.69	0.12
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	17,374.000	Local	18.885883	328,123.33	21.330000	370,587.42	42,464.09	0.05
		Base	18.885883	328,123.33	21.330000	370,587.42	42,464.09	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,064.000	Local	65.165516	655,825.75	126.260000	1,270,680.64	614,854.89	0.17
		Base	65.165516	655,825.75	126.260000	1,270,680.64	614,854.89	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
	17,723.000	Local	38.695255	685,796.00	39.080000	692,614.84	6,818.84	0.09
		Base	38.695255	685,796.00	39.080000	692,614.84	6,818.84	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
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	21,343.000	Local	17.087126	364,690.52	19.440000	414,907.92	50,217.40	0.06
		Base	17.087126	364,690.52	19.440000	414,907.92	50,217.40	0.06
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	53,840.000	Local	21.281921	1,145,818.60	20.260000	1,090,798.40	-55,020.20	0.15
		Base	21.281921	1,145,818.60	20.260000	1,090,798.40	-55,020.20	0.15
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	59,135.000	Local	14.185914	838,884.04	20.000000	1,182,700.00	343,815.96	0.16
		Base	14.185914	838,884.04	20.000000	1,182,700.00	343,815.96	0.16
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	30,143.000	Local	35.004705	1,055,146.82	53.960000	1,626,516.28	571,369.46	0.22
		Base	35.004705	1,055,146.82	53.960000	1,626,516.28	571,369.46	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	13,549.000	Local	30.700940	415,967.04	32.900000	445,762.10	29,795.06	0.06
		Base	30.700940	415,967.04	32.900000	445,762.10	29,795.06	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
	34,375.000	Local	23.069937	793,029.10	70.690000	2,429,968.75	1,636,939.65	0.33
		Base	23.069937	793,029.10	70.690000	2,429,968.75	1,636,939.65	0.33
50077C106	KRATON CORP COMMON STOCK USD.01							
	20,478.000	Local	24.699331	505,792.90	42.120000	862,533.36	356,740.46	0.12
		Base	24.699331	505,792.90	42.120000	862,533.36	356,740.46	0.12
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	39,520.000	Local	13.809561	545,753.85	70.190000	2,773,908.80	2,228,154.95	0.38
		Base	13.809561	545,753.85	70.190000	2,773,908.80	2,228,154.95	0.38
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	13,983.000	Local	47.651234	666,307.20	160.330000	2,241,894.39	1,575,587.19	0.31
		Base	47.651234	666,307.20	160.330000	2,241,894.39	1,575,587.19	0.31
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	16,094.000	Local	47.896368	770,844.15	141.660000	2,279,876.04	1,509,031.89	0.31
		Base	47.896368	770,844.15	141.660000	2,279,876.04	1,509,031.89	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
502175102	LTC PROPERTIES INC REIT USD.01							
	25,086.000	Local	35.863402	899,669.30	34.510000	865,717.86	-33,951.44	0.12
		Base	35.863402	899,669.30	34.510000	865,717.86	-33,951.44	0.12
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	29,614.000	Local	16.716159	495,032.32	35.010000	1,036,786.14	541,753.82	0.14
		Base	16.716159	495,032.32	35.010000	1,036,786.14	541,753.82	0.14
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	43,040.000	Local	21.100235	908,154.11	26.370000	1,134,964.80	226,810.69	0.16
		Base	21.100235	908,154.11	26.370000	1,134,964.80	226,810.69	0.16
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	6,181.000	Local	90.994202	562,435.16	54.030000	333,959.43	-228,475.73	0.05
		Base	90.994202	562,435.16	54.030000	333,959.43	-228,475.73	0.05
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	10,898.000	Local	30.891777	336,658.59	56.620000	617,044.76	280,386.17	0.08
		Base	30.891777	336,658.59	56.620000	617,044.76	280,386.17	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	176,926.000	Local	9.850501	1,742,809.75	13.530000	2,393,808.78	650,999.03	0.33
		Base	9.850501	1,742,809.75	13.530000	2,393,808.78	650,999.03	0.33
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	6,951.000	Local	75.541003	525,085.51	164.750000	1,145,177.25	620,091.74	0.16
		Base	75.541003	525,085.51	164.750000	1,145,177.25	620,091.74	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	17,236.000	Local	18.806419	324,147.43	24.400000	420,558.40	96,410.97	0.06
		Base	18.806419	324,147.43	24.400000	420,558.40	96,410.97	0.06
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	40,867.000	Local	16.460718	672,700.17	64.100000	2,619,574.70	1,946,874.53	0.36
		Base	16.460718	672,700.17	64.100000	2,619,574.70	1,946,874.53	0.36
53814L108	LIVENT CORP COMMON STOCK USD.001							
	93,403.000	Local	10.898846	1,017,984.95	24.870000	2,322,932.61	1,304,947.66	0.32
		Base	10.898846	1,017,984.95	24.870000	2,322,932.61	1,304,947.66	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
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	18,498.000	22.751578	420,858.69	20.860000	385,868.28	-34,990.41	0.05
		Base		22.751578	420,858.69	20.860000	385,868.28	-34,990.41	0.05
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	10,909.000	14.576193	159,011.69	61.980000	676,139.82	517,128.13	0.09
		Base		14.576193	159,011.69	61.980000	676,139.82	517,128.13	0.09
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	35,340.000	21.529906	760,866.87	52.250000	1,846,515.00	1,085,648.13	0.25
		Base		21.529906	760,866.87	52.250000	1,846,515.00	1,085,648.13	0.25
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	8,401.000	74.600689	626,720.39	65.300000	548,585.30	-78,135.09	0.08
		Base		74.600689	626,720.39	65.300000	548,585.30	-78,135.09	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	18,603.000	20.897354	388,753.47	64.390000	1,197,847.17	809,093.70	0.16
		Base		20.897354	388,753.47	64.390000	1,197,847.17	809,093.70	0.16
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	10,745.000	29.596349	318,012.77	104.010000	1,117,587.45	799,574.68	0.15
		Base		29.596349	318,012.77	104.010000	1,117,587.45	799,574.68	0.15
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	54,994.000	12.751500	701,255.98	17.880000	983,292.72	282,036.74	0.13
		Base		12.751500	701,255.98	17.880000	983,292.72	282,036.74	0.13
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	198,751.000	4.951611	984,137.67	22.390000	4,450,034.89	3,465,897.22	0.61
		Base		4.951611	984,137.67	22.390000	4,450,034.89	3,465,897.22	0.61
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	49,047.000	20.418214	1,001,452.14	40.470000	1,984,932.09	983,479.95	0.27
		Base		20.418214	1,001,452.14	40.470000	1,984,932.09	983,479.95	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	14,835.000	54.992938	815,820.24	94.620000	1,403,687.70	587,867.46	0.19
		Base		54.992938	815,820.24	94.620000	1,403,687.70	587,867.46	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
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	17,487.000	Local	40.992211	716,830.79	79.170000	1,384,445.79	667,615.00	0.19
		Base	40.992211	716,830.79	79.170000	1,384,445.79	667,615.00	0.19
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	15,386.000	Local	34.850273	536,206.30	39.220000	603,438.92	67,232.62	0.08
		Base	34.850273	536,206.30	39.220000	603,438.92	67,232.62	0.08
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	15,349.000	Local	17.594549	270,058.73	15.600000	239,444.40	-30,614.33	0.03
		Base	17.594549	270,058.73	15.600000	239,444.40	-30,614.33	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001							
	14,115.000	Local	12.410244	175,170.60	48.620000	686,271.30	511,100.70	0.09
		Base	12.410244	175,170.60	48.620000	686,271.30	511,100.70	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	37,453.000	Local	9.925056	371,723.13	15.590000	583,892.27	212,169.14	0.08
		Base	9.925056	371,723.13	15.590000	583,892.27	212,169.14	0.08
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	69,957.000	Local	10.080400	705,194.55	28.750000	2,011,263.75	1,306,069.20	0.28
		Base	10.080400	705,194.55	28.750000	2,011,263.75	1,306,069.20	0.28
576690101	MATERION CORP COMMON STOCK							
	12,970.000	Local	36.280910	470,563.40	73.030000	947,199.10	476,635.70	0.13
		Base	36.280910	470,563.40	73.030000	947,199.10	476,635.70	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	16,887.000	Local	14.441923	243,880.75	11.280000	190,485.36	-53,395.39	0.03
		Base	14.441923	243,880.75	11.280000	190,485.36	-53,395.39	0.03
57686G105	MATSON INC COMMON STOCK							
	27,659.000	Local	27.715986	766,596.45	79.170000	2,189,763.03	1,423,166.58	0.30
		Base	27.715986	766,596.45	79.170000	2,189,763.03	1,423,166.58	0.30
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	20,196.000	Local	39.070483	789,067.47	37.030000	747,857.88	-41,209.59	0.10
		Base	39.070483	789,067.47	37.030000	747,857.88	-41,209.59	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
57776J100	MAXLINEAR INC COMMON STOCK							
	43,766.000	Local	26.538022	1,161,463.07	52.230000	2,285,898.18	1,124,435.11	0.31
		Base	26.538022	1,161,463.07	52.230000	2,285,898.18	1,124,435.11	0.31
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	7,491.000	Local	53.827014	403,218.16	227.900000	1,707,198.90	1,303,980.74	0.23
		Base	53.827014	403,218.16	227.900000	1,707,198.90	1,303,980.74	0.23
58502B106	MEDNAX INC COMMON STOCK USD.01							
	54,948.000	Local	24.648200	1,354,369.28	32.110000	1,764,380.28	410,011.00	0.24
		Base	24.648200	1,354,369.28	32.110000	1,764,380.28	410,011.00	0.24
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	25,271.000	Local	12.959739	327,505.57	11.380000	287,583.98	-39,921.59	0.04
		Base	12.959739	327,505.57	11.380000	287,583.98	-39,921.59	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	25,868.000	Local	13.349403	345,322.35	43.010000	1,112,582.68	767,260.33	0.15
		Base	13.349403	345,322.35	43.010000	1,112,582.68	767,260.33	0.15
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	27,626.000	Local	17.373106	479,949.43	20.240000	559,150.24	79,200.81	0.08
		Base	17.373106	479,949.43	20.240000	559,150.24	79,200.81	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	31,428.000	Local	24.074881	756,625.37	71.770000	2,255,587.56	1,498,962.19	0.31
		Base	24.074881	756,625.37	71.770000	2,255,587.56	1,498,962.19	0.31
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	24,114.000	Local	39.543680	953,556.31	111.540000	2,689,675.56	1,736,119.25	0.37
		Base	39.543680	953,556.31	111.540000	2,689,675.56	1,736,119.25	0.37
59001K100	MERITOR INC COMMON STOCK USD1.0							
	46,255.000	Local	24.280942	1,123,114.99	23.720000	1,097,168.60	-25,946.39	0.15
		Base	24.280942	1,123,114.99	23.720000	1,097,168.60	-25,946.39	0.15
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,129.000	Local	238.506651	746,287.31	266.920000	835,192.68	88,905.37	0.11
		Base	238.506651	746,287.31	266.920000	835,192.68	88,905.37	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
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	20,353.000	Local	25.316205	515,260.73	49.190000	1,001,164.07	485,903.34	0.14
		Base	25.316205	515,260.73	49.190000	1,001,164.07	485,903.34	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	24,501.000	Local	20.183877	494,525.17	46.570000	1,141,011.57	646,486.40	0.16
		Base	20.183877	494,525.17	46.570000	1,141,011.57	646,486.40	0.16
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	4,959.000	Local	136.320175	676,011.75	694.300000	3,443,033.70	2,767,021.95	0.47
		Base	136.320175	676,011.75	694.300000	3,443,033.70	2,767,021.95	0.47
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	7,773.000	Local	51.049521	396,807.93	197.260000	1,533,301.98	1,136,494.05	0.21
		Base	51.049521	396,807.93	197.260000	1,533,301.98	1,136,494.05	0.21
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	8,270.000	Local	20.169282	166,799.96	63.370000	524,069.90	357,269.94	0.07
		Base	20.169282	166,799.96	63.370000	524,069.90	357,269.94	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	21,341.000	Local	45.852893	978,546.59	56.910000	1,214,516.31	235,969.72	0.17
		Base	45.852893	978,546.59	56.910000	1,214,516.31	235,969.72	0.17
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	18,652.000	Local	50.871660	948,858.21	79.440000	1,481,714.88	532,856.67	0.20
		Base	50.871660	948,858.21	79.440000	1,481,714.88	532,856.67	0.20
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	12,144.000	Local	28.865191	350,538.88	19.820000	240,694.08	-109,844.80	0.03
		Base	28.865191	350,538.88	19.820000	240,694.08	-109,844.80	0.03
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	10,719.000	Local	19.591980	210,006.43	36.140000	387,384.66	177,378.23	0.05
		Base	19.591980	210,006.43	36.140000	387,384.66	177,378.23	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	36,423.000	Local	23.555043	857,945.34	44.610000	1,624,830.03	766,884.69	0.22
		Base	23.555043	857,945.34	44.610000	1,624,830.03	766,884.69	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
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	43,365.000	Local	22.234500	964,199.09	38.880000	1,686,031.20	721,832.11	0.23
		Base	22.234500	964,199.09	38.880000	1,686,031.20	721,832.11	0.23
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	23,008.000	Local	13.935490	320,627.75	22.800000	524,582.40	203,954.65	0.07
		Base	13.935490	320,627.75	22.800000	524,582.40	203,954.65	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	49,179.000	Local	20.441852	1,005,309.83	35.780000	1,759,624.62	754,314.79	0.24
		Base	20.441852	1,005,309.83	35.780000	1,759,624.62	754,314.79	0.24
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	27,703.000	Local	25.443629	704,864.86	35.860000	993,429.58	288,564.72	0.14
		Base	25.443629	704,864.86	35.860000	993,429.58	288,564.72	0.14
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	54,551.000	Local	16.576573	904,268.62	22.570000	1,231,216.07	326,947.45	0.17
		Base	16.576573	904,268.62	22.570000	1,231,216.07	326,947.45	0.17
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	19,606.000	Local	30.894418	605,715.95	37.500000	735,225.00	129,509.05	0.10
		Base	30.894418	605,715.95	37.500000	735,225.00	129,509.05	0.10
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	14,865.000	Local	21.085296	313,432.93	46.550000	691,965.75	378,532.82	0.09
		Base	21.085296	313,432.93	46.550000	691,965.75	378,532.82	0.09
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,344.000	Local	90.746770	303,457.20	83.540000	279,357.76	-24,099.44	0.04
		Base	90.746770	303,457.20	83.540000	279,357.76	-24,099.44	0.04
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	21,717.000	Local	22.802127	495,193.80	26.520000	575,934.84	80,741.04	0.08
		Base	22.802127	495,193.80	26.520000	575,934.84	80,741.04	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
	10,746.000	Local	35.903782	385,822.04	50.390000	541,490.94	155,668.90	0.07
		Base	35.903782	385,822.04	50.390000	541,490.94	155,668.90	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
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	75,152.000	Local	19.844005	1,491,316.65	48.620000	3,653,890.24	2,162,573.59	0.50
		Base	19.844005	1,491,316.65	48.620000	3,653,890.24	2,162,573.59	0.50
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	19,425.000	Local	22.000812	427,365.77	35.730000	694,055.25	266,689.48	0.10
		Base	22.000812	427,365.77	35.730000	694,055.25	266,689.48	0.10
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	242,236.000	Local	5.341488	1,293,900.79	4.420000	1,070,683.12	-223,217.67	0.15
		Base	5.341488	1,293,900.79	4.420000	1,070,683.12	-223,217.67	0.15
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	14,798.000	Local	43.589949	645,044.06	64.790000	958,762.42	313,718.36	0.13
		Base	43.589949	645,044.06	64.790000	958,762.42	313,718.36	0.13
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	35,455.000	Local	26.148926	927,110.17	15.260000	541,043.30	-386,066.87	0.07
		Base	26.148926	927,110.17	15.260000	541,043.30	-386,066.87	0.07
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	29,460.000	Local	14.384773	423,775.42	16.900000	497,874.00	74,098.58	0.07
		Base	14.384773	423,775.42	16.900000	497,874.00	74,098.58	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	81,095.000	Local	12.063354	978,277.71	13.020000	1,055,856.90	77,579.19	0.14
		Base	12.063354	978,277.71	13.020000	1,055,856.90	77,579.19	0.14
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	19,569.000	Local	52.357859	1,024,590.94	51.450000	1,006,825.05	-17,765.89	0.14
		Base	52.357859	1,024,590.94	51.450000	1,006,825.05	-17,765.89	0.14
67011P100	NOW INC COMMON STOCK USD.01							
	70,854.000	Local	8.719100	617,783.12	7.680000	544,158.72	-73,624.40	0.07
		Base	8.719100	617,783.12	7.680000	544,158.72	-73,624.40	0.07
67098H104	O I GLASS INC COMMON STOCK							
	100,634.000	Local	16.395200	1,649,914.56	15.130000	1,522,592.42	-127,322.14	0.21
		Base	16.395200	1,649,914.56	15.130000	1,522,592.42	-127,322.14	0.21

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	32,894.000	15.814131	520,190.01	23.810000	783,206.14	263,016.13	0.11
		Base		15.814131	520,190.01	23.810000	783,206.14	263,016.13	0.11
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	10,687.000	57.187365	611,161.37	98.940000	1,057,371.78	446,210.41	0.14
		Base		57.187365	611,161.37	98.940000	1,057,371.78	446,210.41	0.14
674215116	OASIS PETROLEUM INC OASIS PETROLEUM INC CW24								
		Local	1,308.000	23.969992	31,352.75	16.500000	21,582.00	-9,770.75	0.00
		Base		23.969992	31,352.75	16.500000	21,582.00	-9,770.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	63,570.000	12.478866	793,281.49	12.300000	781,911.00	-11,370.49	0.11
		Base		12.478866	793,281.49	12.300000	781,911.00	-11,370.49	0.11
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	30,782.000	51.652396	1,589,964.04	26.530000	816,646.46	-773,317.58	0.11
		Base		51.652396	1,589,964.04	26.530000	816,646.46	-773,317.58	0.11
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	39,100.000	20.133090	787,203.83	5.860000	229,126.00	-558,077.83	0.03
		Base		20.133090	787,203.83	5.860000	229,126.00	-558,077.83	0.03
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,560.000	13.655287	1,441,452.13	16.660000	1,758,629.60	317,177.47	0.24
		Base		13.655287	1,441,452.13	16.660000	1,758,629.60	317,177.47	0.24
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	5,781.000	20.063795	115,988.80	27.260000	157,590.06	41,601.26	0.02
		Base		20.063795	115,988.80	27.260000	157,590.06	41,601.26	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,522.000	35.916647	988,497.97	155.270000	4,273,340.94	3,284,842.97	0.59
		Base		35.916647	988,497.97	155.270000	4,273,340.94	3,284,842.97	0.59
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	21,546.000	13.682381	294,800.59	19.270000	415,191.42	120,390.83	0.06
		Base		13.682381	294,800.59	19.270000	415,191.42	120,390.83	0.06

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683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	31,295.000	18.901459	591,521.15	74.130000	2,319,898.35	1,728,377.20	0.32
		Base		18.901459	591,521.15	74.130000	2,319,898.35	1,728,377.20	0.32
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	45,906.000	11.881802	545,446.00	10.950000	502,670.70	-42,775.30	0.07
		Base		11.881802	545,446.00	10.950000	502,670.70	-42,775.30	0.07
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK								
		Local	31,867.000	16.855200	537,124.66	17.060000	543,651.02	6,526.36	0.07
		Base		16.855200	537,124.66	17.060000	543,651.02	6,526.36	0.07
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	12,467.000	38.717964	482,696.86	42.400000	528,600.80	45,903.94	0.07
		Base		38.717964	482,696.86	42.400000	528,600.80	45,903.94	0.07
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	47,890.000	14.780108	707,819.35	37.280000	1,785,339.20	1,077,519.85	0.24
		Base		14.780108	707,819.35	37.280000	1,785,339.20	1,077,519.85	0.24
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	10,768.000	48.864016	526,167.72	90.300000	972,350.40	446,182.68	0.13
		Base		48.864016	526,167.72	90.300000	972,350.40	446,182.68	0.13
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	61,271.000	5.907500	361,958.43	10.400000	637,218.40	275,259.97	0.09
		Base		5.907500	361,958.43	10.400000	637,218.40	275,259.97	0.09
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,009.000	50.368665	353,033.97	48.410000	339,305.69	-13,728.28	0.05
		Base		50.368665	353,033.97	48.410000	339,305.69	-13,728.28	0.05
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	63,279.000	40.704719	2,575,753.93	41.750000	2,641,898.25	66,144.32	0.36
		Base		40.704719	2,575,753.93	41.750000	2,641,898.25	66,144.32	0.36
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	18,879.000	17.015948	321,244.08	22.520000	425,155.08	103,911.00	0.06
		Base		17.015948	321,244.08	22.520000	425,155.08	103,911.00	0.06

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	38,066.000	Local	10.963056	417,319.70	21.230000	808,141.18	390,821.48	0.11
		Base	10.963056	417,319.70	21.230000	808,141.18	390,821.48	0.11
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	29,187.000	Local	30.825240	899,696.28	42.000000	1,225,854.00	326,157.72	0.17
		Base	30.825240	899,696.28	42.000000	1,225,854.00	326,157.72	0.17
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	60,277.000	Local	31.309025	1,887,214.07	39.960000	2,408,668.92	521,454.85	0.33
		Base	31.309025	1,887,214.07	39.960000	2,408,668.92	521,454.85	0.33
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	28,052.000	Local	37.997622	1,065,909.30	59.290000	1,663,203.08	597,293.78	0.23
		Base	37.997622	1,065,909.30	59.290000	1,663,203.08	597,293.78	0.23
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	13,837.000	Local	87.456186	1,210,131.25	89.800000	1,242,562.60	32,431.35	0.17
		Base	87.456186	1,210,131.25	89.800000	1,242,562.60	32,431.35	0.17
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	28,382.000	Local	18.186267	516,162.62	16.490000	468,019.18	-48,143.44	0.06
		Base	18.186267	516,162.62	16.490000	468,019.18	-48,143.44	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	11,950.000	Local	23.384845	279,448.90	14.580000	174,231.00	-105,217.90	0.02
		Base	23.384845	279,448.90	14.580000	174,231.00	-105,217.90	0.02
700658107	PARK NATIONAL CORP COMMON STOCK							
	9,055.000	Local	84.285009	763,200.76	117.240000	1,061,608.20	298,407.44	0.15
		Base	84.285009	763,200.76	117.240000	1,061,608.20	298,407.44	0.15
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	14,241.000	Local	41.853008	596,028.69	81.610000	1,162,208.01	566,179.32	0.16
		Base	41.853008	596,028.69	81.610000	1,162,208.01	566,179.32	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	119,674.000	Local	4.229600	506,173.15	7.760000	928,670.24	422,497.09	0.13
		Base	4.229600	506,173.15	7.760000	928,670.24	422,497.09	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
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,757.000	60.737536	592,616.14	20.700000	201,969.90	-390,646.24	0.03
		Base		60.737536	592,616.14	20.700000	201,969.90	-390,646.24	0.03
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001								
		Local	16,234.000	7.244649	117,609.63	30.570000	496,273.38	378,663.75	0.07
		Base		7.244649	117,609.63	30.570000	496,273.38	378,663.75	0.07
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	62,384.000	17.556054	1,095,216.87	19.410000	1,210,873.44	115,656.57	0.17
		Base		17.556054	1,095,216.87	19.410000	1,210,873.44	115,656.57	0.17
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	44,925.000	8.171996	367,126.92	10.980000	493,276.50	126,149.58	0.07
		Base		8.171996	367,126.92	10.980000	493,276.50	126,149.58	0.07
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	21,060.000	18.591965	391,546.78	119.220000	2,510,773.20	2,119,226.42	0.34
		Base		18.591965	391,546.78	119.220000	2,510,773.20	2,119,226.42	0.34
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	12,913.000	16.543488	213,626.06	27.540000	355,624.02	141,997.96	0.05
		Base		16.543488	213,626.06	27.540000	355,624.02	141,997.96	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	12,961.000	29.786902	386,068.04	24.290000	314,822.69	-71,245.35	0.04
		Base		29.786902	386,068.04	24.290000	314,822.69	-71,245.35	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	40,424.000	10.119322	409,063.47	15.070000	609,189.68	200,126.21	0.08
		Base		10.119322	409,063.47	15.070000	609,189.68	200,126.21	0.08
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	9,198.000	48.329251	444,532.45	142.920000	1,314,578.16	870,045.71	0.18
		Base		48.329251	444,532.45	142.920000	1,314,578.16	870,045.71	0.18
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	111,838.000	5.883235	657,969.29	7.470000	835,429.86	177,460.57	0.11
		Base		5.883235	657,969.29	7.470000	835,429.86	177,460.57	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
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	24,258.000	22.691523	550,450.97	29.780000	722,403.24	171,952.27	0.10
		Base		22.691523	550,450.97	29.780000	722,403.24	171,952.27	0.10
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	18,226.000	39.897361	727,169.31	91.830000	1,673,693.58	946,524.27	0.23
		Base		39.897361	727,169.31	91.830000	1,673,693.58	946,524.27	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,657.000	35.785070	202,436.14	25.300000	143,122.10	-59,314.04	0.02
		Base		35.785070	202,436.14	25.300000	143,122.10	-59,314.04	0.02
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	38,654.000	26.731218	1,033,268.49	108.640000	4,199,370.56	3,166,102.07	0.58
		Base		26.731218	1,033,268.49	108.640000	4,199,370.56	3,166,102.07	0.58
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	8,646.000	60.806011	525,728.77	63.890000	552,392.94	26,664.17	0.08
		Base		60.806011	525,728.77	63.890000	552,392.94	26,664.17	0.08
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	31,807.000	52.413100	1,667,103.47	57.390000	1,825,403.73	158,300.26	0.25
		Base		52.413100	1,667,103.47	57.390000	1,825,403.73	158,300.26	0.25
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	14,893.000	68.181900	1,015,433.04	84.610000	1,260,096.73	244,663.69	0.17
		Base		68.181900	1,015,433.04	84.610000	1,260,096.73	244,663.69	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	34,383.000	35.870985	1,233,352.09	25.500000	876,766.50	-356,585.59	0.12
		Base		35.870985	1,233,352.09	25.500000	876,766.50	-356,585.59	0.12
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	28,042.000	27.544654	772,407.19	46.560000	1,305,635.52	533,228.33	0.18
		Base		27.544654	772,407.19	46.560000	1,305,635.52	533,228.33	0.18
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	52,349.000	14.534814	760,882.99	7.740000	405,181.26	-355,701.73	0.06
		Base		14.534814	760,882.99	7.740000	405,181.26	-355,701.73	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
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,644.000	81.681674	1,441,191.45	74.160000	1,308,479.04	-132,712.41	0.18
		Base		81.681674	1,441,191.45	74.160000	1,308,479.04	-132,712.41	0.18
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,422.000	15.460498	717,707.25	22.070000	1,024,533.54	306,826.29	0.14
		Base		15.460498	717,707.25	22.070000	1,024,533.54	306,826.29	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	8,413.000	76.867289	646,684.50	259.120000	2,179,976.56	1,533,292.06	0.30
		Base		76.867289	646,684.50	259.120000	2,179,976.56	1,533,292.06	0.30
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	21,410.000	16.241011	347,720.05	23.560000	504,419.60	156,699.55	0.07
		Base		16.241011	347,720.05	23.560000	504,419.60	156,699.55	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	31,437.000	9.304397	292,502.34	17.910000	563,036.67	270,534.33	0.08
		Base		9.304397	292,502.34	17.910000	563,036.67	270,534.33	0.08
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	18,935.000	40.164902	760,522.42	109.230000	2,068,270.05	1,307,747.63	0.28
		Base		40.164902	760,522.42	109.230000	2,068,270.05	1,307,747.63	0.28
749660106	RPC INC COMMON STOCK USD.1								
		Local	37,189.000	4.942597	183,810.24	3.830000	142,433.87	-41,376.37	0.02
		Base		4.942597	183,810.24	3.830000	142,433.87	-41,376.37	0.02
74967X103	RH COMMON STOCK USD.0001								
		Local	7,764.000	37.290815	289,525.89	700.670000	5,440,001.88	5,150,475.99	0.75
		Base		37.290815	289,525.89	700.670000	5,440,001.88	5,150,475.99	0.75
74971D101	RPT REALTY REIT USD.01								
		Local	51,725.000	12.180425	630,032.47	12.940000	669,321.50	39,289.03	0.09
		Base		12.180425	630,032.47	12.940000	669,321.50	39,289.03	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	27,875.000	18.207404	507,531.40	31.410000	875,553.75	368,022.35	0.12
		Base		18.207404	507,531.40	31.410000	875,553.75	368,022.35	0.12
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	71,697.000	11.619754	833,101.52	23.800000	1,706,388.60	873,287.08	0.23
		Base		11.619754	833,101.52	23.800000	1,706,388.60	873,287.08	0.23
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	165,533.000	4.386239	726,067.28	14.620000	2,420,092.46	1,694,025.18	0.33
		Base		4.386239	726,067.28	14.620000	2,420,092.46	1,694,025.18	0.33
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	22,894.000	22.392148	512,645.84	58.350000	1,335,864.90	823,219.06	0.18
		Base		22.392148	512,645.84	58.350000	1,335,864.90	823,219.06	0.18
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	40,529.000	14.025163	568,425.82	7.060000	286,134.74	-282,291.08	0.04
		Base		14.025163	568,425.82	7.060000	286,134.74	-282,291.08	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,039.000	31.089904	374,291.36	33.490000	403,186.11	28,894.75	0.06
		Base		31.089904	374,291.36	33.490000	403,186.11	28,894.75	0.06
75574U101	READY CAPITAL CORP REIT USD.0001								
		Local	38,833.000	13.792530	535,605.33	15.310000	594,533.23	58,927.90	0.08
		Base		13.792530	535,605.33	15.310000	594,533.23	58,927.90	0.08
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		Local	74,278.000	6.701965	497,808.52	17.550000	1,303,578.90	805,770.38	0.18
		Base		6.701965	497,808.52	17.550000	1,303,578.90	805,770.38	0.18
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,994.000	32.287179	322,678.07	24.480000	244,653.12	-78,024.95	0.03
		Base		32.287179	322,678.07	24.480000	244,653.12	-78,024.95	0.03
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	72,079.000	11.536264	831,522.37	12.470000	898,825.13	67,302.76	0.12
		Base		11.536264	831,522.37	12.470000	898,825.13	67,302.76	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
758932107	REGIS CORP COMMON STOCK USD.05							
	15,510.000	Local	14.574133	226,044.80	5.420000	84,064.20	-141,980.60	0.01
		Base	14.574133	226,044.80	5.420000	84,064.20	-141,980.60	0.01
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	22,214.000	Local	60.959796	1,354,160.91	32.300000	717,512.20	-636,648.71	0.10
		Base	60.959796	1,354,160.91	32.300000	717,512.20	-636,648.71	0.10
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	35,973.000	Local	31.832422	1,145,107.70	35.100000	1,262,652.30	117,544.60	0.17
		Base	31.832422	1,145,107.70	35.100000	1,262,652.30	117,544.60	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	30,379.000	Local	22.002509	668,414.22	48.420000	1,470,951.18	802,536.96	0.20
		Base	22.002509	668,414.22	48.420000	1,470,951.18	802,536.96	0.20
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	38,031.000	Local	20.952168	796,831.89	63.080000	2,398,995.48	1,602,163.59	0.33
		Base	20.952168	796,831.89	63.080000	2,398,995.48	1,602,163.59	0.33
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	91,672.000	Local	12.922287	1,184,611.92	32.240000	2,955,505.28	1,770,893.36	0.41
		Base	12.922287	1,184,611.92	32.240000	2,955,505.28	1,770,893.36	0.41
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	19,662.000	Local	11.865033	233,290.28	15.800000	310,659.60	77,369.32	0.04
		Base	11.865033	233,290.28	15.800000	310,659.60	77,369.32	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	75,737.000	Local	15.424364	1,168,195.03	18.080000	1,369,324.96	201,129.93	0.19
		Base	15.424364	1,168,195.03	18.080000	1,369,324.96	201,129.93	0.19
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001							
	136,962.000	Local	7.147300	978,908.50	13.220000	1,810,637.64	831,729.14	0.25
		Base	7.147300	978,908.50	13.220000	1,810,637.64	831,729.14	0.25
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	3,345.000	Local	58.388413	195,309.24	84.760000	283,522.20	88,212.96	0.04
		Base	58.388413	195,309.24	84.760000	283,522.20	88,212.96	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
775133101	ROGERS CORP COMMON STOCK USD1.0							
	11,907.000	Local	65.240935	776,823.81	212.410000	2,529,165.87	1,752,342.06	0.35
		Base	65.240935	776,823.81	212.410000	2,529,165.87	1,752,342.06	0.35
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
	20,368.000	Local	9.118852	185,732.78	20.490000	417,340.32	231,607.54	0.06
		Base	9.118852	185,732.78	20.490000	417,340.32	231,607.54	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	25,099.000	Local	25.915721	650,458.68	29.800000	747,950.20	97,491.52	0.10
		Base	25.915721	650,458.68	29.800000	747,950.20	97,491.52	0.10
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	69,841.000	Local	9.389650	655,782.56	19.100000	1,333,963.10	678,180.54	0.18
		Base	9.389650	655,782.56	19.100000	1,333,963.10	678,180.54	0.18
784635104	SPX CORP COMMON STOCK USD.01							
	28,920.000	Local	18.900162	546,592.69	62.480000	1,806,921.60	1,260,328.91	0.25
		Base	18.900162	546,592.69	62.480000	1,806,921.60	1,260,328.91	0.25
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	22,893.000	Local	39.715234	909,200.86	135.530000	3,102,688.29	2,193,487.43	0.43
		Base	39.715234	909,200.86	135.530000	3,102,688.29	2,193,487.43	0.43
78469X107	SPX FLOW INC COMMON STOCK USD.01							
	26,903.000	Local	33.088958	890,192.23	80.530000	2,166,498.59	1,276,306.36	0.30
		Base	33.088958	890,192.23	80.530000	2,166,498.59	1,276,306.36	0.30
78645L100	SAFEHOLD INC REIT USD.01							
	9,153.000	Local	44.445644	406,810.98	89.610000	820,200.33	413,389.35	0.11
		Base	44.445644	406,810.98	89.610000	820,200.33	413,389.35	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	9,090.000	Local	57.892666	526,244.33	81.310000	739,107.90	212,863.57	0.10
		Base	57.892666	526,244.33	81.310000	739,107.90	212,863.57	0.10
78709Y105	SAIA INC COMMON STOCK USD.001							
	16,788.000	Local	46.665059	783,413.01	240.130000	4,031,302.44	3,247,889.43	0.55
		Base	46.665059	783,413.01	240.130000	4,031,302.44	3,247,889.43	0.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
790148100	ST JOE CO/THE COMMON STOCK							
	19,884.000	Local	19.555366	388,838.89	46.270000	920,032.68	531,193.79	0.13
		Base	19.555366	388,838.89	46.270000	920,032.68	531,193.79	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	71,951.000	Local	8.343452	600,319.75	18.590000	1,337,569.09	737,249.34	0.18
		Base	8.343452	600,319.75	18.590000	1,337,569.09	737,249.34	0.18
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	5,658.000	Local	75.003613	424,370.44	84.990000	480,873.42	56,502.98	0.07
		Base	75.003613	424,370.44	84.990000	480,873.42	56,502.98	0.07
801056102	SANMINA CORP COMMON STOCK USD.01							
	41,484.000	Local	19.702137	817,323.45	39.480000	1,637,788.32	820,464.87	0.22
		Base	19.702137	817,323.45	39.480000	1,637,788.32	820,464.87	0.22
804395101	SAUL CENTERS INC REIT USD.01							
	8,239.000	Local	41.186083	339,332.14	46.080000	379,653.12	40,320.98	0.05
		Base	41.186083	339,332.14	46.080000	379,653.12	40,320.98	0.05
806037107	SCANSOURCE INC COMMON STOCK							
	16,304.000	Local	32.949497	537,208.60	35.580000	580,096.32	42,887.72	0.08
		Base	32.949497	537,208.60	35.580000	580,096.32	42,887.72	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
	19,160.000	Local	31.660225	606,609.92	33.240000	636,878.40	30,268.48	0.09
		Base	31.660225	606,609.92	33.240000	636,878.40	30,268.48	0.09
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
	20,007.000	Local	31.685543	633,932.65	38.270000	765,667.89	131,735.24	0.10
		Base	31.685543	633,932.65	38.270000	765,667.89	131,735.24	0.10
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
	36,745.000	Local	14.447221	530,863.13	18.540000	681,252.30	150,389.17	0.09
		Base	14.447221	530,863.13	18.540000	681,252.30	150,389.17	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	35,197.000	Local	25.619472	901,728.57	31.940000	1,124,192.18	222,463.61	0.15
		Base	25.619472	901,728.57	31.940000	1,124,192.18	222,463.61	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
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	68,792.000	14.680426	1,009,895.86	34.570000	2,378,139.44	1,368,243.58	0.33
		Base		14.680426	1,009,895.86	34.570000	2,378,139.44	1,368,243.58	0.33
816307300	SELECTQUOTE INC COMMON STOCK USD.01								
		Local	28,114.000	19.902500	559,538.89	9.550000	268,488.70	-291,050.19	0.04
		Base		19.902500	559,538.89	9.550000	268,488.70	-291,050.19	0.04
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,259.000	29.241897	124,541.24	48.970000	208,563.23	84,021.99	0.03
		Base		29.241897	124,541.24	48.970000	208,563.23	84,021.99	0.03
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		Local	105,039.000	12.704300	1,334,446.97	11.430000	1,200,595.77	-133,851.20	0.16
		Base		12.704300	1,334,446.97	11.430000	1,200,595.77	-133,851.20	0.16
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	30,024.000	25.041837	751,856.10	73.420000	2,204,362.08	1,452,505.98	0.30
		Base		25.041837	751,856.10	73.420000	2,204,362.08	1,452,505.98	0.30
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	23,176.000	51.237680	1,187,484.47	86.750000	2,010,518.00	823,033.53	0.28
		Base		51.237680	1,187,484.47	86.750000	2,010,518.00	823,033.53	0.28
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	31,834.000	38.759351	1,233,865.18	29.830000	949,608.22	-284,256.96	0.13
		Base		38.759351	1,233,865.18	29.830000	949,608.22	-284,256.96	0.13
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,012.000	14.413602	158,722.59	38.280000	421,539.36	262,816.77	0.06
		Base		14.413602	158,722.59	38.280000	421,539.36	262,816.77	0.06
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,212.000	44.549232	633,133.69	115.260000	1,638,075.12	1,004,941.43	0.22
		Base		44.549232	633,133.69	115.260000	1,638,075.12	1,004,941.43	0.22
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	69,026.000	22.067685	1,523,244.04	29.050000	2,005,205.30	481,961.26	0.27
		Base		22.067685	1,523,244.04	29.050000	2,005,205.30	481,961.26	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
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	53,689.000	31.208300	1,675,542.42	35.620000	1,912,402.18	236,859.76	0.26
		Base		31.208300	1,675,542.42	35.620000	1,912,402.18	236,859.76	0.26
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	9,744.000	61.537777	599,624.10	44.300000	431,659.20	-167,964.90	0.06
		Base		61.537777	599,624.10	44.300000	431,659.20	-167,964.90	0.06
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	107,660.000	7.955113	856,447.48	16.110000	1,734,402.60	877,955.12	0.24
		Base		7.955113	856,447.48	16.110000	1,734,402.60	877,955.12	0.24
830879102	SKYWEST INC COMMON STOCK								
		Local	32,084.000	20.735373	665,273.72	46.650000	1,496,718.60	831,444.88	0.21
		Base		20.735373	665,273.72	46.650000	1,496,718.60	831,444.88	0.21
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	15,600.000	23.518801	366,893.29	92.510000	1,443,156.00	1,076,262.71	0.20
		Base		23.518801	366,893.29	92.510000	1,443,156.00	1,076,262.71	0.20
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	14,878.000	17.590286	261,708.27	50.540000	751,934.12	490,225.85	0.10
		Base		17.590286	261,708.27	50.540000	751,934.12	490,225.85	0.10
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	71,697.000	27.166913	1,947,786.16	24.810000	1,778,802.57	-168,983.59	0.24
		Base		27.166913	1,947,786.16	24.810000	1,778,802.57	-168,983.59	0.24
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,774.000	27.975773	553,192.93	37.690000	745,282.06	192,089.13	0.10
		Base		27.975773	553,192.93	37.690000	745,282.06	192,089.13	0.10
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	414,179.000	2.267766	939,261.25	4.550000	1,884,514.45	945,253.20	0.26
		Base		2.267766	939,261.25	4.550000	1,884,514.45	945,253.20	0.26
847215100	SPARTANNASH CO COMMON STOCK								
		Local	23,095.000	19.909065	459,799.86	21.500000	496,542.50	36,742.64	0.07
		Base		19.909065	459,799.86	21.500000	496,542.50	36,742.64	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
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
	102,934.000	Local	7.754137	798,164.33	2.350000	241,894.90	-556,269.43	0.03
		Base	7.754137	798,164.33	2.350000	241,894.90	-556,269.43	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001							
	11,675.000	Local	81.049351	946,251.17	328.900000	3,839,907.50	2,893,656.33	0.53
		Base	81.049351	946,251.17	328.900000	3,839,907.50	2,893,656.33	0.53
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	12,717.000	Local	27.153583	345,312.12	42.890000	545,432.13	200,120.01	0.07
		Base	27.153583	345,312.12	42.890000	545,432.13	200,120.01	0.07
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	7,813.000	Local	47.641175	372,220.50	99.240000	775,362.12	403,141.62	0.11
		Base	47.641175	372,220.50	99.240000	775,362.12	403,141.62	0.11
858586100	STEPAN CO COMMON STOCK USD1.0							
	13,611.000	Local	59.536459	810,350.74	117.560000	1,600,109.16	789,758.42	0.22
		Base	59.536459	810,350.74	117.560000	1,600,109.16	789,758.42	0.22
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	17,086.000	Local	26.019971	444,577.22	62.950000	1,075,563.70	630,986.48	0.15
		Base	26.019971	444,577.22	62.950000	1,075,563.70	630,986.48	0.15
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	10,607.000	Local	32.541958	345,172.55	69.690000	739,201.83	394,029.28	0.10
		Base	32.541958	345,172.55	69.690000	739,201.83	394,029.28	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	11,206.000	Local	40.190028	450,369.45	78.190000	876,197.14	425,827.69	0.12
		Base	40.190028	450,369.45	78.190000	876,197.14	425,827.69	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	67,972.000	Local	12.149695	825,839.09	9.320000	633,499.04	-192,340.05	0.09
		Base	12.149695	825,839.09	9.320000	633,499.04	-192,340.05	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	52,880.000	Local	10.170033	537,791.32	6.950000	367,516.00	-170,275.32	0.05
		Base	10.170033	537,791.32	6.950000	367,516.00	-170,275.32	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
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	33,840.000	19.676383	665,848.81	27.530000	931,615.20	265,766.39	0.13
		Base		19.676383	665,848.81	27.530000	931,615.20	265,766.39	0.13
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	8,849.000	22.155750	196,056.23	60.070000	531,559.43	335,503.20	0.07
		Base		22.155750	196,056.23	60.070000	531,559.43	335,503.20	0.07
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	63,527.000	11.969836	760,407.79	14.000000	889,378.00	128,970.21	0.12
		Base		11.969836	760,407.79	14.000000	889,378.00	128,970.21	0.12
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	14,407.000	48.136717	693,505.68	31.310000	451,083.17	-242,422.51	0.06
		Base		48.136717	693,505.68	31.310000	451,083.17	-242,422.51	0.06
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	12,523.000	37.948921	475,234.34	44.480000	557,023.04	81,788.70	0.08
		Base		37.948921	475,234.34	44.480000	557,023.04	81,788.70	0.08
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	20,308.000	18.783622	381,457.80	12.400000	251,819.20	-129,638.60	0.03
		Base		18.783622	381,457.80	12.400000	251,819.20	-129,638.60	0.03
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	64,172.000	14.148595	907,943.67	16.720000	1,072,955.84	165,012.17	0.15
		Base		14.148595	907,943.67	16.720000	1,072,955.84	165,012.17	0.15
878155100	TEAM INC COMMON STOCK USD.3								
		Local	19,688.000	24.072920	473,947.65	4.480000	88,202.24	-385,745.41	0.01
		Base		24.072920	473,947.65	4.480000	88,202.24	-385,745.41	0.01
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	15,067.000	21.010186	316,560.47	84.580000	1,274,366.86	957,806.39	0.17
		Base		21.010186	316,560.47	84.580000	1,274,366.86	957,806.39	0.17
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	11,871.000	49.524154	587,901.23	73.980000	878,216.58	290,315.35	0.12
		Base		49.524154	587,901.23	73.980000	878,216.58	290,315.35	0.12

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88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	79,612.000	24.386373	1,941,447.93	47.170000	3,755,298.04	1,813,850.11	0.51
		Base		24.386373	1,941,447.93	47.170000	3,755,298.04	1,813,850.11	0.51
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	79,793.000	11.117247	887,078.50	30.440000	2,428,898.92	1,541,820.42	0.33
		Base		11.117247	887,078.50	30.440000	2,428,898.92	1,541,820.42	0.33
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	24,465.000	14.403093	352,371.66	13.680000	334,681.20	-17,690.46	0.05
		Base		14.403093	352,371.66	13.680000	334,681.20	-17,690.46	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,390.000	16.317100	528,510.87	8.310000	269,160.90	-259,349.97	0.04
		Base		16.317100	528,510.87	8.310000	269,160.90	-259,349.97	0.04
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,203.000	15.958841	386,251.82	23.250000	562,719.75	176,467.93	0.08
		Base		15.958841	386,251.82	23.250000	562,719.75	176,467.93	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	7,705.000	52.888884	407,508.85	79.590000	613,240.95	205,732.10	0.08
		Base		52.888884	407,508.85	79.590000	613,240.95	205,732.10	0.08
894650100	TREDEGAR CORP COMMON STOCK								
		Local	16,502.000	18.670603	308,102.29	13.280000	219,146.56	-88,955.73	0.03
		Base		18.670603	308,102.29	13.280000	219,146.56	-88,955.73	0.03
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	14,430.000	38.325778	553,040.97	82.220000	1,186,434.60	633,393.63	0.16
		Base		38.325778	553,040.97	82.220000	1,186,434.60	633,393.63	0.16
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	38,880.000	23.234715	903,365.71	18.460000	717,724.80	-185,640.91	0.10
		Base		23.234715	903,365.71	18.460000	717,724.80	-185,640.91	0.10
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	22,597.000	17.830169	402,908.32	27.330000	617,576.01	214,667.69	0.08
		Base		17.830169	402,908.32	27.330000	617,576.01	214,667.69	0.08

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898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	21,443.000	78.721903	1,688,033.77	91.580000	1,963,749.94	275,716.17	0.27
		Base		78.721903	1,688,033.77	91.580000	1,963,749.94	275,716.17	0.27
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	12,289.000	28.941527	355,662.42	32.090000	394,354.01	38,691.59	0.05
		Base		28.941527	355,662.42	32.090000	394,354.01	38,691.59	0.05
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	11,637.000	27.354719	318,326.86	105.460000	1,227,238.02	908,911.16	0.17
		Base		27.354719	318,326.86	105.460000	1,227,238.02	908,911.16	0.17
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	31,652.000	13.040865	412,769.47	23.870000	755,533.24	342,763.77	0.10
		Base		13.040865	412,769.47	23.870000	755,533.24	342,763.77	0.10
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	174,438.000	7.709600	1,344,847.21	6.600000	1,151,290.80	-193,556.41	0.16
		Base		7.709600	1,344,847.21	6.600000	1,151,290.80	-193,556.41	0.16
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	62.980000	1,196,431.06	674,324.99	0.16
		Base		27.483606	522,106.07	62.980000	1,196,431.06	674,324.99	0.16
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	39,408.000	19.715315	776,941.14	75.080000	2,958,752.64	2,181,811.50	0.41
		Base		19.715315	776,941.14	75.080000	2,958,752.64	2,181,811.50	0.41
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	7,352.000	63.234223	464,898.01	97.030000	713,364.56	248,466.55	0.10
		Base		63.234223	464,898.01	97.030000	713,364.56	248,466.55	0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	8,253.000	60.252969	497,267.75	117.400000	968,902.20	471,634.45	0.13
		Base		60.252969	497,267.75	117.400000	968,902.20	471,634.45	0.13
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	47,414.000	25.253260	1,197,358.05	8.780000	416,294.92	-781,063.13	0.06
		Base		25.253260	1,197,358.05	8.780000	416,294.92	-781,063.13	0.06

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	27,913.000	Local	22.773591	635,679.25	46.240000	1,290,697.12	655,017.87	0.18
		Base	22.773591	635,679.25	46.240000	1,290,697.12	655,017.87	0.18
904677200	UNIFI INC COMMON STOCK USD.1							
	9,510.000	Local	26.497542	251,991.62	23.240000	221,012.40	-30,979.22	0.03
		Base	26.497542	251,991.62	23.240000	221,012.40	-30,979.22	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	9,707.000	Local	94.618141	918,458.29	229.070000	2,223,582.49	1,305,124.20	0.30
		Base	94.618141	918,458.29	229.070000	2,223,582.49	1,305,124.20	0.30
909214306	UNISYS CORP COMMON STOCK USD.01							
	42,712.000	Local	16.012700	683,934.45	24.210000	1,034,057.52	350,123.07	0.14
		Base	16.012700	683,934.45	24.210000	1,034,057.52	350,123.07	0.14
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	55,285.000	Local	17.478303	966,287.99	30.170000	1,667,948.45	701,660.46	0.23
		Base	17.478303	966,287.99	30.170000	1,667,948.45	701,660.46	0.23
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	13,782.000	Local	26.469539	364,803.18	25.960000	357,780.72	-7,022.46	0.05
		Base	26.469539	364,803.18	25.960000	357,780.72	-7,022.46	0.05
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	13,223.000	Local	19.108005	252,665.15	3.810000	50,379.63	-202,285.52	0.01
		Base	19.108005	252,665.15	3.810000	50,379.63	-202,285.52	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	35,885.000	Local	18.765280	673,392.07	36.800000	1,320,568.00	647,175.93	0.18
		Base	18.765280	673,392.07	36.800000	1,320,568.00	647,175.93	0.18
913259107	UNITIL CORP COMMON STOCK							
	9,587.000	Local	54.409300	521,621.96	49.600000	475,515.20	-46,106.76	0.07
		Base	54.409300	521,621.96	49.600000	475,515.20	-46,106.76	0.07
91325V108	UNITI GROUP INC REIT USD.0001							
	148,771.000	Local	8.494353	1,263,713.32	13.070000	1,944,436.97	680,723.65	0.27
		Base	8.494353	1,263,713.32	13.070000	1,944,436.97	680,723.65	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
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	15,628.000	Local	47.733164	745,973.89	50.600000	790,776.80	44,802.91	0.11
		Base	47.733164	745,973.89	50.600000	790,776.80	44,802.91	0.11
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	8,794.000	Local	32.674113	287,336.15	50.520000	444,272.88	156,936.73	0.06
		Base	32.674113	287,336.15	50.520000	444,272.88	156,936.73	0.06
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,165.000	Local	57.284103	467,724.70	59.230000	483,612.95	15,888.25	0.07
		Base	57.284103	467,724.70	59.230000	483,612.95	15,888.25	0.07
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	18,103.000	Local	17.784002	321,943.79	14.240000	257,786.72	-64,157.07	0.04
		Base	17.784002	321,943.79	14.240000	257,786.72	-64,157.07	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	19,230.000	Local	18.952622	364,458.93	19.080000	366,908.40	2,449.47	0.05
		Base	18.952622	364,458.93	19.080000	366,908.40	2,449.47	0.05
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	20,082.000	Local	43.710515	877,794.57	35.850000	719,939.70	-157,854.87	0.10
		Base	43.710515	877,794.57	35.850000	719,939.70	-157,854.87	0.10
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	35,425.000	Local	17.629409	624,521.83	16.740000	593,014.50	-31,507.33	0.08
		Base	17.629409	624,521.83	16.740000	593,014.50	-31,507.33	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	24,481.000	Local	132.271091	3,238,128.59	206.310000	5,050,675.11	1,812,546.52	0.69
		Base	132.271091	3,238,128.59	206.310000	5,050,675.11	1,812,546.52	0.69
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	25,045.000	Local	27.452395	687,545.23	29.170000	730,562.65	43,017.42	0.10
		Base	27.452395	687,545.23	29.170000	730,562.65	43,017.42	0.10
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	81,560.000	Local	10.920679	890,690.61	15.020000	1,225,031.20	334,340.59	0.17
		Base	10.920679	890,690.61	15.020000	1,225,031.20	334,340.59	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
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	31,980.000	Local	28.939783	925,494.26	22.790000	728,824.20	-196,670.06	0.10
		Base	28.939783	925,494.26	22.790000	728,824.20	-196,670.06	0.10
92335C106	VERA BRADLEY INC COMMON STOCK							
	14,127.000	Local	13.616331	192,357.91	11.460000	161,895.42	-30,462.49	0.02
		Base	13.616331	192,357.91	11.460000	161,895.42	-30,462.49	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	31,524.000	Local	22.914373	722,352.71	35.930000	1,132,657.32	410,304.61	0.16
		Base	22.914373	722,352.71	35.930000	1,132,657.32	410,304.61	0.16
923454102	VERITIV CORP COMMON STOCK USD.01							
	7,797.000	Local	33.933455	264,579.15	89.670000	699,156.99	434,577.84	0.10
		Base	33.933455	264,579.15	89.670000	699,156.99	434,577.84	0.10
92346J108	VERICEL CORP COMMON STOCK							
	29,546.000	Local	53.655830	1,585,315.15	54.170000	1,600,506.82	15,191.67	0.22
		Base	53.655830	1,585,315.15	54.170000	1,600,506.82	15,191.67	0.22
92552R406	VIAD CORP COMMON STOCK USD1.5							
	13,046.000	Local	26.795405	349,572.86	43.190000	563,456.74	213,883.88	0.08
		Base	26.795405	349,572.86	43.190000	563,456.74	213,883.88	0.08
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	145,706.000	Local	7.882982	1,148,597.72	16.290000	2,373,550.74	1,224,953.02	0.33
		Base	7.882982	1,148,597.72	16.290000	2,373,550.74	1,224,953.02	0.33
925815102	VICOR CORP COMMON STOCK USD.01							
	13,564.000	Local	26.911629	365,029.33	123.370000	1,673,390.68	1,308,361.35	0.23
		Base	26.911629	365,029.33	123.370000	1,673,390.68	1,308,361.35	0.23
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	4,583.000	Local	103.904999	476,196.61	312.700000	1,433,104.10	956,907.49	0.20
		Base	103.904999	476,196.61	312.700000	1,433,104.10	956,907.49	0.20
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	36,800.000	Local	17.041814	627,138.76	40.850000	1,503,280.00	876,141.24	0.21
		Base	17.041814	627,138.76	40.850000	1,503,280.00	876,141.24	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	150,592.000	Local	8.447974	1,272,197.29	14.100000	2,123,347.20	851,149.91	0.29
		Base	8.447974	1,272,197.29	14.100000	2,123,347.20	851,149.91	0.29
929236107	WD 40 CO COMMON STOCK USD.001							
	8,739.000	Local	88.755058	775,630.45	239.630000	2,094,126.57	1,318,496.12	0.29
		Base	88.755058	775,630.45	239.630000	2,094,126.57	1,318,496.12	0.29
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	30,291.000	Local	47.251619	1,431,298.80	45.410000	1,375,514.31	-55,784.49	0.19
		Base	47.251619	1,431,298.80	45.410000	1,375,514.31	-55,784.49	0.19
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	33,023.000	Local	12.896298	425,874.44	15.540000	513,177.42	87,302.98	0.07
		Base	12.896298	425,874.44	15.540000	513,177.42	87,302.98	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	18,816.000	Local	27.927008	525,474.58	111.050000	2,089,516.80	1,564,042.22	0.29
		Base	27.927008	525,474.58	111.050000	2,089,516.80	1,564,042.22	0.29
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	32,762.000	Local	18.165751	595,146.33	22.390000	733,541.18	138,394.85	0.10
		Base	18.165751	595,146.33	22.390000	733,541.18	138,394.85	0.10
939653101	WASHINGTON REIT REIT USD.01							
	54,386.000	Local	26.627706	1,448,174.44	25.140000	1,367,264.04	-80,910.40	0.19
		Base	26.627706	1,448,174.44	25.140000	1,367,264.04	-80,910.40	0.19
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	17,527.000	Local	51.661451	905,470.26	171.570000	3,007,107.39	2,101,637.13	0.41
		Base	51.661451	905,470.26	171.570000	3,007,107.39	2,101,637.13	0.41
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	17,126.000	Local	50.393414	863,037.61	56.740000	971,729.24	108,691.63	0.13
		Base	50.393414	863,037.61	56.740000	971,729.24	108,691.63	0.13
966084204	WHITESTONE REIT REIT USD.001							
	25,447.000	Local	11.979550	304,843.60	9.810000	249,635.07	-55,208.53	0.03
		Base	11.979550	304,843.60	9.810000	249,635.07	-55,208.53	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
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,400.000	23.764187	508,553.60	69.620000	1,489,868.00	981,314.40	0.20
		Base		23.764187	508,553.60	69.620000	1,489,868.00	981,314.40	0.20
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	71,499.000	7.350176	525,530.22	6.310000	451,158.69	-74,371.53	0.06
		Base		7.350176	525,530.22	6.310000	451,158.69	-74,371.53	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	52,768.000	21.290042	1,123,432.95	35.860000	1,892,260.48	768,827.53	0.26
		Base		21.290042	1,123,432.95	35.860000	1,892,260.48	768,827.53	0.26
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,504.000	70.928870	177,605.89	189.870000	475,434.48	297,828.59	0.07
		Base		70.928870	177,605.89	189.870000	475,434.48	297,828.59	0.07
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	40,181.000	32.150900	1,291,855.32	32.360000	1,300,257.16	8,401.84	0.18
		Base		32.150900	1,291,855.32	32.360000	1,300,257.16	8,401.84	0.18
98390M103	XPERI HOLDING CORP COMMON STOCK								
		Local	66,915.000	23.272941	1,557,308.85	21.370000	1,429,973.55	-127,335.30	0.20
		Base		23.272941	1,557,308.85	21.370000	1,429,973.55	-127,335.30	0.20
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	72,525.000	19.527552	1,416,235.72	17.420000	1,263,385.50	-152,850.22	0.17
		Base		19.527552	1,416,235.72	17.420000	1,263,385.50	-152,850.22	0.17
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	37,105.000	40.844112	1,515,520.79	33.870000	1,256,746.35	-258,774.44	0.17
		Base		40.844112	1,515,520.79	33.870000	1,256,746.35	-258,774.44	0.17
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,453.000	24.988226	336,166.60	40.190000	540,676.07	204,509.47	0.07
		Base		24.988226	336,166.60	40.190000	540,676.07	204,509.47	0.07
98986M103	ZYNEX INC COMMON STOCK USD.001								
		Local	12,420.000	22.808780	283,285.05	13.410000	166,552.20	-116,732.85	0.02
		Base		22.808780	283,285.05	13.410000	166,552.20	-116,732.85	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
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	48,064.000	Local	25.445700	1,223,022.12	49.860000	2,396,471.04	1,173,448.92	0.33
		Base	25.445700	1,223,022.12	49.860000	2,396,471.04	1,173,448.92	0.33
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	149,287.000	Local	7.568644	1,129,900.16	2.290000	341,867.23	-788,032.93	0.05
		Base	7.568644	1,129,900.16	2.290000	341,867.23	-788,032.93	0.05
G3323L100	FABRINET COMMON STOCK USD.01							
	23,505.000	Local	33.207417	780,540.34	103.020000	2,421,485.10	1,640,944.76	0.33
		Base	33.207417	780,540.34	103.020000	2,421,485.10	1,640,944.76	0.33
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	19,325.000	Local	33.633572	649,968.78	32.880000	635,406.00	-14,562.78	0.09
		Base	33.633572	649,968.78	32.880000	635,406.00	-14,562.78	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	17,894.000	Local	25.589752	457,903.02	44.310000	792,883.14	334,980.12	0.11
		Base	25.589752	457,903.02	44.310000	792,883.14	334,980.12	0.11
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	23,746.000	Local	35.777356	849,569.10	36.790000	873,615.34	24,046.24	0.12
		Base	35.777356	849,569.10	36.790000	873,615.34	24,046.24	0.12
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	4,157.000	Local	108.734215	452,008.13	84.340000	350,601.38	-101,406.75	0.05
		Base	108.734215	452,008.13	84.340000	350,601.38	-101,406.75	0.05
G6359F145	NABORS INDUSTRIES LTD NABORS INDUSTRIES LTD CW26							
	1,686.000	Local	0.000000	0.00	5.800000	9,778.80	9,778.80	0.00
		Base	0.000000	0.00	5.800000	9,778.80	9,778.80	0.00
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	33,370.000	Local	16.163712	539,383.07	79.200000	2,642,904.00	2,103,520.93	0.36
		Base	16.163712	539,383.07	79.200000	2,642,904.00	2,103,520.93	0.36
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	48,399.000	Local	14.135536	684,145.81	9.810000	474,794.19	-209,351.62	0.07
		Base	14.135536	684,145.81	9.810000	474,794.19	-209,351.62	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	8,663.000	28.479945	246,721.76	48.460000	419,808.98	173,087.22	0.06
		Base		28.479945	246,721.76	48.460000	419,808.98	173,087.22	0.06
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		Local	24,692.000	32.163811	794,188.82	51.930000	1,282,255.56	488,066.74	0.18
		Base		32.163811	794,188.82	51.930000	1,282,255.56	488,066.74	0.18
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	29,510.000	17.720442	522,930.25	27.560000	813,295.60	290,365.35	0.11
		Base		17.720442	522,930.25	27.560000	813,295.60	290,365.35	0.11
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	17,281.000	12.584528	217,473.22	13.220000	228,454.82	10,981.60	0.03
		Base		12.584528	217,473.22	13.220000	228,454.82	10,981.60	0.03
US DOLLAR Total									
		Local	21,061,748.000		453,373,614.74		715,392,983.91	262,019,369.17	98.05
		Base			453,373,614.74		715,392,983.91	262,019,369.17	98.05
EQUITY Total									
		Base	21,061,748.000		453,373,614.74		715,392,983.91	262,019,369.17	98.05

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
FUND Total								
		35,254,465.870	Base	467,573,476.25		729,592,798.14	262,019,321.89	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			10,000,000.000	99.981111	9,998,111.11	99.981111	9,998,111.11	0.00	0.40
		Base		99.981111	9,998,111.11	99.981111	9,998,111.11	0.00	0.40
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.913139	9,991,313.89	99.757444	9,975,744.40	-15,569.49	0.40
		Base		99.913139	9,991,313.89	99.757444	9,975,744.40	-15,569.49	0.40
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			47,939,664.800	100.050004	47,963,636.36	100.050000	47,963,634.63	-1.73	1.94
		Base		100.050004	47,963,636.36	100.050000	47,963,634.63	-1.73	1.94
02665JXT2	AMERICAN HONDA FINAN					0.160000	27 Oct 2021		
			10,000,000.000	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	0.40
		Base		99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	0.40
0347M2X19	ANGLESEA FDG PLC and ANG					0.100000	01 Oct 2021		
			10,000,000.000	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.40
		Base		99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.40
0347M2ZV1	ANGLESEA FDG PLC and ANG					0.120000	29 Dec 2021		
			10,000,000.000	99.960333	9,996,033.33	99.960333	9,996,033.33	0.00	0.40
		Base		99.960333	9,996,033.33	99.960333	9,996,033.33	0.00	0.40
04821TY90	ATLANTIC ASSET SECUR					0.100000	09 Nov 2021		
			15,000,000.000	99.980833	14,997,125.00	99.980833	14,997,125.00	0.00	0.61
		Base		99.980833	14,997,125.00	99.980833	14,997,125.00	0.00	0.61
15060XWM0	CEDAR SPRING CPTL CO					0.210000	21 Sep 2021		
			10,000,000.000	99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	0.40
		Base		99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	0.40
17177LX41	CIESCO LLC					0.170000	04 Oct 2021		
			15,000,000.000	99.984417	14,997,662.50	99.984417	14,997,662.50	0.00	0.61
		Base		99.984417	14,997,662.50	99.984417	14,997,662.50	0.00	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
26055AWT9	DOW CHEMICAL COMPANY					0.140000	27 Sep 2021		
		Local	10,000,000.000	99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.40
		Base		99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	0.40
26244HWT6	DUKE ENERGY CORP					0.130000	27 Sep 2021		
		Local	10,000,000.000	99.990611	9,999,061.11	99.990611	9,999,061.11	0.00	0.40
		Base		99.990611	9,999,061.11	99.990611	9,999,061.11	0.00	0.40
30229AYG8	EXXON MOBIL CORP					0.120000	16 Nov 2021		
		Local	15,000,000.000	99.974667	14,996,200.00	99.974667	14,996,200.00	0.00	0.61
		Base		99.974667	14,996,200.00	99.974667	14,996,200.00	0.00	0.61
36955DYA2	GEN DYNAMICS CORP					0.190000	10 Nov 2021		
		Local	15,000,000.000	99.963056	14,994,458.33	99.963056	14,994,458.33	0.00	0.61
		Base		99.963056	14,994,458.33	99.963056	14,994,458.33	0.00	0.61
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
		Local	10,000,000.000	99.966111	9,996,611.11	99.966111	9,996,611.11	0.00	0.40
		Base		99.966111	9,996,611.11	99.966111	9,996,611.11	0.00	0.40
41282JXM8	HARLEY-DAVIDSON FND CP					0.360000	21 Oct 2021		
		Local	10,000,000.000	99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.40
		Base		99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.40
41282JZE4	HARLEY-DAVIDSON FND CP					0.320000	14 Dec 2021		
		Local	5,000,000.000	99.907556	4,995,377.78	99.907556	4,995,377.78	0.00	0.20
		Base		99.907556	4,995,377.78	99.907556	4,995,377.78	0.00	0.20
45779PX52	INSTITUTIONAL SECURED					0.120000	05 Oct 2021		
		Local	10,000,000.000	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.40
		Base		99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.40
45779PXM5	INSTITUTIONAL SECURED					0.150000	21 Oct 2021		
		Local	10,000,000.000	99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	0.40
		Base		99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	0.40
52953AX67	LEXINGTN PKR CAP CO LL					0.130000	06 Oct 2021		
		Local	5,153,000.000	99.987361	5,152,348.72	99.987361	5,152,348.72	0.00	0.21
		Base		99.987361	5,152,348.72	99.987361	5,152,348.72	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
52953BB36	LEXINGTN PKR CAP CO LL					0.210000	03 Feb 2022		
		Local	15,000,000.000	99.909583	14,986,437.50	99.909583	14,986,437.50	0.00	0.61
		Base		99.909583	14,986,437.50	99.909583	14,986,437.50	0.00	0.61
62455AY84	MOUNTCLIFF					0.160000	08 Nov 2021		
		Local	12,500,000.000	99.969778	12,496,222.22	99.969778	12,496,222.22	0.00	0.51
		Base		99.969778	12,496,222.22	99.969778	12,496,222.22	0.00	0.51
62455AZ18	MOUNTCLIFF					0.150000	01 Dec 2021		
		Local	10,000,000.000	99.962083	9,996,208.33	99.962083	9,996,208.33	0.00	0.40
		Base		99.962083	9,996,208.33	99.962083	9,996,208.33	0.00	0.40
85520LX75	STARBIRD FDG. CORP					0.080000	07 Oct 2021		
		Local	15,000,000.000	99.992000	14,998,800.00	99.992000	14,998,800.00	0.00	0.61
		Base		99.992000	14,998,800.00	99.992000	14,998,800.00	0.00	0.61
85520LZL2	STARBIRD FDG. CORP					0.130000	20 Dec 2021		
		Local	10,000,000.000	99.960278	9,996,027.78	99.960278	9,996,027.78	0.00	0.40
		Base		99.960278	9,996,027.78	99.960278	9,996,027.78	0.00	0.40
91842JWF2	VW CR INC					0.180000	15 Sep 2021		
		Local	10,000,000.000	99.993000	9,999,300.00	99.993000	9,999,300.00	0.00	0.40
		Base		99.993000	9,999,300.00	99.993000	9,999,300.00	0.00	0.40
92646KY14	VICTORY RECEIVABLES					0.090000	01 Nov 2021		
		Local	10,000,000.000	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.40
		Base		99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.40
94107MXD3	WASTE MANAGEMENT INC					0.180000	13 Oct 2021		
		Local	20,000,000.000	99.979000	19,995,800.00	99.979000	19,995,800.00	0.00	0.81
		Base		99.979000	19,995,800.00	99.979000	19,995,800.00	0.00	0.81
US DOLLAR Total									
		Local	340,592,664.800		340,531,493.41		340,515,922.19	-15,571.22	13.77
		Base			340,531,493.41		340,515,922.19	-15,571.22	13.77
CASH EQUIVALENT Total									
		Base	340,592,664.800		340,531,493.41		340,515,922.19	-15,571.22	13.77

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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
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
			201,613.000	127.422983	25,690,129.86	129.590000	26,127,028.67	436,898.81	1.06
		Base		127.422983	25,690,129.86	129.590000	26,127,028.67	436,898.81	1.06
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			75,200.000	114.608568	8,618,564.32	116.060000	8,727,712.00	109,147.68	0.35
		Base		114.608568	8,618,564.32	116.060000	8,727,712.00	109,147.68	0.35
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			6,000,000.000	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
		Base		1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
US DOLLAR Total									
			6,276,813.000		40,308,694.18		40,854,740.67	546,046.49	1.65
		Base			40,308,694.18		40,854,740.67	546,046.49	1.65
EQUITY Total									
			6,276,813.000	Base	40,308,694.18		40,854,740.67	546,046.49	1.65
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	99.912512	7,493,438.39	100.553113	7,541,483.48	48,045.09	0.31
		Base		99.912512	7,493,438.39	100.553113	7,541,483.48	48,045.09	0.31
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
			10,205,000.000	100.193198	10,224,715.82	114.133475	11,647,321.12	1,422,605.30	0.47
		Base		100.193198	10,224,715.82	114.133475	11,647,321.12	1,422,605.30	0.47
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
			10,062,000.000	99.867640	10,048,681.94	128.395213	12,919,126.33	2,870,444.39	0.52
		Base		99.867640	10,048,681.94	128.395213	12,919,126.33	2,870,444.39	0.52

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010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.591142	9,959,114.16	96.735111	9,673,511.10	-285,603.06	0.39
		Base		99.591142	9,959,114.16	96.735111	9,673,511.10	-285,603.06	0.39
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.987320	9,998,731.97	99.352435	9,935,243.50	-63,488.47	0.40
		Base		99.987320	9,998,731.97	99.352435	9,935,243.50	-63,488.47	0.40
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	102.591864	5,129,593.19	107.416059	5,370,802.95	241,209.76	0.22
		Base		102.591864	5,129,593.19	107.416059	5,370,802.95	241,209.76	0.22
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.922500	9,992,250.03	99.085325	9,908,532.50	-83,717.53	0.40
		Base		99.922500	9,992,250.03	99.085325	9,908,532.50	-83,717.53	0.40
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	18,000,000.000	99.988148	17,997,866.62	100.205906	18,037,063.08	39,196.46	0.73
		Base		99.988148	17,997,866.62	100.205906	18,037,063.08	39,196.46	0.73
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.868920	9,986,891.97	100.036695	10,003,669.50	16,777.53	0.40
		Base		99.868920	9,986,891.97	100.036695	10,003,669.50	16,777.53	0.40
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.797559	4,989,877.97	160.538468	8,026,923.40	3,037,045.43	0.32
		Base		99.797559	4,989,877.97	160.538468	8,026,923.40	3,037,045.43	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					0.773750	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.722935	10,072,293.50	72,293.50	0.41
		Base		100.000000	10,000,000.00	100.722935	10,072,293.50	72,293.50	0.41
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.415500	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.389720	4,015,588.80	15,588.80	0.16
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.389720	4,015,588.80	15,588.80	0.16
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.954728	2,998,641.84	126.773681	3,803,210.43	804,568.59	0.15
		Base		99.954728	2,998,641.84	126.773681	3,803,210.43	804,568.59	0.15

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02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					0.733130	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.011686	10,001,168.60	1,168.60	0.40
		Base		100.000000	10,000,000.00	100.011686	10,001,168.60	1,168.60	0.40
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	101.058873	5,052,943.63	103.383781	5,169,189.05	116,245.42	0.21
		Base		101.058873	5,052,943.63	103.383781	5,169,189.05	116,245.42	0.21
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	97.976300	7,393,291.63	98.692995	7,447,373.40	54,081.77	0.30
		Base		97.976300	7,393,291.63	98.692995	7,447,373.40	54,081.77	0.30
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.927620	4,996,380.98	123.968412	6,198,420.60	1,202,039.62	0.25
		Base		99.927620	4,996,380.98	123.968412	6,198,420.60	1,202,039.62	0.25
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.819942	4,990,997.10	111.320137	5,566,006.85	575,009.75	0.23
		Base		99.819942	4,990,997.10	111.320137	5,566,006.85	575,009.75	0.23
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.997108	9,999,710.76	112.399283	11,239,928.30	1,240,217.54	0.45
		Base		99.997108	9,999,710.76	112.399283	11,239,928.30	1,240,217.54	0.45
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	100.014427	15,002,164.05	2,164.05	0.61
		Base		100.000000	15,000,000.00	100.014427	15,002,164.05	2,164.05	0.61
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	110.043211	11,554,537.13	110.118912	11,562,485.76	7,948.63	0.47
		Base		110.043211	11,554,537.13	110.118912	11,562,485.76	7,948.63	0.47
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.993368	5,049,668.39	103.247401	5,162,370.05	112,701.66	0.21
		Base		100.993368	5,049,668.39	103.247401	5,162,370.05	112,701.66	0.21
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	101.672031	5,083,601.54	109.710653	5,485,532.65	401,931.11	0.22
		Base		101.672031	5,083,601.54	109.710653	5,485,532.65	401,931.11	0.22

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06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.949877	14,992,481.50	103.432423	15,514,863.45	522,381.95	0.63
		Base		99.949877	14,992,481.50	103.432423	15,514,863.45	522,381.95	0.63
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.987897	14,998,184.56	102.094205	15,314,130.75	315,946.19	0.62
		Base		99.987897	14,998,184.56	102.094205	15,314,130.75	315,946.19	0.62
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.958674	2,998,760.21	109.429247	3,282,877.41	284,117.20	0.13
		Base		99.958674	2,998,760.21	109.429247	3,282,877.41	284,117.20	0.13
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.932757	9,993,275.71	105.074042	10,507,404.20	514,128.49	0.42
		Base		99.932757	9,993,275.71	105.074042	10,507,404.20	514,128.49	0.42
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	115.301941	34,590,582.30	4,590,582.30	1.40
		Base		100.000000	30,000,000.00	115.301941	34,590,582.30	4,590,582.30	1.40
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	116.480297	5,824,014.85	129.311000	6,465,550.00	641,535.15	0.26
		Base		116.480297	5,824,014.85	129.311000	6,465,550.00	641,535.15	0.26
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	136.015066	6,800,753.30	1,800,753.30	0.28
		Base		100.000000	5,000,000.00	136.015066	6,800,753.30	1,800,753.30	0.28
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	14,494,155.680	95.391675	13,826,217.85	95.913970	13,901,920.13	75,702.28	0.56
Original Face:		Base	15,000,000.000	95.391675	13,826,217.85	95.913970	13,901,920.13	75,702.28	0.56
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.133273	3,370,398.01	107.403870	3,544,327.71	173,929.70	0.14
Original Face:		Base	3,300,000.000	102.133273	3,370,398.01	107.403870	3,544,327.71	173,929.70	0.14
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	0.010	-87,200.000000	-8.72	102.925390	0.01	8.73	0.00
		Base		-87,200.000000	-8.72	102.925390	0.01	8.73	0.00

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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	0.40
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.40
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.278500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.425361	10,042,536.10	42,536.10	0.41
		Base		100.000000	10,000,000.00	100.425361	10,042,536.10	42,536.10	0.41
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	0.040	100.000000	0.04	100.000000	0.04	0.00	0.00
Original Face:		Base	7,000,000.000	100.000000	0.04	100.000000	0.04	0.00	0.00
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.989453	2,999,683.59	101.109906	3,033,297.18	33,613.59	0.12
		Base		99.989453	2,999,683.59	101.109906	3,033,297.18	33,613.59	0.12
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.619885	2,988,596.56	111.819122	3,354,573.66	365,977.10	0.14
		Base		99.619885	2,988,596.56	111.819122	3,354,573.66	365,977.10	0.14
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	15,000,000.000	99.965499	14,994,824.86	100.579000	15,086,850.00	92,025.14	0.61
		Base		99.965499	14,994,824.86	100.579000	15,086,850.00	92,025.14	0.61
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	20,000,000.000	100.241398	20,048,279.52	100.310705	20,062,141.00	13,861.48	0.81
		Base		100.241398	20,048,279.52	100.310705	20,062,141.00	13,861.48	0.81
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.658500	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.245680	4,009,827.20	9,827.20	0.16
		Base		100.000000	4,000,000.00	100.245680	4,009,827.20	9,827.20	0.16
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	108.426000	10,842,600.00	842,600.00	0.44
		Base		100.000000	10,000,000.00	108.426000	10,842,600.00	842,600.00	0.44
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	103.354157	2,067,083.14	67,083.14	0.08
		Base		100.000000	2,000,000.00	103.354157	2,067,083.14	67,083.14	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	107.938279	10,793,827.93	109.924045	10,992,404.50	198,576.57	0.44
		Base		107.938279	10,793,827.93	109.924045	10,992,404.50	198,576.57	0.44
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.397925	5,119,896.25	107.163520	5,358,176.00	238,279.75	0.22
Original Face:		Base	5,000,000.000	102.397925	5,119,896.25	107.163520	5,358,176.00	238,279.75	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.789710	9,978,971.01	138.979298	13,897,929.80	3,918,958.79	0.56
		Base		99.789710	9,978,971.01	138.979298	13,897,929.80	3,918,958.79	0.56
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
		Local	8,393,000.000	101.360304	8,507,170.30	105.335695	8,840,824.88	333,654.58	0.36
		Base		101.360304	8,507,170.30	105.335695	8,840,824.88	333,654.58	0.36
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.959632	4,997,981.61	100.860048	5,043,002.40	45,020.79	0.20
		Base		99.959632	4,997,981.61	100.860048	5,043,002.40	45,020.79	0.20
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.723272	12,964,025.32	102.659629	13,345,751.77	381,726.45	0.54
		Base		99.723272	12,964,025.32	102.659629	13,345,751.77	381,726.45	0.54
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					0.998500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.970554	15,145,583.10	145,583.10	0.61
		Base		100.000000	15,000,000.00	100.970554	15,145,583.10	145,583.10	0.61
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	105.550620	5,277,531.00	277,531.00	0.21
		Base		100.000000	5,000,000.00	105.550620	5,277,531.00	277,531.00	0.21
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	36,962.600	100.127751	37,009.82	114.334562	42,261.03	5,251.21	0.00
Original Face:		Base	5,000,000.000	100.127751	37,009.82	114.334562	42,261.03	5,251.21	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,041,184.600	91.756574	1,872,921.05	104.036026	2,123,567.34	250,646.29	0.09
Original Face:		Base	10,000,000.000	91.756574	1,872,921.05	104.036026	2,123,567.34	250,646.29	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
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	328,318.970	101.602338	333,579.75	106.638516	350,114.48	16,534.73	0.01
	Original Face:	Base	5,085,000.000	101.602338	333,579.75	106.638516	350,114.48	16,534.73	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,406,865.350	102.530318	1,442,463.52	106.396365	1,496,853.59	54,390.07	0.06
	Original Face:	Base	5,000,000.000	102.530318	1,442,463.52	106.396365	1,496,853.59	54,390.07	0.06
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	1,312,353.150	106.608633	1,399,081.75	108.965888	1,430,017.26	30,935.51	0.06
	Original Face:	Base	5,000,000.000	106.608633	1,399,081.75	108.965888	1,430,017.26	30,935.51	0.06
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,968,983.800	102.749042	2,023,111.99	106.734492	2,101,584.86	78,472.87	0.08
	Original Face:	Base	7,000,000.000	102.749042	2,023,111.99	106.734492	2,101,584.86	78,472.87	0.08
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	1,363,519.390	100.797829	1,374,397.94	105.583439	1,439,650.66	65,252.72	0.06
	Original Face:	Base	3,550,000.000	100.797829	1,374,397.94	105.583439	1,439,650.66	65,252.72	0.06
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	1,449,363.400	102.818846	1,490,218.72	107.664234	1,560,446.00	70,227.28	0.06
	Original Face:	Base	5,000,000.000	102.818846	1,490,218.72	107.664234	1,560,446.00	70,227.28	0.06
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	788,909.650	104.036092	820,750.77	116.320272	917,661.85	96,911.08	0.04
	Original Face:	Base	10,300,000.000	104.036092	820,750.77	116.320272	917,661.85	96,911.08	0.04
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	442,735.290	99.687068	441,349.83	113.547131	502,713.22	61,363.39	0.02
	Original Face:	Base	14,598,876.000	99.687068	441,349.83	113.547131	502,713.22	61,363.39	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	442,205.140	99.679235	440,786.70	114.047053	504,321.93	63,535.23	0.02
	Original Face:	Base	11,774,977.000	99.679235	440,786.70	114.047053	504,321.93	63,535.23	0.02
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	193,054.280	99.630291	192,340.54	111.967986	216,158.99	23,818.45	0.01
	Original Face:	Base	3,598,890.000	99.630291	192,340.54	111.967986	216,158.99	23,818.45	0.01

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31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	114,449.720	99.703634	114,110.53	113.917339	130,378.08	16,267.55	0.01
Original Face:		Base	6,241,535.000	99.703634	114,110.53	113.917339	130,378.08	16,267.55	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	146,592.750	100.188741	146,869.43	114.043291	167,179.20	20,309.77	0.01
Original Face:		Base	5,000,000.000	100.188741	146,869.43	114.043291	167,179.20	20,309.77	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	192,169.450	100.719672	193,552.44	114.696236	220,411.13	26,858.69	0.01
Original Face:		Base	5,000,000.000	100.719672	193,552.44	114.696236	220,411.13	26,858.69	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	185,326.650	100.489153	186,233.18	116.027930	215,030.68	28,797.50	0.01
Original Face:		Base	5,000,000.000	100.489153	186,233.18	116.027930	215,030.68	28,797.50	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.377000	01 Jan 2037		
		Local	495,903.660	103.124387	511,397.61	106.519586	528,234.53	16,836.92	0.02
Original Face:		Base	6,000,000.000	103.124387	511,397.61	106.519586	528,234.53	16,836.92	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.238000	01 Oct 2036		
		Local	480,705.950	103.072723	495,476.71	105.798927	508,581.74	13,105.03	0.02
Original Face:		Base	5,000,000.000	103.072723	495,476.71	105.798927	508,581.74	13,105.03	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	1,975,854.920	99.941473	1,974,698.52	105.784136	2,090,141.06	115,442.54	0.08
Original Face:		Base	8,208,821.000	99.941473	1,974,698.52	105.784136	2,090,141.06	115,442.54	0.08
3130ALRG1	FEDERAL HOME LOAN BANK 03/23 0.125					0.125000	17 Mar 2023		
		Local	20,000,000.000	99.915199	19,983,039.78	99.950254	19,990,050.80	7,011.02	0.81
		Base		99.915199	19,983,039.78	99.950254	19,990,050.80	7,011.02	0.81
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	1,552,952.600	103.302994	1,604,246.53	107.555826	1,670,291.00	66,044.47	0.07
Original Face:		Base	5,000,000.000	103.302994	1,604,246.53	107.555826	1,670,291.00	66,044.47	0.07
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,880,867.440	109.592523	2,061,290.09	111.911684	2,104,910.43	43,620.34	0.09
Original Face:		Base	7,231,153.000	109.592523	2,061,290.09	111.911684	2,104,910.43	43,620.34	0.09

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3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	2,513,382.190	99.969934	2,512,626.51	105.827515	2,659,849.91	147,223.40	0.11
Original Face:		Base	8,000,000.000	99.969934	2,512,626.51	105.827515	2,659,849.91	147,223.40	0.11
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	1,629,847.860	103.015400	1,678,994.30	107.023852	1,744,325.96	65,331.66	0.07
Original Face:		Base	6,000,000.000	103.015400	1,678,994.30	107.023852	1,744,325.96	65,331.66	0.07
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,944,922.550	100.421792	1,953,126.07	105.589545	2,053,634.87	100,508.80	0.08
Original Face:		Base	5,000,000.000	100.421792	1,953,126.07	105.589545	2,053,634.87	100,508.80	0.08
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	106.627914	5,331,395.68	117.875790	5,893,789.50	562,393.82	0.24
		Base		106.627914	5,331,395.68	117.875790	5,893,789.50	562,393.82	0.24
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	105.922733	5,296,136.65	113.888603	5,694,430.15	398,293.50	0.23
		Base		105.922733	5,296,136.65	113.888603	5,694,430.15	398,293.50	0.23
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	115.599962	4,901,438.39	111.714988	4,736,715.49	-164,722.90	0.19
		Base		115.599962	4,901,438.39	111.714988	4,736,715.49	-164,722.90	0.19
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125					0.125000	10 May 2023		
		Local	7,000,000.000	99.891989	6,992,439.23	99.894963	6,992,647.41	208.18	0.28
		Base		99.891989	6,992,439.23	99.894963	6,992,647.41	208.18	0.28
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	134.423798	6,721,189.89	145.283377	7,264,168.85	542,978.96	0.29
		Base		134.423798	6,721,189.89	145.283377	7,264,168.85	542,978.96	0.29
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	5,000,000.000	99.699602	4,984,980.12	99.386516	4,969,325.80	-15,654.32	0.20
		Base		99.699602	4,984,980.12	99.386516	4,969,325.80	-15,654.32	0.20
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.637329	25 Mar 2052		
		Local	344,009.530	108.471838	373,153.46	116.517800	400,832.34	27,678.88	0.02
Original Face:		Base	4,261,779.000	108.471838	373,153.46	116.517800	400,832.34	27,678.88	0.02

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3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	379,027.600	100.246019	379,960.08	100.446310	380,719.24	759.16	0.02
Original Face:		Base	5,000,000.000	100.246019	379,960.08	100.446310	380,719.24	759.16	0.02
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	787,131.400	103.387988	813,799.32	105.050880	826,888.46	13,089.14	0.03
Original Face:		Base	5,000,000.000	103.387988	813,799.32	105.050880	826,888.46	13,089.14	0.03
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	0.020	-52,700.000000	-10.54	100.000000	0.02	10.56	0.00
Original Face:		Base	5,469,245.000	-52,700.000000	-10.54	100.000000	0.02	10.56	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	5,442,907.200	98.413446	5,356,552.54	105.656220	5,750,770.01	394,217.47	0.23
Original Face:		Base	30,000,000.000	98.413446	5,356,552.54	105.656220	5,750,770.01	394,217.47	0.23
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	976,412.250	101.326152	989,360.96	102.824680	1,003,992.77	14,631.81	0.04
Original Face:		Base	5,000,000.000	101.326152	989,360.96	102.824680	1,003,992.77	14,631.81	0.04
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	1,371,251.640	99.930159	1,370,293.95	104.127700	1,427,852.79	57,558.84	0.06
Original Face:		Base	6,000,000.000	99.930159	1,370,293.95	104.127700	1,427,852.79	57,558.84	0.06
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,220,051.340	99.354931	1,212,181.17	103.942320	1,268,149.67	55,968.50	0.05
Original Face:		Base	5,000,000.000	99.354931	1,212,181.17	103.942320	1,268,149.67	55,968.50	0.05
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	742,337.220	100.774419	748,086.02	107.327990	796,735.62	48,649.60	0.03
Original Face:		Base	6,000,000.000	100.774419	748,086.02	107.327990	796,735.62	48,649.60	0.03
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	183,318.030	101.911705	186,822.53	101.289060	185,681.11	-1,141.42	0.01
Original Face:		Base	2,500,000.000	101.911705	186,822.53	101.289060	185,681.11	-1,141.42	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.434380	25 Apr 2038		
		Local	1,139,024.600	99.871183	1,137,557.34	100.718780	1,147,211.68	9,654.34	0.05
Original Face:		Base	5,000,000.000	99.871183	1,137,557.34	100.718780	1,147,211.68	9,654.34	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,019,227.150	102.201345	1,041,663.86	100.637040	1,025,720.03	-15,943.83	0.04
Original Face:		Base	1,500,000.000	102.201345	1,041,663.86	100.637040	1,025,720.03	-15,943.83	0.04
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	626,254.150	105.474873	660,540.77	105.577490	661,183.41	642.64	0.03
Original Face:		Base	5,000,000.000	105.474873	660,540.77	105.577490	661,183.41	642.64	0.03
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	822,318.320	102.209923	840,490.92	102.640480	844,031.47	3,540.55	0.03
Original Face:		Base	1,750,000.000	102.209923	840,490.92	102.640480	844,031.47	3,540.55	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.623434	3,455,460.46	102.238440	3,733,545.40	278,084.94	0.15
Original Face:		Base	3,651,802.000	94.623434	3,455,460.46	102.238440	3,733,545.40	278,084.94	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	846,171.170	101.618127	859,863.29	103.981540	879,861.81	19,998.52	0.04
Original Face:		Base	8,500,000.000	101.618127	859,863.29	103.981540	879,861.81	19,998.52	0.04
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	465,980.750	102.517336	477,711.05	101.599670	473,434.90	-4,276.15	0.02
Original Face:		Base	5,000,000.000	102.517336	477,711.05	101.599670	473,434.90	-4,276.15	0.02
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	133,718.210	104.695942	139,997.54	100.405080	134,259.88	-5,737.66	0.01
Original Face:		Base	5,000,000.000	104.695942	139,997.54	100.405080	134,259.88	-5,737.66	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	855,814.240	102.056727	873,416.00	103.601250	886,634.25	13,218.25	0.04
Original Face:		Base	5,000,000.000	102.056727	873,416.00	103.601250	886,634.25	13,218.25	0.04
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	566,187.740	103.468798	585,827.65	99.919240	565,730.49	-20,097.16	0.02
Original Face:		Base	8,346,000.000	103.468798	585,827.65	99.919240	565,730.49	-20,097.16	0.02
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	854,361.850	101.659065	868,536.27	103.929000	887,929.73	19,393.46	0.04
Original Face:		Base	5,000,000.000	101.659065	868,536.27	103.929000	887,929.73	19,393.46	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
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	1,105,272.780	101.937659	1,126,689.20	103.640000	1,145,504.71	18,815.51	0.05
	Original Face:	Base	6,000,000.000	101.937659	1,126,689.20	103.640000	1,145,504.71	18,815.51	0.05
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	5,187,215.740	102.565676	5,320,302.90	102.582660	5,321,183.89	880.99	0.22
	Original Face:	Base	9,284,523.000	102.565676	5,320,302.90	102.582660	5,321,183.89	880.99	0.22
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	85.118843	901,757.93	100.000000	1,059,410.46	157,652.53	0.04
	Original Face:	Base	6,000,000.000	85.118843	901,757.93	100.000000	1,059,410.46	157,652.53	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.933459	10,899,003.76	104.222810	11,143,787.37	244,783.61	0.45
	Original Face:	Base	10,692,273.000	101.933459	10,899,003.76	104.222810	11,143,787.37	244,783.61	0.45
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	407,751.750	101.963494	415,757.93	102.193180	416,694.48	936.55	0.02
	Original Face:	Base	15,000,000.000	101.963494	415,757.93	102.193180	416,694.48	936.55	0.02
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	1,735,750.500	104.565429	1,814,994.95	102.088850	1,772,007.72	-42,987.23	0.07
	Original Face:	Base	11,000,000.000	104.565429	1,814,994.95	102.088850	1,772,007.72	-42,987.23	0.07
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,074,351.380	102.315067	1,099,223.33	101.608490	1,091,632.21	-7,591.12	0.04
	Original Face:	Base	2,304,044.000	102.315067	1,099,223.33	101.608490	1,091,632.21	-7,591.12	0.04
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,782,498.740	107.108810	1,909,213.18	104.292750	1,859,016.95	-50,196.23	0.08
	Original Face:	Base	4,600,000.000	107.108810	1,909,213.18	104.292750	1,859,016.95	-50,196.23	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	3,922,066.810	102.826557	4,032,926.25	103.158870	4,045,959.80	13,033.55	0.16
	Original Face:	Base	6,976,000.000	102.826557	4,032,926.25	103.158870	4,045,959.80	13,033.55	0.16
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	2,257,873.170	100.885292	2,277,861.94	103.391160	2,334,441.26	56,579.32	0.09
	Original Face:	Base	6,000,000.000	100.885292	2,277,861.94	103.391160	2,334,441.26	56,579.32	0.09

Base Currency: USD - US DOLLAR

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3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	2,117,412.060	Local	101.242160	2,143,713.70	104.581270	2,214,416.42	70,702.72	0.09
Original Face:	6,000,000.000	Base	101.242160	2,143,713.70	104.581270	2,214,416.42	70,702.72	0.09
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	3,529,020.110	Local	99.113636	3,497,740.14	104.725800	3,695,794.54	198,054.40	0.15
Original Face:	10,000,000.000	Base	99.113636	3,497,740.14	104.725800	3,695,794.54	198,054.40	0.15
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,764,510.050	Local	99.870602	1,762,226.81	104.725800	1,847,897.27	85,670.46	0.07
Original Face:	5,000,000.000	Base	99.870602	1,762,226.81	104.725800	1,847,897.27	85,670.46	0.07
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
	0.040	Local	-79,025.000000	-31.61	100.000000	0.04	31.65	0.00
Original Face:	10,000,000.000	Base	-79,025.000000	-31.61	100.000000	0.04	31.65	0.00
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	3,961,445.390	Local	102.526468	4,061,530.04	100.801720	3,993,205.09	-68,324.95	0.16
Original Face:	5,000,000.000	Base	102.526468	4,061,530.04	100.801720	3,993,205.09	-68,324.95	0.16
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	526,656.950	Local	101.642530	535,307.45	100.376950	528,642.18	-6,665.27	0.02
Original Face:	5,000,000.000	Base	101.642530	535,307.45	100.376950	528,642.18	-6,665.27	0.02
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	266,283.960	Local	101.853044	271,218.32	100.050050	266,417.24	-4,801.08	0.01
Original Face:	5,000,000.000	Base	101.853044	271,218.32	100.050050	266,417.24	-4,801.08	0.01
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,641,965.100	Local	104.582681	4,854,691.53	103.861450	4,821,212.26	-33,479.27	0.19
Original Face:	5,000,000.000	Base	104.582681	4,854,691.53	103.861450	4,821,212.26	-33,479.27	0.19
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,498,495.780	Local	104.918780	6,818,142.47	104.355790	6,781,556.61	-36,585.86	0.27
Original Face:	7,000,000.000	Base	104.918780	6,818,142.47	104.355790	6,781,556.61	-36,585.86	0.27
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	4,747,637.800	Local	100.429089	4,768,009.39	100.395450	4,766,412.33	-1,597.06	0.19
Original Face:	5,000,000.000	Base	100.429089	4,768,009.39	100.395450	4,766,412.33	-1,597.06	0.19

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31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	154,301.480	99.885860	154,125.36	113.971021	175,858.97	21,733.61	0.01
Original Face:		Base	6,625,000.000	99.885860	154,125.36	113.971021	175,858.97	21,733.61	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	160,245.060	99.945783	160,158.18	115.798968	185,562.13	25,403.95	0.01
Original Face:		Base	6,000,000.000	99.945783	160,158.18	115.798968	185,562.13	25,403.95	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	397,077.780	103.739283	411,925.64	106.169490	421,575.45	9,649.81	0.02
Original Face:		Base	7,703,000.000	103.739283	411,925.64	106.169490	421,575.45	9,649.81	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	705,783.200	102.814153	725,645.02	109.248020	771,054.17	45,409.15	0.03
Original Face:		Base	10,000,000.000	102.814153	725,645.02	109.248020	771,054.17	45,409.15	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	1,344,215.860	102.348664	1,375,786.98	105.391880	1,416,694.37	40,907.39	0.06
Original Face:		Base	13,000,000.000	102.348664	1,375,786.98	105.391880	1,416,694.37	40,907.39	0.06
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	284,770.020	100.555459	286,351.80	103.523630	294,804.26	8,452.46	0.01
Original Face:		Base	3,000,000.000	100.555459	286,351.80	103.523630	294,804.26	8,452.46	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	649,859.000	102.827857	668,236.08	103.750730	674,233.46	5,997.38	0.03
Original Face:		Base	12,500,000.000	102.827857	668,236.08	103.750730	674,233.46	5,997.38	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	736,777.850	106.053929	781,381.86	107.392030	791,240.69	9,858.83	0.03
Original Face:		Base	5,000,000.000	106.053929	781,381.86	107.392030	791,240.69	9,858.83	0.03
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	2,968,640.560	102.405659	3,040,055.94	104.224420	3,094,048.41	53,992.47	0.13
Original Face:		Base	8,000,000.000	102.405659	3,040,055.94	104.224420	3,094,048.41	53,992.47	0.13
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	1,065,683.820	102.038959	1,087,412.68	104.376750	1,112,326.14	24,913.46	0.04
Original Face:		Base	5,000,000.000	102.038959	1,087,412.68	104.376750	1,112,326.14	24,913.46	0.04

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	417,889.200	103.486979	432,460.91	101.882240	425,754.88	-6,706.03	0.02
	Original Face:	Base	5,000,000.000	103.486979	432,460.91	101.882240	425,754.88	-6,706.03	0.02
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,168,315.600	100.677318	1,176,228.81	104.934650	1,225,967.89	49,739.08	0.05
	Original Face:	Base	5,000,000.000	100.677318	1,176,228.81	104.934650	1,225,967.89	49,739.08	0.05
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	1,299,898.850	103.135045	1,340,651.26	106.525630	1,384,725.44	44,074.18	0.06
	Original Face:	Base	5,000,000.000	103.135045	1,340,651.26	106.525630	1,384,725.44	44,074.18	0.06
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.459304	6,308,844.29	103.016860	6,469,458.81	160,614.52	0.26
	Original Face:	Base	6,280,000.000	100.459304	6,308,844.29	103.016860	6,469,458.81	160,614.52	0.26
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	252,137.260	102.712883	258,977.45	100.116910	252,432.03	-6,545.42	0.01
	Original Face:	Base	3,000,000.000	102.712883	258,977.45	100.116910	252,432.03	-6,545.42	0.01
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,215,746.450	104.274842	1,267,717.69	104.821250	1,274,360.63	6,642.94	0.05
	Original Face:	Base	5,000,000.000	104.274842	1,267,717.69	104.821250	1,274,360.63	6,642.94	0.05
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	152,162.250	100.761996	153,321.72	101.809250	154,915.25	1,593.53	0.01
	Original Face:	Base	1,000,000.000	100.761996	153,321.72	101.809250	154,915.25	1,593.53	0.01
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	531,649.750	100.933364	536,611.98	102.225170	543,479.86	6,867.88	0.02
	Original Face:	Base	5,000,000.000	100.933364	536,611.98	102.225170	543,479.86	6,867.88	0.02
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	665,293.890	101.845999	677,575.21	101.198010	673,264.18	-4,311.03	0.03
	Original Face:	Base	7,500,000.000	101.845999	677,575.21	101.198010	673,264.18	-4,311.03	0.03
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	2,842,247.500	102.409946	2,910,744.13	106.428040	3,024,948.31	114,204.18	0.12
	Original Face:	Base	10,000,000.000	102.409946	2,910,744.13	106.428040	3,024,948.31	114,204.18	0.12

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	924,520.850	101.492785	938,321.96	103.688770	958,624.30	20,302.34	0.04
Original Face:		Base	5,000,000.000	101.492785	938,321.96	103.688770	958,624.30	20,302.34	0.04
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	388,683.190	101.840396	395,836.50	100.931640	392,304.32	-3,532.18	0.02
Original Face:		Base	5,000,000.000	101.840396	395,836.50	100.931640	392,304.32	-3,532.18	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.975635	1,766,692.32	108.297270	1,933,081.36	166,389.04	0.08
Original Face:		Base	1,784,977.000	98.975635	1,766,692.32	108.297270	1,933,081.36	166,389.04	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	206,079.800	101.342635	208,846.70	100.079260	206,243.14	-2,603.56	0.01
Original Face:		Base	10,000,000.000	101.342635	208,846.70	100.079260	206,243.14	-2,603.56	0.01
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,114,931.690	101.316968	2,142,784.67	103.315400	2,185,050.14	42,265.47	0.09
Original Face:		Base	5,183,921.000	101.316968	2,142,784.67	103.315400	2,185,050.14	42,265.47	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	790,125.600	100.977995	797,852.99	103.558390	818,241.35	20,388.36	0.03
Original Face:		Base	5,000,000.000	100.977995	797,852.99	103.558390	818,241.35	20,388.36	0.03
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	1,299,909.860	102.248095	1,329,133.07	101.030790	1,313,309.20	-15,823.87	0.05
Original Face:		Base	14,550,000.000	102.248095	1,329,133.07	101.030790	1,313,309.20	-15,823.87	0.05
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	377,609.600	102.416210	386,733.44	100.236620	378,503.10	-8,230.34	0.02
Original Face:		Base	10,000,000.000	102.416210	386,733.44	100.236620	378,503.10	-8,230.34	0.02
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,641,914.970	102.862458	1,688,914.09	102.689530	1,686,074.77	-2,839.32	0.07
Original Face:		Base	3,000,000.000	102.862458	1,688,914.09	102.689530	1,686,074.77	-2,839.32	0.07
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	526,184.800	102.751710	540,663.88	101.344850	533,261.20	-7,402.68	0.02
Original Face:		Base	5,000,000.000	102.751710	540,663.88	101.344850	533,261.20	-7,402.68	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,266,904.000	102.426384	1,297,643.96	103.607520	1,312,607.82	14,963.86	0.05
Original Face:		Base	2,579,263.000	102.426384	1,297,643.96	103.607520	1,312,607.82	14,963.86	0.05
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	560,261.400	102.084040	571,937.47	101.599900	569,225.02	-2,712.45	0.02
Original Face:		Base	5,000,000.000	102.084040	571,937.47	101.599900	569,225.02	-2,712.45	0.02
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	785,507.000	102.710376	806,797.19	101.924680	800,625.50	-6,171.69	0.03
Original Face:		Base	5,000,000.000	102.710376	806,797.19	101.924680	800,625.50	-6,171.69	0.03
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	535,219.750	101.785551	544,776.37	101.020590	540,682.15	-4,094.22	0.02
Original Face:		Base	5,000,000.000	101.785551	544,776.37	101.020590	540,682.15	-4,094.22	0.02
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	437,347.150	99.848475	436,684.46	100.914830	441,348.13	4,663.67	0.02
Original Face:		Base	3,650,000.000	99.848475	436,684.46	100.914830	441,348.13	4,663.67	0.02
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.978657	1,999,573.14	100.844471	2,016,889.42	17,316.28	0.08
		Base		99.978657	1,999,573.14	100.844471	2,016,889.42	17,316.28	0.08
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.755273	9,975,527.25	98.961798	9,896,179.80	-79,347.45	0.40
		Base		99.755273	9,975,527.25	98.961798	9,896,179.80	-79,347.45	0.40
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	741,206.520	101.744097	754,133.88	100.546110	745,254.32	-8,879.56	0.03
Original Face:		Base	1,104,000.000	101.744097	754,133.88	100.546110	745,254.32	-8,879.56	0.03
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	479,611.010	103.081572	494,390.57	103.775790	497,720.11	3,329.54	0.02
Original Face:		Base	5,000,000.000	103.081572	494,390.57	103.775790	497,720.11	3,329.54	0.02
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	6,761,797.890	103.561327	7,002,607.60	101.834270	6,885,827.52	-116,780.08	0.28
Original Face:		Base	9,629,000.000	103.561327	7,002,607.60	101.834270	6,885,827.52	-116,780.08	0.28

Base Currency: USD - US DOLLAR

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3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	2,942,613.850	Local	100.601594	2,960,316.43	105.151410	3,094,199.95	133,883.52	0.13
Original Face:	5,000,000.000	Base	100.601594	2,960,316.43	105.151410	3,094,199.95	133,883.52	0.13
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,552,842.900	Local	99.464819	4,528,476.96	105.183540	4,788,841.33	260,364.37	0.19
Original Face:	6,000,000.000	Base	99.464819	4,528,476.96	105.183540	4,788,841.33	260,364.37	0.19
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	2,680,204.700	Local	112.290203	3,009,607.30	113.725300	3,048,070.84	38,463.54	0.12
Original Face:	10,000,000.000	Base	112.290203	3,009,607.30	113.725300	3,048,070.84	38,463.54	0.12
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	8,520,764.420	Local	104.060692	8,866,766.45	103.742200	8,839,628.47	-27,137.98	0.36
Original Face:	11,739,000.000	Base	104.060692	8,866,766.45	103.742200	8,839,628.47	-27,137.98	0.36
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	1,794,939.860	Local	103.816750	1,863,448.22	100.387200	1,801,889.87	-61,558.35	0.07
Original Face:	4,774,000.000	Base	103.816750	1,863,448.22	100.387200	1,801,889.87	-61,558.35	0.07
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,966,036.510	Local	102.727125	3,046,924.02	100.614150	2,984,252.42	-62,671.60	0.12
Original Face:	5,000,000.000	Base	102.727125	3,046,924.02	100.614150	2,984,252.42	-62,671.60	0.12
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	3,477,399.850	Local	102.286359	3,556,905.71	102.174040	3,552,999.91	-3,905.80	0.14
Original Face:	5,000,000.000	Base	102.286359	3,556,905.71	102.174040	3,552,999.91	-3,905.80	0.14
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	10,000,000.000	Local	102.831835	10,283,183.46	102.832031	10,283,203.10	19.64	0.42
Original Face:	10,000,000.000	Base	102.831835	10,283,183.46	102.832031	10,283,203.10	19.64	0.42
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,466,963.200	Local	103.793796	1,522,616.79	109.884259	1,611,961.64	89,344.85	0.07
Original Face:	10,000,000.000	Base	103.793796	1,522,616.79	109.884259	1,611,961.64	89,344.85	0.07
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	763,756.770	Local	101.775454	777,316.92	106.822599	815,864.83	38,547.91	0.03
Original Face:	7,000,000.000	Base	101.775454	777,316.92	106.822599	815,864.83	38,547.91	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.022000	01 Nov 2035		
		Local	444,767.150	102.959582	457,930.40	105.196483	467,879.40	9,949.00	0.02
Original Face:		Base	5,000,000.000	102.959582	457,930.40	105.196483	467,879.40	9,949.00	0.02
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	2,284,752.600	105.291279	2,405,645.24	111.692888	2,551,906.16	146,260.92	0.10
Original Face:		Base	20,000,000.000	105.291279	2,405,645.24	111.692888	2,551,906.16	146,260.92	0.10
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.015000	01 May 2036		
		Local	507,022.750	103.101330	522,747.20	105.309253	533,941.87	11,194.67	0.02
Original Face:		Base	5,000,000.000	103.101330	522,747.20	105.309253	533,941.87	11,194.67	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					1.973000	01 Oct 2037		
		Local	169,840.200	105.894123	179,850.79	103.187236	175,253.41	-4,597.38	0.01
Original Face:		Base	4,000,000.000	105.894123	179,850.79	103.187236	175,253.41	-4,597.38	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	1,132,882.160	103.743803	1,175,295.04	108.660593	1,230,996.47	55,701.43	0.05
Original Face:		Base	8,000,000.000	103.743803	1,175,295.04	108.660593	1,230,996.47	55,701.43	0.05
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					2.082000	01 Aug 2037		
		Local	86,709.250	106.125506	92,020.63	99.851964	86,580.89	-5,439.74	0.00
Original Face:		Base	5,000,000.000	106.125506	92,020.63	99.851964	86,580.89	-5,439.74	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE					2.698000	01 Apr 2023		
		Local	2,747,115.420	101.369647	2,784,741.20	102.622564	2,819,160.28	34,419.08	0.11
Original Face:		Base	4,950,000.000	101.369647	2,784,741.20	102.622564	2,819,160.28	34,419.08	0.11
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE					2.444000	01 Feb 2023		
		Local	2,480,928.350	100.870549	2,502,526.05	101.818280	2,526,038.57	23,512.52	0.10
Original Face:		Base	6,575,000.000	100.870549	2,502,526.05	101.818280	2,526,038.57	23,512.52	0.10
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	904,989.480	101.836873	921,612.99	105.412383	953,970.98	32,357.99	0.04
Original Face:		Base	6,000,000.000	101.836873	921,612.99	105.412383	953,970.98	32,357.99	0.04
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	1,014,620.500	102.772491	1,042,750.76	106.659191	1,082,186.02	39,435.26	0.04
Original Face:		Base	10,000,000.000	102.772491	1,042,750.76	106.659191	1,082,186.02	39,435.26	0.04

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3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,448,285.700	Local	103.976512	1,505,876.96	108.176708	1,566,707.79	60,830.83	0.06
Original Face:	6,000,000.000	Base	103.976512	1,505,876.96	108.176708	1,566,707.79	60,830.83	0.06
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,335,076.710	Local	104.696730	2,444,748.95	108.809991	2,540,796.76	96,047.81	0.10
Original Face:	6,750,000.000	Base	104.696730	2,444,748.95	108.809991	2,540,796.76	96,047.81	0.10
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	1,485,343.580	Local	102.610247	1,524,114.72	109.074923	1,620,137.37	96,022.65	0.07
Original Face:	7,000,000.000	Base	102.610247	1,524,114.72	109.074923	1,620,137.37	96,022.65	0.07
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,186,772.860	Local	99.713308	8,163,302.02	102.895964	8,423,858.85	260,556.83	0.34
Original Face:	8,500,000.000	Base	99.713308	8,163,302.02	102.895964	8,423,858.85	260,556.83	0.34
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.807171	5,606,168.82	108.912054	6,117,590.07	511,421.25	0.25
Original Face:	5,617,000.000	Base	99.807171	5,606,168.82	108.912054	6,117,590.07	511,421.25	0.25
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,658,369.490	Local	101.096004	1,676,545.28	104.622396	1,735,025.89	58,480.61	0.07
Original Face:	5,948,304.000	Base	101.096004	1,676,545.28	104.622396	1,735,025.89	58,480.61	0.07
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	2,284,077.580	Local	102.022760	2,330,278.98	105.478902	2,409,219.95	78,940.97	0.10
Original Face:	7,922,201.000	Base	102.022760	2,330,278.98	105.478902	2,409,219.95	78,940.97	0.10
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,635,053.460	Local	101.996741	1,667,701.25	108.859045	1,779,903.58	112,202.33	0.07
Original Face:	6,000,000.000	Base	101.996741	1,667,701.25	108.859045	1,779,903.58	112,202.33	0.07
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	3,348,447.770	Local	104.002111	3,482,456.36	109.555960	3,668,424.10	185,967.74	0.15
Original Face:	11,523,254.000	Base	104.002111	3,482,456.36	109.555960	3,668,424.10	185,967.74	0.15
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	6,477.200	Local	99.900574	6,470.76	100.007050	6,477.66	6.90	0.00
Original Face:	5,000,000.000	Base	99.900574	6,470.76	100.007050	6,477.66	6.90	0.00

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	3,352,909.070	116.224005	3,896,885.22	118.471200	3,972,231.61	75,346.39	0.16
Original Face:		Base	41,000,000.000	116.224005	3,896,885.22	118.471200	3,972,231.61	75,346.39	0.16
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	129,350.850	101.338484	131,082.19	114.088810	147,574.85	16,492.66	0.01
Original Face:		Base	5,000,000.000	101.338484	131,082.19	114.088810	147,574.85	16,492.66	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	759,267.550	107.805926	818,535.41	109.490330	831,324.55	12,789.14	0.03
Original Face:		Base	5,855,000.000	107.805926	818,535.41	109.490330	831,324.55	12,789.14	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.992512	25 Sep 2039		
		Local	363,585.100	104.546011	380,113.72	113.810790	413,799.07	33,685.35	0.02
Original Face:		Base	5,000,000.000	104.546011	380,113.72	113.810790	413,799.07	33,685.35	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	1,444.320	100.891077	1,457.19	101.728500	1,469.29	12.10	0.00
Original Face:		Base	6,000,000.000	100.891077	1,457.19	101.728500	1,469.29	12.10	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.576042	25 Aug 2039		
		Local	1,113,036.100	102.438793	1,140,180.75	111.673020	1,242,961.03	102,780.28	0.05
Original Face:		Base	10,000,000.000	102.438793	1,140,180.75	111.673020	1,242,961.03	102,780.28	0.05
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	3,058,241.270	102.152105	3,124,057.83	109.407820	3,345,955.10	221,897.27	0.14
Original Face:		Base	8,609,641.000	102.152105	3,124,057.83	109.407820	3,345,955.10	221,897.27	0.14
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	2,237,643.000	99.676712	2,230,408.96	104.641120	2,341,494.70	111,085.74	0.09
Original Face:		Base	5,000,000.000	99.676712	2,230,408.96	104.641120	2,341,494.70	111,085.74	0.09
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.019220	25 Oct 2040		
		Local	743,523.850	107.585902	799,926.84	114.965580	854,796.51	54,869.67	0.03
Original Face:		Base	5,000,000.000	107.585902	799,926.84	114.965580	854,796.51	54,869.67	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	775,588.650	99.686467	773,156.92	114.036224	884,452.01	111,295.09	0.04
Original Face:		Base	11,959,998.000	99.686467	773,156.92	114.036224	884,452.01	111,295.09	0.04

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31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	150,561.000	Local	99.442611	149,721.79	113.998554	171,637.36	21,915.57	0.01
Original Face:	5,000,000.000	Base	99.442611	149,721.79	113.998554	171,637.36	21,915.57	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
	138,049.990	Local	100.526947	138,777.44	115.738311	159,776.73	20,999.29	0.01
Original Face:	6,500,000.000	Base	100.526947	138,777.44	115.738311	159,776.73	20,999.29	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	256,580.160	Local	100.125279	256,901.60	114.387195	293,494.85	36,593.25	0.01
Original Face:	8,000,000.000	Base	100.125279	256,901.60	114.387195	293,494.85	36,593.25	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	103,287.040	Local	100.414040	103,714.69	111.567967	115,235.25	11,520.56	0.00
Original Face:	5,457,127.000	Base	100.414040	103,714.69	111.567967	115,235.25	11,520.56	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	253,563.650	Local	100.466695	254,747.02	113.011635	286,556.43	31,809.41	0.01
Original Face:	5,000,000.000	Base	100.466695	254,747.02	113.011635	286,556.43	31,809.41	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	555,201.030	Local	100.857599	559,962.43	113.969040	632,757.28	72,794.85	0.03
Original Face:	10,547,657.000	Base	100.857599	559,962.43	113.969040	632,757.28	72,794.85	0.03
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	445,706.800	Local	100.479481	447,843.88	115.271028	513,770.81	65,926.93	0.02
Original Face:	17,500,000.000	Base	100.479481	447,843.88	115.271028	513,770.81	65,926.93	0.02
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	130,891.660	Local	103.038070	134,868.24	114.615260	150,021.82	15,153.58	0.01
Original Face:	9,397,749.000	Base	103.038070	134,868.24	114.615260	150,021.82	15,153.58	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	5,574,501.540	Local	105.139865	5,861,023.39	109.452371	6,101,424.11	240,400.72	0.25
Original Face:	15,243,777.000	Base	105.139865	5,861,023.39	109.452371	6,101,424.11	240,400.72	0.25
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	634,617.110	Local	100.572079	638,247.62	103.591932	657,412.13	19,164.51	0.03
Original Face:	4,744,826.000	Base	100.572079	638,247.62	103.591932	657,412.13	19,164.51	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
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	960,760.190	Local	100.596679	966,492.84	103.307462	992,536.97	26,044.13	0.04
Original Face:	4,166,154.000	Base	100.596679	966,492.84	103.307462	992,536.97	26,044.13	0.04
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	3,510,909.800	Local	102.420370	3,595,886.81	106.754278	3,748,046.41	152,159.60	0.15
Original Face:	10,000,000.000	Base	102.420370	3,595,886.81	106.754278	3,748,046.41	152,159.60	0.15
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	5,659,776.720	Local	107.796341	6,101,032.24	109.076071	6,173,462.07	72,429.83	0.25
Original Face:	9,938,165.000	Base	107.796341	6,101,032.24	109.076071	6,173,462.07	72,429.83	0.25
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	3,786,373.710	Local	107.792808	4,081,438.55	109.075704	4,130,013.78	48,575.23	0.17
Original Face:	6,864,195.000	Base	107.792808	4,081,438.55	109.075704	4,130,013.78	48,575.23	0.17
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	1,286,857.100	Local	105.127447	1,352,840.01	108.430144	1,395,341.01	42,501.00	0.06
Original Face:	11,668,342.000	Base	105.127447	1,352,840.01	108.430144	1,395,341.01	42,501.00	0.06
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	3,596,804.000	Local	99.848523	3,591,355.68	105.813569	3,805,906.68	214,551.00	0.15
Original Face:	10,000,000.000	Base	99.848523	3,591,355.68	105.813569	3,805,906.68	214,551.00	0.15
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	12,650,416.440	Local	106.288038	13,445,879.48	105.657215	13,366,077.70	-79,801.78	0.54
Original Face:	12,784,918.000	Base	106.288038	13,445,879.48	105.657215	13,366,077.70	-79,801.78	0.54
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,110,890.000	Local	100.624506	2,124,072.64	104.913096	2,214,600.05	90,527.41	0.09
Original Face:	6,000,000.000	Base	100.624506	2,124,072.64	104.913096	2,214,600.05	90,527.41	0.09
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	676,600.110	Local	104.716479	708,511.81	116.291084	786,825.60	78,313.79	0.03
Original Face:	9,100,000.000	Base	104.716479	708,511.81	116.291084	786,825.60	78,313.79	0.03
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	356,383.360	Local	100.865231	359,466.90	106.454600	379,386.48	19,919.58	0.02
Original Face:	7,060,000.000	Base	100.865231	359,466.90	106.454600	379,386.48	19,919.58	0.02

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	333,639.000	102.035904	340,431.57	106.269198	354,555.49	14,123.92	0.01
Original Face:		Base	6,000,000.000	102.035904	340,431.57	106.269198	354,555.49	14,123.92	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	943,889.950	103.899050	980,692.69	110.573715	1,043,694.18	63,001.49	0.04
Original Face:		Base	5,000,000.000	103.899050	980,692.69	110.573715	1,043,694.18	63,001.49	0.04
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	2,280,798.450	103.305527	2,356,190.85	106.999741	2,440,448.43	84,257.58	0.10
Original Face:		Base	7,000,000.000	103.305527	2,356,190.85	106.999741	2,440,448.43	84,257.58	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	144,196.850	100.706236	145,215.22	106.078978	152,962.54	7,747.32	0.01
Original Face:		Base	7,000,000.000	100.706236	145,215.22	106.078978	152,962.54	7,747.32	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	720,851.460	104.936145	756,433.73	108.082302	779,112.85	22,679.12	0.03
Original Face:		Base	6,100,000.000	104.936145	756,433.73	108.082302	779,112.85	22,679.12	0.03
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	2,022,721.860	101.517446	2,053,415.57	105.365374	2,131,248.45	77,832.88	0.09
Original Face:		Base	9,500,000.000	101.517446	2,053,415.57	105.365374	2,131,248.45	77,832.88	0.09
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,056,904.850	102.526271	1,083,605.13	108.205259	1,143,626.63	60,021.50	0.05
Original Face:		Base	5,000,000.000	102.526271	1,083,605.13	108.205259	1,143,626.63	60,021.50	0.05
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,757,060.910	103.573218	1,819,844.53	109.539593	1,924,677.37	104,832.84	0.08
Original Face:		Base	7,899,440.000	103.573218	1,819,844.53	109.539593	1,924,677.37	104,832.84	0.08
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	2,118,505.520	105.436163	2,233,670.93	109.776378	2,325,618.63	91,947.70	0.09
Original Face:		Base	8,000,000.000	105.436163	2,233,670.93	109.776378	2,325,618.63	91,947.70	0.09
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	2,258,086.740	102.020423	2,303,709.64	106.060038	2,394,927.65	91,218.01	0.10
Original Face:		Base	6,000,000.000	102.020423	2,303,709.64	106.060038	2,394,927.65	91,218.01	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
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	1,625,897.500	102.133787	1,660,590.69	105.469647	1,714,828.35	54,237.66	0.07
	Original Face:	Base	5,000,000.000	102.133787	1,660,590.69	105.469647	1,714,828.35	54,237.66	0.07
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	1,680,981.900	102.953323	1,730,626.73	106.995619	1,798,576.99	67,950.26	0.07
	Original Face:	Base	5,000,000.000	102.953323	1,730,626.73	106.995619	1,798,576.99	67,950.26	0.07
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.085000	01 Feb 2037		
		Local	385,406.050	102.784969	396,139.49	105.658083	407,212.64	11,073.15	0.02
	Original Face:	Base	5,000,000.000	102.784969	396,139.49	105.658083	407,212.64	11,073.15	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	306,762.680	105.213548	322,755.90	108.496021	332,825.30	10,069.40	0.01
	Original Face:	Base	3,262,241.000	105.213548	322,755.90	108.496021	332,825.30	10,069.40	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.236000	01 Jan 2037		
		Local	503,731.030	102.776114	517,715.18	105.206303	529,956.79	12,241.61	0.02
	Original Face:	Base	6,271,091.000	102.776114	517,715.18	105.206303	529,956.79	12,241.61	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	513,465.000	102.027920	523,877.66	106.734879	548,046.25	24,168.59	0.02
	Original Face:	Base	12,000,000.000	102.027920	523,877.66	106.734879	548,046.25	24,168.59	0.02
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.094979	9,909,497.87	137.945118	13,794,511.80	3,885,013.93	0.56
		Base		99.094979	9,909,497.87	137.945118	13,794,511.80	3,885,013.93	0.56
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	109.509820	4,380,392.81	109.878940	4,395,157.60	14,764.79	0.18
		Base		109.509820	4,380,392.81	109.878940	4,395,157.60	14,764.79	0.18
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.702738	4,985,136.89	145.093050	7,254,652.50	2,269,515.61	0.29
		Base		99.702738	4,985,136.89	145.093050	7,254,652.50	2,269,515.61	0.29
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300001	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.022999	15,003,449.85	3,449.85	0.61
		Base		100.000000	15,000,000.00	100.022999	15,003,449.85	3,449.85	0.61

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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
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.911838	13,737,877.70	100.258240	13,785,508.00	47,630.30	0.56
Original Face:		Base	13,750,000.000	99.911838	13,737,877.70	100.258240	13,785,508.00	47,630.30	0.56
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
		Local	6,090,000.000	103.252130	6,288,054.73	107.776730	6,563,602.86	275,548.13	0.27
Original Face:		Base	6,090,000.000	103.252130	6,288,054.73	107.776730	6,563,602.86	275,548.13	0.27
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.993576	4,999,678.79	100.375000	5,018,750.00	19,071.21	0.20
		Base		99.993576	4,999,678.79	100.375000	5,018,750.00	19,071.21	0.20
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.509083	25 Jul 2022		
		Local	5,000,000.000	99.825038	4,991,251.88	102.126230	5,106,311.50	115,059.62	0.21
Original Face:		Base	5,000,000.000	99.825038	4,991,251.88	102.126230	5,106,311.50	115,059.62	0.21
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	1,433,545.420	110.250863	1,580,496.20	115.443489	1,654,934.85	74,438.65	0.07
Original Face:		Base	8,707,929.000	110.250863	1,580,496.20	115.443489	1,654,934.85	74,438.65	0.07
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	6,229,305.100	105.474237	6,570,312.03	107.352836	6,687,335.69	117,023.66	0.27
Original Face:		Base	11,805,572.000	105.474237	6,570,312.03	107.352836	6,687,335.69	117,023.66	0.27
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	2,011,389.200	100.000000	2,011,389.20	106.227746	2,136,653.41	125,264.21	0.09
Original Face:		Base	10,000,000.000	100.000000	2,011,389.20	106.227746	2,136,653.41	125,264.21	0.09
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	9,187,703.920	111.948003	10,285,451.02	110.063352	10,112,294.91	-173,156.11	0.41
Original Face:		Base	9,821,806.000	111.948003	10,285,451.02	110.063352	10,112,294.91	-173,156.11	0.41
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	12,868,278.760	106.727703	13,734,018.35	106.505095	13,705,372.52	-28,645.83	0.55
Original Face:		Base	12,889,444.000	106.727703	13,734,018.35	106.505095	13,705,372.52	-28,645.83	0.55
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	9,984,724.200	109.220088	10,905,324.57	108.939374	10,877,296.04	-28,028.53	0.44
Original Face:		Base	10,000,000.000	109.220088	10,905,324.57	108.939374	10,877,296.04	-28,028.53	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
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	10,153,165.730	106.438304	10,806,857.43	106.565253	10,819,746.75	12,889.32	0.44
	Original Face:	Base	10,204,176.000	106.438304	10,806,857.43	106.565253	10,819,746.75	12,889.32	0.44
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	12,335,802.560	109.098569	13,458,184.05	109.493640	13,506,919.25	48,735.20	0.55
	Original Face:	Base	12,373,645.000	109.098569	13,458,184.05	109.493640	13,506,919.25	48,735.20	0.55
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	1,127,206.440	108.534711	1,223,410.25	115.067703	1,297,050.56	73,640.31	0.05
	Original Face:	Base	6,000,000.000	108.534711	1,223,410.25	115.067703	1,297,050.56	73,640.31	0.05
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	2,693,793.940	105.441742	2,840,383.25	107.781094	2,903,400.58	63,017.33	0.12
	Original Face:	Base	5,682,660.000	105.441742	2,840,383.25	107.781094	2,903,400.58	63,017.33	0.12
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	1,604,650.200	105.664268	1,695,541.88	108.214185	1,736,459.14	40,917.26	0.07
	Original Face:	Base	5,271,946.000	105.664268	1,695,541.88	108.214185	1,736,459.14	40,917.26	0.07
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	6,298,213.700	105.458352	6,641,992.40	107.056232	6,742,630.27	100,637.87	0.27
	Original Face:	Base	8,934,236.000	105.458352	6,641,992.40	107.056232	6,742,630.27	100,637.87	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	134,321.390	100.815872	135,417.28	116.603850	156,623.91	21,206.63	0.01
	Original Face:	Base	7,000,000.000	100.815872	135,417.28	116.603850	156,623.91	21,206.63	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	1,272,809.000	103.167568	1,313,126.09	106.340165	1,353,507.19	40,381.10	0.05
	Original Face:	Base	22,821,698.000	103.167568	1,313,126.09	106.340165	1,353,507.19	40,381.10	0.05
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	155,482.800	102.519320	159,399.91	104.262181	162,109.76	2,709.85	0.01
	Original Face:	Base	5,000,000.000	102.519320	159,399.91	104.262181	162,109.76	2,709.85	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	2,076,138.520	100.917233	2,095,181.54	103.965519	2,158,468.19	63,286.65	0.09
	Original Face:	Base	13,640,889.000	100.917233	2,095,181.54	103.965519	2,158,468.19	63,286.65	0.09

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3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	863,497.550	107.643547	929,499.39	108.064541	933,134.66	3,635.27	0.04
Original Face:		Base	5,000,000.000	107.643547	929,499.39	108.064541	933,134.66	3,635.27	0.04
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,866,775.200	106.005787	1,978,889.75	110.565256	2,064,004.78	85,115.03	0.08
Original Face:		Base	10,000,000.000	106.005787	1,978,889.75	110.565256	2,064,004.78	85,115.03	0.08
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					2.079000	20 Mar 2070		
		Local	5,691,595.330	106.453738	6,058,915.98	105.194470	5,987,243.54	-71,672.44	0.24
Original Face:		Base	6,631,731.000	106.453738	6,058,915.98	105.194470	5,987,243.54	-71,672.44	0.24
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					2.241000	20 Apr 2070		
		Local	8,306,090.300	112.053629	9,307,275.61	107.070000	8,893,330.88	-413,944.73	0.36
Original Face:		Base	10,005,856.000	112.053629	9,307,275.61	107.070000	8,893,330.88	-413,944.73	0.36
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	5,942,290.240	106.856317	6,349,712.50	106.767707	6,344,447.03	-5,265.47	0.26
Original Face:		Base	7,538,423.000	106.856317	6,349,712.50	106.767707	6,344,447.03	-5,265.47	0.26
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					2.750000	20 May 2070		
		Local	8,240,195.700	110.560651	9,110,413.98	106.045630	8,738,367.44	-372,046.54	0.35
Original Face:		Base	10,000,000.000	110.560651	9,110,413.98	106.045630	8,738,367.44	-372,046.54	0.35
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					2.251000	20 Oct 2070		
		Local	8,451,027.200	108.615104	9,179,091.98	108.750000	9,190,492.08	11,400.10	0.37
Original Face:		Base	10,000,000.000	108.615104	9,179,091.98	108.750000	9,190,492.08	11,400.10	0.37
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.571000	20 Jan 2071		
		Local	5,815,018.190	112.579546	6,546,521.06	110.281210	6,412,872.42	-133,648.64	0.26
Original Face:		Base	6,168,892.000	112.579546	6,546,521.06	110.281210	6,412,872.42	-133,648.64	0.26
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	128,963.750	100.772295	129,959.73	116.556624	150,315.79	20,356.06	0.01
Original Face:		Base	7,322,535.000	100.772295	129,959.73	116.556624	150,315.79	20,356.06	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	624,014.340	104.810692	654,033.75	114.597413	715,104.29	61,070.54	0.03
Original Face:		Base	8,800,000.000	104.810692	654,033.75	114.597413	715,104.29	61,070.54	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
38141GXP4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 0.481				0.481000	27 Jan 2023		
	15,000,000.000	Local	100.018634	15,002,795.14	100.018327	15,002,749.05	-46.09	0.61
		Base	100.018634	15,002,795.14	100.018327	15,002,749.05	-46.09	0.61
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.777655	9,977,765.50	-22,234.50	0.40
		Base	100.000000	10,000,000.00	99.777655	9,977,765.50	-22,234.50	0.40
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45				1.450000	28 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.087440	10,008,744.00	8,744.00	0.40
		Base	100.000000	10,000,000.00	100.087440	10,008,744.00	8,744.00	0.40
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	531,969.580	Local	106.045331	564,128.90	108.793710	578,749.44	14,620.54	0.02
Original Face:	2,500,000.000	Base	106.045331	564,128.90	108.793710	578,749.44	14,620.54	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,661,135.760	Local	105.853103	2,816,894.79	110.013180	2,927,600.07	110,705.28	0.12
Original Face:	8,000,000.000	Base	105.853103	2,816,894.79	110.013180	2,927,600.07	110,705.28	0.12
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.029000	20 Apr 2067		
	7,504,330.100	Local	103.466852	7,764,494.09	101.382040	7,608,042.94	-156,451.15	0.31
Original Face:	10,000,000.000	Base	103.466852	7,764,494.09	101.382040	7,608,042.94	-156,451.15	0.31
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	311,171.900	Local	103.286891	321,399.78	105.829430	329,311.45	7,911.67	0.01
Original Face:	10,000,000.000	Base	103.286891	321,399.78	105.829430	329,311.45	7,911.67	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.730130	20 Dec 2066		
	7,870,280.100	Local	101.004724	7,949,354.69	100.073860	7,876,093.09	-73,261.60	0.32
Original Face:	10,000,000.000	Base	101.004724	7,949,354.69	100.073860	7,876,093.09	-73,261.60	0.32
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.697010	20 Aug 2034		
	629,979.550	Local	106.434664	670,516.62	114.122680	718,949.55	48,432.93	0.03
Original Face:	5,000,000.000	Base	106.434664	670,516.62	114.122680	718,949.55	48,432.93	0.03
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.942580	20 Apr 2037		
	1,268,971.000	Local	107.571484	1,365,050.94	114.599830	1,454,238.61	89,187.67	0.06
Original Face:	10,000,000.000	Base	107.571484	1,365,050.94	114.599830	1,454,238.61	89,187.67	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	376,860.510	101.823242	383,731.59	104.537070	393,958.94	10,227.35	0.02
Original Face:	6,500,000.000	Base		101.823242	383,731.59	104.537070	393,958.94	10,227.35	0.02
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					2.975540	16 Oct 2051		
		Local	2,000,000.000	99.703008	1,994,060.16	103.786730	2,075,734.60	81,674.44	0.08
Original Face:	2,000,000.000	Base		99.703008	1,994,060.16	103.786730	2,075,734.60	81,674.44	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	4,216,608.950	103.136101	4,348,846.06	101.320120	4,272,273.25	-76,572.81	0.17
Original Face:	5,000,000.000	Base		103.136101	4,348,846.06	101.320120	4,272,273.25	-76,572.81	0.17
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	922,990.800	100.265517	925,441.50	101.889460	940,430.34	14,988.84	0.04
Original Face:	12,000,000.000	Base		100.265517	925,441.50	101.889460	940,430.34	14,988.84	0.04
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.519094	5,240,021.64	108.816980	5,907,673.84	667,652.20	0.24
Original Face:	5,429,000.000	Base		96.519094	5,240,021.64	108.816980	5,907,673.84	667,652.20	0.24
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	1,823,968.230	102.091268	1,862,112.30	104.367510	1,903,630.22	41,517.92	0.08
Original Face:	3,000,000.000	Base		102.091268	1,862,112.30	104.367510	1,903,630.22	41,517.92	0.08
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	586,527.600	99.893860	585,905.06	100.338850	588,515.05	2,609.99	0.02
Original Face:	10,000,000.000	Base		99.893860	585,905.06	100.338850	588,515.05	2,609.99	0.02
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.105060	20 Nov 2042		
		Local	1,866,677.020	112.931600	2,108,068.22	117.283290	2,189,300.22	81,232.00	0.09
Original Face:	5,010,613.000	Base		112.931600	2,108,068.22	117.283290	2,189,300.22	81,232.00	0.09
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	421,328.580	99.591476	419,607.35	100.979900	425,457.18	5,849.83	0.02
Original Face:	6,000,000.000	Base		99.591476	419,607.35	100.979900	425,457.18	5,849.83	0.02
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	427,338.440	102.033971	436,030.38	100.197080	428,180.64	-7,849.74	0.02
Original Face:	13,484,830.000	Base		102.033971	436,030.38	100.197080	428,180.64	-7,849.74	0.02

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38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,678,593.770	Local	101.329092	4,740,776.60	104.035762	4,867,410.68	126,634.08	0.20
Original Face:	6,068,715.000	Base	101.329092	4,740,776.60	104.035762	4,867,410.68	126,634.08	0.20
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.102880	20 Aug 2069		
	7,555,265.810	Local	102.705441	7,759,669.05	103.547200	7,823,266.20	63,597.15	0.32
Original Face:	10,000,000.000	Base	102.705441	7,759,669.05	103.547200	7,823,266.20	63,597.15	0.32
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.372610	20 Jul 2070		
	13,300,089.780	Local	117.944313	15,686,699.46	111.695644	14,855,620.93	-831,078.53	0.60
Original Face:	13,083,197.000	Base	117.944313	15,686,699.46	111.695644	14,855,620.93	-831,078.53	0.60
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.088380	20 Aug 2070		
	4,828,759.840	Local	103.766301	5,010,625.49	104.143580	5,028,843.37	18,217.88	0.20
Original Face:	5,000,000.000	Base	103.766301	5,010,625.49	104.143580	5,028,843.37	18,217.88	0.20
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.238380	20 Aug 2070		
	4,829,989.170	Local	104.811695	5,062,393.52	105.052870	5,074,042.24	11,648.72	0.21
Original Face:	5,000,000.000	Base	104.811695	5,062,393.52	105.052870	5,074,042.24	11,648.72	0.21
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.138380	20 Sep 2070		
	9,850,607.340	Local	104.613904	10,305,104.93	104.556220	10,299,422.68	-5,682.25	0.42
Original Face:	10,000,000.000	Base	104.613904	10,305,104.93	104.556220	10,299,422.68	-5,682.25	0.42
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	309,777.400	Local	100.412845	311,056.30	100.263380	310,593.29	-463.01	0.01
Original Face:	10,000,000.000	Base	100.412845	311,056.30	100.263380	310,593.29	-463.01	0.01
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	0.010	Local	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
Original Face:	10,000,000.000	Base	128,400.000000	12.84	100.000000	0.01	-12.83	0.00
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.625210	20 Jun 2048		
	4,114,277.900	Local	106.234310	4,370,774.74	114.794210	4,722,952.81	352,178.07	0.19
Original Face:	10,000,000.000	Base	106.234310	4,370,774.74	114.794210	4,722,952.81	352,178.07	0.19
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.552680	20 Feb 2049		
	3,922,130.800	Local	104.479054	4,097,805.16	110.825610	4,346,725.38	248,920.22	0.18
Original Face:	10,000,000.000	Base	104.479054	4,097,805.16	110.825610	4,346,725.38	248,920.22	0.18

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	2,056,023.700	101.789556	2,092,817.39	103.076600	2,119,279.33	26,461.94	0.09
Original Face:		Base	10,000,000.000	101.789556	2,092,817.39	103.076600	2,119,279.33	26,461.94	0.09
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.179200	20 Jun 2034		
		Local	2,294,270.150	104.352186	2,394,121.05	108.380830	2,486,549.03	92,427.98	0.10
Original Face:		Base	6,317,173.000	104.352186	2,394,121.05	108.380830	2,486,549.03	92,427.98	0.10
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.621350	20 Dec 2041		
		Local	4,646,531.610	104.699131	4,864,878.24	108.347870	5,034,418.03	169,539.79	0.20
Original Face:		Base	11,457,930.000	104.699131	4,864,878.24	108.347870	5,034,418.03	169,539.79	0.20
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.553040	20 Jan 2050		
		Local	5,391,841.860	113.174833	6,102,208.02	116.084080	6,259,070.02	156,862.00	0.25
Original Face:		Base	8,141,884.000	113.174833	6,102,208.02	116.084080	6,259,070.02	156,862.00	0.25
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	9,028,249.150	100.328270	9,057,886.19	101.120270	9,129,389.92	71,503.73	0.37
Original Face:		Base	10,000,000.000	100.328270	9,057,886.19	101.120270	9,129,389.92	71,503.73	0.37
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	9,659,306.340	102.663936	9,916,624.10	102.623640	9,912,731.76	-3,892.34	0.40
Original Face:		Base	10,000,000.000	102.663936	9,916,624.10	102.623640	9,912,731.76	-3,892.34	0.40
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.879394	4,993,969.70	108.523957	5,426,197.85	432,228.15	0.22
		Base		99.879394	4,993,969.70	108.523957	5,426,197.85	432,228.15	0.22
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.945864	3,997,834.56	104.515625	4,180,625.00	182,790.44	0.17
		Base		99.945864	3,997,834.56	104.515625	4,180,625.00	182,790.44	0.17
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	2,251,450.500	100.000000	2,251,450.50	100.000000	2,251,450.50	0.00	0.09
Original Face:		Base	8,000,000.000	100.000000	2,251,450.50	100.000000	2,251,450.50	0.00	0.09
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	113.444093	11,344,409.30	129.722068	12,972,206.80	1,627,797.50	0.52
		Base		113.444093	11,344,409.30	129.722068	12,972,206.80	1,627,797.50	0.52

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46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.357140	4,967,857.02	148.256390	7,412,819.50	2,444,962.48	0.30
		Base		99.357140	4,967,857.02	148.256390	7,412,819.50	2,444,962.48	0.30
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.939977	9,993,997.67	103.684206	10,368,420.60	374,422.93	0.42
		Base		99.939977	9,993,997.67	103.684206	10,368,420.60	374,422.93	0.42
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.640863	2,207,056.99	102.371030	2,244,999.61	37,942.62	0.09
Original Face:		Base	4,840,000.000	100.640863	2,207,056.99	102.371030	2,244,999.61	37,942.62	0.09
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.574744	4,928,737.18	132.519204	6,625,960.20	1,697,223.02	0.27
		Base		98.574744	4,928,737.18	132.519204	6,625,960.20	1,697,223.02	0.27
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.942114	9,994,211.43	99.063554	9,906,355.40	-87,856.03	0.40
		Base		99.942114	9,994,211.43	99.063554	9,906,355.40	-87,856.03	0.40
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.369705	7,452,727.90	96.568503	7,242,637.73	-210,090.17	0.29
		Base		99.369705	7,452,727.90	96.568503	7,242,637.73	-210,090.17	0.29
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.084500	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.444393	5,022,219.65	22,219.65	0.20
		Base		100.000000	5,000,000.00	100.444393	5,022,219.65	22,219.65	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.952681	4,997,634.04	109.340859	5,467,042.95	469,408.91	0.22
		Base		99.952681	4,997,634.04	109.340859	5,467,042.95	469,408.91	0.22
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.695326	9,969,532.59	104.249202	10,424,920.20	455,387.61	0.42
		Base		99.695326	9,969,532.59	104.249202	10,424,920.20	455,387.61	0.42
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	2,425,000.000	102.105547	2,476,059.52	102.170130	2,477,625.65	1,566.13	0.10
		Base		102.105547	2,476,059.52	102.170130	2,477,625.65	1,566.13	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
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.696989	3,987,879.56	104.696502	4,187,860.08	199,980.52	0.17
		Base		99.696989	3,987,879.56	104.696502	4,187,860.08	199,980.52	0.17
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					0.948380	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.868641	14,980,296.15	-19,703.85	0.61
		Base		100.000000	15,000,000.00	99.868641	14,980,296.15	-19,703.85	0.61
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	98.819623	14,822,943.42	93.214999	13,982,249.85	-840,693.57	0.57
		Base		98.819623	14,822,943.42	93.214999	13,982,249.85	-840,693.57	0.57
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.937344	4,996,867.18	98.206615	4,910,330.75	-86,536.43	0.20
		Base		99.937344	4,996,867.18	98.206615	4,910,330.75	-86,536.43	0.20
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.742732	4,987,136.62	145.288046	7,264,402.30	2,277,265.68	0.29
		Base		99.742732	4,987,136.62	145.288046	7,264,402.30	2,277,265.68	0.29
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	112.082755	5,604,137.77	111.024561	5,551,228.05	-52,909.72	0.22
		Base		112.082755	5,604,137.77	111.024561	5,551,228.05	-52,909.72	0.22
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	20,000,000.000	104.281729	20,856,345.77	104.152740	20,830,548.00	-25,797.77	0.84
		Base		104.281729	20,856,345.77	104.152740	20,830,548.00	-25,797.77	0.84
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	114.282538	11,428,253.76	129.755142	12,975,514.20	1,547,260.44	0.52
		Base		114.282538	11,428,253.76	129.755142	12,975,514.20	1,547,260.44	0.52
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.782580	16,464,125.67	97.416412	16,073,707.98	-390,417.69	0.65
		Base		99.782580	16,464,125.67	97.416412	16,073,707.98	-390,417.69	0.65
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.882070	9,988,206.99	109.010469	10,901,046.90	912,839.91	0.44
		Base		99.882070	9,988,206.99	109.010469	10,901,046.90	912,839.91	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
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.977630	7,998,210.38	100.868850	8,069,508.00	71,297.62	0.33
		Base		99.977630	7,998,210.38	100.868850	8,069,508.00	71,297.62	0.33
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.675467	4,983,773.35	105.558104	5,277,905.20	294,131.85	0.21
		Base		99.675467	4,983,773.35	105.558104	5,277,905.20	294,131.85	0.21
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.992353	9,999,235.29	100.383247	10,038,324.70	39,089.41	0.41
		Base		99.992353	9,999,235.29	100.383247	10,038,324.70	39,089.41	0.41
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR					0.581160	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.348370	5,017,418.50	17,418.50	0.20
		Base		100.000000	5,000,000.00	100.348370	5,017,418.50	17,418.50	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.683140	6,977,819.81	111.403558	7,798,249.06	820,429.25	0.32
		Base		99.683140	6,977,819.81	111.403558	7,798,249.06	820,429.25	0.32
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.910447	4,995,522.33	107.957113	5,397,855.65	402,333.32	0.22
		Base		99.910447	4,995,522.33	107.957113	5,397,855.65	402,333.32	0.22
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.672909	4,983,645.45	102.088089	5,104,404.45	120,759.00	0.21
		Base		99.672909	4,983,645.45	102.088089	5,104,404.45	120,759.00	0.21
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	35,000,000.000	100.000000	35,000,000.00	100.187889	35,065,761.15	65,761.15	1.42
		Base		100.000000	35,000,000.00	100.187889	35,065,761.15	65,761.15	1.42
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.956296	9,995,629.57	101.758142	10,175,814.20	180,184.63	0.41
		Base		99.956296	9,995,629.57	101.758142	10,175,814.20	180,184.63	0.41
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.959709	4,997,985.46	107.109993	5,355,499.65	357,514.19	0.22
		Base		99.959709	4,997,985.46	107.109993	5,355,499.65	357,514.19	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
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.490750	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.244491	20,048,898.20	48,898.20	0.81
		Base		100.000000	20,000,000.00	100.244491	20,048,898.20	48,898.20	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	109.599181	5,479,959.07	108.345623	5,417,281.15	-62,677.92	0.22
		Base		109.599181	5,479,959.07	108.345623	5,417,281.15	-62,677.92	0.22
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.994835	4,999,741.74	100.610168	5,030,508.40	30,766.66	0.20
		Base		99.994835	4,999,741.74	100.610168	5,030,508.40	30,766.66	0.20
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	113.286732	3,398,601.96	130.445391	3,913,361.73	514,759.77	0.16
		Base		113.286732	3,398,601.96	130.445391	3,913,361.73	514,759.77	0.16
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.736730	19,947,346.01	98.565736	19,713,147.20	-234,198.81	0.80
		Base		99.736730	19,947,346.01	98.565736	19,713,147.20	-234,198.81	0.80
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.983183	2,999,495.49	101.560605	3,046,818.15	47,322.66	0.12
		Base		99.983183	2,999,495.49	101.560605	3,046,818.15	47,322.66	0.12
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.956540	9,795,740.94	144.728689	14,183,411.52	4,387,670.58	0.57
		Base		99.956540	9,795,740.94	144.728689	14,183,411.52	4,387,670.58	0.57
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500002	12 Apr 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	100.210498	7,515,787.35	15,787.35	0.30
		Base		100.000000	7,500,000.00	100.210498	7,515,787.35	15,787.35	0.30
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.963798	7,497,284.84	100.587965	7,544,097.38	46,812.54	0.31
		Base		99.963798	7,497,284.84	100.587965	7,544,097.38	46,812.54	0.31
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.888723	14,983,308.51	102.235708	15,335,356.20	352,047.69	0.62
		Base		99.888723	14,983,308.51	102.235708	15,335,356.20	352,047.69	0.62

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771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.287615	5,014,380.75	107.618190	5,380,909.50	366,528.75	0.22
		Base		100.287615	5,014,380.75	107.618190	5,380,909.50	366,528.75	0.22
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.265000	10,126,500.00	126,500.00	0.41
		Base		100.000000	10,000,000.00	101.265000	10,126,500.00	126,500.00	0.41
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	8,000,000.000	99.956068	7,996,485.43	100.218199	8,017,455.92	20,970.49	0.32
		Base		99.956068	7,996,485.43	100.218199	8,017,455.92	20,970.49	0.32
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.903631	9,990,363.11	110.156721	11,015,672.10	1,025,308.99	0.45
		Base		99.903631	9,990,363.11	110.156721	11,015,672.10	1,025,308.99	0.45
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.979631	4,998,981.54	104.153662	5,207,683.10	208,701.56	0.21
		Base		99.979631	4,998,981.54	104.153662	5,207,683.10	208,701.56	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.998839	3,999,953.57	101.111751	4,044,470.04	44,516.47	0.16
		Base		99.998839	3,999,953.57	101.111751	4,044,470.04	44,516.47	0.16
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.890019	4,994,500.95	100.761745	5,038,087.25	43,586.30	0.20
		Base		99.890019	4,994,500.95	100.761745	5,038,087.25	43,586.30	0.20
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.998283	4,999,914.14	101.524642	5,076,232.10	76,317.96	0.21
		Base		99.998283	4,999,914.14	101.524642	5,076,232.10	76,317.96	0.21
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.972498	4,998,624.89	104.649430	5,232,471.50	233,846.61	0.21
		Base		99.972498	4,998,624.89	104.649430	5,232,471.50	233,846.61	0.21
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.978775	4,998,938.74	100.012546	5,000,627.30	1,688.56	0.20
		Base		99.978775	4,998,938.74	100.012546	5,000,627.30	1,688.56	0.20

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86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.989092	4,999,454.60	101.664372	5,083,218.60	83,764.00	0.21
		Base		99.989092	4,999,454.60	101.664372	5,083,218.60	83,764.00	0.21
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	106.547822	5,327,391.08	142.438681	7,121,934.05	1,794,542.97	0.29
		Base		106.547822	5,327,391.08	142.438681	7,121,934.05	1,794,542.97	0.29
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.986503	4,999,325.13	101.099972	5,054,998.60	55,673.47	0.20
		Base		99.986503	4,999,325.13	101.099972	5,054,998.60	55,673.47	0.20
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.957666	4,997,883.30	97.741528	4,887,076.40	-110,806.90	0.20
		Base		99.957666	4,997,883.30	97.741528	4,887,076.40	-110,806.90	0.20
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.935155	11,992,218.65	100.191792	12,023,015.04	30,796.39	0.49
		Base		99.935155	11,992,218.65	100.191792	12,023,015.04	30,796.39	0.49
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	99.281790	4,467,680.55	-32,319.45	0.18
		Base		100.000000	4,500,000.00	99.281790	4,467,680.55	-32,319.45	0.18
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.109732	2,377,606.14	99.499390	2,363,110.51	-14,495.63	0.10
		Base		100.109732	2,377,606.14	99.499390	2,363,110.51	-14,495.63	0.10
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.970386	2,999,111.58	102.222655	3,066,679.65	67,568.07	0.12
		Base		99.970386	2,999,111.58	102.222655	3,066,679.65	67,568.07	0.12
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.720035	4,986,001.74	148.696864	7,434,843.20	2,448,841.46	0.30
		Base		99.720035	4,986,001.74	148.696864	7,434,843.20	2,448,841.46	0.30
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	102.823838	5,141,191.88	110.148438	5,507,421.90	366,230.02	0.22
		Base		102.823838	5,141,191.88	110.148438	5,507,421.90	366,230.02	0.22

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912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	115.738535	5,786,926.77	122.628906	6,131,445.30	344,518.53	0.25
		Base		115.738535	5,786,926.77	122.628906	6,131,445.30	344,518.53	0.25
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	114.232676	14,279,084.54	124.570312	15,571,289.00	1,292,204.46	0.63
		Base		114.232676	14,279,084.54	124.570312	15,571,289.00	1,292,204.46	0.63
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	110.581863	13,822,732.91	123.386719	15,423,339.88	1,600,606.97	0.62
		Base		110.581863	13,822,732.91	123.386719	15,423,339.88	1,600,606.97	0.62
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		Local	20,000,000.000	119.347964	23,869,592.82	129.117188	25,823,437.60	1,953,844.78	1.04
		Base		119.347964	23,869,592.82	129.117188	25,823,437.60	1,953,844.78	1.04
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		Local	12,500,000.000	121.480356	15,185,044.54	129.105469	16,138,183.63	953,139.09	0.65
		Base		121.480356	15,185,044.54	129.105469	16,138,183.63	953,139.09	0.65
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		Local	15,000,000.000	114.201085	17,130,162.77	131.808594	19,771,289.10	2,641,126.33	0.80
		Base		114.201085	17,130,162.77	131.808594	19,771,289.10	2,641,126.33	0.80
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		Local	15,000,000.000	123.255535	18,488,330.19	131.324219	19,698,632.85	1,210,302.66	0.80
		Base		123.255535	18,488,330.19	131.324219	19,698,632.85	1,210,302.66	0.80
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		Local	22,500,000.000	119.223603	26,825,310.64	129.949219	29,238,574.28	2,413,263.64	1.18
		Base		119.223603	26,825,310.64	129.949219	29,238,574.28	2,413,263.64	1.18
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
		Local	17,500,000.000	118.809663	20,791,691.11	129.117188	22,595,507.90	1,803,816.79	0.91
		Base		118.809663	20,791,691.11	129.117188	22,595,507.90	1,803,816.79	0.91
9128283C2	US TREASURY N/B 10/22 2					2.000000	31 Oct 2022		
		Local	5,000,000.000	100.418819	5,020,940.95	102.195312	5,109,765.60	88,824.65	0.21
		Base		100.418819	5,020,940.95	102.195312	5,109,765.60	88,824.65	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
9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
		Local	5,000,000.000	102.820896	5,141,044.78	107.804688	5,390,234.40	249,189.62	0.22
		Base		102.820896	5,141,044.78	107.804688	5,390,234.40	249,189.62	0.22
9128284A5	US TREASURY N/B 02/23 2.625					2.625000	28 Feb 2023		
		Local	5,000,000.000	101.128771	5,056,438.53	103.726562	5,186,328.10	129,889.57	0.21
		Base		101.128771	5,056,438.53	103.726562	5,186,328.10	129,889.57	0.21
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		Local	2,500,000.000	101.645900	2,541,147.50	105.761719	2,644,042.98	102,895.48	0.11
		Base		101.645900	2,541,147.50	105.761719	2,644,042.98	102,895.48	0.11
912828TJ9	US TREASURY N/B 08/22 1.625					1.625000	15 Aug 2022		
		Local	5,000,000.000	99.926286	4,996,314.29	101.460938	5,073,046.90	76,732.61	0.21
		Base		99.926286	4,996,314.29	101.460938	5,073,046.90	76,732.61	0.21
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
		Local	5,000,000.000	99.800067	4,990,003.35	101.820312	5,091,015.60	101,012.25	0.21
		Base		99.800067	4,990,003.35	101.820312	5,091,015.60	101,012.25	0.21
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		Local	10,000,000.000	97.372618	9,737,261.78	106.089844	10,608,984.40	871,722.62	0.43
		Base		97.372618	9,737,261.78	106.089844	10,608,984.40	871,722.62	0.43
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		Local	10,000,000.000	99.900807	9,990,080.67	107.492188	10,749,218.80	759,138.13	0.43
		Base		99.900807	9,990,080.67	107.492188	10,749,218.80	759,138.13	0.43
912828Z29	US TREASURY N/B 01/23 1.5					1.500000	15 Jan 2023		
		Local	5,000,000.000	100.440471	5,022,023.57	101.882812	5,094,140.60	72,117.03	0.21
		Base		100.440471	5,022,023.57	101.882812	5,094,140.60	72,117.03	0.21
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	5,000,000.000	99.894460	4,994,723.00	98.730469	4,936,523.45	-58,199.55	0.20
		Base		99.894460	4,994,723.00	98.730469	4,936,523.45	-58,199.55	0.20
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	10,000,000.000	100.032320	10,003,232.02	100.031250	10,003,125.00	-107.02	0.40
		Base		100.032320	10,003,232.02	100.031250	10,003,125.00	-107.02	0.40

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	5,000,000.000	99.373034	4,968,651.69	98.339844	4,916,992.20	-51,659.49	0.20
		Base		99.373034	4,968,651.69	98.339844	4,916,992.20	-51,659.49	0.20
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	10,000,000.000	100.014282	10,001,428.24	99.976562	9,997,656.20	-3,772.04	0.40
		Base		100.014282	10,001,428.24	99.976562	9,997,656.20	-3,772.04	0.40
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.899851	4,994,992.53	96.463657	4,823,182.85	-171,809.68	0.20
		Base		99.899851	4,994,992.53	96.463657	4,823,182.85	-171,809.68	0.20
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					0.840001	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	101.701000	15,255,150.00	255,150.00	0.62
		Base		100.000000	15,000,000.00	101.701000	15,255,150.00	255,150.00	0.62
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	5,000,000.000	99.994892	4,999,744.62	100.379719	5,018,985.95	19,241.33	0.20
		Base		99.994892	4,999,744.62	100.379719	5,018,985.95	19,241.33	0.20
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,592,983.600	99.990932	2,592,748.47	101.012250	2,619,231.08	26,482.61	0.11
Original Face:		Base	5,000,000.000	99.990932	2,592,748.47	101.012250	2,619,231.08	26,482.61	0.11
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	10,000,000.000	99.986785	9,998,678.51	100.248500	10,024,850.00	26,171.49	0.41
Original Face:		Base	10,000,000.000	99.986785	9,998,678.51	100.248500	10,024,850.00	26,171.49	0.41
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	8,000,000.000	99.986632	7,998,930.55	102.577000	8,206,160.00	207,229.45	0.33
Original Face:		Base	8,000,000.000	99.986632	7,998,930.55	102.577000	8,206,160.00	207,229.45	0.33
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	104.432010	5,221,600.51	103.290808	5,164,540.40	-57,060.11	0.21
		Base		104.432010	5,221,600.51	103.290808	5,164,540.40	-57,060.11	0.21
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	6,056,516.880	106.445693	6,446,901.38	103.270700	6,254,607.38	-192,294.00	0.25
Original Face:		Base	9,250,000.000	106.445693	6,446,901.38	103.270700	6,254,607.38	-192,294.00	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.947727	4,997,386.37	125.081780	6,254,089.00	1,256,702.63	0.25
		Base	99.947727	4,997,386.37	125.081780	6,254,089.00	1,256,702.63	0.25
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.977097	4,998,854.84	103.226753	5,161,337.65	162,482.81	0.21
		Base	99.977097	4,998,854.84	103.226753	5,161,337.65	162,482.81	0.21
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	101.987764	5,099,388.20	99,388.20	0.21
		Base	100.000000	5,000,000.00	101.987764	5,099,388.20	99,388.20	0.21
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.817793	6,987,245.51	108.413686	7,588,958.02	601,712.51	0.31
		Base	99.817793	6,987,245.51	108.413686	7,588,958.02	601,712.51	0.31
US DOLLAR Total								
	1,942,563,352.980	Local		2,001,827,085.72		2,091,174,012.00	89,346,926.28	84.58
Original Face:	1,874,087,939.000	Base		2,001,827,085.72		2,091,174,012.00	89,346,926.28	84.58
FIXED INCOME Total								
	1,942,563,352.980	Base		2,001,827,085.72		2,091,174,012.00	89,346,926.28	84.58
Original Face:	1,874,087,939.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,289,432,830.780	Base		2,382,667,273.31		2,472,544,674.86	89,877,401.55	100.00
	Original Face:	1,874,087,939.000							

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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								
			5,704,761.910	1.000000	5,704,761.91	1.000000	5,704,761.91	0.00	0.93
		Base		1.000000	5,704,761.91	1.000000	5,704,761.91	0.00	0.93
US DOLLAR Total									
			5,704,761.910		5,704,761.91		5,704,761.91	0.00	0.93
		Base			5,704,761.91		5,704,761.91	0.00	0.93
CASH Total									
			5,704,761.910	Base	5,704,761.91		5,704,761.91	0.00	0.93
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
0020A2WM0	AT&T INC					0.350000	21 Sep 2021		
			3,000,000.000	99.980556	2,999,416.67	99.980556	2,999,416.67	0.00	0.49
		Base		99.980556	2,999,416.67	99.980556	2,999,416.67	0.00	0.49
0020A2YJ5	AT&T INC					0.170000	18 Nov 2021		
			250,000.000	99.963164	249,907.91	99.963164	249,907.91	0.00	0.04
		Base		99.963164	249,907.91	99.963164	249,907.91	0.00	0.04
0020A2YJ5	AT&T INC					0.380000	18 Nov 2021		
			3,000,000.000	99.917667	2,997,530.00	99.917667	2,997,530.00	0.00	0.49
		Base		99.917667	2,997,530.00	99.917667	2,997,530.00	0.00	0.49
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			3,000,000.000	99.884444	2,996,533.33	99.946556	2,998,396.68	1,863.35	0.49
		Base		99.884444	2,996,533.33	99.946556	2,998,396.68	1,863.35	0.49
02665JWM8	AMERICAN HONDA FINAN					0.190000	21 Sep 2021		
			3,500,000.000	99.989445	3,499,630.56	99.989445	3,499,630.56	0.00	0.57
		Base		99.989445	3,499,630.56	99.989445	3,499,630.56	0.00	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665JWM8	AMERICAN HONDA FINAN					0.200000	21 Sep 2021		
		Local	1,000,000.000	99.988889	999,888.89	99.988889	999,888.89	0.00	0.16
		Base		99.988889	999,888.89	99.988889	999,888.89	0.00	0.16
06367BVK2	BANK OF MONTREAL-					0.230000	22 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
06367CG35	BANK OF MONTREAL-					0.210000	07 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
06417KGV5	BANK OF NOVA SCOTIA/THE					0.190000	29 Jul 2022		
		Local	5,000,000.000	99.825306	4,991,265.28	99.825306	4,991,265.28	0.00	0.81
		Base		99.825306	4,991,265.28	99.825306	4,991,265.28	0.00	0.81
06417MPH2	BANK OF NOVA SCOTIA					0.230000	11 May 2022		
		Local	4,000,000.000	100.007009	4,000,280.36	100.007009	4,000,280.36	0.00	0.65
		Base		100.007009	4,000,280.36	100.007009	4,000,280.36	0.00	0.65
07644BA36	BEDFORD ROW FDG CORP					0.210000	03 Jan 2022		
		Local	5,000,000.000	99.927667	4,996,383.33	99.958322	4,997,916.10	1,532.77	0.81
		Base		99.927667	4,996,383.33	99.958322	4,997,916.10	1,532.77	0.81
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.985331	2,999,559.94	99.907000	2,997,210.00	-2,349.94	0.49
		Base		99.985331	2,999,559.94	99.907000	2,997,210.00	-2,349.94	0.49
138994009	CANTOR FITZGERALD REPO REPO					0.220000	01 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677JXV3	CHEVRON CORP					0.160000	29 Oct 2021		
		Local	5,000,000.000	99.974222	4,998,711.11	99.974222	4,998,711.11	0.00	0.81
		Base		99.974222	4,998,711.11	99.974222	4,998,711.11	0.00	0.81
17327AW11	CITIGROUP GLOBAL MKTS INC S					0.270000	01 Sep 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.49
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.49
2063C1B33	CONCORD MIN CPTL CO					0.230000	03 Feb 2022		
		Local	2,500,000.000	99.900972	2,497,524.31	99.900972	2,497,524.31	0.00	0.41
		Base		99.900972	2,497,524.31	99.900972	2,497,524.31	0.00	0.41
2284K1H14	CROWN POINT CAP CO.					0.260000	01 Aug 2022		
		Local	5,000,000.000	99.758778	4,987,938.89	99.758778	4,987,938.89	0.00	0.81
		Base		99.758778	4,987,938.89	99.758778	4,987,938.89	0.00	0.81
2546R2WF9	WALT DISNEY CO					0.280000	15 Sep 2021		
		Local	3,000,000.000	99.989111	2,999,673.33	99.989111	2,999,673.33	0.00	0.49
		Base		99.989111	2,999,673.33	99.989111	2,999,673.33	0.00	0.49
2546R2XV3	WALT DISNEY CO					0.250000	29 Oct 2021		
		Local	5,000,000.000	99.959722	4,997,986.11	99.959722	4,997,986.11	0.00	0.81
		Base		99.959722	4,997,986.11	99.959722	4,997,986.11	0.00	0.81
2546R2YF7	WALT DISNEY CO					0.260000	15 Nov 2021		
		Local	3,000,000.000	99.945833	2,998,375.00	99.945833	2,998,375.00	0.00	0.49
		Base		99.945833	2,998,375.00	99.945833	2,998,375.00	0.00	0.49
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	3,000,000.000	99.820000	2,994,600.00	99.860000	2,995,800.00	1,200.00	0.49
		Base		99.820000	2,994,600.00	99.860000	2,995,800.00	1,200.00	0.49
2546R3FW9	DISNEY (WALT) CO THE					0.200000	30 Jun 2022		
		Local	250,000.000	99.832220	249,580.55	99.832220	249,580.55	0.00	0.04
		Base		99.832220	249,580.55	99.832220	249,580.55	0.00	0.04
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	2,000,000.000	99.823834	1,996,476.67	99.823834	1,996,476.67	0.00	0.32
		Base		99.823834	1,996,476.67	99.823834	1,996,476.67	0.00	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3FW9	DISNEY (WALT) CO THE					0.220000	30 Jun 2022		
		Local	3,000,000.000	99.815444	2,994,463.33	99.815444	2,994,463.33	0.00	0.49
		Base		99.815444	2,994,463.33	99.815444	2,994,463.33	0.00	0.49
26244HWP4	DUKE ENERGY CORP					0.130000	23 Sep 2021		
		Local	4,750,000.000	99.992056	4,749,622.64	99.992056	4,749,622.64	0.00	0.77
		Base		99.992056	4,749,622.64	99.992056	4,749,622.64	0.00	0.77
26244HX57	DUKE ENERGY CORP					0.150000	05 Oct 2021		
		Local	5,000,000.000	99.985833	4,999,291.66	99.985833	4,999,291.66	0.00	0.81
		Base		99.985833	4,999,291.66	99.985833	4,999,291.66	0.00	0.81
36955DZ78	GEN DYNAMICS CORP					0.210000	07 Dec 2021		
		Local	3,000,000.000	99.943417	2,998,302.50	99.963625	2,998,908.75	606.25	0.49
		Base		99.943417	2,998,302.50	99.963625	2,998,908.75	606.25	0.49
40588LX12	HALKIN FINANCE LLC USC					0.210000	01 Oct 2021		
		Local	5,000,000.000	99.982500	4,999,125.00	99.982500	4,999,125.00	0.00	0.81
		Base		99.982500	4,999,125.00	99.982500	4,999,125.00	0.00	0.81
52953BB36	LEXINGTN PKR CAP CO LL					0.200000	03 Feb 2022		
		Local	6,000,000.000	99.913889	5,994,833.33	99.913889	5,994,833.33	0.00	0.97
		Base		99.913889	5,994,833.33	99.913889	5,994,833.33	0.00	0.97
56274LYW8	MANHATTAN ASSET FDG.					0.200000	30 Nov 2021		
		Local	5,000,000.000	99.950000	4,997,500.00	99.970000	4,998,500.00	1,000.00	0.81
		Base		99.950000	4,997,500.00	99.970000	4,998,500.00	1,000.00	0.81
62455BDV4	MOUNTCLIFF					0.210000	29 Apr 2022		
		Local	5,000,000.000	99.860000	4,993,000.00	99.860000	4,993,000.00	0.00	0.81
		Base		99.860000	4,993,000.00	99.860000	4,993,000.00	0.00	0.81
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.49
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.49
8225X2X17	SHELL INTNL FNC B.V					0.150000	01 Oct 2021		
		Local	3,000,000.000	99.987500	2,999,625.00	99.987500	2,999,625.00	0.00	0.49
		Base		99.987500	2,999,625.00	99.987500	2,999,625.00	0.00	0.49

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
84262LW14	SOUTHERN COMPANY					0.140000	01 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
89119BE36	TORONTO DOMINION BANK					0.190000	03 May 2022		
		Local	1,500,000.000	99.871222	1,498,068.33	99.871222	1,498,068.33	0.00	0.24
		Base		99.871222	1,498,068.33	99.871222	1,498,068.33	0.00	0.24
91842KAA4	VW CR INC					0.320000	10 Jan 2022		
		Local	4,830,000.000	99.883555	4,824,375.73	99.919581	4,826,115.76	1,740.03	0.78
		Base		99.883555	4,824,375.73	99.919581	4,826,115.76	1,740.03	0.78
91842KC87	VW CR INC					0.250000	08 Mar 2022		
		Local	3,000,000.000	99.869444	2,996,083.33	99.867878	2,996,036.34	-46.99	0.49
		Base		99.869444	2,996,083.33	99.867878	2,996,036.34	-46.99	0.49
91842KCJ3	VW CR INC					0.240000	18 Mar 2022		
		Local	250,000.000	99.868000	249,670.00	99.868000	249,670.00	0.00	0.04
		Base		99.868000	249,670.00	99.868000	249,670.00	0.00	0.04
91842KCJ3	VW CR INC					0.300000	18 Mar 2022		
		Local	360,000.000	99.835000	359,406.00	99.835000	359,406.00	0.00	0.06
		Base		99.835000	359,406.00	99.835000	359,406.00	0.00	0.06
926NKW009	AMHERST PIERPONT 04/15 VAR					0.300000	18 Oct 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
94107MWA0	WASTE MANAGEMENT INC					0.240000	10 Sep 2021		
		Local	4,050,000.000	99.994000	4,049,757.00	99.994000	4,049,757.00	0.00	0.66
		Base		99.994000	4,049,757.00	99.994000	4,049,757.00	0.00	0.66
94107MXD3	WASTE MANAGEMENT INC					0.170000	13 Oct 2021		
		Local	4,000,000.000	99.980167	3,999,206.67	99.980167	3,999,206.67	0.00	0.65
		Base		99.980167	3,999,206.67	99.980167	3,999,206.67	0.00	0.65
94107NH23	WASTE MANAGEMENT INC					0.310000	02 Aug 2022		
		Local	5,000,000.000	99.711528	4,985,576.39	99.711528	4,985,576.39	0.00	0.81
		Base		99.711528	4,985,576.39	99.711528	4,985,576.39	0.00	0.81

& 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
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.774278	4,988,713.89	99.774278	4,988,713.89	0.00	0.81
		Base	99.774278	4,988,713.89	99.774278	4,988,713.89	0.00	0.81
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022		
	4,000,000.000	Local	99.706778	3,988,271.11	99.706778	3,988,271.11	0.00	0.65
		Base	99.706778	3,988,271.11	99.706778	3,988,271.11	0.00	0.65
9612C0Z10	WESTPAC BANKING CORP.				0.180000	01 Dec 2021		
	5,000,000.000	Local	99.954500	4,997,725.00	99.979778	4,998,988.90	1,263.90	0.81
		Base	99.954500	4,997,725.00	99.979778	4,998,988.90	1,263.90	0.81
96130AJN9	WESTPAC BKING CORP N				0.240000	30 Mar 2022		
	2,050,000.000	Local	99.999999	2,049,999.98	100.068127	2,051,396.60	1,396.62	0.33
		Base	99.999999	2,049,999.98	100.068127	2,051,396.60	1,396.62	0.33
US DOLLAR Total								
	189,290,000.000	Local		189,163,879.13		189,172,085.12	8,205.99	30.75
		Base		189,163,879.13		189,172,085.12	8,205.99	30.75
CASH EQUIVALENT Total								
	189,290,000.000	Base		189,163,879.13		189,172,085.12	8,205.99	30.75

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	2,500,000.000	Local	99.912512	2,497,812.80	100.553113	2,513,827.83	16,015.03	0.41
		Base	99.912512	2,497,812.80	100.553113	2,513,827.83	16,015.03	0.41
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	3,000,000.000	Local	99.946935	2,998,408.04	100.186924	3,005,607.72	7,199.68	0.49
		Base	99.946935	2,998,408.04	100.186924	3,005,607.72	7,199.68	0.49
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	3,000,000.000	Local	99.869959	2,996,098.77	101.320163	3,039,604.89	43,506.12	0.49
		Base	99.869959	2,996,098.77	101.320163	3,039,604.89	43,506.12	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.922500	2,997,675.00	99.085325	2,972,559.75	-25,115.25	0.48
		Base	99.922500	2,997,675.00	99.085325	2,972,559.75	-25,115.25	0.48
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	4,000,000.000	Local	99.868920	3,994,756.79	100.036695	4,001,467.80	6,711.01	0.65
		Base	99.868920	3,994,756.79	100.036695	4,001,467.80	6,711.01	0.65
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.971423	3,998,856.93	101.592871	4,063,714.84	64,857.91	0.66
		Base	99.971423	3,998,856.93	101.592871	4,063,714.84	64,857.91	0.66
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.812651	4,990,632.57	105.315853	5,265,792.65	275,160.08	0.86
		Base	99.812651	4,990,632.57	105.315853	5,265,792.65	275,160.08	0.86
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.415500	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.389720	4,015,588.80	15,588.80	0.65
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.389720	4,015,588.80	15,588.80	0.65
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.548250	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.572485	5,028,624.25	28,624.25	0.82
		Base	100.000000	5,000,000.00	100.572485	5,028,624.25	28,624.25	0.82
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.477250	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.237770	7,016,643.90	16,643.90	1.14
		Base	100.000000	7,000,000.00	100.237770	7,016,643.90	16,643.90	1.14
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.863530	1,997,270.60	103.646301	2,072,926.02	75,655.42	0.34
		Base	99.863530	1,997,270.60	103.646301	2,072,926.02	75,655.42	0.34
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.868640	4,993,432.01	101.185762	5,059,288.10	65,856.09	0.82
		Base	99.868640	4,993,432.01	101.185762	5,059,288.10	65,856.09	0.82
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.800696	4,990,034.82	99.513703	4,975,685.15	-14,349.67	0.81
		Base	99.800696	4,990,034.82	99.513703	4,975,685.15	-14,349.67	0.81

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	101.641006	3,049,230.19	101.753025	3,052,590.75	3,360.56	0.50
		Base	101.641006	3,049,230.19	101.753025	3,052,590.75	3,360.56	0.50
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.718929	2,991,567.86	98.900127	2,967,003.81	-24,564.05	0.48
		Base	99.718929	2,991,567.86	98.900127	2,967,003.81	-24,564.05	0.48
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	96.784456	2,903,533.67	98.077459	2,942,323.77	38,790.10	0.48
		Base	96.784456	2,903,533.67	98.077459	2,942,323.77	38,790.10	0.48
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.074235	2,001,484.70	1,484.70	0.33
		Base	100.000000	2,000,000.00	100.074235	2,001,484.70	1,484.70	0.33
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	101.911699	3,632,132.95	104.424664	3,721,695.02	89,562.07	0.60
		Base	101.911699	3,632,132.95	104.424664	3,721,695.02	89,562.07	0.60
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.280534	4,011,221.36	11,221.36	0.65
		Base	100.000000	4,000,000.00	100.280534	4,011,221.36	11,221.36	0.65
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.142000	3,034,260.00	34,260.00	0.49
		Base	100.000000	3,000,000.00	101.142000	3,034,260.00	34,260.00	0.49
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.253363	4,197,424.72	-31,575.28	0.68
		Base	100.000000	4,229,000.00	99.253363	4,197,424.72	-31,575.28	0.68
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.889942	2,996,698.27	104.687451	3,140,623.53	143,925.26	0.51
		Base	99.889942	2,996,698.27	104.687451	3,140,623.53	143,925.26	0.51
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.919926	1,998,398.51	99.916077	1,998,321.54	-76.97	0.32
		Base	99.919926	1,998,398.51	99.916077	1,998,321.54	-76.97	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	3,000,000.000	Local	99.905860	2,997,175.80	100.038689	3,001,160.67	3,984.87	0.49
		Base	99.905860	2,997,175.80	100.038689	3,001,160.67	3,984.87	0.49
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	99.255921	2,401,993.28	97.895660	2,369,074.97	-32,918.31	0.39
		Base	99.255921	2,401,993.28	97.895660	2,369,074.97	-32,918.31	0.39
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.987897	2,999,636.91	102.094205	3,062,826.15	63,189.24	0.50
		Base	99.987897	2,999,636.91	102.094205	3,062,826.15	63,189.24	0.50
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.890106	4,994,505.28	104.585673	5,229,283.65	234,778.37	0.85
		Base	99.890106	4,994,505.28	104.585673	5,229,283.65	234,778.37	0.85
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.898745	2,996,962.36	102.477904	3,074,337.12	77,374.76	0.50
		Base	99.898745	2,996,962.36	102.477904	3,074,337.12	77,374.76	0.50
097023DD4	BOEING CO SR UNSECURED 02/23 1.167				1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.080135	2,001,602.70	1,602.70	0.33
		Base	100.000000	2,000,000.00	100.080135	2,001,602.70	1,602.70	0.33
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	2,242,558.090	Local	99.996756	2,242,485.34	100.032390	2,243,284.45	799.11	0.36
Original Face:	2,250,000.000	Base	99.996756	2,242,485.34	100.032390	2,243,284.45	799.11	0.36
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	0.32
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.282000	3,008,460.00	8,460.00	0.49
		Base	100.000000	3,000,000.00	100.282000	3,008,460.00	8,460.00	0.49
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.838000	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.607802	3,018,234.06	18,234.06	0.49
		Base	100.000000	3,000,000.00	100.607802	3,018,234.06	18,234.06	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.914219	1,998,284.38	99.770162	1,995,403.24	-2,881.14	0.32
		Base		99.914219	1,998,284.38	99.770162	1,995,403.24	-2,881.14	0.32
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	0.040	100.000000	0.04	100.000000	0.04	0.00	0.00
Original Face:		Base	2,500,000.000	100.000000	0.04	100.000000	0.04	0.00	0.00
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.410062	4,970,503.10	-29,496.90	0.81
		Base		100.000000	5,000,000.00	99.410062	4,970,503.10	-29,496.90	0.81
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.030196	3,000,905.88	905.88	0.49
		Base		100.000000	3,000,000.00	100.030196	3,000,905.88	905.88	0.49
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.158756	4,957,937.80	-42,062.20	0.81
		Base		100.000000	5,000,000.00	99.158756	4,957,937.80	-42,062.20	0.81
17329FWZ3	CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5					0.500000	25 Sep 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.029013	3,000,870.39	870.39	0.49
		Base		100.000000	3,000,000.00	100.029013	3,000,870.39	870.39	0.49
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5					0.500000	28 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.882930	2,996,487.90	-3,512.10	0.49
		Base		100.000000	3,000,000.00	99.882930	2,996,487.90	-3,512.10	0.49
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	3,000,000.000	99.941251	2,998,237.52	100.053417	3,001,602.51	3,364.99	0.49
		Base		99.941251	2,998,237.52	100.053417	3,001,602.51	3,364.99	0.49
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.757572	4,987,878.59	103.501964	5,175,098.20	187,219.61	0.84
		Base		99.757572	4,987,878.59	103.501964	5,175,098.20	187,219.61	0.84
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR					0.774750	11 Mar 2022		
		Local	3,000,000.000	100.251002	3,007,530.05	100.281551	3,008,446.53	916.48	0.49
		Base		100.251002	3,007,530.05	100.281551	3,008,446.53	916.48	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.878252	1,997,565.03	100.900035	2,018,000.70	20,435.67	0.33
		Base	99.878252	1,997,565.03	100.900035	2,018,000.70	20,435.67	0.33
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	104.317055	5,215,852.75	215,852.75	0.85
		Base	100.000000	5,000,000.00	104.317055	5,215,852.75	215,852.75	0.85
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	605,712.650	Local	100.000000	605,712.65	100.937570	611,391.63	5,678.98	0.10
Original Face:	5,126,000.000	Base	100.000000	605,712.65	100.937570	611,391.63	5,678.98	0.10
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	413,277.270	Local	103.093630	426,062.54	111.498696	460,798.77	34,736.23	0.07
Original Face:	2,090,000.000	Base	103.093630	426,062.54	111.498696	460,798.77	34,736.23	0.07
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	690.710	Local	100.332991	693.01	104.643078	722.78	29.77	0.00
Original Face:	250,000.000	Base	100.332991	693.01	104.643078	722.78	29.77	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	12,226.650	Local	100.052181	12,233.03	104.794893	12,812.90	579.87	0.00
Original Face:	1,000,000.000	Base	100.052181	12,233.03	104.794893	12,812.90	579.87	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	12,689.710	Local	100.289920	12,726.50	104.907147	13,312.41	585.91	0.00
Original Face:	2,206,300.000	Base	100.289920	12,726.50	104.907147	13,312.41	585.91	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	323,445.050	Local	100.929524	326,451.55	105.490150	341,202.67	14,751.12	0.06
Original Face:	5,000,000.000	Base	100.929524	326,451.55	105.490150	341,202.67	14,751.12	0.06
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	972,042.050	Local	101.463277	986,265.72	105.042722	1,021,059.43	34,793.71	0.17
Original Face:	5,000,000.000	Base	101.463277	986,265.72	105.042722	1,021,059.43	34,793.71	0.17
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	12,128.790	Local	100.529484	12,193.01	104.810495	12,712.24	519.23	0.00
Original Face:	1,000,000.000	Base	100.529484	12,193.01	104.810495	12,712.24	519.23	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
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	150,536.880	100.754759	151,673.07	106.164533	159,816.78	8,143.71	0.03
	Original Face:	Base	6,000,000.000	100.754759	151,673.07	106.164533	159,816.78	8,143.71	0.03
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	141,666.100	101.007835	143,093.86	106.710344	151,172.38	8,078.52	0.02
	Original Face:	Base	5,000,000.000	101.007835	143,093.86	106.710344	151,172.38	8,078.52	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	817,204.500	103.431044	845,243.15	108.591918	887,418.04	42,174.89	0.14
	Original Face:	Base	5,000,000.000	103.431044	845,243.15	108.591918	887,418.04	42,174.89	0.14
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	710,414.310	103.295836	733,828.40	110.583571	785,601.51	51,773.11	0.13
	Original Face:	Base	5,700,000.000	103.295836	733,828.40	110.583571	785,601.51	51,773.11	0.13
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	294,415.380	103.079438	303,481.72	111.053994	326,960.04	23,478.32	0.05
	Original Face:	Base	2,000,000.000	103.079438	303,481.72	111.053994	326,960.04	23,478.32	0.05
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62					0.620000	26 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.471585	2,984,147.55	-15,852.45	0.49
		Base		100.000000	3,000,000.00	99.471585	2,984,147.55	-15,852.45	0.49
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	23 Mar 2026		
		Local	2,925,000.000	100.000000	2,925,000.00	100.029259	2,925,855.83	855.83	0.48
		Base		100.000000	2,925,000.00	100.029259	2,925,855.83	855.83	0.48
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000189	5,000,009.45	9.45	0.81
		Base		100.000000	5,000,000.00	100.000189	5,000,009.45	9.45	0.81
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61					0.610000	25 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.594180	2,987,825.40	-12,174.60	0.49
		Base		100.000000	3,000,000.00	99.594180	2,987,825.40	-12,174.60	0.49
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.006481	3,000,194.43	194.43	0.49
		Base		100.000000	3,000,000.00	100.006481	3,000,194.43	194.43	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,901,041.520	Local	102.286400	1,944,506.93	101.850614	1,936,222.46	-8,284.47	0.31
Original Face:	2,000,000.000	Base	102.286400	1,944,506.93	101.850614	1,936,222.46	-8,284.47	0.31
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.094099	3,002,822.97	2,822.97	0.49
		Base	100.000000	3,000,000.00	100.094099	3,002,822.97	2,822.97	0.49
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.683167	4,984,158.35	-15,841.65	0.81
		Base	100.000000	5,000,000.00	99.683167	4,984,158.35	-15,841.65	0.81
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.759705	2,992,791.15	-7,208.85	0.49
		Base	100.000000	3,000,000.00	99.759705	2,992,791.15	-7,208.85	0.49
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
	2,000,000.000	Local	99.991328	1,999,826.56	100.926571	2,018,531.42	18,704.86	0.33
		Base	99.991328	1,999,826.56	100.926571	2,018,531.42	18,704.86	0.33
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
	422,292.160	Local	101.791205	429,856.28	100.950290	426,305.16	-3,551.12	0.07
Original Face:	5,300,000.000	Base	101.791205	429,856.28	100.950290	426,305.16	-3,551.12	0.07
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	2,376,867.240	Local	102.569053	2,437,930.23	100.801720	2,395,923.06	-42,007.17	0.39
Original Face:	3,000,000.000	Base	102.569053	2,437,930.23	100.801720	2,395,923.06	-42,007.17	0.39
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	2,232,791.520	Local	102.565285	2,290,068.99	103.027520	2,300,389.73	10,320.74	0.37
Original Face:	3,000,000.000	Base	102.565285	2,290,068.99	103.027520	2,300,389.73	10,320.74	0.37
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.926078	2,997,782.34	-2,217.66	0.49
		Base	100.000000	3,000,000.00	99.926078	2,997,782.34	-2,217.66	0.49
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	1,717,506.730	Local	99.836004	1,714,690.09	102.686740	1,763,651.67	48,961.58	0.29
Original Face:	8,190,000.000	Base	99.836004	1,714,690.09	102.686740	1,763,651.67	48,961.58	0.29

& 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
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	563,108.350	103.635794	583,581.81	101.269770	570,258.53	-13,323.28	0.09
Original Face:		Base	1,212,000.000	103.635794	583,581.81	101.269770	570,258.53	-13,323.28	0.09
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	1,388,203.600	102.518686	1,423,168.09	101.641350	1,410,988.88	-12,179.21	0.23
Original Face:		Base	2,000,000.000	102.518686	1,423,168.09	101.641350	1,410,988.88	-12,179.21	0.23
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	2,025,022.590	102.613045	2,077,937.35	102.407180	2,073,768.53	-4,168.82	0.34
Original Face:		Base	3,000,000.000	102.613045	2,077,937.35	102.407180	2,073,768.53	-4,168.82	0.34
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	265,405.380	100.940188	267,900.69	105.044203	278,792.97	10,892.28	0.05
Original Face:		Base	1,500,000.000	100.940188	267,900.69	105.044203	278,792.97	10,892.28	0.05
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	34,868.610	101.340203	35,335.92	111.659305	38,934.05	3,598.13	0.01
Original Face:		Base	983,845.000	101.340203	35,335.92	111.659305	38,934.05	3,598.13	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	6,546.880	100.128000	6,555.26	101.524940	6,646.72	91.46	0.00
Original Face:		Base	1,800,000.000	100.128000	6,555.26	101.524940	6,646.72	91.46	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	811,940.950	103.398961	839,538.51	110.564619	897,719.42	58,180.91	0.15
Original Face:		Base	5,200,000.000	103.398961	839,538.51	110.564619	897,719.42	58,180.91	0.15
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	307,011.750	101.017906	310,136.84	105.139328	322,790.09	12,653.25	0.05
Original Face:		Base	2,680,283.000	101.017906	310,136.84	105.139328	322,790.09	12,653.25	0.05
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	2,326,947.600	101.562158	2,363,298.19	105.026631	2,443,914.67	80,616.48	0.40
Original Face:		Base	15,000,000.000	101.562158	2,363,298.19	105.026631	2,443,914.67	80,616.48	0.40
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	880,718.330	100.891133	888,566.70	105.016175	924,896.70	36,330.00	0.15
Original Face:		Base	4,200,000.000	100.891133	888,566.70	105.016175	924,896.70	36,330.00	0.15

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31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	49,543.940	101.132974	50,105.26	104.245617	51,647.39	1,542.13	0.01
Original Face:		Base	1,500,000.000	101.132974	50,105.26	104.245617	51,647.39	1,542.13	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	65,918.560	100.708769	66,385.77	106.078978	69,925.73	3,539.96	0.01
Original Face:		Base	3,200,000.000	100.708769	66,385.77	106.078978	69,925.73	3,539.96	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	68,040.730	101.988089	69,393.44	106.803723	72,670.03	3,276.59	0.01
Original Face:		Base	765,534.000	101.988089	69,393.44	106.803723	72,670.03	3,276.59	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	617,779.650	101.559305	627,412.72	105.016800	648,772.42	21,359.70	0.11
Original Face:		Base	5,157,070.000	101.559305	627,412.72	105.016800	648,772.42	21,359.70	0.11
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	73,553.250	100.855407	74,182.43	105.097762	77,302.82	3,120.39	0.01
Original Face:		Base	5,000,000.000	100.855407	74,182.43	105.097762	77,302.82	3,120.39	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	146,476.900	101.237089	148,288.95	106.160693	155,500.89	7,211.94	0.03
Original Face:		Base	5,000,000.000	101.237089	148,288.95	106.160693	155,500.89	7,211.94	0.03
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	196,220.580	103.205846	202,511.11	109.998422	215,839.54	13,328.43	0.04
Original Face:		Base	2,000,000.000	103.205846	202,511.11	109.998422	215,839.54	13,328.43	0.04
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	115,495.200	103.045018	119,012.05	112.052558	129,415.33	10,403.28	0.02
Original Face:		Base	5,000,000.000	103.045018	119,012.05	112.052558	129,415.33	10,403.28	0.02
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	1,252,926.950	106.031700	1,328,499.74	112.090750	1,404,415.22	75,915.48	0.23
Original Face:		Base	14,750,000.000	106.031700	1,328,499.74	112.090750	1,404,415.22	75,915.48	0.23
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	90,579.760	100.716098	91,228.40	105.447383	95,513.99	4,285.59	0.02
Original Face:		Base	2,000,000.000	100.716098	91,228.40	105.447383	95,513.99	4,285.59	0.02

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341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.300000	10 May 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.022999	3,000,689.97	689.97	0.49
		Base		100.000000	3,000,000.00	100.022999	3,000,689.97	689.97	0.49
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.274750	17 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.005218	5,000,260.90	260.90	0.81
		Base		100.000000	5,000,000.00	100.005218	5,000,260.90	260.90	0.81
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.160037	3,004,801.11	4,801.11	0.49
		Base		100.000000	3,000,000.00	100.160037	3,004,801.11	4,801.11	0.49
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					0.800000	24 Nov 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.816468	2,964,494.04	-35,505.96	0.48
		Base		100.000000	3,000,000.00	98.816468	2,964,494.04	-35,505.96	0.48
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.056581	2,971,697.43	-28,302.57	0.48
		Base		100.000000	3,000,000.00	99.056581	2,971,697.43	-28,302.57	0.48
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.777655	2,993,329.65	-6,670.35	0.49
		Base		100.000000	3,000,000.00	99.777655	2,993,329.65	-6,670.35	0.49
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	809,901.480	98.955021	801,438.18	100.538840	814,265.55	12,827.37	0.13
Original Face:		Base	4,000,000.000	98.955021	801,438.18	100.538840	814,265.55	12,827.37	0.13
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	193,732.040	99.209454	192,200.50	100.699010	195,086.25	2,885.75	0.03
Original Face:		Base	1,900,000.000	99.209454	192,200.50	100.699010	195,086.25	2,885.75	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	689,067.770	99.596623	686,288.23	101.205190	697,372.35	11,084.12	0.11
Original Face:		Base	3,050,000.000	99.596623	686,288.23	101.205190	697,372.35	11,084.12	0.11
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	1,290,471.060	99.357031	1,282,173.73	101.489560	1,309,693.40	27,519.67	0.21
Original Face:		Base	3,000,000.000	99.357031	1,282,173.73	101.489560	1,309,693.40	27,519.67	0.21

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,208,032.550	Local	102.842087	1,242,365.89	103.505272	1,250,377.38	8,011.49	0.20
Original Face:	3,000,000.000	Base	102.842087	1,242,365.89	103.505272	1,250,377.38	8,011.49	0.20
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	600,023.590	Local	100.407106	602,466.32	102.573339	615,464.23	12,997.91	0.10
Original Face:	1,000,000.000	Base	100.407106	602,466.32	102.573339	615,464.23	12,997.91	0.10
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
	2,024,052.120	Local	99.991641	2,023,882.93	100.027630	2,024,611.37	728.44	0.33
Original Face:	2,750,000.000	Base	99.991641	2,023,882.93	100.027630	2,024,611.37	728.44	0.33
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.350000	06 Aug 2024		
	3,000,000.000	Local	100.056936	3,001,708.07	100.534000	3,016,020.00	14,311.93	0.49
		Base	100.056936	3,001,708.07	100.534000	3,016,020.00	14,311.93	0.49
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.332194	5,016,609.70	16,609.70	0.82
		Base	100.000000	5,000,000.00	100.332194	5,016,609.70	16,609.70	0.82
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.346484	2,980,394.52	103.684206	3,110,526.18	130,131.66	0.51
		Base	99.346484	2,980,394.52	103.684206	3,110,526.18	130,131.66	0.51
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.913502	1,998,270.03	99.135020	1,982,700.40	-15,569.63	0.32
		Base	99.913502	1,998,270.03	99.135020	1,982,700.40	-15,569.63	0.32
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.097490	3,002,924.70	2,924.70	0.49
		Base	100.000000	3,000,000.00	100.097490	3,002,924.70	2,924.70	0.49
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	97.698516	1,953,970.32	-46,029.68	0.32
		Base	100.000000	2,000,000.00	97.698516	1,953,970.32	-46,029.68	0.32
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.977361	2,999,320.82	101.432094	3,042,962.82	43,642.00	0.49
		Base	99.977361	2,999,320.82	101.432094	3,042,962.82	43,642.00	0.49

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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
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
	3,000,000.000	Local	99.980422	2,999,412.67	102.180571	3,065,417.13	66,004.46	0.50
		Base	99.980422	2,999,412.67	102.180571	3,065,417.13	66,004.46	0.50
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.990267	2,334,772.73	100.200542	2,339,682.66	4,909.93	0.38
		Base	99.990267	2,334,772.73	100.200542	2,339,682.66	4,909.93	0.38
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.943918	4,997,195.89	99.436417	4,971,820.85	-25,375.04	0.81
		Base	99.943918	4,997,195.89	99.436417	4,971,820.85	-25,375.04	0.81
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.857436	2,995,723.07	102.119955	3,063,598.65	67,875.58	0.50
		Base	99.857436	2,995,723.07	102.119955	3,063,598.65	67,875.58	0.50
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.906456	1,998,129.11	100.236030	2,004,720.60	6,591.49	0.33
		Base	99.906456	1,998,129.11	100.236030	2,004,720.60	6,591.49	0.33
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.828508	4,991,425.39	99.716123	4,985,806.15	-5,619.24	0.81
		Base	99.828508	4,991,425.39	99.716123	4,985,806.15	-5,619.24	0.81
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.756540	4,987,827.01	104.035681	5,201,784.05	213,957.04	0.85
		Base	99.756540	4,987,827.01	104.035681	5,201,784.05	213,957.04	0.85
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403				2.403000	01 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.81
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.992353	3,999,694.12	100.383247	4,015,329.88	15,635.76	0.65
		Base	99.992353	3,999,694.12	100.383247	4,015,329.88	15,635.76	0.65
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.187889	5,009,394.45	9,394.45	0.81
		Base	100.000000	5,000,000.00	100.187889	5,009,394.45	9,394.45	0.81

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68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5				2.500000	15 May 2022		
	2,000,000.000	Local	101.184585	2,023,691.70	101.196334	2,023,926.68	234.98	0.33
		Base	101.184585	2,023,691.70	101.196334	2,023,926.68	234.98	0.33
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.956296	1,999,125.91	101.758142	2,035,162.84	36,036.93	0.33
		Base	99.956296	1,999,125.91	101.758142	2,035,162.84	36,036.93	0.33
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.960126	1,999,202.52	100.334000	2,006,680.00	7,477.48	0.33
		Base	99.960126	1,999,202.52	100.334000	2,006,680.00	7,477.48	0.33
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.992459	2,999,773.78	100.937840	3,028,135.20	28,361.42	0.49
		Base	99.992459	2,999,773.78	100.937840	3,028,135.20	28,361.42	0.49
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				0.500000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	100.210498	2,505,262.45	5,262.45	0.41
		Base	100.000000	2,500,000.00	100.210498	2,505,262.45	5,262.45	0.41
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.963798	1,999,275.96	100.587965	2,011,759.30	12,483.34	0.33
		Base	99.963798	1,999,275.96	100.587965	2,011,759.30	12,483.34	0.33
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.290000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.311015	3,009,330.45	9,330.45	0.49
		Base	100.000000	3,000,000.00	100.311015	3,009,330.45	9,330.45	0.49
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.530750	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.447869	5,022,393.45	22,393.45	0.82
		Base	100.000000	5,000,000.00	100.447869	5,022,393.45	22,393.45	0.82
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.371007	2,007,420.14	7,420.14	0.33
		Base	100.000000	2,000,000.00	100.371007	2,007,420.14	7,420.14	0.33
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	100.231153	3,467,997.89	7,997.89	0.56
		Base	100.000000	3,460,000.00	100.231153	3,467,997.89	7,997.89	0.56

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78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	101.736000	3,052,080.00	52,080.00	0.50
		Base		100.000000	3,000,000.00	101.736000	3,052,080.00	52,080.00	0.50
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.811500	2,934,345.00	-65,655.00	0.48
		Base		100.000000	3,000,000.00	97.811500	2,934,345.00	-65,655.00	0.48
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	2,000,000.000	99.956068	1,999,121.36	100.218199	2,004,363.98	5,242.62	0.33
		Base		99.956068	1,999,121.36	100.218199	2,004,363.98	5,242.62	0.33
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.521250	13 Nov 2023		
		Local	1,950,000.000	100.184549	1,953,598.71	100.676999	1,963,201.48	9,602.77	0.32
		Base		100.184549	1,953,598.71	100.676999	1,963,201.48	9,602.77	0.32
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.990786	2,999,723.57	103.865987	3,115,979.61	116,256.04	0.51
		Base		99.990786	2,999,723.57	103.865987	3,115,979.61	116,256.04	0.51
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
		Local	3,000,000.000	99.977238	2,999,317.15	100.654100	3,019,623.00	20,305.85	0.49
		Base		99.977238	2,999,317.15	100.654100	3,019,623.00	20,305.85	0.49
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.488250	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000339	3,000,010.17	10.17	0.49
		Base		100.000000	3,000,000.00	100.000339	3,000,010.17	10.17	0.49
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	101.921055	3,057,631.65	57,631.65	0.50
		Base		100.000000	3,000,000.00	101.921055	3,057,631.65	57,631.65	0.50
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	100.373714	3,011,211.42	11,211.42	0.49
		Base		100.000000	3,000,000.00	100.373714	3,011,211.42	11,211.42	0.49
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	98.089226	2,942,676.78	-57,323.22	0.48
		Base		100.000000	3,000,000.00	98.089226	2,942,676.78	-57,323.22	0.48

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STATE STREET.

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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
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.003483	3,000,104.49	104.49	0.49
		Base		100.000000	3,000,000.00	100.003483	3,000,104.49	104.49	0.49
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	3,000,000.000	99.952667	2,998,580.00	99.886401	2,996,592.03	-1,987.97	0.49
		Base		99.952667	2,998,580.00	99.886401	2,996,592.03	-1,987.97	0.49
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.987182	1,999,743.63	101.501795	2,030,035.90	30,292.27	0.33
		Base		99.987182	1,999,743.63	101.501795	2,030,035.90	30,292.27	0.33
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.953756	4,997,687.82	103.120131	5,156,006.55	158,318.73	0.84
		Base		99.953756	4,997,687.82	103.120131	5,156,006.55	158,318.73	0.84
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.350000	13 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.128647	3,003,859.41	3,859.41	0.49
		Base		100.000000	3,000,000.00	100.128647	3,003,859.41	3,859.41	0.49
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	5,000,000.000	99.935155	4,996,757.77	100.191792	5,009,589.60	12,831.83	0.81
		Base		99.935155	4,996,757.77	100.191792	5,009,589.60	12,831.83	0.81
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.855949	2,995,678.46	102.429288	3,072,878.64	77,200.18	0.50
		Base		99.855949	2,995,678.46	102.429288	3,072,878.64	77,200.18	0.50
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.931884	999,318.84	101.991701	1,019,917.01	20,598.17	0.17
		Base		99.931884	999,318.84	101.991701	1,019,917.01	20,598.17	0.17
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.128279	2,002,565.57	103.452713	2,069,054.26	66,488.69	0.34
		Base		100.128279	2,002,565.57	103.452713	2,069,054.26	66,488.69	0.34
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.523130	09 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.447650	5,022,382.50	22,382.50	0.82
		Base		100.000000	5,000,000.00	100.447650	5,022,382.50	22,382.50	0.82

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STATE STREET.

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91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.943012	4,997,150.60	105.289976	5,264,498.80	267,348.20	0.86
		Base	99.943012	4,997,150.60	105.289976	5,264,498.80	267,348.20	0.86
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.915543	2,997,466.28	102.325536	3,069,766.08	72,299.80	0.50
		Base	99.915543	2,997,466.28	102.325536	3,069,766.08	72,299.80	0.50
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.526241	1,990,524.82	99.101562	1,982,031.24	-8,493.58	0.32
		Base	99.526241	1,990,524.82	99.101562	1,982,031.24	-8,493.58	0.32
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.985403	2,999,562.09	105.358555	3,160,756.65	161,194.56	0.51
		Base	99.985403	2,999,562.09	105.358555	3,160,756.65	161,194.56	0.51
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.983891	3,249,476.46	100.341770	3,261,107.53	11,631.07	0.53
Original Face:	3,250,000.000	Base	99.983891	3,249,476.46	100.341770	3,261,107.53	11,631.07	0.53
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	101.701000	3,051,030.00	51,030.00	0.50
		Base	100.000000	3,000,000.00	101.701000	3,051,030.00	51,030.00	0.50
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.994893	1,999,897.85	100.379719	2,007,594.38	7,696.53	0.33
		Base	99.994893	1,999,897.85	100.379719	2,007,594.38	7,696.53	0.33
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.820879	1,996,417.58	101.338970	2,026,779.40	30,361.82	0.33
		Base	99.820879	1,996,417.58	101.338970	2,026,779.40	30,361.82	0.33
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,037,193.440	Local	99.990931	1,037,099.38	101.012250	1,047,692.43	10,593.05	0.17
Original Face:	2,000,000.000	Base	99.990931	1,037,099.38	101.012250	1,047,692.43	10,593.05	0.17
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.992449	1,999,848.97	101.498160	2,029,963.20	30,114.23	0.33
Original Face:	2,000,000.000	Base	99.992449	1,999,848.97	101.498160	2,029,963.20	30,114.23	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	181,039.940	Local	99.999437	181,038.92	100.560010	182,053.78	1,014.86	0.03
Original Face:	1,000,000.000	Base	99.999437	181,038.92	100.560010	182,053.78	1,014.86	0.03
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.888564	2,996,656.91	100.557319	3,016,719.57	20,062.66	0.49
		Base	99.888564	2,996,656.91	100.557319	3,016,719.57	20,062.66	0.49
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.933262	1,998,665.24	106.475280	2,129,505.60	130,840.36	0.35
		Base	99.933262	1,998,665.24	106.475280	2,129,505.60	130,840.36	0.35
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.973220	1,999,464.40	101.941863	2,038,837.26	39,372.86	0.33
		Base	99.973220	1,999,464.40	101.941863	2,038,837.26	39,372.86	0.33
US DOLLAR Total								
	415,812,330.900	Local		416,233,492.34		420,301,460.15	4,067,967.81	68.32
Original Face:	184,511,032.000	Base		416,233,492.34		420,301,460.15	4,067,967.81	68.32
FIXED INCOME Total								
	415,812,330.900	Base		416,233,492.34		420,301,460.15	4,067,967.81	68.32
Original Face:	184,511,032.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		610,807,092.810	Base		611,102,133.38		615,178,307.18	4,076,173.80	100.00
	Original Face:	184,511,032.000							

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								
			-2,970,136.760	1.000000	-2,970,136.76	1.000000	-2,970,136.76	0.00	0.86
		Base		1.000000	-2,970,136.76	1.000000	-2,970,136.76	0.00	0.86
US DOLLAR Total									
			-2,970,136.760		-2,970,136.76		-2,970,136.76	0.00	0.86
		Base			-2,970,136.76		-2,970,136.76	0.00	0.86
CASH Total									
			-2,970,136.760	Base	-2,970,136.76		-2,970,136.76	0.00	0.86
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.060000	01 Sep 2021		
			9,500,000.000	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	2.76
		Base		100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	2.76
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	0.58
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
942PVK909	WAM AZ 3 WAM AZR 3					0.250000	21 Oct 2021		
			3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.87
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.87
942PVL006	WAM AZ 4 WAM AZR 4					0.200000	01 Sep 2021		
			12,004,799.410	100.000000	12,004,799.41	100.000000	12,004,799.41	0.00	3.49
		Base		100.000000	12,004,799.41	100.000000	12,004,799.41	0.00	3.49
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001					0.250000	16 Dec 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95763A914	WESTERN ALLIANCE BANCORP PP				0.250000	23 Jun 2022		
	5,004,983.710	Local	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.46
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.46
979QHR003	SOUTH STREET REPO				0.120000	01 Sep 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	14.55
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	14.55
US DOLLAR Total								
	86,509,783.120	Local		86,509,783.12		86,509,783.12	0.00	25.18
		Base		86,509,783.12		86,509,783.12	0.00	25.18
CASH EQUIVALENT Total								
	86,509,783.120	Base		86,509,783.12		86,509,783.12	0.00	25.18
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	619,322.250	Local	102.761133	636,422.56	105.254758	651,866.14	15,443.58	0.19
Original Face:	5,000,000.000	Base	102.761133	636,422.56	105.254758	651,866.14	15,443.58	0.19
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	509,220.680	Local	102.109421	519,962.29	103.662413	527,870.44	7,908.15	0.15
Original Face:	4,372,786.000	Base	102.109421	519,962.29	103.662413	527,870.44	7,908.15	0.15
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	625,908.750	Local	101.860268	637,552.33	103.565564	648,225.93	10,673.60	0.19
Original Face:	5,000,000.000	Base	101.860268	637,552.33	103.565564	648,225.93	10,673.60	0.19
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	375,403.660	Local	103.043828	386,830.30	106.841819	401,088.10	14,257.80	0.12
Original Face:	4,169,641.000	Base	103.043828	386,830.30	106.841819	401,088.10	14,257.80	0.12
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	258,287.500	Local	101.100173	261,129.11	103.347198	266,932.89	5,803.78	0.08
Original Face:	2,000,000.000	Base	101.100173	261,129.11	103.347198	266,932.89	5,803.78	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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	139,394.130	101.998284	142,179.62	105.799874	147,478.81	5,299.19	0.04
Original Face:		Base	2,910,888.000	101.998284	142,179.62	105.799874	147,478.81	5,299.19	0.04
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
		Local	469,331.040	102.924448	483,056.38	104.393015	489,948.82	6,892.44	0.14
Original Face:		Base	9,450,000.000	102.924448	483,056.38	104.393015	489,948.82	6,892.44	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	344,353.720	100.947825	347,617.59	104.579666	360,123.97	12,506.38	0.10
Original Face:		Base	2,500,000.000	100.947825	347,617.59	104.579666	360,123.97	12,506.38	0.10
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	228,299.490	100.917238	230,393.54	103.965519	237,352.75	6,959.21	0.07
Original Face:		Base	1,500,000.000	100.917238	230,393.54	103.965519	237,352.75	6,959.21	0.07
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	456,166.430	105.123836	479,539.65	109.765282	500,712.37	21,172.72	0.15
Original Face:		Base	5,872,458.000	105.123836	479,539.65	109.765282	500,712.37	21,172.72	0.15
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	9,916.530	101.309329	10,046.37	104.237290	10,336.72	290.35	0.00
Original Face:		Base	1,000,000.000	101.309329	10,046.37	104.237290	10,336.72	290.35	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	24,583.310	104.319557	25,645.20	112.234899	27,591.05	1,945.85	0.01
Original Face:		Base	1,000,000.000	104.319557	25,645.20	112.234899	27,591.05	1,945.85	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	136.170	100.470001	136.81	103.447714	140.86	4.05	0.00
Original Face:		Base	25,000.000	100.470001	136.81	103.447714	140.86	4.05	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	50,054.800	103.039928	51,576.43	114.159282	57,142.20	5,565.77	0.02
Original Face:		Base	2,000,000.000	103.039928	51,576.43	114.159282	57,142.20	5,565.77	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.802880	20 Sep 2063		
		Local	730,946.150	100.418995	734,008.78	100.646530	735,671.94	1,663.16	0.21
Original Face:		Base	1,500,000.000	100.418995	734,008.78	100.646530	735,671.94	1,663.16	0.21

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.752880	20 Feb 2064		
	752,860.140	Local	100.369567	755,642.46	100.661670	757,841.59	2,199.13	0.22
Original Face:	1,530,000.000	Base	100.369567	755,642.46	100.661670	757,841.59	2,199.13	0.22
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
	835,532.550	Local	101.986365	852,129.28	101.165490	845,270.60	-6,858.68	0.25
Original Face:	1,200,000.000	Base	101.986365	852,129.28	101.165490	845,270.60	-6,858.68	0.25
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	166,519.320	Local	100.977838	168,147.61	101.029140	168,233.04	85.43	0.05
Original Face:	2,720,000.000	Base	100.977838	168,147.61	101.029140	168,233.04	85.43	0.05
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	171,928.400	Local	101.457461	174,434.19	101.305640	174,173.17	-261.02	0.05
Original Face:	4,000,000.000	Base	101.457461	174,434.19	101.305640	174,173.17	-261.02	0.05
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,191,351.660	Local	101.970785	1,214,830.64	103.124050	1,228,570.08	13,739.44	0.36
Original Face:	4,400,000.000	Base	101.970785	1,214,830.64	103.124050	1,228,570.08	13,739.44	0.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	607,426.110	Local	99.387254	603,704.13	100.538840	610,699.16	6,995.03	0.18
Original Face:	3,000,000.000	Base	99.387254	603,704.13	100.538840	610,699.16	6,995.03	0.18
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	253,374.530	Local	100.581120	254,846.94	102.732360	260,297.63	5,450.69	0.08
Original Face:	1,000,000.000	Base	100.581120	254,846.94	102.732360	260,297.63	5,450.69	0.08
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	224,743.390	Local	101.245910	227,543.49	101.381930	227,849.19	305.70	0.07
Original Face:	1,000,000.000	Base	101.245910	227,543.49	101.381930	227,849.19	305.70	0.07
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
	0.010	Local	100.000000	0.01	101.463390	0.01	0.00	0.00
		Base	100.000000	0.01	101.463390	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	385,707.510	Local	100.698931	388,403.34	105.165610	405,631.66	17,228.32	0.12
Original Face:	1,000,000.000	Base	100.698931	388,403.34	105.165610	405,631.66	17,228.32	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
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	247,192.730	Local	100.784412	249,131.74	103.506380	255,860.25	6,728.51	0.07
Original Face:	1,000,000.000	Base	100.784412	249,131.74	103.506380	255,860.25	6,728.51	0.07
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	58,652.760	Local	99.893833	58,590.49	100.338850	58,851.50	261.01	0.02
Original Face:	1,000,000.000	Base	99.893833	58,590.49	100.338850	58,851.50	261.01	0.02
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
	122,255.740	Local	100.292673	122,613.55	100.567010	122,948.94	335.39	0.04
Original Face:	1,000,000.000	Base	100.292673	122,613.55	100.567010	122,948.94	335.39	0.04
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	60,063.680	Local	100.860004	60,580.23	100.531660	60,383.01	-197.22	0.02
Original Face:	1,000,000.000	Base	100.860004	60,580.23	100.531660	60,383.01	-197.22	0.02
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.301590	0.03	-0.06	0.00
		Base	300.000000	0.09	102.301590	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,208,032.550	Local	102.842087	1,242,365.89	103.505272	1,250,377.38	8,011.49	0.36
Original Face:	3,000,000.000	Base	102.842087	1,242,365.89	103.505272	1,250,377.38	8,011.49	0.36
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,200,047.190	Local	100.342966	1,204,162.94	102.573339	1,230,928.47	26,765.53	0.36
Original Face:	2,000,000.000	Base	100.342966	1,204,162.94	102.573339	1,230,928.47	26,765.53	0.36
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	559,535.500	Local	100.066897	559,909.81	102.199320	571,841.48	11,931.67	0.17
Original Face:	2,000,000.000	Base	100.066897	559,909.81	102.199320	571,841.48	11,931.67	0.17
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.739000	20 Apr 2071		
	1,920,429.970	Local	107.771346	2,069,673.23	105.420495	2,024,526.78	-45,146.45	0.59
Original Face:	1,978,780.000	Base	107.771346	2,069,673.23	105.420495	2,024,526.78	-45,146.45	0.59
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,351,625.560	Local	102.200103	1,381,362.72	101.307090	1,369,292.52	-12,070.20	0.40
Original Face:	2,000,000.000	Base	102.200103	1,381,362.72	101.307090	1,369,292.52	-12,070.20	0.40

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	3,139,243.620	101.409656	3,183,496.16	101.065380	3,172,688.49	-10,807.67	0.92
Original Face:		Base	3,185,000.000	101.409656	3,183,496.16	101.065380	3,172,688.49	-10,807.67	0.92
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	1,910,335.290	102.333164	1,954,906.55	101.943650	1,947,465.52	-7,441.03	0.57
Original Face:		Base	2,000,000.000	102.333164	1,954,906.55	101.943650	1,947,465.52	-7,441.03	0.57
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.500000	20 Jun 2036		
		Local	1,934,216.930	104.386382	2,019,059.08	104.021370	2,011,998.95	-7,060.13	0.59
Original Face:		Base	2,000,000.000	104.386382	2,019,059.08	104.021370	2,011,998.95	-7,060.13	0.59
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	5,981,945.630	102.808637	6,149,956.76	102.687510	6,142,711.02	-7,245.74	1.79
Original Face:		Base	6,000,000.000	102.808637	6,149,956.76	102.687510	6,142,711.02	-7,245.74	1.79
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					0.090000	20 Jan 2027		
		Local	4,583,333.330	100.000000	4,583,333.34	100.000000	4,583,333.33	-0.01	1.33
Original Face:		Base	5,000,000.000	100.000000	4,583,333.34	100.000000	4,583,333.33	-0.01	1.33
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.090000	13 Aug 2027		
		Local	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.79
Original Face:		Base	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.79
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.090000	15 Sep 2026		
		Local	4,812,500.020	100.000000	4,812,500.02	100.000000	4,812,500.02	0.00	1.40
Original Face:		Base	5,500,000.000	100.000000	4,812,500.02	100.000000	4,812,500.02	0.00	1.40
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
		Local	2,000,000.000	99.915127	1,998,302.53	103.692303	2,073,846.06	75,543.53	0.60
		Base		99.915127	1,998,302.53	103.692303	2,073,846.06	75,543.53	0.60
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	81,325.010	100.230667	81,512.60	100.728950	81,917.83	405.23	0.02
Original Face:		Base	1,000,000.000	100.230667	81,512.60	100.728950	81,917.83	405.23	0.02
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.973401	2,999,202.04	100.074743	3,002,242.29	3,040.25	0.87
		Base		99.973401	2,999,202.04	100.074743	3,002,242.29	3,040.25	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.617985	3,018,539.54	100.102220	3,003,066.60	-15,472.94	0.87
		Base	100.617985	3,018,539.54	100.102220	3,003,066.60	-15,472.94	0.87
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	100.617676	3,924,089.38	100.413490	3,916,126.11	-7,963.27	1.14
		Base	100.617676	3,924,089.38	100.413490	3,916,126.11	-7,963.27	1.14
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.310142	2,006,202.84	99.989920	1,999,798.40	-6,404.44	0.58
		Base	100.310142	2,006,202.84	99.989920	1,999,798.40	-6,404.44	0.58
90376PCW9	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	2,900,000.000	Local	100.067574	2,901,959.64	100.052124	2,901,511.60	-448.04	0.84
		Base	100.067574	2,901,959.64	100.052124	2,901,511.60	-448.04	0.84
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.151396	5,007,569.79	100.425000	5,021,250.00	13,680.21	1.46
		Base	100.151396	5,007,569.79	100.425000	5,021,250.00	13,680.21	1.46
90376PDB4	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.16
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.16
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	2,000,000.000	Local	100.176166	2,003,523.31	100.571661	2,011,433.22	7,909.91	0.59
		Base	100.176166	2,003,523.31	100.571661	2,011,433.22	7,909.91	0.59
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.044237	4,001,769.49	100.152002	4,006,080.08	4,310.59	1.17
		Base	100.044237	4,001,769.49	100.152002	4,006,080.08	4,310.59	1.17
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	100.094454	2,802,644.70	100.868756	2,824,325.17	21,680.47	0.82
		Base	100.094454	2,802,644.70	100.868756	2,824,325.17	21,680.47	0.82
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	100.119563	3,003,586.88	100.594054	3,017,821.62	14,234.74	0.88
		Base	100.119563	3,003,586.88	100.594054	3,017,821.62	14,234.74	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
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.016310	6,501,060.13	99.960266	6,497,417.29	-3,642.84	1.89
		Base	100.016310	6,501,060.13	99.960266	6,497,417.29	-3,642.84	1.89
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.073385	2,501,834.63	100.650197	2,516,254.93	14,420.30	0.73
		Base	100.073385	2,501,834.63	100.650197	2,516,254.93	14,420.30	0.73
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,000,000.000	Local	100.018260	5,000,912.99	100.020770	5,001,038.50	125.51	1.46
		Base	100.018260	5,000,912.99	100.020770	5,001,038.50	125.51	1.46
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	3,000,000.000	Local	99.969819	2,999,094.57	99.988457	2,999,653.71	559.14	0.87
		Base	99.969819	2,999,094.57	99.988457	2,999,653.71	559.14	0.87
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	3,000,000.000	Local	99.964000	2,998,920.00	99.983333	2,999,499.99	579.99	0.87
		Base	99.964000	2,998,920.00	99.983333	2,999,499.99	579.99	0.87
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	3,000,000.000	Local	99.959917	2,998,797.50	99.982528	2,999,475.84	678.34	0.87
		Base	99.959917	2,998,797.50	99.982528	2,999,475.84	678.34	0.87
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	104.254667	2,085,093.34	104.292969	2,085,859.38	766.04	0.61
		Base	104.254667	2,085,093.34	104.292969	2,085,859.38	766.04	0.61
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	103.707714	2,074,154.27	103.902344	2,078,046.88	3,892.61	0.60
		Base	103.707714	2,074,154.27	103.902344	2,078,046.88	3,892.61	0.60
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	102.116072	2,042,321.43	102.121094	2,042,421.88	100.45	0.59
		Base	102.116072	2,042,321.43	102.121094	2,042,421.88	100.45	0.59
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	102.497731	2,049,954.61	102.542969	2,050,859.38	904.77	0.60
		Base	102.497731	2,049,954.61	102.542969	2,050,859.38	904.77	0.60
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023		
	3,000,000.000	Local	102.234562	3,067,036.86	102.183594	3,065,507.82	-1,529.04	0.89
		Base	102.234562	3,067,036.86	102.183594	3,065,507.82	-1,529.04	0.89
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023		
	2,000,000.000	Local	101.963125	2,039,262.50	102.031250	2,040,625.00	1,362.50	0.59
		Base	101.963125	2,039,262.50	102.031250	2,040,625.00	1,362.50	0.59
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.078225	3,002,346.75	100.085394	3,002,561.82	215.07	0.87
		Base	100.078225	3,002,346.75	100.085394	3,002,561.82	215.07	0.87
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	5,000,000.000	Local	100.400717	5,020,035.86	100.418671	5,020,933.55	897.69	1.46
		Base	100.400717	5,020,035.86	100.418671	5,020,933.55	897.69	1.46
912828YN4	US TREASURY FRN 10/21 VAR				0.345005	31 Oct 2021		
	3,000,000.000	Local	100.003207	3,000,096.22	100.042633	3,001,278.99	1,182.77	0.87
		Base	100.003207	3,000,096.22	100.042633	3,001,278.99	1,182.77	0.87
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	100.223267	3,006,698.02	100.236845	3,007,105.35	407.33	0.88
		Base	100.223267	3,006,698.02	100.236845	3,007,105.35	407.33	0.88
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	100.337272	5,016,863.61	100.357210	5,017,860.50	996.89	1.46
		Base	100.337272	5,016,863.61	100.357210	5,017,860.50	996.89	1.46

Base Currency: USD - US DOLLAR

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912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	100.487515	5,024,375.77	100.518730	5,025,936.50	1,560.73	1.46
		Base	100.487515	5,024,375.77	100.518730	5,025,936.50	1,560.73	1.46
912828Z45	US TREASURY FRN 01/22 VAR				0.199005	31 Jan 2022		
	2,000,000.000	Local	99.996687	1,999,933.73	100.057925	2,001,158.50	1,224.77	0.58
		Base	99.996687	1,999,933.73	100.057925	2,001,158.50	1,224.77	0.58
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	100.485092	2,009,701.84	100.515625	2,010,312.50	610.66	0.59
		Base	100.485092	2,009,701.84	100.515625	2,010,312.50	610.66	0.59
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	4,000,000.000	Local	100.138256	4,005,530.23	100.171875	4,006,875.00	1,344.77	1.17
		Base	100.138256	4,005,530.23	100.171875	4,006,875.00	1,344.77	1.17
912828ZK9	US TREASURY FRN 04/22 VAR				0.159005	30 Apr 2022		
	3,000,000.000	Local	100.016038	3,000,481.15	100.066929	3,002,007.87	1,526.72	0.87
		Base	100.016038	3,000,481.15	100.066929	3,002,007.87	1,526.72	0.87
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.877355	1,997,547.09	99.343750	1,986,875.00	-10,672.09	0.58
		Base	99.877355	1,997,547.09	99.343750	1,986,875.00	-10,672.09	0.58
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.983135	1,999,662.70	100.031250	2,000,625.00	962.30	0.58
		Base	99.983135	1,999,662.70	100.031250	2,000,625.00	962.30	0.58
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.404764	1,988,095.27	98.804688	1,976,093.76	-12,001.51	0.58
		Base	99.404764	1,988,095.27	98.804688	1,976,093.76	-12,001.51	0.58
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.067236	2,001,344.71	100.121094	2,002,421.88	1,077.17	0.58
		Base	100.067236	2,001,344.71	100.121094	2,002,421.88	1,077.17	0.58
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.799117	1,995,982.33	98.730469	1,974,609.38	-21,372.95	0.57
		Base	99.799117	1,995,982.33	98.730469	1,974,609.38	-21,372.95	0.57

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912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.978909	4,998,945.43	100.031250	5,001,562.50	2,617.07	1.46
		Base	99.978909	4,998,945.43	100.031250	5,001,562.50	2,617.07	1.46
91282CAA9	US TREASURY FRN 07/22 VAR				0.100005	31 Jul 2022		
	5,000,000.000	Local	99.993536	4,999,676.80	100.046849	5,002,342.45	2,665.65	1.46
		Base	99.993536	4,999,676.80	100.046849	5,002,342.45	2,665.65	1.46
91282CAF8	US TREASURY N/B 08/23 0.125				0.125000	15 Aug 2023		
	2,000,000.000	Local	99.816893	1,996,337.86	99.855469	1,997,109.38	771.52	0.58
		Base	99.816893	1,996,337.86	99.855469	1,997,109.38	771.52	0.58
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	5,000,000.000	Local	99.970006	4,998,500.28	100.046875	5,002,343.75	3,843.47	1.46
		Base	99.970006	4,998,500.28	100.046875	5,002,343.75	3,843.47	1.46
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.402066	1,988,041.31	98.527344	1,970,546.88	-17,494.43	0.57
		Base	99.402066	1,988,041.31	98.527344	1,970,546.88	-17,494.43	0.57
91282CAK7	US TREASURY N/B 09/23 0.125				0.125000	15 Sep 2023		
	2,000,000.000	Local	99.766490	1,995,329.80	99.796875	1,995,937.50	607.70	0.58
		Base	99.766490	1,995,329.80	99.796875	1,995,937.50	607.70	0.58
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.798528	1,995,970.56	98.437500	1,968,750.00	-27,220.56	0.57
		Base	99.798528	1,995,970.56	98.437500	1,968,750.00	-27,220.56	0.57
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	5,000,000.000	Local	99.979974	4,998,998.68	100.031250	5,001,562.50	2,563.82	1.46
		Base	99.979974	4,998,998.68	100.031250	5,001,562.50	2,563.82	1.46
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.801446	1,996,028.92	99.773438	1,995,468.76	-560.16	0.58
		Base	99.801446	1,996,028.92	99.773438	1,995,468.76	-560.16	0.58
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	2,000,000.000	Local	99.997172	1,999,943.44	100.019531	2,000,390.62	447.18	0.58
		Base	99.997172	1,999,943.44	100.019531	2,000,390.62	447.18	0.58

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91282CAS0	US TREASURY FRN 10/22 VAR				0.100005	31 Oct 2022		
	3,000,000.000	Local	99.992929	2,999,787.88	100.056909	3,001,707.27	1,919.39	0.87
		Base	99.992929	2,999,787.88	100.056909	3,001,707.27	1,919.39	0.87
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.165717	1,983,314.34	98.339844	1,966,796.88	-16,517.46	0.57
		Base	99.165717	1,983,314.34	98.339844	1,966,796.88	-16,517.46	0.57
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.007686	2,000,153.71	100.000000	2,000,000.00	-153.71	0.58
		Base	100.007686	2,000,153.71	100.000000	2,000,000.00	-153.71	0.58
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	7,000,000.000	Local	99.957203	6,997,004.20	100.023438	7,001,640.66	4,636.46	2.04
		Base	99.957203	6,997,004.20	100.023438	7,001,640.66	4,636.46	2.04
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.790740	1,995,814.79	98.781250	1,975,625.00	-20,189.79	0.57
		Base	99.790740	1,995,814.79	98.781250	1,975,625.00	-20,189.79	0.57
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.808537	1,996,170.73	99.664062	1,993,281.24	-2,889.49	0.58
		Base	99.808537	1,996,170.73	99.664062	1,993,281.24	-2,889.49	0.58
91282CBC4	US TREASURY N/B 12/25 0.375				0.375000	31 Dec 2025		
	2,000,000.000	Local	99.594831	1,991,896.61	98.695312	1,973,906.24	-17,990.37	0.57
		Base	99.594831	1,991,896.61	98.695312	1,973,906.24	-17,990.37	0.57
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	9,000,000.000	Local	99.978155	8,998,033.98	99.996094	8,999,648.46	1,614.48	2.62
		Base	99.978155	8,998,033.98	99.996094	8,999,648.46	1,614.48	2.62
91282CBE0	US TREASURY N/B 01/24 0.125				0.125000	15 Jan 2024		
	2,000,000.000	Local	99.749518	1,994,990.36	99.613281	1,992,265.62	-2,724.74	0.58
		Base	99.749518	1,994,990.36	99.613281	1,992,265.62	-2,724.74	0.58
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	3,000,000.000	Local	99.998586	2,999,957.57	99.976562	2,999,296.86	-660.71	0.87
		Base	99.998586	2,999,957.57	99.976562	2,999,296.86	-660.71	0.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.646686	1,992,933.72	98.593750	1,971,875.00	-21,058.72	0.57
		Base		99.646686	1,992,933.72	98.593750	1,971,875.00	-21,058.72	0.57
91282CBK6	US TREASURY FRN 01/23 VAR					0.094005	31 Jan 2023		
		Local	2,000,000.000	99.992830	1,999,856.60	100.049610	2,000,992.20	1,135.60	0.58
		Base		99.992830	1,999,856.60	100.049610	2,000,992.20	1,135.60	0.58
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	2,000,000.000	99.778802	1,995,576.04	99.585938	1,991,718.76	-3,857.28	0.58
		Base		99.778802	1,995,576.04	99.585938	1,991,718.76	-3,857.28	0.58
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	5,000,000.000	99.964022	4,998,201.09	99.964844	4,998,242.20	41.11	1.45
		Base		99.964022	4,998,201.09	99.964844	4,998,242.20	41.11	1.45
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.639566	1,992,791.32	99.101562	1,982,031.24	-10,760.08	0.58
		Base		99.639566	1,992,791.32	99.101562	1,982,031.24	-10,760.08	0.58
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.752278	1,995,045.56	99.835938	1,996,718.76	1,673.20	0.58
		Base		99.752278	1,995,045.56	99.835938	1,996,718.76	1,673.20	0.58
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.219829	1,984,396.58	100.136719	2,002,734.38	18,337.80	0.58
		Base		99.219829	1,984,396.58	100.136719	2,002,734.38	18,337.80	0.58
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.940155	2,998,204.65	99.957031	2,998,710.93	506.28	0.87
		Base		99.940155	2,998,204.65	99.957031	2,998,710.93	506.28	0.87
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.883917	3,995,356.68	99.929688	3,997,187.52	1,830.84	1.16
		Base		99.883917	3,995,356.68	99.929688	3,997,187.52	1,830.84	1.16
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.962402	2,998,872.07	99.910156	2,997,304.68	-1,567.39	0.87
		Base		99.962402	2,998,872.07	99.910156	2,997,304.68	-1,567.39	0.87

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		252,901,503.770	Local		253,989,594.00		254,107,190.23	117,596.23	73.96
	Original Face:	114,514,553.000	Base		253,989,594.00		254,107,190.23	117,596.23	73.96
FIXED INCOME Total									
		252,901,503.770	Base		253,989,594.00		254,107,190.23	117,596.23	73.96
	Original Face:	114,514,553.000							

& 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									
		336,441,150.130	Base		337,529,240.36		337,646,836.59	117,596.23	100.00
	Original Face:	114,514,553.000							

& 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
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			10,000,759.170	100.050659	10,005,825.50	100.050000	10,005,759.55	-65.95	0.34
		Base		100.050659	10,005,825.50	100.050000	10,005,759.55	-65.95	0.34
US DOLLAR Total									
			10,000,759.170		10,005,825.50		10,005,759.55	-65.95	0.34
		Base			10,005,825.50		10,005,759.55	-65.95	0.34
CASH EQUIVALENT Total									
			10,000,759.170	Base	10,005,825.50		10,005,759.55	-65.95	0.34
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
			48,312.000	20.857952	1,007,689.40	56.680000	2,738,324.16	1,730,634.76	0.09
		Base		20.857952	1,007,689.40	56.680000	2,738,324.16	1,730,634.76	0.09
00130H105	AES CORP COMMON STOCK USD.01								
			50,943.000	19.601132	998,540.46	23.870000	1,216,009.41	217,468.95	0.04
		Base		19.601132	998,540.46	23.870000	1,216,009.41	217,468.95	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
			545,728.000	34.109899	18,614,726.73	27.420000	14,963,861.76	-3,650,864.97	0.50
		Base		34.109899	18,614,726.73	27.420000	14,963,861.76	-3,650,864.97	0.50
002824100	ABBOTT LABORATORIES COMMON STOCK								
			135,806.000	33.606283	4,563,934.85	126.370000	17,161,804.22	12,597,869.37	0.58
		Base		33.606283	4,563,934.85	126.370000	17,161,804.22	12,597,869.37	0.58
00287Y109	ABBVIE INC COMMON STOCK USD.01								
			135,104.000	44.070307	5,954,074.72	120.780000	16,317,861.12	10,363,786.40	0.55
		Base		44.070307	5,954,074.72	120.780000	16,317,861.12	10,363,786.40	0.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,463.000	364.820621	1,263,373.81	363.960000	1,260,393.48	-2,980.33	0.04
		Base		364.820621	1,263,373.81	363.960000	1,260,393.48	-2,980.33	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	59,389.000	39.587003	2,351,032.51	82.370000	4,891,871.93	2,540,839.42	0.16
		Base		39.587003	2,351,032.51	82.370000	4,891,871.93	2,540,839.42	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	36,547.000	62.538557	2,285,596.65	663.700000	24,256,243.90	21,970,647.25	0.81
		Base		62.538557	2,285,596.65	663.700000	24,256,243.90	21,970,647.25	0.81
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	5,005.000	157.468535	788,130.02	202.850000	1,015,264.25	227,134.23	0.03
		Base		157.468535	788,130.02	202.850000	1,015,264.25	227,134.23	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	92,867.000	24.552026	2,280,073.01	110.720000	10,282,234.24	8,002,161.23	0.35
		Base		24.552026	2,280,073.01	110.720000	10,282,234.24	8,002,161.23	0.35
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,210.000	35.266214	818,528.83	175.470000	4,072,658.70	3,254,129.87	0.14
		Base		35.266214	818,528.83	175.470000	4,072,658.70	3,254,129.87	0.14
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,916.000	87.053196	1,472,591.87	269.510000	4,559,031.16	3,086,439.29	0.15
		Base		87.053196	1,472,591.87	269.510000	4,559,031.16	3,086,439.29	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	12,465.000	48.483246	604,343.66	113.250000	1,411,661.25	807,317.59	0.05
		Base		48.483246	604,343.66	113.250000	1,411,661.25	807,317.59	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,511.000	63.834937	607,134.09	57.340000	545,360.74	-61,773.35	0.02
		Base		63.834937	607,134.09	57.340000	545,360.74	-61,773.35	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,922.000	91.801315	819,051.33	236.740000	2,112,194.28	1,293,142.95	0.07
		Base		91.801315	819,051.33	236.740000	2,112,194.28	1,293,142.95	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
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,484.000	131.786737	1,381,652.15	206.370000	2,163,583.08	781,930.93	0.07
		Base		131.786737	1,381,652.15	206.370000	2,163,583.08	781,930.93	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,508.000	169.747386	934,968.60	709.000000	3,905,172.00	2,970,203.40	0.13
		Base		169.747386	934,968.60	709.000000	3,905,172.00	2,970,203.40	0.13
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	19,118.000	41.534312	794,052.98	60.790000	1,162,183.22	368,130.24	0.04
		Base		41.534312	794,052.98	60.790000	1,162,183.22	368,130.24	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	22,884.000	43.486321	995,140.98	135.280000	3,095,747.52	2,100,606.54	0.10
		Base		43.486321	995,140.98	135.280000	3,095,747.52	2,100,606.54	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	21,764.000	411.881110	8,964,180.47	2,909.240000	63,316,699.36	54,352,518.89	2.13
		Base		411.881110	8,964,180.47	2,909.240000	63,316,699.36	54,352,518.89	2.13
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,987.000	414.480037	9,527,652.62	2,893.950000	66,523,228.65	56,995,576.03	2.23
		Base		414.480037	9,527,652.62	2,893.950000	66,523,228.65	56,995,576.03	2.23
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	141,479.000	20.718592	2,931,245.62	50.230000	7,106,490.17	4,175,244.55	0.24
		Base		20.718592	2,931,245.62	50.230000	7,106,490.17	4,175,244.55	0.24
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	32,748.000	438.886236	14,372,646.47	3,470.790000	113,661,430.92	99,288,784.45	3.81
		Base		438.886236	14,372,646.47	3,470.790000	113,661,430.92	99,288,784.45	3.81
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	19,540.000	44.713941	873,710.41	87.720000	1,714,048.80	840,338.39	0.06
		Base		44.713941	873,710.41	87.720000	1,714,048.80	840,338.39	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	49,000.000	20.600348	1,009,417.05	19.940000	977,060.00	-32,357.05	0.03
		Base		20.600348	1,009,417.05	19.940000	977,060.00	-32,357.05	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	38,170.000	Local	43.033709	1,642,596.67	89.570000	3,418,886.90	1,776,290.23	0.11
		Base	43.033709	1,642,596.67	89.570000	3,418,886.90	1,776,290.23	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	49,747.000	Local	48.607091	2,418,056.96	165.960000	8,256,012.12	5,837,955.16	0.28
		Base	48.607091	2,418,056.96	165.960000	8,256,012.12	5,837,955.16	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	65,617.000	Local	101.942473	6,689,159.27	54.560000	3,580,063.52	-3,109,095.75	0.12
		Base	101.942473	6,689,159.27	54.560000	3,580,063.52	-3,109,095.75	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
	34,752.000	Local	77.496891	2,693,171.96	292.170000	10,153,491.84	7,460,319.88	0.34
		Base	77.496891	2,693,171.96	292.170000	10,153,491.84	7,460,319.88	0.34
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	13,870.000	Local	73.989422	1,026,233.28	182.250000	2,527,807.50	1,501,574.22	0.08
		Base	73.989422	1,026,233.28	182.250000	2,527,807.50	1,501,574.22	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	11,303.000	Local	32.850472	371,308.88	122.210000	1,381,339.63	1,010,030.75	0.05
		Base	32.850472	371,308.88	122.210000	1,381,339.63	1,010,030.75	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	8,864.000	Local	44.745715	396,626.02	272.910000	2,419,074.24	2,022,448.22	0.08
		Base	44.745715	396,626.02	272.910000	2,419,074.24	2,022,448.22	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
	17,650.000	Local	51.090040	901,739.20	135.970000	2,399,870.50	1,498,131.30	0.08
		Base	51.090040	901,739.20	135.970000	2,399,870.50	1,498,131.30	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
	43,915.000	Local	75.399369	3,311,163.29	225.530000	9,904,149.95	6,592,986.66	0.33
		Base	75.399369	3,311,163.29	225.530000	9,904,149.95	6,592,986.66	0.33
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	45,677.000	Local	14.526865	663,543.62	76.630000	3,500,228.51	2,836,684.89	0.12
		Base	14.526865	663,543.62	76.630000	3,500,228.51	2,836,684.89	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
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	41,110.000	Local	64.950366	2,670,109.53	162.950000	6,698,874.50	4,028,764.97	0.22
		Base	64.950366	2,670,109.53	162.950000	6,698,874.50	4,028,764.97	0.22
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,667.000	Local	141.520100	943,514.51	365.360000	2,435,855.12	1,492,340.61	0.08
		Base	141.520100	943,514.51	365.360000	2,435,855.12	1,492,340.61	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
	18,722.000	Local	77.995718	1,460,235.84	375.130000	7,023,183.86	5,562,948.02	0.24
		Base	77.995718	1,460,235.84	375.130000	7,023,183.86	5,562,948.02	0.24
03743Q108	APA CORP COMMON STOCK USD.625							
	28,902.000	Local	62.593129	1,809,066.60	19.480000	563,010.96	-1,246,055.64	0.02
		Base	62.593129	1,809,066.60	19.480000	563,010.96	-1,246,055.64	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
	1,199,039.000	Local	10.393515	12,462,230.13	151.830000	182,050,091.37	169,587,861.24	6.11
		Base	10.393515	12,462,230.13	151.830000	182,050,091.37	169,587,861.24	6.11
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	70,139.000	Local	24.240128	1,700,178.37	135.130000	9,477,883.07	7,777,704.70	0.32
		Base	24.240128	1,700,178.37	135.130000	9,477,883.07	7,777,704.70	0.32
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	42,703.000	Local	25.949483	1,108,120.77	60.000000	2,562,180.00	1,454,059.23	0.09
		Base	25.949483	1,108,120.77	60.000000	2,562,180.00	1,454,059.23	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	4,203.000	Local	288.494314	1,212,541.60	369.530000	1,553,134.59	340,592.99	0.05
		Base	288.494314	1,212,541.60	369.530000	1,553,134.59	340,592.99	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01							
	4,629.000	Local	68.967686	319,251.42	170.110000	787,439.19	468,187.77	0.03
		Base	68.967686	319,251.42	170.110000	787,439.19	468,187.77	0.03
046353108	ASTRAZENECA PLC SPONS ADR ADR							
	35,885.000	Local	58.150000	2,086,712.75	58.280000	2,091,377.80	4,665.05	0.07
		Base	58.150000	2,086,712.75	58.280000	2,091,377.80	4,665.05	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
049560105	ATMOS ENERGY CORP COMMON STOCK							
	9,989.000	Local	97.738892	976,313.79	97.510000	974,027.39	-2,286.40	0.03
		Base	97.738892	976,313.79	97.510000	974,027.39	-2,286.40	0.03
052769106	AUTODESK INC COMMON STOCK USD.01							
	16,814.000	Local	56.130131	943,772.02	310.090000	5,213,853.26	4,270,081.24	0.17
		Base	56.130131	943,772.02	310.090000	5,213,853.26	4,270,081.24	0.17
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	32,523.000	Local	47.571090	1,547,154.55	209.040000	6,798,607.92	5,251,453.37	0.23
		Base	47.571090	1,547,154.55	209.040000	6,798,607.92	5,251,453.37	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,654.000	Local	256.557152	424,345.53	1,549.150000	2,562,294.10	2,137,948.57	0.09
		Base	256.557152	424,345.53	1,549.150000	2,562,294.10	2,137,948.57	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	10,671.000	Local	137.613728	1,468,476.09	229.580000	2,449,848.18	981,372.09	0.08
		Base	137.613728	1,468,476.09	229.580000	2,449,848.18	981,372.09	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,344.000	Local	55.964568	355,039.22	225.390000	1,429,874.16	1,074,834.94	0.05
		Base	55.964568	355,039.22	225.390000	1,429,874.16	1,074,834.94	0.05
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	55,598.000	Local	39.750805	2,210,065.24	22.780000	1,266,522.44	-943,542.80	0.04
		Base	39.750805	2,210,065.24	22.780000	1,266,522.44	-943,542.80	0.04
058498106	BALL CORP COMMON STOCK							
	25,105.000	Local	20.428286	512,852.12	95.960000	2,409,075.80	1,896,223.68	0.08
		Base	20.428286	512,852.12	95.960000	2,409,075.80	1,896,223.68	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	576,378.000	Local	24.055287	13,864,938.45	41.750000	24,063,781.50	10,198,843.05	0.81
		Base	24.055287	13,864,938.45	41.750000	24,063,781.50	10,198,843.05	0.81
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	61,690.000	Local	35.842593	2,211,129.59	55.220000	3,406,521.80	1,195,392.21	0.11
		Base	35.842593	2,211,129.59	55.220000	3,406,521.80	1,195,392.21	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
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5								
		Local	17,916.000	24.819586	444,667.71	67.480000	1,208,971.68	764,303.97	0.04
		Base		24.819586	444,667.71	67.480000	1,208,971.68	764,303.97	0.04
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	38,434.000	36.137678	1,388,915.53	76.220000	2,929,439.48	1,540,523.95	0.10
		Base		36.137678	1,388,915.53	76.220000	2,929,439.48	1,540,523.95	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	22,243.000	142.943514	3,179,492.58	251.700000	5,598,563.10	2,419,070.52	0.19
		Base		142.943514	3,179,492.58	251.700000	5,598,563.10	2,419,070.52	0.19
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	10,711.000	68.889246	737,872.71	75.310000	806,645.41	68,772.70	0.03
		Base		68.889246	737,872.71	75.310000	806,645.41	68,772.70	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	144,898.000	97.098566	14,069,387.95	285.770000	41,407,501.46	27,338,113.51	1.39
		Base		97.098566	14,069,387.95	285.770000	41,407,501.46	27,338,113.51	1.39
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	17,049.000	35.274871	601,401.28	116.510000	1,986,378.99	1,384,977.71	0.07
		Base		35.274871	601,401.28	116.510000	1,986,378.99	1,384,977.71	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	1,649.000	458.600206	756,231.74	804.820000	1,327,148.18	570,916.44	0.04
		Base		458.600206	756,231.74	804.820000	1,327,148.18	570,916.44	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	11,522.000	106.848236	1,231,105.37	338.910000	3,904,921.02	2,673,815.65	0.13
		Base		106.848236	1,231,105.37	338.910000	3,904,921.02	2,673,815.65	0.13
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,848.000	306.308182	3,322,831.16	943.290000	10,232,809.92	6,909,978.76	0.34
		Base		306.308182	3,322,831.16	943.290000	10,232,809.92	6,909,978.76	0.34
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	42,030.000	88.797135	3,732,143.60	219.500000	9,225,585.00	5,493,441.40	0.31
		Base		88.797135	3,732,143.60	219.500000	9,225,585.00	5,493,441.40	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
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,138.000	443.946536	1,393,104.23	2,299.670000	7,216,364.46	5,823,260.23	0.24
		Base		443.946536	1,393,104.23	2,299.670000	7,216,364.46	5,823,260.23	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,332.000	34.849794	638,866.43	42.680000	782,409.76	143,543.33	0.03
		Base		34.849794	638,866.43	42.680000	782,409.76	143,543.33	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,855.000	93.965478	1,019,995.26	112.990000	1,226,506.45	206,511.19	0.04
		Base		93.965478	1,019,995.26	112.990000	1,226,506.45	206,511.19	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	108,628.000	19.727547	2,142,963.97	45.150000	4,904,554.20	2,761,590.23	0.16
		Base		19.727547	2,142,963.97	45.150000	4,904,554.20	2,761,590.23	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	170,668.000	47.104849	8,039,290.44	66.860000	11,410,862.48	3,371,572.04	0.38
		Base		47.104849	8,039,290.44	66.860000	11,410,862.48	3,371,572.04	0.38
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,879.000	116.365716	1,033,211.19	172.220000	1,529,141.38	495,930.19	0.05
		Base		116.365716	1,033,211.19	172.220000	1,529,141.38	495,930.19	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	31,208.000	195.253459	6,093,469.95	497.210000	15,516,929.68	9,423,459.73	0.52
		Base		195.253459	6,093,469.95	497.210000	15,516,929.68	9,423,459.73	0.52
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,961.000	27.892161	389,402.46	70.220000	980,341.42	590,938.96	0.03
		Base		27.892161	389,402.46	70.220000	980,341.42	590,938.96	0.03
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,203.000	85.444439	700,900.73	126.150000	1,034,808.45	333,907.72	0.03
		Base		85.444439	700,900.73	126.150000	1,034,808.45	333,907.72	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	25,655.000	27.962274	717,372.13	96.300000	2,470,576.50	1,753,204.37	0.08
		Base		27.962274	717,372.13	96.300000	2,470,576.50	1,753,204.37	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
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,716.000	121.309217	1,299,949.57	200.610000	2,149,736.76	849,787.19	0.07
		Base		121.309217	1,299,949.57	200.610000	2,149,736.76	849,787.19	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	16,396.000	27.829535	456,293.06	45.420000	744,706.32	288,413.26	0.02
		Base		27.829535	456,293.06	45.420000	744,706.32	288,413.26	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,166.000	55.766688	566,924.15	90.060000	915,549.96	348,625.81	0.03
		Base		55.766688	566,924.15	90.060000	915,549.96	348,625.81	0.03
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	26,228.000	74.230970	1,946,929.89	211.650000	5,551,156.20	3,604,226.31	0.19
		Base		74.230970	1,946,929.89	211.650000	5,551,156.20	3,604,226.31	0.19
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	27,446.000	101.662199	2,790,220.71	201.720000	5,536,407.12	2,746,186.41	0.19
		Base		101.662199	2,790,220.71	201.720000	5,536,407.12	2,746,186.41	0.19
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	22,132.000	24.988292	553,040.87	64.130000	1,419,325.16	866,284.29	0.05
		Base		24.988292	553,040.87	64.130000	1,419,325.16	866,284.29	0.05
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	173,670.000	5.939951	1,031,591.24	32.530000	5,649,485.10	4,617,893.86	0.19
		Base		5.939951	1,031,591.24	32.530000	5,649,485.10	4,617,893.86	0.19
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	100,701.000	47.623823	4,795,766.60	86.390000	8,699,559.39	3,903,792.79	0.29
		Base		47.623823	4,795,766.60	86.390000	8,699,559.39	3,903,792.79	0.29
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	30,547.000	17.206883	525,618.67	15.890000	485,391.83	-40,226.84	0.02
		Base		17.206883	525,618.67	15.890000	485,391.83	-40,226.84	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	21,270.000	41.509718	882,911.71	163.480000	3,477,219.60	2,594,307.89	0.12
		Base		41.509718	882,911.71	163.480000	3,477,219.60	2,594,307.89	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
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	15,953.000	Local	87.894786	1,402,185.52	101.630000	1,621,303.39	219,117.87	0.05
		Base	87.894786	1,402,185.52	101.630000	1,621,303.39	219,117.87	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,517.000	Local	39.428759	611,816.05	41.730000	647,524.41	35,708.36	0.02
		Base	39.428759	611,816.05	41.730000	647,524.41	35,708.36	0.02
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	34,511.000	Local	58.545369	2,020,459.23	165.970000	5,727,790.67	3,707,331.44	0.19
		Base	58.545369	2,020,459.23	165.970000	5,727,790.67	3,707,331.44	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	22,181.000	Local	43.326373	961,022.27	52.490000	1,164,280.69	203,258.42	0.04
		Base	43.326373	961,022.27	52.490000	1,164,280.69	203,258.42	0.04
143130102	CARMAX INC COMMON STOCK USD.5							
	12,470.000	Local	28.814509	359,316.93	125.210000	1,561,368.70	1,202,051.77	0.05
		Base	28.814509	359,316.93	125.210000	1,561,368.70	1,202,051.77	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	61,038.000	Local	29.500174	1,800,631.60	24.140000	1,473,457.32	-327,174.28	0.05
		Base	29.500174	1,800,631.60	24.140000	1,473,457.32	-327,174.28	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	62,448.000	Local	11.619255	725,599.22	57.600000	3,597,004.80	2,871,405.58	0.12
		Base	11.619255	725,599.22	57.600000	3,597,004.80	2,871,405.58	0.12
148806102	CATALENT INC COMMON STOCK USD.01							
	13,044.000	Local	85.526412	1,115,606.52	130.440000	1,701,459.36	585,852.84	0.06
		Base	85.526412	1,115,606.52	130.440000	1,701,459.36	585,852.84	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	41,871.000	Local	66.644558	2,790,474.30	210.870000	8,829,337.77	6,038,863.47	0.30
		Base	66.644558	2,790,474.30	210.870000	8,829,337.77	6,038,863.47	0.30
150870103	CELANESE CORP COMMON STOCK USD.0001							
	8,609.000	Local	85.418061	735,364.09	158.600000	1,365,387.40	630,023.31	0.05
		Base	85.418061	735,364.09	158.600000	1,365,387.40	630,023.31	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
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	44,553.000	51.228534	2,282,384.89	62.980000	2,805,947.94	523,563.05	0.09
		Base		51.228534	2,282,384.89	62.980000	2,805,947.94	523,563.05	0.09
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,423.000	20.326742	902,974.84	25.090000	1,114,573.07	211,598.23	0.04
		Base		20.326742	902,974.84	25.090000	1,114,573.07	211,598.23	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	23,030.000	35.467176	816,809.06	76.350000	1,758,340.50	941,531.44	0.06
		Base		35.467176	816,809.06	76.350000	1,758,340.50	941,531.44	0.06
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,841.000	368.218250	1,414,326.30	443.860000	1,704,866.26	290,539.96	0.06
		Base		368.218250	1,414,326.30	443.860000	1,704,866.26	290,539.96	0.06
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	10,527.000	285.394143	3,004,344.14	816.660000	8,596,979.82	5,592,635.68	0.29
		Base		285.394143	3,004,344.14	816.660000	8,596,979.82	5,592,635.68	0.29
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	147,781.000	75.333532	11,132,864.76	96.770000	14,300,767.37	3,167,902.61	0.48
		Base		75.333532	11,132,864.76	96.770000	14,300,767.37	3,167,902.61	0.48
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,154.000	431.868138	930,243.97	1,903.330000	4,099,772.82	3,169,528.85	0.14
		Base		431.868138	930,243.97	1,903.330000	4,099,772.82	3,169,528.85	0.14
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,743.000	46.405421	869,776.81	83.660000	1,568,039.38	698,262.57	0.05
		Base		46.405421	869,776.81	83.660000	1,568,039.38	698,262.57	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	11,454.000	45.567904	521,934.77	123.400000	1,413,423.60	891,488.83	0.05
		Base		45.567904	521,934.77	123.400000	1,413,423.60	891,488.83	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	322,163.000	29.247927	9,422,599.75	59.020000	19,014,060.26	9,591,460.51	0.64
		Base		29.247927	9,422,599.75	59.020000	19,014,060.26	9,591,460.51	0.64

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172908105	CINTAS CORP COMMON STOCK							
	6,745.000	Local	68.384931	461,256.36	395.770000	2,669,468.65	2,208,212.29	0.09
		Base	68.384931	461,256.36	395.770000	2,669,468.65	2,208,212.29	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01							
	157,990.000	Local	80.211600	12,672,630.63	71.910000	11,361,060.90	-1,311,569.73	0.38
		Base	80.211600	12,672,630.63	71.910000	11,361,060.90	-1,311,569.73	0.38
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	32,562.000	Local	20.721933	674,747.57	43.790000	1,425,889.98	751,142.41	0.05
		Base	20.721933	674,747.57	43.790000	1,425,889.98	751,142.41	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,490.000	Local	51.432921	488,098.42	102.870000	976,236.30	488,137.88	0.03
		Base	51.432921	488,098.42	102.870000	976,236.30	488,137.88	0.03
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	9,507.000	Local	69.981811	665,317.08	168.050000	1,597,651.35	932,334.27	0.05
		Base	69.981811	665,317.08	168.050000	1,597,651.35	932,334.27	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	296,652.000	Local	30.865167	9,156,213.50	56.310000	16,704,474.12	7,548,260.62	0.56
		Base	30.865167	9,156,213.50	56.310000	16,704,474.12	7,548,260.62	0.56
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	40,311.000	Local	27.053721	1,090,562.55	76.310000	3,076,132.41	1,985,569.86	0.10
		Base	27.053721	1,090,562.55	76.310000	3,076,132.41	1,985,569.86	0.10
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	64,668.000	Local	38.048434	2,460,516.14	77.950000	5,040,870.60	2,580,354.46	0.17
		Base	38.048434	2,460,516.14	77.950000	5,040,870.60	2,580,354.46	0.17
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	350,431.000	Local	17.148735	6,009,448.45	60.680000	21,264,153.08	15,254,704.63	0.71
		Base	17.148735	6,009,448.45	60.680000	21,264,153.08	15,254,704.63	0.71
200340107	COMERICA INC COMMON STOCK USD5.0							
	10,659.000	Local	45.686086	486,967.99	73.910000	787,806.69	300,838.70	0.03
		Base	45.686086	486,967.99	73.910000	787,806.69	300,838.70	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
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	36,694.000	22.893743	840,063.01	33.120000	1,215,305.28	375,242.27	0.04
		Base		22.893743	840,063.01	33.120000	1,215,305.28	375,242.27	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	103,140.000	47.060242	4,853,793.40	55.530000	5,727,364.20	873,570.80	0.19
		Base		47.060242	4,853,793.40	55.530000	5,727,364.20	873,570.80	0.19
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	26,213.000	54.981892	1,441,240.33	75.450000	1,977,770.85	536,530.52	0.07
		Base		54.981892	1,441,240.33	75.450000	1,977,770.85	536,530.52	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	12,917.000	55.368021	715,188.73	211.140000	2,727,295.38	2,012,106.65	0.09
		Base		55.368021	715,188.73	211.140000	2,727,295.38	2,012,106.65	0.09
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	3,767.000	198.353125	747,196.22	450.710000	1,697,824.57	950,628.35	0.06
		Base		198.353125	747,196.22	450.710000	1,697,824.57	950,628.35	0.06
217204106	COPART INC COMMON STOCK								
		Local	15,912.000	60.236521	958,483.52	144.320000	2,296,419.84	1,337,936.32	0.08
		Base		60.236521	958,483.52	144.320000	2,296,419.84	1,337,936.32	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	59,229.000	22.846878	1,353,197.72	39.990000	2,368,567.71	1,015,369.99	0.08
		Base		22.846878	1,353,197.72	39.990000	2,368,567.71	1,015,369.99	0.08
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	56,377.000	22.009356	1,240,821.49	43.970000	2,478,896.69	1,238,075.20	0.08
		Base		22.009356	1,240,821.49	43.970000	2,478,896.69	1,238,075.20	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	33,789.000	85.524465	2,889,786.16	455.490000	15,390,551.61	12,500,765.45	0.52
		Base		85.524465	2,889,786.16	455.490000	15,390,551.61	12,500,765.45	0.52
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	33,017.000	78.269545	2,584,225.56	194.690000	6,428,079.73	3,843,854.17	0.22
		Base		78.269545	2,584,225.56	194.690000	6,428,079.73	3,843,854.17	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
231021106	CUMMINS INC COMMON STOCK USD2.5							
	11,176.000	Local	62.230711	695,490.43	235.980000	2,637,312.48	1,941,822.05	0.09
		Base	62.230711	695,490.43	235.980000	2,637,312.48	1,941,822.05	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01							
	25,084.000	Local	29.259685	733,949.95	95.620000	2,398,532.08	1,664,582.13	0.08
		Base	29.259685	733,949.95	95.620000	2,398,532.08	1,664,582.13	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK							
	14,817.000	Local	50.780099	752,408.73	120.340000	1,783,077.78	1,030,669.05	0.06
		Base	50.780099	752,408.73	120.340000	1,783,077.78	1,030,669.05	0.06
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	19,495.000	Local	52.334908	1,020,269.03	36.720000	715,856.40	-304,412.63	0.02
		Base	52.334908	1,020,269.03	36.720000	715,856.40	-304,412.63	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	48,557.000	Local	48.926918	2,375,744.37	324.160000	15,740,237.12	13,364,492.75	0.53
		Base	48.926918	2,375,744.37	324.160000	15,740,237.12	13,364,492.75	0.53
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	10,009.000	Local	40.091012	401,270.94	150.650000	1,507,855.85	1,106,584.91	0.05
		Base	40.091012	401,270.94	150.650000	1,507,855.85	1,106,584.91	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	5,361.000	Local	38.621224	207,048.38	130.770000	701,057.97	494,009.59	0.02
		Base	38.621224	207,048.38	130.770000	701,057.97	494,009.59	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
	23,916.000	Local	65.955176	1,577,383.98	378.030000	9,040,965.48	7,463,581.50	0.30
		Base	65.955176	1,577,383.98	378.030000	9,040,965.48	7,463,581.50	0.30
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	48,923.000	Local	24.877115	1,217,063.08	40.440000	1,978,446.12	761,383.04	0.07
		Base	24.877115	1,217,063.08	40.440000	1,978,446.12	761,383.04	0.07
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	16,687.000	Local	45.878539	765,575.18	61.700000	1,029,587.90	264,012.72	0.03
		Base	45.878539	765,575.18	61.700000	1,029,587.90	264,012.72	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
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	45,544.000	Local	34.059246	1,551,194.29	29.550000	1,345,825.20	-205,369.09	0.05
		Base	34.059246	1,551,194.29	29.550000	1,345,825.20	-205,369.09	0.05
252131107	DEXCOM INC COMMON STOCK USD.001							
	7,390.000	Local	404.909851	2,992,283.80	529.420000	3,912,413.80	920,130.00	0.13
		Base	404.909851	2,992,283.80	529.420000	3,912,413.80	920,130.00	0.13
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	13,835.000	Local	101.794331	1,408,324.57	77.140000	1,067,231.90	-341,092.67	0.04
		Base	101.794331	1,408,324.57	77.140000	1,067,231.90	-341,092.67	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	21,537.000	Local	107.170722	2,308,135.83	163.910000	3,530,129.67	1,221,993.84	0.12
		Base	107.170722	2,308,135.83	163.910000	3,530,129.67	1,221,993.84	0.12
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	185,555.000	Local	55.628066	10,322,065.82	181.300000	33,641,121.50	23,319,055.68	1.13
		Base	55.628066	10,322,065.82	181.300000	33,641,121.50	23,319,055.68	1.13
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	23,343.000	Local	24.446683	570,658.91	128.220000	2,993,039.46	2,422,380.55	0.10
		Base	24.446683	570,658.91	128.220000	2,993,039.46	2,422,380.55	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
	12,895.000	Local	20.422860	263,352.78	28.840000	371,891.80	108,539.02	0.01
		Base	20.422860	263,352.78	28.840000	371,891.80	108,539.02	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
	22,971.000	Local	22.685997	521,120.03	27.590000	633,769.89	112,649.86	0.02
		Base	22.685997	521,120.03	27.590000	633,769.89	112,649.86	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	18,991.000	Local	55.253471	1,049,318.66	43.590000	827,817.69	-221,500.97	0.03
		Base	55.253471	1,049,318.66	43.590000	827,817.69	-221,500.97	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,069.000	Local	61.576304	1,112,622.23	222.910000	4,027,760.79	2,915,138.56	0.14
		Base	61.576304	1,112,622.23	222.910000	4,027,760.79	2,915,138.56	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,731.000	Local	51.897656	920,197.34	90.540000	1,605,364.74	685,167.40	0.05
		Base	51.897656	920,197.34	90.540000	1,605,364.74	685,167.40	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
	61,716.000	Local	52.682007	3,251,322.72	77.840000	4,803,973.44	1,552,650.72	0.16
		Base	52.682007	3,251,322.72	77.840000	4,803,973.44	1,552,650.72	0.16
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,969.000	Local	379.131047	1,125,640.08	516.890000	1,534,646.41	409,006.33	0.05
		Base	379.131047	1,125,640.08	516.890000	1,534,646.41	409,006.33	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
	11,010.000	Local	38.271203	421,365.95	174.360000	1,919,703.60	1,498,337.65	0.06
		Base	38.271203	421,365.95	174.360000	1,919,703.60	1,498,337.65	0.06
260557103	DOW INC COMMON STOCK USD.01							
	57,139.000	Local	36.383638	2,078,924.68	62.900000	3,594,043.10	1,515,118.42	0.12
		Base	36.383638	2,078,924.68	62.900000	3,594,043.10	1,515,118.42	0.12
264411505	DUKE REALTY CORP REIT USD.01							
	28,679.000	Local	29.273422	839,532.47	52.510000	1,505,934.29	666,401.82	0.05
		Base	29.273422	839,532.47	52.510000	1,505,934.29	666,401.82	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	58,846.000	Local	60.059578	3,534,265.91	104.660000	6,158,822.36	2,624,556.45	0.21
		Base	60.059578	3,534,265.91	104.660000	6,158,822.36	2,624,556.45	0.21
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	40,726.000	Local	52.707744	2,146,575.59	74.020000	3,014,538.52	867,962.93	0.10
		Base	52.707744	2,146,575.59	74.020000	3,014,538.52	867,962.93	0.10
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,612.000	Local	43.631287	1,946,478.98	67.520000	3,012,202.24	1,065,723.26	0.10
		Base	43.631287	1,946,478.98	67.520000	3,012,202.24	1,065,723.26	0.10
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,433.000	Local	37.603944	392,321.95	113.160000	1,180,598.28	788,276.33	0.04
		Base	37.603944	392,321.95	113.160000	1,180,598.28	788,276.33	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
278642103	EBAY INC COMMON STOCK USD.001							
	49,467.000	Local	17.561054	868,692.64	76.740000	3,796,097.58	2,927,404.94	0.13
		Base	17.561054	868,692.64	76.740000	3,796,097.58	2,927,404.94	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0							
	19,052.000	Local	61.375826	1,169,332.24	225.360000	4,293,558.72	3,124,226.48	0.14
		Base	61.375826	1,169,332.24	225.360000	4,293,558.72	3,124,226.48	0.14
281020107	EDISON INTERNATIONAL COMMON STOCK							
	29,057.000	Local	42.172045	1,225,393.12	57.840000	1,680,656.88	455,263.76	0.06
		Base	42.172045	1,225,393.12	57.840000	1,680,656.88	455,263.76	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	47,513.000	Local	21.609688	1,026,741.09	117.180000	5,567,573.34	4,540,832.25	0.19
		Base	21.609688	1,026,741.09	117.180000	5,567,573.34	4,540,832.25	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,893.000	Local	42.812536	937,294.85	145.210000	3,179,082.53	2,241,787.68	0.11
		Base	42.812536	937,294.85	145.210000	3,179,082.53	2,241,787.68	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,851.000	Local	40.851896	1,873,100.30	105.500000	4,837,280.50	2,964,180.20	0.16
		Base	40.851896	1,873,100.30	105.500000	4,837,280.50	2,964,180.20	0.16
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	10,372.000	Local	196.823711	2,041,455.53	173.730000	1,801,927.56	-239,527.97	0.06
		Base	196.823711	2,041,455.53	173.730000	1,801,927.56	-239,527.97	0.06
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,338.000	Local	69.064831	1,059,316.38	110.610000	1,696,536.18	637,219.80	0.06
		Base	69.064831	1,059,316.38	110.610000	1,696,536.18	637,219.80	0.06
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,301.000	Local	112.122981	1,042,855.85	272.260000	2,532,290.26	1,489,434.41	0.08
		Base	112.122981	1,042,855.85	272.260000	2,532,290.26	1,489,434.41	0.08
29444U700	EQUINIX INC REIT USD.001							
	6,854.000	Local	319.396542	2,189,143.90	843.450000	5,781,006.30	3,591,862.40	0.19
		Base	319.396542	2,189,143.90	843.450000	5,781,006.30	3,591,862.40	0.19

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29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	26,309.000	47.321678	1,244,986.03	84.070000	2,211,797.63	966,811.60	0.07
		Base		47.321678	1,244,986.03	84.070000	2,211,797.63	966,811.60	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,968.000	187.991047	933,939.52	330.740000	1,643,116.32	709,176.80	0.06
		Base		187.991047	933,939.52	330.740000	1,643,116.32	709,176.80	0.06
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	9,714.000	123.563464	1,200,295.49	216.260000	2,100,749.64	900,454.15	0.07
		Base		123.563464	1,200,295.49	216.260000	2,100,749.64	900,454.15	0.07
30034W106	EVERGY INC COMMON STOCK								
		Local	17,524.000	54.476481	954,645.86	68.450000	1,199,517.80	244,871.94	0.04
		Base		54.476481	954,645.86	68.450000	1,199,517.80	244,871.94	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	26,262.000	39.132948	1,027,709.49	90.730000	2,382,751.26	1,355,041.77	0.08
		Base		39.132948	1,027,709.49	90.730000	2,382,751.26	1,355,041.77	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	74,688.000	41.293449	3,084,125.14	49.020000	3,661,205.76	577,080.62	0.12
		Base		41.293449	3,084,125.14	49.020000	3,661,205.76	577,080.62	0.12
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,811.000	75.228465	813,294.94	144.500000	1,562,189.50	748,894.56	0.05
		Base		75.228465	813,294.94	144.500000	1,562,189.50	748,894.56	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	12,909.000	44.889101	579,473.41	124.640000	1,608,977.76	1,029,504.35	0.05
		Base		44.889101	579,473.41	124.640000	1,608,977.76	1,029,504.35	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	10,233.000	90.427542	925,345.04	186.910000	1,912,650.03	987,304.99	0.06
		Base		90.427542	925,345.04	186.910000	1,912,650.03	987,304.99	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	323,630.000	58.809118	19,032,394.78	54.520000	17,644,307.60	-1,388,087.18	0.59
		Base		58.809118	19,032,394.78	54.520000	17,644,307.60	-1,388,087.18	0.59

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302491303	FMC CORP COMMON STOCK USD.1							
	9,850.000	Local	31.453690	309,818.85	93.630000	922,255.50	612,436.65	0.03
		Base	31.453690	309,818.85	93.630000	922,255.50	612,436.65	0.03
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	183,136.000	Local	94.419682	17,291,642.93	379.380000	69,478,135.68	52,186,492.75	2.33
		Base	94.419682	17,291,642.93	379.380000	69,478,135.68	52,186,492.75	2.33
311900104	FASTENAL CO COMMON STOCK USD.01							
	43,890.000	Local	17.352233	761,589.49	55.850000	2,451,256.50	1,689,667.01	0.08
		Base	17.352233	761,589.49	55.850000	2,451,256.50	1,689,667.01	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,410.000	Local	144.421409	781,319.82	121.770000	658,775.70	-122,544.12	0.02
		Base	144.421409	781,319.82	121.770000	658,775.70	-122,544.12	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	18,618.000	Local	91.037115	1,694,929.01	265.690000	4,946,616.42	3,251,687.41	0.17
		Base	91.037115	1,694,929.01	265.690000	4,946,616.42	3,251,687.41	0.17
315616102	F5 NETWORKS INC COMMON STOCK							
	4,559.000	Local	128.663681	586,577.72	203.570000	928,075.63	341,497.91	0.03
		Base	128.663681	586,577.72	203.570000	928,075.63	341,497.91	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	47,401.000	Local	86.288353	4,090,154.21	127.770000	6,056,425.77	1,966,271.56	0.20
		Base	86.288353	4,090,154.21	127.770000	6,056,425.77	1,966,271.56	0.20
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	53,806.000	Local	24.358787	1,310,648.91	38.860000	2,090,901.16	780,252.25	0.07
		Base	24.358787	1,310,648.91	38.860000	2,090,901.16	780,252.25	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,451.000	Local	90.697776	1,219,975.79	198.940000	2,675,941.94	1,455,966.15	0.09
		Base	90.697776	1,219,975.79	198.940000	2,675,941.94	1,455,966.15	0.09
337738108	FISERV INC COMMON STOCK USD.01							
	45,523.000	Local	49.460316	2,251,581.98	117.790000	5,362,154.17	3,110,572.19	0.18
		Base	49.460316	2,251,581.98	117.790000	5,362,154.17	3,110,572.19	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
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,583.000	43.653937	1,815,261.65	38.870000	1,616,331.21	-198,930.44	0.05
		Base		43.653937	1,815,261.65	38.870000	1,616,331.21	-198,930.44	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	6,370.000	213.806493	1,361,947.36	263.280000	1,677,093.60	315,146.24	0.06
		Base		213.806493	1,361,947.36	263.280000	1,677,093.60	315,146.24	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	299,676.000	11.950646	3,581,321.93	13.030000	3,904,778.28	323,456.35	0.13
		Base		11.950646	3,581,321.93	13.030000	3,904,778.28	323,456.35	0.13
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	10,361.000	85.829007	889,274.34	315.140000	3,265,165.54	2,375,891.20	0.11
		Base		85.829007	889,274.34	315.140000	3,265,165.54	2,375,891.20	0.11
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	25,878.000	25.546204	661,084.68	73.870000	1,911,607.86	1,250,523.18	0.06
		Base		25.546204	661,084.68	73.870000	1,911,607.86	1,250,523.18	0.06
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	10,581.000	56.971755	602,818.14	97.370000	1,030,271.97	427,453.83	0.03
		Base		56.971755	602,818.14	97.370000	1,030,271.97	427,453.83	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	24,995.000	40.591451	1,014,583.32	37.440000	935,812.80	-78,770.52	0.03
		Base		40.591451	1,014,583.32	37.440000	935,812.80	-78,770.52	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	11,621.000	40.440346	469,957.26	34.630000	402,435.23	-67,522.03	0.01
		Base		40.440346	469,957.26	34.630000	402,435.23	-67,522.03	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	20,815.000	25.431095	529,348.24	32.440000	675,238.60	145,890.36	0.02
		Base		25.431095	529,348.24	32.440000	675,238.60	145,890.36	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	112,014.000	23.348216	2,615,327.09	36.390000	4,076,189.46	1,460,862.37	0.14
		Base		23.348216	2,615,327.09	36.390000	4,076,189.46	1,460,862.37	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
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,666.000	Local	59.627614	934,126.20	143.620000	2,249,950.92	1,315,824.72	0.08
		Base	59.627614	934,126.20	143.620000	2,249,950.92	1,315,824.72	0.08
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,878.000	Local	26.389615	419,014.31	26.730000	424,418.94	5,404.63	0.01
		Base	26.389615	419,014.31	26.730000	424,418.94	5,404.63	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,579.000	Local	110.620284	727,770.85	308.740000	2,031,200.46	1,303,429.61	0.07
		Base	110.620284	727,770.85	308.740000	2,031,200.46	1,303,429.61	0.07
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,812.000	Local	304.140596	1,463,524.55	436.980000	2,102,747.76	639,223.21	0.07
		Base	304.140596	1,463,524.55	436.980000	2,102,747.76	639,223.21	0.07
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,504.000	Local	69.073214	1,209,057.54	200.310000	3,506,226.24	2,297,168.70	0.12
		Base	69.073214	1,209,057.54	200.310000	3,506,226.24	2,297,168.70	0.12
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
	83,935.000	Local	233.234795	19,576,562.53	105.410000	8,847,588.35	-10,728,974.18	0.30
		Base	233.234795	19,576,562.53	105.410000	8,847,588.35	-10,728,974.18	0.30
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,645.000	Local	32.130858	1,498,743.87	57.810000	2,696,547.45	1,197,803.58	0.09
		Base	32.130858	1,498,743.87	57.810000	2,696,547.45	1,197,803.58	0.09
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	97,622.000	Local	36.046407	3,518,922.33	49.010000	4,784,454.22	1,265,531.89	0.16
		Base	36.046407	3,518,922.33	49.010000	4,784,454.22	1,265,531.89	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	11,040.000	Local	46.003868	507,882.70	122.190000	1,348,977.60	841,094.90	0.05
		Base	46.003868	507,882.70	122.190000	1,348,977.60	841,094.90	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	95,888.000	Local	26.083038	2,501,050.36	72.780000	6,978,728.64	4,477,678.28	0.23
		Base	26.083038	2,501,050.36	72.780000	6,978,728.64	4,477,678.28	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
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	22,572.000	Local	109.501756	2,471,673.63	162.640000	3,671,110.08	1,199,436.45	0.12
		Base	109.501756	2,471,673.63	162.640000	3,671,110.08	1,199,436.45	0.12
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	7,247.000	Local	24.819425	179,866.37	96.070000	696,219.29	516,352.92	0.02
		Base	24.819425	179,866.37	96.070000	696,219.29	516,352.92	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	26,003.000	Local	129.912224	3,378,107.57	413.510000	10,752,500.53	7,374,392.96	0.36
		Base	129.912224	3,378,107.57	413.510000	10,752,500.53	7,374,392.96	0.36
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,346.000	Local	116.723733	390,557.61	433.700000	1,451,160.20	1,060,602.59	0.05
		Base	116.723733	390,557.61	433.700000	1,451,160.20	1,060,602.59	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	20,096.000	Local	76.182174	1,530,956.97	252.980000	5,083,886.08	3,552,929.11	0.17
		Base	76.182174	1,530,956.97	252.980000	5,083,886.08	3,552,929.11	0.17
40434L105	HP INC COMMON STOCK USD.01							
	91,846.000	Local	15.588651	1,431,755.26	29.740000	2,731,500.04	1,299,744.78	0.09
		Base	15.588651	1,431,755.26	29.740000	2,731,500.04	1,299,744.78	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	68,032.000	Local	30.685073	2,087,566.88	19.980000	1,359,279.36	-728,287.52	0.05
		Base	30.685073	2,087,566.88	19.980000	1,359,279.36	-728,287.52	0.05
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	26,684.000	Local	31.694088	845,725.05	18.680000	498,457.12	-347,267.93	0.02
		Base	31.694088	845,725.05	18.680000	498,457.12	-347,267.93	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,301.000	Local	44.555959	1,216,422.24	67.220000	1,835,173.22	618,750.98	0.06
		Base	44.555959	1,216,422.24	67.220000	1,835,173.22	618,750.98	0.06
418056107	HASBRO INC COMMON STOCK USD.5							
	9,779.000	Local	43.819067	428,506.66	98.310000	961,373.49	532,866.83	0.03
		Base	43.819067	428,506.66	98.310000	961,373.49	532,866.83	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	41,204.000	Local	34.436916	1,418,938.69	36.000000	1,483,344.00	64,405.31	0.05
		Base	34.436916	1,418,938.69	36.000000	1,483,344.00	64,405.31	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,682.000	Local	127.015649	721,702.92	176.380000	1,002,191.16	280,488.24	0.03
		Base	127.015649	721,702.92	176.380000	1,002,191.16	280,488.24	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,192.000	Local	62.744187	702,232.94	177.700000	1,988,818.40	1,286,585.46	0.07
		Base	62.744187	702,232.94	177.700000	1,988,818.40	1,286,585.46	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,983.000	Local	51.790178	1,086,713.30	68.750000	1,442,581.25	355,867.95	0.05
		Base	51.790178	1,086,713.30	68.750000	1,442,581.25	355,867.95	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	99,883.000	Local	10.896638	1,088,388.87	15.460000	1,544,191.18	455,802.31	0.05
		Base	10.896638	1,088,388.87	15.460000	1,544,191.18	455,802.31	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	21,289.000	Local	71.551762	1,523,265.46	124.860000	2,658,144.54	1,134,879.08	0.09
		Base	71.551762	1,523,265.46	124.860000	2,658,144.54	1,134,879.08	0.09
436440101	HOLOGIC INC COMMON STOCK USD.01							
	19,588.000	Local	38.843631	760,869.04	79.150000	1,550,390.20	789,521.16	0.05
		Base	38.843631	760,869.04	79.150000	1,550,390.20	789,521.16	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,244.000	Local	55.966712	4,546,959.54	326.180000	26,500,167.92	21,953,208.38	0.89
		Base	55.966712	4,546,959.54	326.180000	26,500,167.92	21,953,208.38	0.89
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	53,087.000	Local	53.339431	2,831,630.37	231.910000	12,311,406.17	9,479,775.80	0.41
		Base	53.339431	2,831,630.37	231.910000	12,311,406.17	9,479,775.80	0.41
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,549.000	Local	15.275024	329,161.49	45.540000	981,341.46	652,179.97	0.03
		Base	15.275024	329,161.49	45.540000	981,341.46	652,179.97	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,999.000	Local	18.395418	993,334.20	16.560000	894,223.44	-99,110.76	0.03
		Base	18.395418	993,334.20	16.560000	894,223.44	-99,110.76	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,885.000	Local	33.430219	999,062.08	31.750000	948,848.75	-50,213.33	0.03
		Base	33.430219	999,062.08	31.750000	948,848.75	-50,213.33	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	9,860.000	Local	73.682018	726,504.70	405.420000	3,997,441.20	3,270,936.50	0.13
		Base	73.682018	726,504.70	405.420000	3,997,441.20	3,270,936.50	0.13
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,381.000	Local	85.557251	545,940.82	177.400000	1,131,989.40	586,048.58	0.04
		Base	85.557251	545,940.82	177.400000	1,131,989.40	586,048.58	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	112,698.000	Local	11.579994	1,305,042.17	15.530000	1,750,199.94	445,157.77	0.06
		Base	11.579994	1,305,042.17	15.530000	1,750,199.94	445,157.77	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,076.000	Local	225.716801	694,304.88	204.170000	628,026.92	-66,277.96	0.02
		Base	225.716801	694,304.88	204.170000	628,026.92	-66,277.96	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,747.000	Local	231.992898	637,284.49	170.680000	468,857.96	-168,426.53	0.02
		Base	231.992898	637,284.49	170.680000	468,857.96	-168,426.53	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,804.000	Local	160.507300	931,584.37	224.000000	1,300,096.00	368,511.63	0.04
		Base	160.507300	931,584.37	224.000000	1,300,096.00	368,511.63	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,518.000	Local	137.748048	897,841.78	673.760000	4,391,567.68	3,493,725.90	0.15
		Base	137.748048	897,841.78	673.760000	4,391,567.68	3,493,725.90	0.15
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,971.000	Local	54.623486	1,200,132.61	232.860000	5,116,167.06	3,916,034.45	0.17
		Base	54.623486	1,200,132.61	232.860000	5,116,167.06	3,916,034.45	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
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	11,158.000	194.939264	2,175,132.31	457.160000	5,100,991.28	2,925,858.97	0.17
		Base		194.939264	2,175,132.31	457.160000	5,100,991.28	2,925,858.97	0.17
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	14,290.000	125.649072	1,795,525.24	76.490000	1,093,042.10	-702,483.14	0.04
		Base		125.649072	1,795,525.24	76.490000	1,093,042.10	-702,483.14	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	28,545.000	18.835214	537,651.19	53.020000	1,513,455.90	975,804.71	0.05
		Base		18.835214	537,651.19	53.020000	1,513,455.90	975,804.71	0.05
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	308,635.000	30.488824	9,409,918.28	54.060000	16,684,808.10	7,274,889.82	0.56
		Base		30.488824	9,409,918.28	54.060000	16,684,808.10	7,274,889.82	0.56
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	43,017.000	35.685846	1,535,098.02	119.530000	5,141,822.01	3,606,723.99	0.17
		Base		35.685846	1,535,098.02	119.530000	5,141,822.01	3,606,723.99	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	68,304.000	119.851208	8,186,316.93	140.340000	9,585,783.36	1,399,466.43	0.32
		Base		119.851208	8,186,316.93	140.340000	9,585,783.36	1,399,466.43	0.32
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	19,031.000	106.032361	2,017,901.86	151.500000	2,883,196.50	865,294.64	0.10
		Base		106.032361	2,017,901.86	151.500000	2,883,196.50	865,294.64	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	29,942.000	34.974329	1,047,201.35	60.090000	1,799,214.78	752,013.43	0.06
		Base		34.974329	1,047,201.35	60.090000	1,799,214.78	752,013.43	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	30,076.000	18.255691	549,058.15	37.230000	1,119,729.48	570,671.33	0.04
		Base		18.255691	549,058.15	37.230000	1,119,729.48	570,671.33	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	20,886.000	86.849155	1,813,931.46	566.110000	11,823,773.46	10,009,842.00	0.40
		Base		86.849155	1,813,931.46	566.110000	11,823,773.46	10,009,842.00	0.40

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	9,051.000	187.110337	1,693,535.66	1,053.560000	9,535,771.56	7,842,235.90	0.32
		Base		187.110337	1,693,535.66	1,053.560000	9,535,771.56	7,842,235.90	0.32
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,649.000	110.592937	1,620,075.93	259.730000	3,804,784.77	2,184,708.84	0.13
		Base		110.592937	1,620,075.93	259.730000	3,804,784.77	2,184,708.84	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	22,068.000	30.995891	684,017.33	47.750000	1,053,747.00	369,729.67	0.04
		Base		30.995891	684,017.33	47.750000	1,053,747.00	369,729.67	0.04
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		Local	61,700.000	321.970353	19,865,570.77	453.710000	27,993,907.00	8,128,336.23	0.94
		Base		321.970353	19,865,570.77	453.710000	27,993,907.00	8,128,336.23	0.94
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	231,416.000	46.679198	10,802,313.24	159.950000	37,014,989.20	26,212,675.96	1.24
		Base		46.679198	10,802,313.24	159.950000	37,014,989.20	26,212,675.96	1.24
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	9,953.000	78.556912	781,876.95	134.960000	1,343,256.88	561,379.93	0.05
		Base		78.556912	781,876.95	134.960000	1,343,256.88	561,379.93	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	201,277.000	68.221300	13,731,378.50	173.130000	34,847,087.01	21,115,708.51	1.17
		Base		68.221300	13,731,378.50	173.130000	34,847,087.01	21,115,708.51	1.17
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	25,059.000	20.652471	517,530.28	28.980000	726,209.82	208,679.54	0.02
		Base		20.652471	517,530.28	28.980000	726,209.82	208,679.54	0.02
482480100	KLA CORP COMMON STOCK USD.001								
		Local	11,720.000	57.409823	672,843.12	339.960000	3,984,331.20	3,311,488.08	0.13
		Base		57.409823	672,843.12	339.960000	3,984,331.20	3,311,488.08	0.13
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	6,963.000	113.101943	787,528.83	280.670000	1,954,305.21	1,166,776.38	0.07
		Base		113.101943	787,528.83	280.670000	1,954,305.21	1,166,776.38	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	19,268.000	47.113920	907,791.01	63.140000	1,216,581.52	308,790.51	0.04
		Base		47.113920	907,791.01	63.140000	1,216,581.52	308,790.51	0.04
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	74,214.000	13.529607	1,004,086.24	20.320000	1,508,028.48	503,942.24	0.05
		Base		13.529607	1,004,086.24	20.320000	1,508,028.48	503,942.24	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	14,092.000	61.351086	864,559.51	179.380000	2,527,822.96	1,663,263.45	0.08
		Base		61.351086	864,559.51	179.380000	2,527,822.96	1,663,263.45	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	25,791.000	67.394588	1,738,173.82	137.810000	3,554,257.71	1,816,083.89	0.12
		Base		67.394588	1,738,173.82	137.810000	3,554,257.71	1,816,083.89	0.12
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	33,130.000	22.794650	755,186.77	21.790000	721,902.70	-33,284.07	0.02
		Base		22.794650	755,186.77	21.790000	721,902.70	-33,284.07	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	148,937.000	33.403562	4,975,026.37	16.270000	2,423,204.99	-2,551,821.38	0.08
		Base		33.403562	4,975,026.37	16.270000	2,423,204.99	-2,551,821.38	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	49,549.000	32.162952	1,593,642.12	35.990000	1,783,268.51	189,626.39	0.06
		Base		32.162952	1,593,642.12	35.990000	1,783,268.51	189,626.39	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	57,911.000	15.171678	878,607.02	46.030000	2,665,643.33	1,787,036.31	0.09
		Base		15.171678	878,607.02	46.030000	2,665,643.33	1,787,036.31	0.09
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	21,247.000	31.381214	666,756.66	52.690000	1,119,504.43	452,747.77	0.04
		Base		31.381214	666,756.66	52.690000	1,119,504.43	452,747.77	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	15,702.000	70.419534	1,105,727.53	233.010000	3,658,723.02	2,552,995.49	0.12
		Base		70.419534	1,105,727.53	233.010000	3,658,723.02	2,552,995.49	0.12

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

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50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	7,467.000	81.490288	608,487.98	303.380000	2,265,338.46	1,656,850.48	0.08
		Base		81.490288	608,487.98	303.380000	2,265,338.46	1,656,850.48	0.08
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	10,906.000	58.218228	634,928.00	604.820000	6,596,166.92	5,961,238.92	0.22
		Base		58.218228	634,928.00	604.820000	6,596,166.92	5,961,238.92	0.22
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	11,183.000	76.058698	850,564.42	65.150000	728,572.45	-121,991.97	0.02
		Base		76.058698	850,564.42	65.150000	728,572.45	-121,991.97	0.02
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	25,108.000	55.358600	1,389,943.73	44.610000	1,120,067.88	-269,875.85	0.04
		Base		55.358600	1,389,943.73	44.610000	1,120,067.88	-269,875.85	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	17,754.000	59.004100	1,047,558.80	340.490000	6,045,059.46	4,997,500.66	0.20
		Base		59.004100	1,047,558.80	340.490000	6,045,059.46	4,997,500.66	0.20
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	10,185.000	25.083054	255,470.91	48.390000	492,852.15	237,381.24	0.02
		Base		25.083054	255,470.91	48.390000	492,852.15	237,381.24	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	10,161.000	84.839627	862,055.45	98.110000	996,895.71	134,840.26	0.03
		Base		84.839627	862,055.45	98.110000	996,895.71	134,840.26	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	21,086.000	52.932978	1,116,144.78	107.310000	2,262,738.66	1,146,593.88	0.08
		Base		52.932978	1,116,144.78	107.310000	2,262,738.66	1,146,593.88	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	60,858.000	65.955457	4,013,917.19	258.290000	15,719,012.82	11,705,095.63	0.53
		Base		65.955457	4,013,917.19	258.290000	15,719,012.82	11,705,095.63	0.53
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	13,682.000	39.689340	543,029.55	68.650000	939,269.30	396,239.75	0.03
		Base		39.689340	543,029.55	68.650000	939,269.30	396,239.75	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	11,042.000	70.331379	776,599.09	86.700000	957,341.40	180,742.31	0.03
		Base		70.331379	776,599.09	86.700000	957,341.40	180,742.31	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	18,694.000	97.304161	1,819,003.98	359.800000	6,726,101.20	4,907,097.22	0.23
		Base		97.304161	1,819,003.98	359.800000	6,726,101.20	4,907,097.22	0.23
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	17,098.000	30.481046	521,164.93	55.870000	955,265.26	434,100.33	0.03
		Base		30.481046	521,164.93	55.870000	955,265.26	434,100.33	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	54,066.000	29.456430	1,592,591.33	203.890000	11,023,516.74	9,430,925.41	0.37
		Base		29.456430	1,592,591.33	203.890000	11,023,516.74	9,430,925.41	0.37
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	76,034.000	38.822687	2,951,844.17	12.300000	935,218.20	-2,016,625.97	0.03
		Base		38.822687	2,951,844.17	12.300000	935,218.20	-2,016,625.97	0.03
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	9,833.000	101.839943	1,001,392.16	140.010000	1,376,718.33	375,326.17	0.05
		Base		101.839943	1,001,392.16	140.010000	1,376,718.33	375,326.17	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	31,119.000	32.116135	999,421.99	42.620000	1,326,291.78	326,869.79	0.04
		Base		32.116135	999,421.99	42.620000	1,326,291.78	326,869.79	0.04
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	6,300.000	164.860435	1,038,620.74	634.580000	3,997,854.00	2,959,233.26	0.13
		Base		164.860435	1,038,620.74	634.580000	3,997,854.00	2,959,233.26	0.13
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	60,198.000	16.916124	1,018,316.86	11.750000	707,326.50	-310,990.36	0.02
		Base		16.916124	1,018,316.86	11.750000	707,326.50	-310,990.36	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	69,194.000	32.651147	2,259,263.49	59.270000	4,101,128.38	1,841,864.89	0.14
		Base		32.651147	2,259,263.49	59.270000	4,101,128.38	1,841,864.89	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
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	2,903.000	329.559487	956,711.19	475.920000	1,381,595.76	424,884.57	0.05
		Base		329.559487	956,711.19	475.920000	1,381,595.76	424,884.57	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	38,874.000	44.251845	1,720,246.23	157.200000	6,110,992.80	4,390,746.57	0.21
		Base		44.251845	1,720,246.23	157.200000	6,110,992.80	4,390,746.57	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	20,409.000	42.764973	872,790.34	135.140000	2,758,072.26	1,885,281.92	0.09
		Base		42.764973	872,790.34	135.140000	2,758,072.26	1,885,281.92	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	4,767.000	143.011999	681,738.20	381.250000	1,817,418.75	1,135,680.55	0.06
		Base		143.011999	681,738.20	381.250000	1,817,418.75	1,135,680.55	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	19,398.000	20.968194	406,741.02	60.720000	1,177,846.56	771,105.54	0.04
		Base		20.968194	406,741.02	60.720000	1,177,846.56	771,105.54	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	66,892.000	52.996937	3,545,071.12	346.230000	23,160,017.16	19,614,946.04	0.78
		Base		52.996937	3,545,071.12	346.230000	23,160,017.16	19,614,946.04	0.78
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	19,034.000	26.750762	509,174.00	86.290000	1,642,443.86	1,133,269.86	0.06
		Base		26.750762	509,174.00	86.290000	1,642,443.86	1,133,269.86	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	57,032.000	60.615175	3,457,004.68	237.460000	13,542,818.72	10,085,814.04	0.45
		Base		60.615175	3,457,004.68	237.460000	13,542,818.72	10,085,814.04	0.45
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	12,071.000	65.987510	796,535.23	204.140000	2,464,173.94	1,667,638.71	0.08
		Base		65.987510	796,535.23	204.140000	2,464,173.94	1,667,638.71	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	193,507.000	47.366259	9,165,702.71	76.290000	14,762,649.03	5,596,946.32	0.50
		Base		47.366259	9,165,702.71	76.290000	14,762,649.03	5,596,946.32	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59156R108	METLIFE INC COMMON STOCK USD.01							
	56,883.000	Local	36.093317	2,053,096.16	62.000000	3,526,746.00	1,473,649.84	0.12
		Base	36.093317	2,053,096.16	62.000000	3,526,746.00	1,473,649.84	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,779.000	Local	427.411832	760,365.65	1,552.830000	2,762,484.57	2,002,118.92	0.09
		Base	427.411832	760,365.65	1,552.830000	2,762,484.57	2,002,118.92	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	575,657.000	Local	47.071718	27,097,163.95	301.880000	173,779,335.16	146,682,171.21	5.83
		Base	47.071718	27,097,163.95	301.880000	173,779,335.16	146,682,171.21	5.83
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	20,907.000	Local	53.067756	1,109,487.57	157.360000	3,289,925.52	2,180,437.95	0.11
		Base	53.067756	1,109,487.57	157.360000	3,289,925.52	2,180,437.95	0.11
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	85,713.000	Local	22.943926	1,966,592.71	73.700000	6,317,048.10	4,350,455.39	0.21
		Base	22.943926	1,966,592.71	73.700000	6,317,048.10	4,350,455.39	0.21
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,753.000	Local	92.138140	806,485.14	192.370000	1,683,814.61	877,329.47	0.06
		Base	92.138140	806,485.14	192.370000	1,683,814.61	877,329.47	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,471.000	Local	84.353046	377,142.47	197.760000	884,184.96	507,042.49	0.03
		Base	84.353046	377,142.47	197.760000	884,184.96	507,042.49	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,397.000	Local	51.822761	746,092.29	47.530000	684,289.41	-61,802.88	0.02
		Base	51.822761	746,092.29	47.530000	684,289.41	-61,802.88	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	107,383.000	Local	19.894083	2,136,286.31	62.070000	6,665,262.81	4,528,976.50	0.22
		Base	19.894083	2,136,286.31	62.070000	6,665,262.81	4,528,976.50	0.22
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,287.000	Local	364.690943	1,198,739.13	494.930000	1,626,834.91	428,095.78	0.05
		Base	364.690943	1,198,739.13	494.930000	1,626,834.91	428,095.78	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
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	28,243.000	30.741587	868,234.65	97.570000	2,755,669.51	1,887,434.86	0.09
		Base		30.741587	868,234.65	97.570000	2,755,669.51	1,887,434.86	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	12,305.000	54.765921	673,894.66	380.770000	4,685,374.85	4,011,480.19	0.16
		Base		54.765921	673,894.66	380.770000	4,685,374.85	4,011,480.19	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	113,781.000	37.546299	4,272,055.44	104.430000	11,882,149.83	7,610,094.39	0.40
		Base		37.546299	4,272,055.44	104.430000	11,882,149.83	7,610,094.39	0.40
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	26,415.000	46.571549	1,230,187.48	32.180000	850,034.70	-380,152.78	0.03
		Base		46.571549	1,230,187.48	32.180000	850,034.70	-380,152.78	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	12,968.000	83.288763	1,080,088.68	244.220000	3,167,044.96	2,086,956.28	0.11
		Base		83.288763	1,080,088.68	244.220000	3,167,044.96	2,086,956.28	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	18,712.000	24.860446	465,188.66	45.670000	854,577.04	389,388.38	0.03
		Base		24.860446	465,188.66	45.670000	854,577.04	389,388.38	0.03
62944T105	NVR INC COMMON STOCK USD.01								
		Local	261.000	3,619.243065	944,622.44	5,179.940000	1,351,964.34	407,341.90	0.05
		Base		3,619.243065	944,622.44	5,179.940000	1,351,964.34	407,341.90	0.05
62955J103	NOV INC COMMON STOCK USD.01								
		Local	29,839.000	43.284246	1,291,558.62	13.170000	392,979.63	-898,578.99	0.01
		Base		43.284246	1,291,558.62	13.170000	392,979.63	-898,578.99	0.01
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	8,782.000	38.742148	340,233.54	195.780000	1,719,339.96	1,379,106.42	0.06
		Base		38.742148	340,233.54	195.780000	1,719,339.96	1,379,106.42	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	17,016.000	36.376811	618,987.81	88.930000	1,513,232.88	894,245.07	0.05
		Base		36.376811	618,987.81	88.930000	1,513,232.88	894,245.07	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	33,890.000	72.192843	2,446,615.44	569.190000	19,289,849.10	16,843,233.66	0.65
		Base		72.192843	2,446,615.44	569.190000	19,289,849.10	16,843,233.66	0.65
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	28,931.000	32.848174	950,330.51	25.410000	735,136.71	-215,193.80	0.02
		Base		32.848174	950,330.51	25.410000	735,136.71	-215,193.80	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	61,235.000	37.602831	2,302,609.38	57.990000	3,551,017.65	1,248,408.27	0.12
		Base		37.602831	2,302,609.38	57.990000	3,551,017.65	1,248,408.27	0.12
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	29,899.000	12.175685	364,040.81	22.470000	671,830.53	307,789.72	0.02
		Base		12.175685	364,040.81	22.470000	671,830.53	307,789.72	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	9,308.000	12.972338	120,746.52	22.030000	205,055.24	84,308.72	0.01
		Base		12.972338	120,746.52	22.030000	205,055.24	84,308.72	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	149,939.000	19.559597	2,932,746.44	83.990000	12,593,376.61	9,660,630.17	0.42
		Base		19.559597	2,932,746.44	83.990000	12,593,376.61	9,660,630.17	0.42
654106103	NIKE INC CL B COMMON STOCK								
		Local	97,461.000	24.236993	2,362,161.60	164.740000	16,055,725.14	13,693,563.54	0.54
		Base		24.236993	2,362,161.60	164.740000	16,055,725.14	13,693,563.54	0.54
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	29,978.000	12.976894	389,021.34	24.650000	738,957.70	349,936.36	0.02
		Base		12.976894	389,021.34	24.650000	738,957.70	349,936.36	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	19,126.000	52.916691	1,012,084.64	253.540000	4,849,206.04	3,837,121.40	0.16
		Base		52.916691	1,012,084.64	253.540000	4,849,206.04	3,837,121.40	0.16
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	15,909.000	62.363555	992,141.79	118.520000	1,885,534.68	893,392.89	0.06
		Base		62.363555	992,141.79	118.520000	1,885,534.68	893,392.89	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
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	11,441.000	Local	72.768525	832,544.70	367.700000	4,206,855.70	3,374,311.00	0.14
		Base	72.768525	832,544.70	367.700000	4,206,855.70	3,374,311.00	0.14
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,360.000	Local	27.455811	1,217,939.79	26.560000	1,178,201.60	-39,738.19	0.04
		Base	27.455811	1,217,939.79	26.560000	1,178,201.60	-39,738.19	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	22,872.000	Local	36.239181	828,862.54	117.560000	2,688,832.32	1,859,969.78	0.09
		Base	36.239181	828,862.54	117.560000	2,688,832.32	1,859,969.78	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	190,468.000	Local	16.315795	3,107,636.87	223.850000	42,636,261.80	39,528,624.93	1.43
		Base	16.315795	3,107,636.87	223.850000	42,636,261.80	39,528,624.93	1.43
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	5,332.000	Local	78.406729	418,064.68	594.080000	3,167,634.56	2,749,569.88	0.11
		Base	78.406729	418,064.68	594.080000	3,167,634.56	2,749,569.88	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	64,170.000	Local	43.498039	2,791,269.18	25.690000	1,648,527.30	-1,142,741.88	0.06
		Base	43.498039	2,791,269.18	25.690000	1,648,527.30	-1,142,741.88	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	10.120000	92,861.12	47,439.92	0.00
		Base	4.950000	45,421.20	10.120000	92,861.12	47,439.92	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	7,266.000	Local	125.083554	908,857.10	288.720000	2,097,839.52	1,188,982.42	0.07
		Base	125.083554	908,857.10	288.720000	2,097,839.52	1,188,982.42	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	16,439.000	Local	44.711428	735,011.17	73.220000	1,203,663.58	468,652.41	0.04
		Base	44.711428	735,011.17	73.220000	1,203,663.58	468,652.41	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
	34,060.000	Local	39.028311	1,329,304.27	52.520000	1,788,831.20	459,526.93	0.06
		Base	39.028311	1,329,304.27	52.520000	1,788,831.20	459,526.93	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
68389X105	ORACLE CORP COMMON STOCK USD.01							
	138,903.000	Local	23.692895	3,291,014.26	89.130000	12,380,424.39	9,089,410.13	0.42
		Base	23.692895	3,291,014.26	89.130000	12,380,424.39	9,089,410.13	0.42
68622V106	ORGANON + CO COMMON STOCK USD.01							
	19,321.000	Local	22.092618	426,851.47	33.890000	654,788.69	227,937.22	0.02
		Base	22.092618	426,851.47	33.890000	654,788.69	227,937.22	0.02
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	30,836.000	Local	34.503319	1,063,944.36	92.220000	2,843,695.92	1,779,751.56	0.10
		Base	34.503319	1,063,944.36	92.220000	2,843,695.92	1,779,751.56	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	32,476.000	Local	84.279977	2,737,076.52	191.100000	6,206,163.60	3,469,087.08	0.21
		Base	84.279977	2,737,076.52	191.100000	6,206,163.60	3,469,087.08	0.21
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
	18,121.000	Local	42.769090	775,018.68	159.550000	2,891,205.55	2,116,186.87	0.10
		Base	42.769090	775,018.68	159.550000	2,891,205.55	2,116,186.87	0.10
69351T106	PPL CORP COMMON STOCK USD.01							
	58,809.000	Local	26.741891	1,572,663.88	29.350000	1,726,044.15	153,380.27	0.06
		Base	26.741891	1,572,663.88	29.350000	1,726,044.15	153,380.27	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
	5,447.000	Local	115.715427	630,301.93	104.790000	570,791.13	-59,510.80	0.02
		Base	115.715427	630,301.93	104.790000	570,791.13	-59,510.80	0.02
69370C100	PTC INC COMMON STOCK USD.01							
	8,039.000	Local	130.824300	1,051,696.55	131.660000	1,058,414.74	6,718.19	0.04
		Base	130.824300	1,051,696.55	131.660000	1,058,414.74	6,718.19	0.04
693718108	PACCAR INC COMMON STOCK USD1.0							
	26,534.000	Local	34.135837	905,760.30	81.870000	2,172,338.58	1,266,578.28	0.07
		Base	34.135837	905,760.30	81.870000	2,172,338.58	1,266,578.28	0.07
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,263.000	Local	109.707874	796,808.29	151.700000	1,101,797.10	304,988.81	0.04
		Base	109.707874	796,808.29	151.700000	1,101,797.10	304,988.81	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
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,864.000	Local	66.856502	659,472.54	296.670000	2,926,352.88	2,266,880.34	0.10
		Base	66.856502	659,472.54	296.670000	2,926,352.88	2,266,880.34	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,511.000	Local	37.270763	913,543.66	114.470000	2,805,774.17	1,892,230.51	0.09
		Base	37.270763	913,543.66	114.470000	2,805,774.17	1,892,230.51	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,754.000	Local	316.056348	1,186,475.53	488.900000	1,835,330.60	648,855.07	0.06
		Base	316.056348	1,186,475.53	488.900000	1,835,330.60	648,855.07	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	89,784.000	Local	34.471778	3,095,014.12	288.660000	25,917,049.44	22,822,035.32	0.87
		Base	34.471778	3,095,014.12	288.660000	25,917,049.44	22,822,035.32	0.87
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	11,356.000	Local	102.263872	1,161,308.53	81.100000	920,971.60	-240,336.93	0.03
		Base	102.263872	1,161,308.53	81.100000	920,971.60	-240,336.93	0.03
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	32,685.000	Local	16.313550	533,208.39	16.430000	537,014.55	3,806.16	0.02
		Base	16.313550	533,208.39	16.430000	537,014.55	3,806.16	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	105,602.000	Local	60.664456	6,406,287.83	156.390000	16,515,096.78	10,108,808.95	0.55
		Base	60.664456	6,406,287.83	156.390000	16,515,096.78	10,108,808.95	0.55
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,567.000	Local	36.393623	311,784.17	184.800000	1,583,181.60	1,271,397.43	0.05
		Base	36.393623	311,784.17	184.800000	1,583,181.60	1,271,397.43	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
	428,176.000	Local	27.542433	11,793,008.65	46.070000	19,726,068.32	7,933,059.67	0.66
		Base	27.542433	11,793,008.65	46.070000	19,726,068.32	7,933,059.67	0.66
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	119,111.000	Local	44.304460	5,277,148.51	103.000000	12,268,433.00	6,991,284.49	0.41
		Base	44.304460	5,277,148.51	103.000000	12,268,433.00	6,991,284.49	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
718546104	PHILLIPS 66 COMMON STOCK								
		Local	33,452.000	37.598656	1,257,750.23	71.090000	2,378,102.68	1,120,352.45	0.08
		Base		37.598656	1,257,750.23	71.090000	2,378,102.68	1,120,352.45	0.08
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	8,618.000	47.528931	409,604.33	76.900000	662,724.20	253,119.87	0.02
		Base		47.528931	409,604.33	76.900000	662,724.20	253,119.87	0.02
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	17,714.000	108.540951	1,922,694.41	149.670000	2,651,254.38	728,559.97	0.09
		Base		108.540951	1,922,694.41	149.670000	2,651,254.38	728,559.97	0.09
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	3,067.000	341.966113	1,048,810.07	494.300000	1,516,018.10	467,208.03	0.05
		Base		341.966113	1,048,810.07	494.300000	1,516,018.10	467,208.03	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	17,339.000	47.882264	830,230.58	223.870000	3,881,681.93	3,051,451.35	0.13
		Base		47.882264	830,230.58	223.870000	3,881,681.93	3,051,451.35	0.13
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	19,335.000	33.449932	646,754.43	66.810000	1,291,771.35	645,016.92	0.04
		Base		33.449932	646,754.43	66.810000	1,291,771.35	645,016.92	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	187,125.000	60.898413	11,395,615.44	142.390000	26,644,728.75	15,249,113.31	0.89
		Base		60.898413	11,395,615.44	142.390000	26,644,728.75	15,249,113.31	0.89
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	44,729.000	24.179868	1,081,541.33	96.340000	4,309,191.86	3,227,650.53	0.14
		Base		24.179868	1,081,541.33	96.340000	4,309,191.86	3,227,650.53	0.14
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,566.000	55.927933	3,163,619.44	134.660000	7,617,177.56	4,453,558.12	0.26
		Base		55.927933	3,163,619.44	134.660000	7,617,177.56	4,453,558.12	0.26
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	30,117.000	51.146590	1,540,381.85	105.880000	3,188,787.96	1,648,406.11	0.11
		Base		51.146590	1,540,381.85	105.880000	3,188,787.96	1,648,406.11	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
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	38,618.000	31.950215	1,233,853.40	63.940000	2,469,234.92	1,235,381.52	0.08
		Base		31.950215	1,233,853.40	63.940000	2,469,234.92	1,235,381.52	0.08
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	11,640.000	115.006280	1,338,673.10	323.610000	3,766,820.40	2,428,147.30	0.13
		Base		115.006280	1,338,673.10	323.610000	3,766,820.40	2,428,147.30	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	20,222.000	20.544809	415,457.12	53.860000	1,089,156.92	673,699.80	0.04
		Base		20.544809	415,457.12	53.860000	1,089,156.92	673,699.80	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	8,605.000	81.936641	705,064.80	188.030000	1,617,998.15	912,933.35	0.05
		Base		81.936641	705,064.80	188.030000	1,617,998.15	912,933.35	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	86,203.000	49.839736	4,296,334.75	146.690000	12,645,118.07	8,348,783.32	0.42
		Base		49.839736	4,296,334.75	146.690000	12,645,118.07	8,348,783.32	0.42
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	10,652.000	25.975232	276,688.17	102.100000	1,087,569.20	810,881.03	0.04
		Base		25.975232	276,688.17	102.100000	1,087,569.20	810,881.03	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	9,997.000	51.004849	509,895.48	152.830000	1,527,841.51	1,017,946.03	0.05
		Base		51.004849	509,895.48	152.830000	1,527,841.51	1,017,946.03	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	3,688.000	95.899802	353,678.47	116.130000	428,287.44	74,608.97	0.01
		Base		95.899802	353,678.47	116.130000	428,287.44	74,608.97	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	9,353.000	78.416269	733,427.36	139.900000	1,308,484.70	575,057.34	0.04
		Base		78.416269	733,427.36	139.900000	1,308,484.70	575,057.34	0.04
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	115,829.000	34.014991	3,939,922.36	84.760000	9,817,666.04	5,877,743.68	0.33
		Base		34.014991	3,939,922.36	84.760000	9,817,666.04	5,877,743.68	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
756109104	REALTY INCOME CORP REIT USD1.0							
	28,553.000	Local	55.621310	1,588,155.27	72.220000	2,062,097.66	473,942.39	0.07
		Base	55.621310	1,588,155.27	72.220000	2,062,097.66	473,942.39	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	12,074.000	Local	66.432055	802,100.63	68.620000	828,517.88	26,417.25	0.03
		Base	66.432055	802,100.63	68.620000	828,517.88	26,417.25	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	8,002.000	Local	351.596091	2,813,471.92	673.400000	5,388,546.80	2,575,074.88	0.18
		Base	351.596091	2,813,471.92	673.400000	5,388,546.80	2,575,074.88	0.18
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	73,509.000	Local	12.856641	945,078.83	20.430000	1,501,788.87	556,710.04	0.05
		Base	12.856641	945,078.83	20.430000	1,501,788.87	556,710.04	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	16,098.000	Local	28.550538	459,606.56	124.130000	1,998,244.74	1,538,638.18	0.07
		Base	28.550538	459,606.56	124.130000	1,998,244.74	1,538,638.18	0.07
761152107	RESMED INC COMMON STOCK USD.004							
	11,122.000	Local	86.785006	965,222.84	290.530000	3,231,274.66	2,266,051.82	0.11
		Base	86.785006	965,222.84	290.530000	3,231,274.66	2,266,051.82	0.11
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,621.000	Local	31.230723	269,240.06	103.400000	891,411.40	622,171.34	0.03
		Base	31.230723	269,240.06	103.400000	891,411.40	622,171.34	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,875.000	Local	56.190400	498,689.80	325.450000	2,888,368.75	2,389,678.95	0.10
		Base	56.190400	498,689.80	325.450000	2,888,368.75	2,389,678.95	0.10
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,931.000	Local	26.927481	455,909.18	38.920000	658,954.52	203,045.34	0.02
		Base	26.927481	455,909.18	38.920000	658,954.52	203,045.34	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	8,044.000	Local	104.747036	842,585.16	483.280000	3,887,504.32	3,044,919.16	0.13
		Base	104.747036	842,585.16	483.280000	3,887,504.32	3,044,919.16	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
778296103	ROSS STORES INC COMMON STOCK USD.01							
	27,259.000	Local	20.779646	566,432.37	118.400000	3,227,465.60	2,661,033.23	0.11
		Base	20.779646	566,432.37	118.400000	3,227,465.60	2,661,033.23	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	18,424.000	Local	66.132090	1,218,417.63	443.820000	8,176,939.68	6,958,522.05	0.27
		Base	66.132090	1,218,417.63	443.820000	8,176,939.68	6,958,522.05	0.27
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	8,359.000	Local	161.130663	1,346,891.21	358.970000	3,000,630.23	1,653,739.02	0.10
		Base	161.130663	1,346,891.21	358.970000	3,000,630.23	1,653,739.02	0.10
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	27,749.000	Local	285.973879	7,935,489.16	451.560000	12,530,338.44	4,594,849.28	0.42
		Base	285.973879	7,935,489.16	451.560000	12,530,338.44	4,594,849.28	0.42
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,153.000	Local	277.153516	1,151,018.55	559.500000	2,323,603.50	1,172,584.95	0.08
		Base	277.153516	1,151,018.55	559.500000	2,323,603.50	1,172,584.95	0.08
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
	70,523.000	Local	75.200038	5,303,332.28	265.270000	18,707,636.21	13,404,303.93	0.63
		Base	75.200038	5,303,332.28	265.270000	18,707,636.21	13,404,303.93	0.63
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,757.000	Local	54.643877	587,804.18	75.590000	813,121.63	225,317.45	0.03
		Base	54.643877	587,804.18	75.590000	813,121.63	225,317.45	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	106,878.000	Local	79.672361	8,515,222.64	28.040000	2,996,859.12	-5,518,363.52	0.10
		Base	79.672361	8,515,222.64	28.040000	2,996,859.12	-5,518,363.52	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	114,653.000	Local	27.491139	3,151,941.54	72.850000	8,352,471.05	5,200,529.51	0.28
		Base	27.491139	3,151,941.54	72.850000	8,352,471.05	5,200,529.51	0.28
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	11,617.000	Local	24.523044	284,884.20	61.030000	708,985.51	424,101.31	0.02
		Base	24.523044	284,884.20	61.030000	708,985.51	424,101.31	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,073.000	74.140973	1,784,795.64	132.360000	3,186,302.28	1,401,506.64	0.11
		Base		74.140973	1,784,795.64	132.360000	3,186,302.28	1,401,506.64	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	15,091.000	310.482095	4,685,485.29	643.640000	9,713,171.24	5,027,685.95	0.33
		Base		310.482095	4,685,485.29	643.640000	9,713,171.24	5,027,685.95	0.33
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	18,307.000	38.061619	696,794.06	303.670000	5,559,286.69	4,862,492.63	0.19
		Base		38.061619	696,794.06	303.670000	5,559,286.69	4,862,492.63	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	25,118.000	86.133281	2,163,495.76	134.450000	3,377,115.10	1,213,619.34	0.11
		Base		86.133281	2,163,495.76	134.450000	3,377,115.10	1,213,619.34	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	12,618.000	93.338181	1,177,741.17	183.460000	2,314,898.28	1,137,157.11	0.08
		Base		93.338181	1,177,741.17	183.460000	2,314,898.28	1,137,157.11	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	10,278.000	53.366787	548,503.84	72.720000	747,416.16	198,912.32	0.03
		Base		53.366787	548,503.84	72.720000	747,416.16	198,912.32	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	8,376.000	67.503756	565,411.46	123.670000	1,035,859.92	470,448.46	0.03
		Base		67.503756	565,411.46	123.670000	1,035,859.92	470,448.46	0.03
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,133.000	55.105064	227,749.23	224.950000	929,718.35	701,969.12	0.03
		Base		55.105064	227,749.23	224.950000	929,718.35	701,969.12	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	80,914.000	36.917281	2,987,124.91	65.730000	5,318,477.22	2,331,352.31	0.18
		Base		36.917281	2,987,124.91	65.730000	5,318,477.22	2,331,352.31	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	45,200.000	19.235222	869,432.05	49.780000	2,250,056.00	1,380,623.95	0.08
		Base		19.235222	869,432.05	49.780000	2,250,056.00	1,380,623.95	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
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
	1.000	Local	50.000000	50.00	78.060000	78.06	28.06	0.00
		Base	50.000000	50.00	78.060000	78.06	28.06	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	12,343.000	Local	66.447813	820,165.35	193.270000	2,385,531.61	1,565,366.26	0.08
		Base	66.447813	820,165.35	193.270000	2,385,531.61	1,565,366.26	0.08
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	90,060.000	Local	20.148227	1,814,549.32	117.490000	10,581,149.40	8,766,600.08	0.36
		Base	20.148227	1,814,549.32	117.490000	10,581,149.40	8,766,600.08	0.36
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	26,581.000	Local	55.713028	1,480,908.01	92.910000	2,469,640.71	988,732.70	0.08
		Base	55.713028	1,480,908.01	92.910000	2,469,640.71	988,732.70	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
	25,052.000	Local	73.539701	1,842,316.58	277.100000	6,941,909.20	5,099,592.62	0.23
		Base	73.539701	1,842,316.58	277.100000	6,941,909.20	5,099,592.62	0.23
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	11,660.000	Local	78.736833	918,071.47	332.240000	3,873,918.40	2,955,846.93	0.13
		Base	78.736833	918,071.47	332.240000	3,873,918.40	2,955,846.93	0.13
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	41,350.000	Local	31.630673	1,307,928.32	49.750000	2,057,162.50	749,234.18	0.07
		Base	31.630673	1,307,928.32	49.750000	2,057,162.50	749,234.18	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0							
	39,102.000	Local	34.797463	1,360,650.40	79.650000	3,114,474.30	1,753,823.90	0.10
		Base	34.797463	1,360,650.40	79.650000	3,114,474.30	1,753,823.90	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	92,205.000	Local	13.101644	1,208,037.05	72.720000	6,705,147.60	5,497,110.55	0.23
		Base	13.101644	1,208,037.05	72.720000	6,705,147.60	5,497,110.55	0.23
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,791.000	Local	89.780853	4,021,374.20	137.020000	6,137,262.82	2,115,888.62	0.21
		Base	89.780853	4,021,374.20	137.020000	6,137,262.82	2,115,888.62	0.21

Base Currency: USD - US DOLLAR

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874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	8,840.000	110.315962	975,193.10	161.220000	1,425,184.80	449,991.70	0.05
		Base		110.315962	975,193.10	161.220000	1,425,184.80	449,991.70	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	21,319.000	32.264240	687,841.33	40.320000	859,582.08	171,740.75	0.03
		Base		32.264240	687,841.33	40.320000	859,582.08	171,740.75	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	37,818.000	50.032292	1,892,121.21	246.980000	9,340,289.64	7,448,168.43	0.31
		Base		50.032292	1,892,121.21	246.980000	9,340,289.64	7,448,168.43	0.31
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	3,550.000	340.181566	1,207,644.56	463.380000	1,644,999.00	437,354.44	0.06
		Base		340.181566	1,207,644.56	463.380000	1,644,999.00	437,354.44	0.06
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	3,574.000	275.932104	986,181.34	395.460000	1,413,374.04	427,192.70	0.05
		Base		275.932104	986,181.34	395.460000	1,413,374.04	427,192.70	0.05
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	12,708.000	80.668447	1,025,134.63	121.440000	1,543,259.52	518,124.89	0.05
		Base		80.668447	1,025,134.63	121.440000	1,543,259.52	518,124.89	0.05
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	58,927.000	674.024155	39,718,221.39	735.720000	43,353,772.44	3,635,551.05	1.46
		Base		674.024155	39,718,221.39	735.720000	43,353,772.44	3,635,551.05	1.46
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	70,621.000	44.430255	3,137,709.03	190.910000	13,482,255.11	10,344,546.08	0.45
		Base		44.430255	3,137,709.03	190.910000	13,482,255.11	10,344,546.08	0.45
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	17,254.000	32.615733	562,751.85	72.670000	1,253,848.18	691,096.33	0.04
		Base		32.615733	562,751.85	72.670000	1,253,848.18	691,096.33	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	29,996.000	99.855139	2,995,254.74	554.950000	16,646,280.20	13,651,025.46	0.56
		Base		99.855139	2,995,254.74	554.950000	16,646,280.20	13,651,025.46	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
88579Y101	3M CO COMMON STOCK USD.01							
	44,249.000	Local	81.368515	3,600,475.42	194.740000	8,617,050.26	5,016,574.84	0.29
		Base	81.368515	3,600,475.42	194.740000	8,617,050.26	5,016,574.84	0.29
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,809.000	Local	73.519628	647,634.40	194.250000	1,711,148.25	1,063,513.85	0.06
		Base	73.519628	647,634.40	194.250000	1,711,148.25	1,063,513.85	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,196.000	Local	304.956914	1,279,599.21	607.470000	2,548,944.12	1,269,344.91	0.09
		Base	304.956914	1,279,599.21	607.470000	2,548,944.12	1,269,344.91	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	19,225.000	Local	49.638377	954,297.79	159.710000	3,070,424.75	2,116,126.96	0.10
		Base	49.638377	954,297.79	159.710000	3,070,424.75	2,116,126.96	0.10
896239100	TRIMBLE INC COMMON STOCK							
	19,182.000	Local	68.499985	1,313,966.71	94.220000	1,807,328.04	493,361.33	0.06
		Base	68.499985	1,313,966.71	94.220000	1,807,328.04	493,361.33	0.06
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	102,827.000	Local	33.640112	3,459,111.76	57.060000	5,867,308.62	2,408,196.86	0.20
		Base	33.640112	3,459,111.76	57.060000	5,867,308.62	2,408,196.86	0.20
90184L102	TWITTER INC COMMON STOCK USD.000005							
	61,012.000	Local	38.258412	2,334,222.22	64.500000	3,935,274.00	1,601,051.78	0.13
		Base	38.258412	2,334,222.22	64.500000	3,935,274.00	1,601,051.78	0.13
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,116.000	Local	339.504127	1,057,894.86	485.700000	1,513,441.20	455,546.34	0.05
		Base	339.504127	1,057,894.86	485.700000	1,513,441.20	455,546.34	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	22,533.000	Local	26.879764	605,681.73	78.520000	1,769,291.16	1,163,609.43	0.06
		Base	26.879764	605,681.73	78.520000	1,769,291.16	1,163,609.43	0.06
902653104	UDR INC REIT USD.01							
	22,688.000	Local	37.224563	844,550.88	54.020000	1,225,605.76	381,054.88	0.04
		Base	37.224563	844,550.88	54.020000	1,225,605.76	381,054.88	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
902973304	US BANCORP COMMON STOCK USD.01							
	103,630.000	Local	27.425301	2,842,083.91	57.390000	5,947,325.70	3,105,241.79	0.20
		Base	27.425301	2,842,083.91	57.390000	5,947,325.70	3,105,241.79	0.20
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	4,184.000	Local	211.564142	885,184.37	387.310000	1,620,505.04	735,320.67	0.05
		Base	211.564142	885,184.37	387.310000	1,620,505.04	735,320.67	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	14,417.000	Local	27.022467	389,582.90	23.140000	333,609.38	-55,973.52	0.01
		Base	27.022467	389,582.90	23.140000	333,609.38	-55,973.52	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	15,026.000	Local	24.294155	365,043.98	20.060000	301,421.56	-63,622.42	0.01
		Base	24.294155	365,043.98	20.060000	301,421.56	-63,622.42	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	50,816.000	Local	37.071603	1,883,830.59	216.840000	11,018,941.44	9,135,110.85	0.37
		Base	37.071603	1,883,830.59	216.840000	11,018,941.44	9,135,110.85	0.37
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	24,736.000	Local	52.016638	1,286,683.55	46.510000	1,150,471.36	-136,212.19	0.04
		Base	52.016638	1,286,683.55	46.510000	1,150,471.36	-136,212.19	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	55,304.000	Local	78.493940	4,341,028.88	195.630000	10,819,121.52	6,478,092.64	0.36
		Base	78.493940	4,341,028.88	195.630000	10,819,121.52	6,478,092.64	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,532.000	Local	117.063749	647,596.66	352.650000	1,950,859.80	1,303,263.14	0.07
		Base	117.063749	647,596.66	352.650000	1,950,859.80	1,303,263.14	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	72,128.000	Local	64.055565	4,620,199.77	416.270000	30,024,722.56	25,404,522.79	1.01
		Base	64.055565	4,620,199.77	416.270000	30,024,722.56	25,404,522.79	1.01
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,960.000	Local	114.223683	680,773.15	155.760000	928,329.60	247,556.45	0.03
		Base	114.223683	680,773.15	155.760000	928,329.60	247,556.45	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
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	15,611.000	23.710782	370,149.01	26.620000	415,564.82	45,415.81	0.01
		Base		23.710782	370,149.01	26.620000	415,564.82	45,415.81	0.01
918204108	VF CORP COMMON STOCK								
		Local	24,581.000	29.405400	722,814.14	76.470000	1,879,709.07	1,156,894.93	0.06
		Base		29.405400	722,814.14	76.470000	1,879,709.07	1,156,894.93	0.06
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	31,235.000	32.746094	1,022,824.25	66.310000	2,071,192.85	1,048,368.60	0.07
		Base		32.746094	1,022,824.25	66.310000	2,071,192.85	1,048,368.60	0.07
92276F100	VENTAS INC REIT USD.25								
		Local	28,688.000	44.615909	1,279,941.19	55.940000	1,604,806.72	324,865.53	0.05
		Base		44.615909	1,279,941.19	55.940000	1,604,806.72	324,865.53	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	7,575.000	61.754319	467,788.97	216.260000	1,638,169.50	1,170,380.53	0.05
		Base		61.754319	467,788.97	216.260000	1,638,169.50	1,170,380.53	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	316,436.000	43.856120	13,877,655.33	55.000000	17,403,980.00	3,526,324.67	0.58
		Base		43.856120	13,877,655.33	55.000000	17,403,980.00	3,526,324.67	0.58
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	12,389.000	89.297254	1,106,303.68	201.760000	2,499,604.64	1,393,300.96	0.08
		Base		89.297254	1,106,303.68	201.760000	2,499,604.64	1,393,300.96	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	19,797.000	97.840318	1,936,944.77	200.290000	3,965,141.13	2,028,196.36	0.13
		Base		97.840318	1,936,944.77	200.290000	3,965,141.13	2,028,196.36	0.13
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001								
		Local	46,286.000	49.396453	2,286,364.24	41.450000	1,918,554.70	-367,809.54	0.06
		Base		49.396453	2,286,364.24	41.450000	1,918,554.70	-367,809.54	0.06
92556V106	VIATRIS INC COMMON STOCK								
		Local	131,432.000	15.070440	1,980,738.01	14.630000	1,922,850.16	-57,887.85	0.06
		Base		15.070440	1,980,738.01	14.630000	1,922,850.16	-57,887.85	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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	129,249.000	38.053897	4,918,428.07	229.100000	29,610,945.90	24,692,517.83	0.99
		Base		38.053897	4,918,428.07	229.100000	29,610,945.90	24,692,517.83	0.99
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	11,993.000	58.586691	702,630.19	41.880000	502,266.84	-200,363.35	0.02
		Base		58.586691	702,630.19	41.880000	502,266.84	-200,363.35	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	10,140.000	64.695418	656,011.54	185.930000	1,885,330.20	1,229,318.66	0.06
		Base		64.695418	656,011.54	185.930000	1,885,330.20	1,229,318.66	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	24,120.000	40.887127	986,197.50	94.480000	2,278,857.60	1,292,660.10	0.08
		Base		40.887127	986,197.50	94.480000	2,278,857.60	1,292,660.10	0.08
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	13,579.000	72.108618	979,162.93	89.790000	1,219,258.41	240,095.48	0.04
		Base		72.108618	979,162.93	89.790000	1,219,258.41	240,095.48	0.04
931142103	WALMART INC COMMON STOCK USD.1								
		Local	104,953.000	60.015111	6,298,765.96	148.100000	15,543,539.30	9,244,773.34	0.52
		Base		60.015111	6,298,765.96	148.100000	15,543,539.30	9,244,773.34	0.52
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	54,847.000	41.542842	2,278,500.25	50.750000	2,783,485.25	504,985.00	0.09
		Base		41.542842	2,278,500.25	50.750000	2,783,485.25	504,985.00	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	29,675.000	36.855420	1,093,684.59	155.110000	4,602,889.25	3,509,204.66	0.15
		Base		36.855420	1,093,684.59	155.110000	4,602,889.25	3,509,204.66	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	4,716.000	63.781463	300,793.38	414.020000	1,952,518.32	1,651,724.94	0.07
		Base		63.781463	300,793.38	414.020000	1,952,518.32	1,651,724.94	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	316,007.000	37.183475	11,750,238.37	45.700000	14,441,519.90	2,691,281.53	0.48
		Base		37.183475	11,750,238.37	45.700000	14,441,519.90	2,691,281.53	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95040Q104	WELLTOWER INC REIT USD1.0							
	31,924.000	Local	57.815271	1,845,694.70	87.530000	2,794,307.72	948,613.02	0.09
		Base	57.815271	1,845,694.70	87.530000	2,794,307.72	948,613.02	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,645.000	Local	206.524096	1,165,828.52	451.620000	2,549,394.90	1,383,566.38	0.09
		Base	206.524096	1,165,828.52	451.620000	2,549,394.90	1,383,566.38	0.09
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,423.000	Local	41.741784	977,717.81	63.200000	1,480,333.60	502,615.79	0.05
		Base	41.741784	977,717.81	63.200000	1,480,333.60	502,615.79	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	31,293.000	Local	17.569862	549,813.68	21.640000	677,180.52	127,366.84	0.02
		Base	17.569862	549,813.68	21.640000	677,180.52	127,366.84	0.02
96145D105	WESTROCK CO COMMON STOCK							
	20,339.000	Local	43.584482	886,464.78	52.040000	1,058,441.56	171,976.78	0.04
		Base	43.584482	886,464.78	52.040000	1,058,441.56	171,976.78	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
	57,281.000	Local	27.747188	1,589,386.66	36.000000	2,062,116.00	472,729.34	0.07
		Base	27.747188	1,589,386.66	36.000000	2,062,116.00	472,729.34	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	4,789.000	Local	95.418772	456,960.50	221.530000	1,060,907.17	603,946.67	0.04
		Base	95.418772	456,960.50	221.530000	1,060,907.17	603,946.67	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	92,882.000	Local	27.927822	2,593,991.92	24.690000	2,293,256.58	-300,735.34	0.08
		Base	27.927822	2,593,991.92	24.690000	2,293,256.58	-300,735.34	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	8,929.000	Local	19.035750	169,970.21	72.700000	649,138.30	479,168.09	0.02
		Base	19.035750	169,970.21	72.700000	649,138.30	479,168.09	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	8,044.000	Local	91.609887	736,909.93	101.690000	817,994.36	81,084.43	0.03
		Base	91.609887	736,909.93	101.690000	817,994.36	81,084.43	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
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	41,137.000	29.039805	1,194,610.46	68.750000	2,828,168.75	1,633,558.29	0.09
		Base		29.039805	1,194,610.46	68.750000	2,828,168.75	1,633,558.29	0.09
983919101	XILINX INC COMMON STOCK USD.01								
		Local	18,790.000	43.428429	816,020.18	155.590000	2,923,536.10	2,107,515.92	0.10
		Base		43.428429	816,020.18	155.590000	2,923,536.10	2,107,515.92	0.10
98419M100	XYLEM INC COMMON STOCK								
		Local	13,761.000	32.609218	448,735.45	136.310000	1,875,761.91	1,427,026.46	0.06
		Base		32.609218	448,735.45	136.310000	1,875,761.91	1,427,026.46	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	22,779.000	26.486857	603,344.11	131.030000	2,984,732.37	2,381,388.26	0.10
		Base		26.486857	603,344.11	131.030000	2,984,732.37	2,381,388.26	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	4,092.000	253.634973	1,037,874.31	587.170000	2,402,699.64	1,364,825.33	0.08
		Base		253.634973	1,037,874.31	587.170000	2,402,699.64	1,364,825.33	0.08
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	15,935.000	76.361587	1,216,821.89	150.450000	2,397,420.75	1,180,598.86	0.08
		Base		76.361587	1,216,821.89	150.450000	2,397,420.75	1,180,598.86	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	12,516.000	37.079651	464,088.91	57.900000	724,676.40	260,587.49	0.02
		Base		37.079651	464,088.91	57.900000	724,676.40	260,587.49	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	36,332.000	41.376953	1,503,307.46	204.560000	7,432,073.92	5,928,766.46	0.25
		Base		41.376953	1,503,307.46	204.560000	7,432,073.92	5,928,766.46	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	6,878.000	35.035871	240,976.72	143.990000	990,363.22	749,386.50	0.03
		Base		35.035871	240,976.72	143.990000	990,363.22	749,386.50	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	117,945.000	11.030862	1,301,035.05	12.850000	1,515,593.25	214,558.20	0.05
		Base		11.030862	1,301,035.05	12.850000	1,515,593.25	214,558.20	0.05

& 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
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	17,226.000	50.747908	874,183.46	286.860000	4,941,450.36	4,067,266.90	0.17
		Base		50.747908	874,183.46	286.860000	4,941,450.36	4,067,266.90	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	48,584.000	79.609223	3,867,734.49	336.560000	16,351,431.04	12,483,696.55	0.55
		Base		79.609223	3,867,734.49	336.560000	16,351,431.04	12,483,696.55	0.55
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	30,460.000	40.573645	1,235,873.24	168.360000	5,128,245.60	3,892,372.36	0.17
		Base		40.573645	1,235,873.24	168.360000	5,128,245.60	3,892,372.36	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,064.000	251.074752	769,293.04	264.900000	811,653.60	42,360.56	0.03
		Base		251.074752	769,293.04	264.900000	811,653.60	42,360.56	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	28,582.000	50.966987	1,456,738.42	120.600000	3,446,989.20	1,990,250.78	0.12
		Base		50.966987	1,456,738.42	120.600000	3,446,989.20	1,990,250.78	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	28,932.000	22.967223	664,487.69	25.320000	732,558.24	68,070.55	0.02
		Base		22.967223	664,487.69	25.320000	732,558.24	68,070.55	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	41,378.000	36.835034	1,524,160.03	74.800000	3,095,074.40	1,570,914.37	0.10
		Base		36.835034	1,524,160.03	74.800000	3,095,074.40	1,570,914.37	0.10
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	39,727.000	161.886492	6,431,264.65	314.590000	12,497,716.93	6,066,452.28	0.42
		Base		161.886492	6,431,264.65	314.590000	12,497,716.93	6,066,452.28	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	102,832.000	77.151807	7,933,674.60	133.480000	13,726,015.36	5,792,340.76	0.46
		Base		77.151807	7,933,674.60	133.480000	13,726,015.36	5,792,340.76	0.46
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	20,680.000	40.767237	843,066.47	152.190000	3,147,289.20	2,304,222.73	0.11
		Base		40.767237	843,066.47	152.190000	3,147,289.20	2,304,222.73	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
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	27,390.000	Local	36.527576	1,000,490.32	21.460000	587,789.40	-412,700.92	0.02
		Base	36.527576	1,000,490.32	21.460000	587,789.40	-412,700.92	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	28,266.000	Local	41.722708	1,179,334.07	25.840000	730,393.44	-448,940.63	0.02
		Base	41.722708	1,179,334.07	25.840000	730,393.44	-448,940.63	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	15,219.000	Local	30.269498	460,671.49	87.590000	1,333,032.21	872,360.72	0.04
		Base	30.269498	460,671.49	87.590000	1,333,032.21	872,360.72	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,705.000	Local	28.189676	358,149.83	77.160000	980,317.80	622,167.97	0.03
		Base	28.189676	358,149.83	77.160000	980,317.80	622,167.97	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,465.000	Local	157.336706	1,174,518.51	215.010000	1,605,049.65	430,531.14	0.05
		Base	157.336706	1,174,518.51	215.010000	1,605,049.65	430,531.14	0.05
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	18,280.000	Local	34.223954	625,613.88	198.500000	3,628,580.00	3,002,966.12	0.12
		Base	34.223954	625,613.88	198.500000	3,628,580.00	3,002,966.12	0.12
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	9,853.000	Local	131.832899	1,298,949.55	220.720000	2,174,754.16	875,804.61	0.07
		Base	131.832899	1,298,949.55	220.720000	2,174,754.16	875,804.61	0.07
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	10,210.000	Local	111.615218	1,139,591.38	40.950000	418,099.50	-721,491.88	0.01
		Base	111.615218	1,139,591.38	40.950000	418,099.50	-721,491.88	0.01
H1467J104	CHUBB LTD COMMON STOCK							
	34,390.000	Local	82.491215	2,836,872.89	183.920000	6,325,008.80	3,488,135.91	0.21
		Base	82.491215	2,836,872.89	183.920000	6,325,008.80	3,488,135.91	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,455.000	Local	55.822349	639,445.01	174.430000	1,998,095.65	1,358,650.64	0.07
		Base	55.822349	639,445.01	174.430000	1,998,095.65	1,358,650.64	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
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	25,240.000	40.346584	1,018,347.77	150.220000	3,791,552.80	2,773,205.03	0.13
		Base		40.346584	1,018,347.77	150.220000	3,791,552.80	2,773,205.03	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	19,680.000	56.322417	1,108,425.17	100.350000	1,974,888.00	866,462.83	0.07
		Base		56.322417	1,108,425.17	100.350000	1,974,888.00	866,462.83	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	21,076.000	195.288517	4,115,900.78	215.130000	4,534,079.88	418,179.10	0.15
		Base		195.288517	4,115,900.78	215.130000	4,534,079.88	418,179.10	0.15
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,739.000	80.454264	1,346,723.92	82.730000	1,384,817.47	38,093.55	0.05
		Base		80.454264	1,346,723.92	82.730000	1,384,817.47	38,093.55	0.05
US DOLLAR Total									
		Local	22,773,288.000		1,100,601,662.14		2,969,361,693.90	1,868,760,031.76	99.66
		Base			1,100,601,662.14		2,969,361,693.90	1,868,760,031.76	99.66
EQUITY Total									
		Base	22,773,288.000		1,100,601,662.14		2,969,361,693.90	1,868,760,031.76	99.66

& 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									
		32,774,047.170	Base		1,110,607,487.64		2,979,367,453.45	1,868,759,965.81	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-147,959.320	1.000000	-147,959.32	1.000000	-147,959.32	0.00	0.01
		Base		1.000000	-147,959.32	1.000000	-147,959.32	0.00	0.01
US DOLLAR Total									
			-147,959.320		-147,959.32		-147,959.32	0.00	0.01
		Base			-147,959.32		-147,959.32	0.00	0.01
CASH Total									
			-147,959.320	Base	-147,959.32		-147,959.32	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
9127964L0	TREASURY BILL 09/21 0.00000					0.113000	09 Sep 2021		
			20,000,000.000	99.997489	19,999,497.78	99.997489	19,999,497.78	0.00	1.50
		Base		99.997489	19,999,497.78	99.997489	19,999,497.78	0.00	1.50
9127964W6	TREASURY BILL 11/21 0.00000					0.032500	04 Nov 2021		
			50,000,000.000	99.988222	49,994,111.11	99.988222	49,994,111.11	0.00	3.74
		Base		99.988222	49,994,111.11	99.988222	49,994,111.11	0.00	3.74
9127965G0	TREASURY BILL 12/21 0.00000					0.088000	02 Dec 2021		
			65,000,000.000	99.975467	64,984,053.33	99.988625	64,992,606.25	8,552.92	4.86
		Base		99.975467	64,984,053.33	99.988625	64,992,606.25	8,552.92	4.86
912796C31	TREASURY BILL 01/22 0.00000					0.076000	27 Jan 2022		
			25,000,000.000	99.968756	24,992,188.89	99.981625	24,995,406.25	3,217.36	1.87
		Base		99.968756	24,992,188.89	99.981625	24,995,406.25	3,217.36	1.87
912796D30	TREASURY BILL 02/22 0.00000					0.076000	24 Feb 2022		
			20,000,000.000	99.962844	19,992,568.89	99.975694	19,995,138.80	2,569.91	1.50
		Base		99.962844	19,992,568.89	99.975694	19,995,138.80	2,569.91	1.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796F61	TREASURY BILL 09/21 0.00000				0.040000	30 Sep 2021		
	25,000,000.000	Local	99.996778	24,999,194.44	99.996778	24,999,194.44	0.00	1.87
		Base	99.996778	24,999,194.44	99.996778	24,999,194.44	0.00	1.87
912796G78	TREASURY BILL 10/21 0.00000				0.032500	28 Oct 2021		
	20,000,000.000	Local	99.994854	19,998,970.83	99.994854	19,998,970.83	0.00	1.50
		Base	99.994854	19,998,970.83	99.994854	19,998,970.83	0.00	1.50
912796J42	TREASURY BILL 06/22 0.00000				0.063000	16 Jun 2022		
	40,000,000.000	Local	99.949600	39,979,840.00	99.949600	39,979,840.00	0.00	2.99
		Base	99.949600	39,979,840.00	99.949600	39,979,840.00	0.00	2.99
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	150,000,000.000	Local	99.937575	149,906,363.05	99.937575	149,906,363.05	0.00	11.21
		Base	99.937575	149,906,363.05	99.937575	149,906,363.05	0.00	11.21
978UHK000	DAIWA CAPITAL MARKETS REPO				0.040000	01 Sep 2021		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	18.69
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	18.69
985FHY004	MITSUBISHI UFJ REPO				0.040000	01 Sep 2021		
	108,804,159.880	Local	100.000000	108,804,159.88	100.000000	108,804,159.88	0.00	8.14
		Base	100.000000	108,804,159.88	100.000000	108,804,159.88	0.00	8.14
US DOLLAR Total								
	773,804,159.880	Local		773,650,948.20		773,665,288.39	14,340.19	57.85
		Base		773,650,948.20		773,665,288.39	14,340.19	57.85
CASH EQUIVALENT Total								
	773,804,159.880	Base		773,650,948.20		773,665,288.39	14,340.19	57.85

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042		
	742,992.150	Local	102.552921	761,960.15	104.226788	774,396.85	12,436.70	0.06
Original Face:	15,000,000.000	Base	102.552921	761,960.15	104.226788	774,396.85	12,436.70	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
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,000,034.400	Local	100.352450	1,003,559.02	103.753041	1,037,566.10	34,007.08	0.08
Original Face:	5,000,000.000	Base	100.352450	1,003,559.02	103.753041	1,037,566.10	34,007.08	0.08
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	923.150	Local	100.328224	926.18	103.618698	956.56	30.38	0.00
Original Face:	300,000.000	Base	100.328224	926.18	103.618698	956.56	30.38	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	3,631,362.500	Local	99.850447	3,625,931.70	104.557804	3,796,872.89	170,941.19	0.28
Original Face:	10,000,000.000	Base	99.850447	3,625,931.70	104.557804	3,796,872.89	170,941.19	0.28
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	410,930.080	Local	104.910816	431,110.10	107.047630	439,890.91	8,780.81	0.03
Original Face:	17,600,000.000	Base	104.910816	431,110.10	107.047630	439,890.91	8,780.81	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,338,820.770	Local	104.865489	1,403,960.95	107.684650	1,441,704.46	37,743.51	0.11
Original Face:	50,000,000.000	Base	104.865489	1,403,960.95	107.684650	1,441,704.46	37,743.51	0.11
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.488380	20 Jun 2042		
	684,509.430	Local	100.080344	685,059.39	100.812130	690,068.54	5,009.15	0.05
Original Face:	10,000,000.000	Base	100.080344	685,059.39	100.812130	690,068.54	5,009.15	0.05
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	8,487,205.980	Local	102.151672	8,669,822.78	103.436260	8,778,848.44	109,025.66	0.66
Original Face:	41,570,000.000	Base	102.151672	8,669,822.78	103.436260	8,778,848.44	109,025.66	0.66
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.395500	16 Jun 2037		
	1,094,353.340	Local	100.162031	1,096,126.53	100.307820	1,097,721.98	1,595.45	0.08
Original Face:	32,313,742.000	Base	100.162031	1,096,126.53	100.307820	1,097,721.98	1,595.45	0.08
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	120,644.270	Local	99.808777	120,413.57	101.568180	122,536.19	2,122.62	0.01
Original Face:	8,021,011.000	Base	99.808777	120,413.57	101.568180	122,536.19	2,122.62	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	57,429.520	Local	99.697507	57,255.80	100.788440	57,882.32	626.52	0.00
Original Face:	2,750,000.000	Base	99.697507	57,255.80	100.788440	57,882.32	626.52	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	553,486.360	Local	105.724732	585,171.97	110.072740	609,237.60	24,065.63	0.05
Original Face:	10,300,000.000	Base	105.724732	585,171.97	110.072740	609,237.60	24,065.63	0.05
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	1,106,957.300	Local	102.481361	1,134,424.91	100.571350	1,113,281.90	-21,143.01	0.08
Original Face:	10,000,000.000	Base	102.481361	1,134,424.91	100.571350	1,113,281.90	-21,143.01	0.08
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.322880	20 Apr 2067		
	56,554.260	Local	100.000000	56,554.26	100.041960	56,577.99	23.73	0.00
Original Face:	2,754,386.000	Base	100.000000	56,554.26	100.041960	56,577.99	23.73	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	68,025.150	Local	100.120411	68,107.06	100.226310	68,179.10	72.04	0.01
Original Face:	5,000,000.000	Base	100.120411	68,107.06	100.226310	68,179.10	72.04	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	303,614.760	Local	104.940399	318,614.54	107.630610	326,782.42	8,167.88	0.02
Original Face:	7,350,000.000	Base	104.940399	318,614.54	107.630610	326,782.42	8,167.88	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	156,332.950	Local	99.970249	156,286.44	101.079060	158,019.88	1,733.44	0.01
Original Face:	5,000,000.000	Base	99.970249	156,286.44	101.079060	158,019.88	1,733.44	0.01
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	117,004.100	Local	99.821203	116,794.90	100.309100	117,365.76	570.86	0.01
Original Face:	10,000,000.000	Base	99.821203	116,794.90	100.309100	117,365.76	570.86	0.01
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	117,004.100	Local	100.927352	118,089.14	100.488680	117,575.88	-513.26	0.01
Original Face:	10,000,000.000	Base	100.927352	118,089.14	100.488680	117,575.88	-513.26	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	110,676.750	Local	101.431538	112,261.13	106.058510	117,382.11	5,120.98	0.01
Original Face:	5,000,000.000	Base	101.431538	112,261.13	106.058510	117,382.11	5,120.98	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	39,238.800	Local	99.919646	39,207.27	100.377780	39,387.04	179.77	0.00
Original Face:	5,000,000.000	Base	99.919646	39,207.27	100.377780	39,387.04	179.77	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
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	681,502.010	Local	99.838119	680,398.79	104.476580	712,009.99	31,611.20	0.05
Original Face:	10,815,142.000	Base	99.838119	680,398.79	104.476580	712,009.99	31,611.20	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	306,333.850	Local	102.120357	312,829.22	106.884150	327,422.33	14,593.11	0.02
Original Face:	5,648,629.000	Base	102.120357	312,829.22	106.884150	327,422.33	14,593.11	0.02
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.388380	20 Nov 2042		
	6,888,119.900	Local	100.000000	6,888,119.90	100.189850	6,901,197.00	13,077.10	0.52
Original Face:	25,333,333.000	Base	100.000000	6,888,119.90	100.189850	6,901,197.00	13,077.10	0.52
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.445500	16 Nov 2041		
	1,837,752.000	Local	100.129437	1,840,130.73	100.371570	1,844,580.54	4,449.81	0.14
Original Face:	10,000,000.000	Base	100.129437	1,840,130.73	100.371570	1,844,580.54	4,449.81	0.14
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	684,242.220	Local	104.054593	711,985.46	105.465140	721,637.02	9,651.56	0.05
Original Face:	10,359,452.000	Base	104.054593	711,985.46	105.465140	721,637.02	9,651.56	0.05
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.445500	16 Dec 2041		
	3,487,207.540	Local	100.129600	3,491,726.97	100.479740	3,503,937.07	12,210.10	0.26
Original Face:	12,911,372.000	Base	100.129600	3,491,726.97	100.479740	3,503,937.07	12,210.10	0.26
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	2,479,757.500	Local	95.646998	2,371,813.61	101.069900	2,506,288.43	134,474.82	0.19
Original Face:	10,000,000.000	Base	95.646998	2,371,813.61	101.069900	2,506,288.43	134,474.82	0.19
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
	2,136,150.500	Local	100.883500	2,155,023.40	100.846940	2,154,242.41	-780.99	0.16
Original Face:	25,000,000.000	Base	100.883500	2,155,023.40	100.846940	2,154,242.41	-780.99	0.16
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	1,975,419.100	Local	100.159666	1,978,573.17	102.186580	2,018,613.22	40,040.05	0.15
Original Face:	10,000,000.000	Base	100.159666	1,978,573.17	102.186580	2,018,613.22	40,040.05	0.15
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,975,419.100	Local	100.764719	1,990,525.50	103.061460	2,035,895.77	45,370.27	0.15
Original Face:	10,000,000.000	Base	100.764719	1,990,525.50	103.061460	2,035,895.77	45,370.27	0.15

& 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
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,001,114.440	Local	101.640051	2,033,933.74	102.756320	2,056,271.56	22,337.82	0.15
Original Face:	18,249,312.000	Base	101.640051	2,033,933.74	102.756320	2,056,271.56	22,337.82	0.15
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	1,900,502.900	Local	99.999999	1,900,502.88	101.595630	1,930,827.89	30,325.01	0.14
Original Face:	10,000,000.000	Base	99.999999	1,900,502.88	101.595630	1,930,827.89	30,325.01	0.14
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	1,900,502.900	Local	101.477947	1,928,591.33	103.462950	1,966,316.37	37,725.04	0.15
Original Face:	10,000,000.000	Base	101.477947	1,928,591.33	103.462950	1,966,316.37	37,725.04	0.15
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,194,070.000	Local	101.612069	2,229,439.93	103.177860	2,263,794.47	34,354.54	0.17
Original Face:	10,000,000.000	Base	101.612069	2,229,439.93	103.177860	2,263,794.47	34,354.54	0.17
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	3,644,556.660	Local	99.245271	3,617,050.13	100.538840	3,664,194.99	47,144.86	0.27
Original Face:	18,000,000.000	Base	99.245271	3,617,050.13	100.538840	3,664,194.99	47,144.86	0.27
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	4,252,074.800	Local	94.685056	4,026,079.41	101.387450	4,311,070.21	284,990.80	0.32
Original Face:	10,000,000.000	Base	94.685056	4,026,079.41	101.387450	4,311,070.21	284,990.80	0.32
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	109,773.700	Local	99.126676	108,815.02	99.989500	109,762.17	947.15	0.01
Original Face:	5,000,000.000	Base	99.126676	108,815.02	99.989500	109,762.17	947.15	0.01
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	5,358,395.700	Local	99.388328	5,325,619.88	101.673350	5,448,060.41	122,440.53	0.41
Original Face:	15,000,000.000	Base	99.388328	5,325,619.88	101.673350	5,448,060.41	122,440.53	0.41
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	224,743.390	Local	101.245910	227,543.49	101.381930	227,849.19	305.70	0.02
Original Face:	1,000,000.000	Base	101.245910	227,543.49	101.381930	227,849.19	305.70	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	771,415.020	Local	100.698931	776,806.68	105.165610	811,263.31	34,456.63	0.06
Original Face:	2,000,000.000	Base	100.698931	776,806.68	105.165610	811,263.31	34,456.63	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	247,192.730	Local	100.784412	249,131.74	103.506380	255,860.25	6,728.51	0.02
Original Face:	1,000,000.000	Base	100.784412	249,131.74	103.506380	255,860.25	6,728.51	0.02
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	364,309.150	Local	101.015335	368,008.11	103.389080	376,655.88	8,647.77	0.03
Original Face:	5,000,000.000	Base	101.015335	368,008.11	103.389080	376,655.88	8,647.77	0.03
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	359,481.120	Local	100.745956	362,162.69	100.531660	361,392.34	-770.35	0.03
Original Face:	5,985,000.000	Base	100.745956	362,162.69	100.531660	361,392.34	-770.35	0.03
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,141,997.350	Local	97.816811	3,073,401.60	103.609090	3,255,394.86	181,993.26	0.24
Original Face:	5,000,000.000	Base	97.816811	3,073,401.60	103.609090	3,255,394.86	181,993.26	0.24
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,968,187.600	Local	100.778993	1,983,519.65	104.999640	2,066,589.89	83,070.24	0.15
Original Face:	20,000,000.000	Base	100.778993	1,983,519.65	104.999640	2,066,589.89	83,070.24	0.15
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	970,123.200	Local	100.214895	972,207.95	103.962370	1,008,563.07	36,355.12	0.08
Original Face:	10,000,000.000	Base	100.214895	972,207.95	103.962370	1,008,563.07	36,355.12	0.08
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,099,171.800	Local	96.009150	2,015,397.01	101.622510	2,133,231.07	117,834.06	0.16
Original Face:	4,000,000.000	Base	96.009150	2,015,397.01	101.622510	2,133,231.07	117,834.06	0.16
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,952,350.850	Local	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.22
Original Face:	5,000,000.000	Base	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.22
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,012,992.800	Local	99.905535	1,012,035.88	101.616320	1,029,366.01	17,330.13	0.08
Original Face:	10,000,000.000	Base	99.905535	1,012,035.88	101.616320	1,029,366.01	17,330.13	0.08
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,398,838.750	Local	100.081761	1,399,982.46	102.199320	1,429,603.69	29,621.23	0.11
Original Face:	5,000,000.000	Base	100.081761	1,399,982.46	102.199320	1,429,603.69	29,621.23	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
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	71,303.400	Local	101.379149	72,286.78	100.105690	71,378.76	-908.02	0.01
Original Face:	3,000,000.000	Base	101.379149	72,286.78	100.105690	71,378.76	-908.02	0.01
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	883,797.000	Local	100.000000	883,797.00	103.716290	916,641.46	32,844.46	0.07
Original Face:	10,000,000.000	Base	100.000000	883,797.00	103.716290	916,641.46	32,844.46	0.07
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.500000	20 Jun 2036		
	7,736,867.720	Local	104.386382	8,076,236.32	104.021370	8,047,995.80	-28,240.52	0.60
Original Face:	8,000,000.000	Base	104.386382	8,076,236.32	104.021370	8,047,995.80	-28,240.52	0.60
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.090000	15 Mar 2030		
	21,875,000.000	Local	100.000000	21,875,000.00	100.000000	21,875,000.00	0.00	1.64
Original Face:	25,000,000.000	Base	100.000000	21,875,000.00	100.000000	21,875,000.00	0.00	1.64
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				0.090000	20 Jan 2027		
	13,750,000.000	Local	100.000000	13,750,000.01	100.000000	13,750,000.00	-0.01	1.03
Original Face:	15,000,000.000	Base	100.000000	13,750,000.01	100.000000	13,750,000.00	-0.01	1.03
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	103.059328	7,214,152.96	214,152.96	0.54
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	103.059328	7,214,152.96	214,152.96	0.54
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.60
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.60
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
	1,750,000.010	Local	100.000000	1,750,000.01	100.000000	1,750,000.01	0.00	0.13
Original Face:	2,000,000.000	Base	100.000000	1,750,000.01	100.000000	1,750,000.01	0.00	0.13
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.915126	2,997,453.79	103.692303	3,110,769.09	113,315.30	0.23
		Base	99.915126	2,997,453.79	103.692303	3,110,769.09	113,315.30	0.23
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,525,497.740	Local	105.644134	1,611,598.87	107.844590	1,645,166.78	33,567.91	0.12
Original Face:	28,600,000.000	Base	105.644134	1,611,598.87	107.844590	1,645,166.78	33,567.91	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
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	387,347.520	Local	102.046878	395,276.05	100.141637	387,896.15	-7,379.90	0.03
Original Face:	4,240,960.000	Base	102.046878	395,276.05	100.141637	387,896.15	-7,379.90	0.03
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	415,258.270	Local	101.970766	423,442.04	100.165576	415,945.84	-7,496.20	0.03
Original Face:	6,113,646.000	Base	101.970766	423,442.04	100.165576	415,945.84	-7,496.20	0.03
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	467,725.090	Local	103.517795	484,178.70	101.374916	474,155.92	-10,022.78	0.04
Original Face:	4,650,545.000	Base	103.517795	484,178.70	101.374916	474,155.92	-10,022.78	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.285000	25 Nov 2024		
	533,318.320	Local	104.055917	554,949.27	102.734028	547,899.39	-7,049.88	0.04
Original Face:	12,180,140.000	Base	104.055917	554,949.27	102.734028	547,899.39	-7,049.88	0.04
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				3.911000	25 Jan 2025		
	1,323,045.640	Local	104.026452	1,376,317.44	101.399809	1,341,565.75	-34,751.69	0.10
Original Face:	10,243,765.000	Base	104.026452	1,376,317.44	101.399809	1,341,565.75	-34,751.69	0.10
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.595000	25 Jan 2029		
	1,575,263.220	Local	108.397585	1,707,547.29	105.662167	1,664,457.25	-43,090.04	0.12
Original Face:	5,000,000.000	Base	108.397585	1,707,547.29	105.662167	1,664,457.25	-43,090.04	0.12
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	100.097067	5,004,853.33	100.074743	5,003,737.15	-1,116.18	0.37
		Base	100.097067	5,004,853.33	100.074743	5,003,737.15	-1,116.18	0.37
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.617984	2,716,685.58	100.102220	2,702,759.94	-13,925.64	0.20
		Base	100.617984	2,716,685.58	100.102220	2,702,759.94	-13,925.64	0.20
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.617695	3,018,530.85	100.413490	3,012,404.70	-6,126.15	0.23
		Base	100.617695	3,018,530.85	100.413490	3,012,404.70	-6,126.15	0.23
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.169430	2,504,235.76	100.231019	2,505,775.48	1,539.72	0.19
		Base	100.169430	2,504,235.76	100.231019	2,505,775.48	1,539.72	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
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.151396	6,009,083.75	100.425000	6,025,500.00	16,416.25	0.45
		Base	100.151396	6,009,083.75	100.425000	6,025,500.00	16,416.25	0.45
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,400,000.000	Local	100.176165	3,405,989.62	100.571661	3,419,436.47	13,446.85	0.26
		Base	100.176165	3,405,989.62	100.571661	3,419,436.47	13,446.85	0.26
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.044237	4,001,769.49	100.152002	4,006,080.08	4,310.59	0.30
		Base	100.044237	4,001,769.49	100.152002	4,006,080.08	4,310.59	0.30
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	100.119563	7,008,369.38	100.594054	7,041,583.78	33,214.40	0.53
		Base	100.119563	7,008,369.38	100.594054	7,041,583.78	33,214.40	0.53
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	6,500,000.000	Local	100.018260	6,501,186.89	100.020770	6,501,350.05	163.16	0.49
		Base	100.018260	6,501,186.89	100.020770	6,501,350.05	163.16	0.49
9127964W6	TREASURY BILL 11/21 0.00000					04 Nov 2021		
	20,000,000.000	Local	99.991876	19,998,375.10	99.991556	19,998,311.20	-63.90	1.50
		Base	99.991876	19,998,375.10	99.991556	19,998,311.20	-63.90	1.50
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	35,000,000.000	Local	99.973039	34,990,563.63	99.988625	34,996,018.75	5,455.12	2.62
		Base	99.973039	34,990,563.63	99.988625	34,996,018.75	5,455.12	2.62
912796H51	TREASURY BILL 11/21 0.00000				0.010000	12 Nov 2021		
	30,000,000.000	Local	99.990233	29,997,069.91	99.989500	29,996,850.00	-219.91	2.24
		Base	99.990233	29,997,069.91	99.989500	29,996,850.00	-219.91	2.24
912796L49	TREASURY BILL 09/21 0.00000					21 Sep 2021		
	40,000,000.000	Local	99.998750	39,999,500.00	99.997903	39,999,161.20	-338.80	2.99
		Base	99.998750	39,999,500.00	99.997903	39,999,161.20	-338.80	2.99
912796L56	TREASURY BILL 09/21 0.00000					28 Sep 2021		
	30,000,000.000	Local	99.996610	29,998,983.02	99.997375	29,999,212.50	229.48	2.24
		Base	99.996610	29,998,983.02	99.997375	29,999,212.50	229.48	2.24

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
912796M22	TREASURY BILL 10/21 0.00000					05 Oct 2021		
	20,000,000.000	Local	99.995655	19,999,131.06	99.995958	19,999,191.60	60.54	1.50
		Base	99.995655	19,999,131.06	99.995958	19,999,191.60	60.54	1.50
912796M30	CASH MGMT BILL 10/21 0.00000					12 Oct 2021		
	20,000,000.000	Local	99.994875	19,998,975.00	99.995444	19,999,088.80	113.80	1.50
		Base	99.994875	19,998,975.00	99.995444	19,999,088.80	113.80	1.50
912796N88	CASH MGMT BILL 11/21 0.00000					30 Nov 2021		
	20,000,000.000	Local	99.988750	19,997,750.00	99.985000	19,997,000.00	-750.00	1.50
		Base	99.988750	19,997,750.00	99.985000	19,997,000.00	-750.00	1.50
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	30,000,000.000	Local	99.989833	29,996,950.00	99.990172	29,997,051.60	101.60	2.24
		Base	99.989833	29,996,950.00	99.990172	29,997,051.60	101.60	2.24
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	101.876703	25,469,175.84	101.914062	25,478,515.50	9,339.66	1.91
		Base	101.876703	25,469,175.84	101.914062	25,478,515.50	9,339.66	1.91
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	20,000,000.000	Local	100.312500	20,062,500.00	100.318348	20,063,669.60	1,169.60	1.50
		Base	100.312500	20,062,500.00	100.318348	20,063,669.60	1,169.60	1.50
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	25,000,000.000	Local	101.011295	25,252,823.68	101.039062	25,259,765.50	6,941.82	1.89
		Base	101.011295	25,252,823.68	101.039062	25,259,765.50	6,941.82	1.89
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.168235	5,008,411.76	101.695312	5,084,765.60	76,353.84	0.38
		Base	100.168235	5,008,411.76	101.695312	5,084,765.60	76,353.84	0.38
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	20,000,000.000	Local	99.982955	19,996,590.91	100.236845	20,047,369.00	50,778.09	1.50
		Base	99.982955	19,996,590.91	100.236845	20,047,369.00	50,778.09	1.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	10,000,000.000	Local	100.011019	10,001,101.92	100.357210	10,035,721.00	34,619.08	0.75
		Base	100.011019	10,001,101.92	100.357210	10,035,721.00	34,619.08	0.75
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.518291	19,703,658.15	99.101562	19,820,312.40	116,654.25	1.48
		Base	98.518291	19,703,658.15	99.101562	19,820,312.40	116,654.25	1.48
US DOLLAR Total								
	559,916,222.630	Local		561,043,379.37		563,602,786.76	2,559,407.39	42.14
Original Face:	712,290,435.000	Base		561,043,379.37		563,602,786.76	2,559,407.39	42.14
FIXED INCOME Total								
	559,916,222.630	Base		561,043,379.37		563,602,786.76	2,559,407.39	42.14
Original Face:	712,290,435.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,333,572,423.190	Base		1,334,546,368.25		1,337,120,115.83	2,573,747.58	100.00
	Original Face:	712,290,435.000							

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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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			5,106,875.010	1.000000	5,106,875.01	1.000000	5,106,875.01	0.00	0.09
		Base		1.000000	5,106,875.01	1.000000	5,106,875.01	0.00	0.09
US DOLLAR Total									
			5,106,875.010		5,106,875.01		5,106,875.01	0.00	0.09
		Base			5,106,875.01		5,106,875.01	0.00	0.09
CASH Total									
			5,106,875.010	Base	5,106,875.01		5,106,875.01	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2WM0	AT&T INC					0.250000	21 Sep 2021		
			5,200,000.000	99.986111	5,199,277.78	99.986111	5,199,277.78	0.00	0.09
		Base		99.986111	5,199,277.78	99.986111	5,199,277.78	0.00	0.09
0020A2WM0	AT&T INC					0.260000	21 Sep 2021		
			10,000,000.000	99.985556	9,998,555.55	99.985556	9,998,555.55	0.00	0.18
		Base		99.985556	9,998,555.55	99.985556	9,998,555.55	0.00	0.18
0020A2XK3	AT&T INC					0.230000	19 Oct 2021		
			20,000,000.000	99.969333	19,993,866.67	99.969333	19,993,866.67	0.00	0.36
		Base		99.969333	19,993,866.67	99.969333	19,993,866.67	0.00	0.36
0020A2ZE5	AT&T INC					0.250000	14 Dec 2021		
			10,000,000.000	99.927778	9,992,777.78	99.946556	9,994,655.60	1,877.82	0.18
		Base		99.927778	9,992,777.78	99.946556	9,994,655.60	1,877.82	0.18
0020A2ZF2	AT&T INC					0.290000	15 Dec 2021		
			10,000,000.000	99.915417	9,991,541.66	99.946042	9,994,604.20	3,062.54	0.18
		Base		99.915417	9,991,541.66	99.946042	9,994,604.20	3,062.54	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0020A2ZF2	AT&T INC					0.420000	15 Dec 2021		
		Local	10,000,000.000	99.877500	9,987,750.00	99.946042	9,994,604.20	6,854.20	0.18
		Base		99.877500	9,987,750.00	99.946042	9,994,604.20	6,854.20	0.18
0020A2ZH8	AT&T INC					0.250000	17 Dec 2021		
		Local	20,000,000.000	99.925694	19,985,138.89	99.945311	19,989,062.20	3,923.31	0.36
		Base		99.925694	19,985,138.89	99.945311	19,989,062.20	3,923.31	0.36
02314PZ12	AMAZON COM INC DISC COML					0.060000	01 Dec 2021		
		Local	10,000,000.000	99.984833	9,998,483.34	99.984833	9,998,483.34	0.00	0.18
		Base		99.984833	9,998,483.34	99.984833	9,998,483.34	0.00	0.18
02314QBP3	AMAZON COM INC DISC COML					0.060000	23 Feb 2022		
		Local	25,000,000.000	99.970833	24,992,708.33	99.970833	24,992,708.33	0.00	0.45
		Base		99.970833	24,992,708.33	99.970833	24,992,708.33	0.00	0.45
02665JW71	AMERICAN HONDA FINAN					0.170000	07 Sep 2021		
		Local	40,000,000.000	99.997167	39,998,866.67	99.997167	39,998,866.67	0.00	0.72
		Base		99.997167	39,998,866.67	99.997167	39,998,866.67	0.00	0.72
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
		Local	5,000,000.000	99.984933	4,999,246.63	102.422479	5,121,123.95	121,877.32	0.09
		Base		99.984933	4,999,246.63	102.422479	5,121,123.95	121,877.32	0.09
03785DY18	APPLE INC					0.060000	01 Nov 2021		
		Local	45,000,000.000	99.989833	44,995,425.00	99.989833	44,995,425.00	0.00	0.81
		Base		99.989833	44,995,425.00	99.989833	44,995,425.00	0.00	0.81
05253AXS4	AUST & NEW ZEA					0.070000	26 Oct 2021		
		Local	15,000,000.000	99.989306	14,998,395.84	99.989306	14,998,395.84	0.00	0.27
		Base		99.989306	14,998,395.84	99.989306	14,998,395.84	0.00	0.27
05253AYN4	AUST & NEW ZEA					0.100000	22 Nov 2021		
		Local	15,000,000.000	99.977222	14,996,583.33	99.977222	14,996,583.33	0.00	0.27
		Base		99.977222	14,996,583.33	99.977222	14,996,583.33	0.00	0.27
06367CFG7	BANK OF MONTREAL-					0.220000	18 May 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.032972	10,003,297.20	3,297.20	0.18
		Base		100.000000	10,000,000.00	100.032972	10,003,297.20	3,297.20	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
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	0.18
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.18
06417KEA3	BANK OF NOVA SCOTIA/THE					0.200000	10 May 2022		
		Local	14,000,000.000	99.860556	13,980,477.78	99.894719	13,985,260.66	4,782.88	0.25
		Base		99.860556	13,980,477.78	99.894719	13,985,260.66	4,782.88	0.25
06417KF20	BANK OF NOVA SCOTIA/THE					0.160000	02 Jun 2022		
		Local	25,000,000.000	99.878222	24,969,555.55	99.878222	24,969,555.55	0.00	0.45
		Base		99.878222	24,969,555.55	99.878222	24,969,555.55	0.00	0.45
06742XDM6	BARCLAYS BK PLC					0.010000	13 Sep 2021		
		Local	4,700,000.000	99.994000	4,699,718.00	99.994000	4,699,718.00	0.00	0.08
		Base		99.994000	4,699,718.00	99.994000	4,699,718.00	0.00	0.08
07644AZ72	BEDFORD ROW FDG CORP					0.140000	07 Dec 2021		
		Local	15,000,000.000	99.962278	14,994,341.66	99.969822	14,995,473.30	1,131.64	0.27
		Base		99.962278	14,994,341.66	99.969822	14,995,473.30	1,131.64	0.27
13608AZ17	CANADIAN IMPERIAL BK					0.140000	01 Dec 2021		
		Local	51,450,000.000	99.964611	51,431,792.42	99.974722	51,436,994.47	5,202.05	0.92
		Base		99.964611	51,431,792.42	99.974722	51,436,994.47	5,202.05	0.92
138994009	CANTOR FITZGERALD REPO REPO					0.220000	01 Sep 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.27
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.27
138994009	CANTOR FITZGERALD REPO REPO					0.200000	08 Sep 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.90
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.90
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.18
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.18
138994009	CANTOR FITZGERALD REPO REPO					0.280000	08 Nov 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.27
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	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
15963TX53	CHARIOT FNDG LLC					0.110000	05 Oct 2021		
		Local	25,000,000.000	99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	0.45
		Base		99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	0.45
16677JWW2	CHEVRON CORP					0.050000	30 Sep 2021		
		Local	25,000,000.000	99.995972	24,998,993.05	99.995972	24,998,993.05	0.00	0.45
		Base		99.995972	24,998,993.05	99.995972	24,998,993.05	0.00	0.45
19121BH10	COCA-COLA COMPANY					0.120000	01 Aug 2022		
		Local	10,000,000.000	99.888667	9,988,866.67	99.888667	9,988,866.67	0.00	0.18
		Base		99.888667	9,988,866.67	99.888667	9,988,866.67	0.00	0.18
22599G006	CREDIT AGRICOLE REPO REPO					0.040000	01 Sep 2021		
		Local	51,806,834.980	100.000000	51,806,834.98	100.000000	51,806,834.98	0.00	0.93
		Base		100.000000	51,806,834.98	100.000000	51,806,834.98	0.00	0.93
24023GWV5	DCAT, LLC					0.070000	29 Sep 2021		
		Local	10,000,000.000	99.994556	9,999,455.55	99.994556	9,999,455.55	0.00	0.18
		Base		99.994556	9,999,455.55	99.994556	9,999,455.55	0.00	0.18
2546R2XF8	WALT DISNEY CO					0.250000	15 Oct 2021		
		Local	5,000,000.000	99.969444	4,998,472.22	99.969444	4,998,472.22	0.00	0.09
		Base		99.969444	4,998,472.22	99.969444	4,998,472.22	0.00	0.09
2546R3AJ3	DISNEY (WALT) CO THE					0.200000	18 Jan 2022		
		Local	25,000,000.000	99.922778	24,980,694.45	99.937064	24,984,266.00	3,571.55	0.45
		Base		99.922778	24,980,694.45	99.937064	24,984,266.00	3,571.55	0.45
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	10,000,000.000	99.820000	9,982,000.00	99.860000	9,986,000.00	4,000.00	0.18
		Base		99.820000	9,982,000.00	99.860000	9,986,000.00	4,000.00	0.18
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	20,000,000.000	99.823833	19,964,766.67	99.823833	19,964,766.67	0.00	0.36
		Base		99.823833	19,964,766.67	99.823833	19,964,766.67	0.00	0.36
2546R3GF5	DISNEY (WALT) CO THE					0.240000	15 Jul 2022		
		Local	20,000,000.000	99.788667	19,957,733.34	99.788667	19,957,733.34	0.00	0.36
		Base		99.788667	19,957,733.34	99.788667	19,957,733.34	0.00	0.36

& 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
26244HW74	DUKE ENERGY CORP					0.120000	07 Sep 2021		
		Local	25,000,000.000	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.45
		Base		99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.45
26244HX73	DUKE ENERGY CORP					0.140000	07 Oct 2021		
		Local	20,000,000.000	99.986000	19,997,200.00	99.986000	19,997,200.00	0.00	0.36
		Base		99.986000	19,997,200.00	99.986000	19,997,200.00	0.00	0.36
30229AWD7	EXXON MOBIL CORP					0.050000	13 Sep 2021		
		Local	25,000,000.000	99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.45
		Base		99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.45
30229AYG8	EXXON MOBIL CORP					0.070000	16 Nov 2021		
		Local	25,000,000.000	99.985222	24,996,305.55	99.985222	24,996,305.55	0.00	0.45
		Base		99.985222	24,996,305.55	99.985222	24,996,305.55	0.00	0.45
30229AYG8	EXXON MOBIL CORP					0.100000	16 Nov 2021		
		Local	20,000,000.000	99.978889	19,995,777.78	99.978889	19,995,777.78	0.00	0.36
		Base		99.978889	19,995,777.78	99.978889	19,995,777.78	0.00	0.36
30229BC13	EXXON MOBIL CORP					0.100000	01 Mar 2022		
		Local	10,000,000.000	99.949722	9,994,972.22	99.949722	9,994,972.22	0.00	0.18
		Base		99.949722	9,994,972.22	99.949722	9,994,972.22	0.00	0.18
30601WAU3	FAIRWAY FINANCE CORP					0.130000	28 Jan 2022		
		Local	20,000,000.000	99.946194	19,989,238.89	99.946194	19,989,238.89	0.00	0.36
		Base		99.946194	19,989,238.89	99.946194	19,989,238.89	0.00	0.36
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST					0.000000	01 Sep 2021		
		Local	10,057,482.670	100.000000	10,057,482.67	100.000000	10,057,482.67	0.00	0.18
		Base		100.000000	10,057,482.67	100.000000	10,057,482.67	0.00	0.18
36955DX70	GEN DYNAMICS CORP					0.170000	07 Oct 2021		
		Local	25,000,000.000	99.983000	24,995,750.00	99.983000	24,995,750.00	0.00	0.45
		Base		99.983000	24,995,750.00	99.983000	24,995,750.00	0.00	0.45
36955DYJ3	GEN DYNAMICS CORP					0.170000	18 Nov 2021		
		Local	24,600,000.000	99.963167	24,590,939.00	99.963167	24,590,939.00	0.00	0.44
		Base		99.963167	24,590,939.00	99.963167	24,590,939.00	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
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Sep 2021		
		Local	50,009,985.450	100.000000	50,009,985.45	100.000000	50,009,985.45	0.00	0.90
		Base		100.000000	50,009,985.45	100.000000	50,009,985.45	0.00	0.90
38346LYA8	GOTHAM FDG CORP					0.110000	10 Nov 2021		
		Local	10,000,000.000	99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.18
		Base		99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.18
40588LW13	HALKIN FINANCE LLC USC					0.090000	01 Sep 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.45
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.45
43851TW28	HONEYWELL INTERNATN'					0.200000	02 Sep 2021		
		Local	10,000,000.000	99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.18
		Base		99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.18
43851TWF9	HONEYWELL INTERNATN'					0.190000	15 Sep 2021		
		Local	15,000,000.000	99.992611	14,998,891.66	99.992611	14,998,891.66	0.00	0.27
		Base		99.992611	14,998,891.66	99.992611	14,998,891.66	0.00	0.27
43851TXE1	HONEYWELL INTERNATN'					0.200000	14 Oct 2021		
		Local	30,000,000.000	99.976111	29,992,833.33	99.976111	29,992,833.33	0.00	0.54
		Base		99.976111	29,992,833.33	99.976111	29,992,833.33	0.00	0.54
43851UEG4	HONEYWELL INTERNATN'					0.160000	16 May 2022		
		Local	25,000,000.000	99.885778	24,971,444.45	99.895772	24,973,943.00	2,498.55	0.45
		Base		99.885778	24,971,444.45	99.895772	24,973,943.00	2,498.55	0.45
43851UHK2	HONEYWELL INTERNATN'					0.110000	19 Aug 2022		
		Local	20,000,000.000	99.892444	19,978,488.89	99.892444	19,978,488.89	0.00	0.36
		Base		99.892444	19,978,488.89	99.892444	19,978,488.89	0.00	0.36
45685QW13	ING US FUNDING LLC					0.170000	01 Sep 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.27
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.27
45779PX60	INSTITUTIONAL SECURED					0.150000	06 Oct 2021		
		Local	10,000,000.000	99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	0.18
		Base		99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	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
45920FWT1	INTL BUS MACH CORP				0.090000	27 Sep 2021		
	15,000,000.000	Local	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.27
		Base	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.27
45920FWW4	INTL BUS MACH CORP				0.090000	30 Sep 2021		
	25,000,000.000	Local	99.992750	24,998,187.50	99.992750	24,998,187.50	0.00	0.45
		Base	99.992750	24,998,187.50	99.992750	24,998,187.50	0.00	0.45
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	0.03
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
46590EG85	J.P. MORGAN SECURITIES				0.200000	08 Jul 2022		
	40,000,000.000	Local	99.827778	39,931,111.11	99.827778	39,931,111.11	0.00	0.72
		Base	99.827778	39,931,111.11	99.827778	39,931,111.11	0.00	0.72
47816FZ87	JOHNSON & JOHNSON				0.060000	08 Dec 2021		
	10,000,000.000	Local	99.983667	9,998,366.67	99.983667	9,998,366.67	0.00	0.18
		Base	99.983667	9,998,366.67	99.983667	9,998,366.67	0.00	0.18
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Sep 2021		
	200,060,013.050	Local	100.000000	200,060,013.05	100.000000	200,060,013.05	0.00	3.59
		Base	100.000000	200,060,013.05	100.000000	200,060,013.05	0.00	3.59
4820P2W27	JUPITER SECT CO LLC				0.090000	02 Sep 2021		
	25,000,000.000	Local	99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	0.45
		Base	99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	0.45
56274LW18	MANHATTAN ASSET FDG.				0.080000	01 Sep 2021		
	17,000,000.000	Local	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	0.30
		Base	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	0.30
57576JX56	MASSACHUSETTS MUT LIFE INS CO				0.100000	05 Oct 2021		
	25,000,000.000	Local	99.990556	24,997,638.89	99.990556	24,997,638.89	0.00	0.45
		Base	99.990556	24,997,638.89	99.990556	24,997,638.89	0.00	0.45
59157TW74	METLIFE SHORT TERM FDG				0.060000	07 Sep 2021		
	20,000,000.000	Local	99.999000	19,999,800.00	99.999000	19,999,800.00	0.00	0.36
		Base	99.999000	19,999,800.00	99.999000	19,999,800.00	0.00	0.36

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157TX40	METLIFE SHORT TERM FDG					0.070000	04 Oct 2021		
		Local	20,000,000.000	99.993583	19,998,716.67	99.993583	19,998,716.67	0.00	0.36
		Base		99.993583	19,998,716.67	99.993583	19,998,716.67	0.00	0.36
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Sep 2021		
		Local	40,002,748.320	100.000000	40,002,748.32	100.000000	40,002,748.32	0.00	0.72
		Base		100.000000	40,002,748.32	100.000000	40,002,748.32	0.00	0.72
63254EX13	NATL AUSTRALIA BK LT					0.090000	01 Oct 2021		
		Local	10,000,000.000	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.18
		Base		99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.18
63307MG52	NATIONAL BK OF CANAD					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.846500	24,961,625.00	99.846500	24,961,625.00	0.00	0.45
		Base		99.846500	24,961,625.00	99.846500	24,961,625.00	0.00	0.45
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	10,000,000.000	99.972611	9,997,261.11	99.972611	9,997,261.11	0.00	0.18
		Base		99.972611	9,997,261.11	99.972611	9,997,261.11	0.00	0.18
64106GX16	NESTLE FIN FRANCE S.					0.070000	01 Oct 2021		
		Local	25,000,000.000	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	0.45
		Base		99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	0.45
65339MXT8	NEXTERA ENERGY CAP HLDGS INC					0.160000	27 Oct 2021		
		Local	25,000,000.000	99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	0.45
		Base		99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	0.45
66844CWP5	NORTHWESTERN UNIVERS					0.060000	23 Sep 2021		
		Local	20,000,000.000	99.996333	19,999,266.66	99.996333	19,999,266.66	0.00	0.36
		Base		99.996333	19,999,266.66	99.996333	19,999,266.66	0.00	0.36
67983UBN2	OLD LINE FUNDING LLC					0.140000	22 Feb 2022		
		Local	8,000,000.000	99.932333	7,994,586.67	99.932333	7,994,586.67	0.00	0.14
		Base		99.932333	7,994,586.67	99.932333	7,994,586.67	0.00	0.14
7426M2ZL8	PRIVATE EXP. FUNDING					0.070000	20 Dec 2021		
		Local	10,000,000.000	99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.18
		Base		99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74271TXT5	PROCTOR GAMBLE AND CO					0.050000	27 Oct 2021		
		Local	22,500,000.000	99.992222	22,498,250.00	99.992222	22,498,250.00	0.00	0.40
		Base		99.992222	22,498,250.00	99.992222	22,498,250.00	0.00	0.40
78009BC18	ROYAL BK OF CANADA					0.120000	01 Mar 2022		
		Local	25,000,000.000	99.939667	24,984,916.67	99.939667	24,984,916.67	0.00	0.45
		Base		99.939667	24,984,916.67	99.939667	24,984,916.67	0.00	0.45
8225X2X17	SHELL INTNL FNC B.V					0.120000	01 Oct 2021		
		Local	25,000,000.000	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	0.45
		Base		99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	0.45
83369X4B1	SOCIETE GENERALE NY					0.160000	21 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.45
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.45
89114NZL2	TORONTO-DOMINION					0.210000	04 Mar 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.035153	25,008,788.25	8,788.25	0.45
		Base		100.000000	25,000,000.00	100.035153	25,008,788.25	8,788.25	0.45
89119AWA2	TORONTO DOMINION BANK					0.080000	10 Sep 2021		
		Local	40,000,000.000	99.998000	39,999,200.00	99.998000	39,999,200.00	0.00	0.72
		Base		99.998000	39,999,200.00	99.998000	39,999,200.00	0.00	0.72
89119AWT1	TORONTO DOMINION BANK					0.050000	27 Sep 2021		
		Local	20,000,000.000	99.996389	19,999,277.78	99.996389	19,999,277.78	0.00	0.36
		Base		99.996389	19,999,277.78	99.996389	19,999,277.78	0.00	0.36
89119AYA0	TORONTO DOMINION BANK					0.180000	10 Nov 2021		
		Local	20,000,000.000	99.965000	19,993,000.00	99.965000	19,993,000.00	0.00	0.36
		Base		99.965000	19,993,000.00	99.965000	19,993,000.00	0.00	0.36
89119AZ68	TORONTO DOMINION BANK					0.170000	06 Dec 2021		
		Local	25,000,000.000	99.954667	24,988,666.67	99.973333	24,993,333.25	4,666.58	0.45
		Base		99.954667	24,988,666.67	99.973333	24,993,333.25	4,666.58	0.45
90477DWE2	UNILEVER CAPITAL CRP					0.060000	14 Sep 2021		
		Local	25,000,000.000	99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	0.45
		Base		99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	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
90477DWL6	UNILEVER CAPITAL CRP				0.070000	20 Sep 2021		
	25,000,000.000	Local	99.996306	24,999,076.39	99.996306	24,999,076.39	0.00	0.45
		Base	99.996306	24,999,076.39	99.996306	24,999,076.39	0.00	0.45
91842JWE5	VW CR INC				0.170000	14 Sep 2021		
	25,000,000.000	Local	99.993861	24,998,465.28	99.993861	24,998,465.28	0.00	0.45
		Base	99.993861	24,998,465.28	99.993861	24,998,465.28	0.00	0.45
91842JX87	VW CR INC				0.150000	08 Oct 2021		
	1,850,000.000	Local	99.984583	1,849,714.79	99.984583	1,849,714.79	0.00	0.03
		Base	99.984583	1,849,714.79	99.984583	1,849,714.79	0.00	0.03
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.040000	01 Sep 2021		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.59
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	3.59
92646KX80	VICTORY RECEIVABLES				0.110000	08 Oct 2021		
	19,533,000.000	Local	99.988694	19,530,791.69	99.988694	19,530,791.69	0.00	0.35
		Base	99.988694	19,530,791.69	99.988694	19,530,791.69	0.00	0.35
926NKW009	AMHERST PIERPONT 04/15 VAR				0.060000	24 Sep 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.54
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.54
926NKW009	AMHERST PIERPONT 04/15 VAR				0.300000	18 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.27
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.27
94107MXD3	WASTE MANAGEMENT INC				0.170000	13 Oct 2021		
	6,325,000.000	Local	99.980167	6,323,745.54	99.980167	6,323,745.54	0.00	0.11
		Base	99.980167	6,323,745.54	99.980167	6,323,745.54	0.00	0.11
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	15,000,000.000	Local	99.711528	14,956,729.17	99.711528	14,956,729.17	0.00	0.27
		Base	99.711528	14,956,729.17	99.711528	14,956,729.17	0.00	0.27
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	25,000,000.000	Local	99.774278	24,943,569.44	99.650500	24,912,625.00	-30,944.44	0.45
		Base	99.774278	24,943,569.44	99.650500	24,912,625.00	-30,944.44	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
9612C1ED5	WESTPAC BANKING CORP.					0.190000	13 May 2022		
		Local	15,000,000.000	99.865944	14,979,891.67	99.896283	14,984,442.45	4,550.78	0.27
		Base		99.865944	14,979,891.67	99.896283	14,984,442.45	4,550.78	0.27
9612C1GF8	WESTPAC BANKING CORP.					0.190000	15 Jul 2022		
		Local	20,000,000.000	99.832694	19,966,538.89	99.832694	19,966,538.89	0.00	0.36
		Base		99.832694	19,966,538.89	99.832694	19,966,538.89	0.00	0.36
979QHR003	SOUTH STREET REPO					0.030000	01 Sep 2021		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.26
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.26
979QHR003	SOUTH STREET REPO					0.060000	01 Sep 2021		
		Local	526,418,870.150	100.000000	526,418,870.15	100.000000	526,418,870.15	0.00	9.44
		Base		100.000000	526,418,870.15	100.000000	526,418,870.15	0.00	9.44
985FHY004	MITSUBISHI UFJ REPO					0.040000	01 Sep 2021		
		Local	576,375,463.020	100.000000	576,375,463.02	100.000000	576,375,463.02	0.00	10.34
		Base		100.000000	576,375,463.02	100.000000	576,375,463.02	0.00	10.34
US DOLLAR Total									
		Local	3,471,389,397.640		3,470,675,303.22		3,470,824,443.45	149,140.23	62.25
		Base			3,470,675,303.22		3,470,824,443.45	149,140.23	62.25
CASH EQUIVALENT Total									
		Base	3,471,389,397.640		3,470,675,303.22		3,470,824,443.45	149,140.23	62.25

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		Local	7,000,000.000	99.946935	6,996,285.42	100.186924	7,013,084.68	16,799.26	0.13
		Base		99.946935	6,996,285.42	100.186924	7,013,084.68	16,799.26	0.13
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	7,000,000.000	99.869959	6,990,897.13	101.320163	7,092,411.41	101,514.28	0.13
		Base		99.869959	6,990,897.13	101.320163	7,092,411.41	101,514.28	0.13

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15					2.150000	19 Nov 2021		
		Local	7,000,000.000	99.998392	6,999,887.46	100.412220	7,028,855.40	28,967.94	0.13
		Base		99.998392	6,999,887.46	100.412220	7,028,855.40	28,967.94	0.13
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	99.513136	4,975,656.82	103.017554	5,150,877.70	175,220.88	0.09
		Base		99.513136	4,975,656.82	103.017554	5,150,877.70	175,220.88	0.09
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	10,000,000.000	99.868920	9,986,891.97	100.036695	10,003,669.50	16,777.53	0.18
		Base		99.868920	9,986,891.97	100.036695	10,003,669.50	16,777.53	0.18
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.806069	2,994,182.08	99.505238	2,985,157.14	-9,024.94	0.05
		Base		99.806069	2,994,182.08	99.505238	2,985,157.14	-9,024.94	0.05
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					0.605750	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.051620	5,002,581.00	2,581.00	0.09
		Base		100.000000	5,000,000.00	100.051620	5,002,581.00	2,581.00	0.09
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.998694	4,999,934.70	100.325193	5,016,259.65	16,324.95	0.09
		Base		99.998694	4,999,934.70	100.325193	5,016,259.65	16,324.95	0.09
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.721380	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.052967	2,001,059.34	1,059.34	0.04
		Base		100.000000	2,000,000.00	100.052967	2,001,059.34	1,059.34	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.971423	7,997,713.87	101.592871	8,127,429.68	129,715.81	0.15
		Base		99.971423	7,997,713.87	101.592871	8,127,429.68	129,715.81	0.15
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.812651	9,981,265.13	105.315853	10,531,585.30	550,320.17	0.19
		Base		99.812651	9,981,265.13	105.315853	10,531,585.30	550,320.17	0.19
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.996615	4,499,847.66	101.559520	4,570,178.40	70,330.74	0.08
Original Face:		Base	4,500,000.000	99.996615	4,499,847.66	101.559520	4,570,178.40	70,330.74	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
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.990709	2,999,721.28	101.469700	3,044,091.00	44,369.72	0.05
Original Face:		Base	3,000,000.000	99.990709	2,999,721.28	101.469700	3,044,091.00	44,369.72	0.05
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	110.194826	1,553,747.05	110.306440	1,555,320.80	1,573.75	0.03
		Base		110.194826	1,553,747.05	110.306440	1,555,320.80	1,573.75	0.03
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.254250	21 Jan 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.045470	15,006,820.50	6,820.50	0.27
		Base		100.000000	15,000,000.00	100.045470	15,006,820.50	6,820.50	0.27
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.998297	29,999,489.14	99.982437	29,994,731.10	-4,758.04	0.54
		Base		99.998297	29,999,489.14	99.982437	29,994,731.10	-4,758.04	0.54
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	101.489179	911,372.83	101.632770	912,662.27	1,289.44	0.02
		Base		101.489179	911,372.83	101.632770	912,662.27	1,289.44	0.02
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.980000	4,999,000.00	100.106906	5,005,345.30	6,345.30	0.09
		Base		99.980000	4,999,000.00	100.106906	5,005,345.30	6,345.30	0.09
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.313636	10,031,363.64	101.871677	10,187,167.70	155,804.06	0.18
		Base		100.313636	10,031,363.64	101.871677	10,187,167.70	155,804.06	0.18
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.846736	15,476,244.09	100.856669	15,632,783.70	156,539.61	0.28
		Base		99.846736	15,476,244.09	100.856669	15,632,783.70	156,539.61	0.28
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.813567	9,981,356.66	99.265805	9,926,580.50	-54,776.16	0.18
		Base		99.813567	9,981,356.66	99.265805	9,926,580.50	-54,776.16	0.18
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.800696	4,990,034.82	99.513703	4,975,685.15	-14,349.67	0.09
		Base		99.800696	4,990,034.82	99.513703	4,975,685.15	-14,349.67	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
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	108.075287	5,403,764.34	107.566974	5,378,348.70	-25,415.64	0.10
		Base		108.075287	5,403,764.34	107.566974	5,378,348.70	-25,415.64	0.10
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.968523	9,996,852.32	102.757715	10,275,771.50	278,919.18	0.18
		Base		99.968523	9,996,852.32	102.757715	10,275,771.50	278,919.18	0.18
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.738393	4,986,919.67	98.900127	4,945,006.35	-41,913.32	0.09
		Base		99.738393	4,986,919.67	98.900127	4,945,006.35	-41,913.32	0.09
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.269206	4,963,460.30	-36,539.70	0.09
		Base		100.000000	5,000,000.00	99.269206	4,963,460.30	-36,539.70	0.09
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.300000	16 Feb 2024		
		Local	25,000,000.000	99.876986	24,969,246.57	99.312940	24,828,235.00	-141,011.57	0.45
		Base		99.876986	24,969,246.57	99.312940	24,828,235.00	-141,011.57	0.45
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	98.208850	5,274,797.31	97.759168	5,250,644.91	-24,152.40	0.09
		Base		98.208850	5,274,797.31	97.759168	5,250,644.91	-24,152.40	0.09
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	99.858904	14,978,835.62	96.263885	14,439,582.75	-539,252.87	0.26
		Base		99.858904	14,978,835.62	96.263885	14,439,582.75	-539,252.87	0.26
06048WM23	BANK OF AMERICA CORP SR UNSECURED 05/24 0.65					0.650000	14 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.840030	9,984,003.00	-15,997.00	0.18
		Base		100.000000	10,000,000.00	99.840030	9,984,003.00	-15,997.00	0.18
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.074235	10,007,423.50	7,423.50	0.18
		Base		100.000000	10,000,000.00	100.074235	10,007,423.50	7,423.50	0.18
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.142000	10,114,200.00	114,200.00	0.18
		Base		100.000000	10,000,000.00	101.142000	10,114,200.00	114,200.00	0.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.253363	9,925,336.30	-74,663.70	0.18
		Base		100.000000	10,000,000.00	99.253363	9,925,336.30	-74,663.70	0.18
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.321209	10,032,120.90	32,120.90	0.18
		Base		100.000000	10,000,000.00	100.321209	10,032,120.90	32,120.90	0.18
06406RAA5	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6					2.600000	07 Feb 2022		
		Local	20,000,000.000	100.855072	20,171,014.42	100.849407	20,169,881.40	-1,133.02	0.36
		Base		100.855072	20,171,014.42	100.849407	20,169,881.40	-1,133.02	0.36
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.963906	6,997,473.39	105.243460	7,367,042.20	369,568.81	0.13
		Base		99.963906	6,997,473.39	105.243460	7,367,042.20	369,568.81	0.13
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.889943	6,992,295.98	104.687451	7,328,121.57	335,825.59	0.13
		Base		99.889943	6,992,295.98	104.687451	7,328,121.57	335,825.59	0.13
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.968075	4,998,403.73	102.162142	5,108,107.10	109,703.37	0.09
		Base		99.968075	4,998,403.73	102.162142	5,108,107.10	109,703.37	0.09
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.919926	9,991,992.58	99.916077	9,991,607.70	-384.88	0.18
		Base		99.919926	9,991,992.58	99.916077	9,991,607.70	-384.88	0.18
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.810872	6,986,761.03	99.337801	6,953,646.07	-33,114.96	0.12
		Base		99.810872	6,986,761.03	99.337801	6,953,646.07	-33,114.96	0.12
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.905860	9,990,586.01	100.038689	10,003,868.90	13,282.89	0.18
		Base		99.905860	9,990,586.01	100.038689	10,003,868.90	13,282.89	0.18
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	100.459092	8,036,727.36	36,727.36	0.14
		Base		100.000000	8,000,000.00	100.459092	8,036,727.36	36,727.36	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
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.670606	17,114,003.01	102.427101	17,412,607.17	298,604.16	0.31
		Base		100.670606	17,114,003.01	102.427101	17,412,607.17	298,604.16	0.31
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.987897	14,998,184.56	102.094205	15,314,130.75	315,946.19	0.27
		Base		99.987897	14,998,184.56	102.094205	15,314,130.75	315,946.19	0.27
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.890106	1,997,802.11	104.585673	2,091,713.46	93,911.35	0.04
		Base		99.890106	1,997,802.11	104.585673	2,091,713.46	93,911.35	0.04
084664BT7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3					3.000000	15 May 2022		
		Local	3,667,000.000	102.021517	3,741,129.04	101.992213	3,740,054.45	-1,074.59	0.07
		Base		102.021517	3,741,129.04	101.992213	3,740,054.45	-1,074.59	0.07
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.960882	4,998,044.11	101.506209	5,075,310.45	77,266.34	0.09
		Base		99.960882	4,998,044.11	101.506209	5,075,310.45	77,266.34	0.09
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.898745	16,982,786.71	102.477904	17,421,243.68	438,456.97	0.31
		Base		99.898745	16,982,786.71	102.477904	17,421,243.68	438,456.97	0.31
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.080135	5,004,006.75	4,006.75	0.09
		Base		100.000000	5,000,000.00	100.080135	5,004,006.75	4,006.75	0.09
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.936922	4,996,846.12	101.710760	5,085,538.00	88,691.88	0.09
		Base		99.936922	4,996,846.12	101.710760	5,085,538.00	88,691.88	0.09
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	103.371484	4,910,145.47	103.441297	4,913,461.61	3,316.14	0.09
		Base		103.371484	4,910,145.47	103.441297	4,913,461.61	3,316.14	0.09
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	3,986,769.930	99.996756	3,986,640.59	100.032390	3,988,061.24	1,420.65	0.07
Original Face:		Base	4,000,000.000	99.996756	3,986,640.59	100.032390	3,988,061.24	1,420.65	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
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	10,964,000.000	104.830046	11,493,566.24	104.661229	11,475,057.15	-18,509.09	0.21
		Base		104.830046	11,493,566.24	104.661229	11,475,057.15	-18,509.09	0.21
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.699488	1,993,989.75	105.337468	2,106,749.36	112,759.61	0.04
		Base		99.699488	1,993,989.75	105.337468	2,106,749.36	112,759.61	0.04
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	0.18
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.18
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	100.282000	5,014,100.00	14,100.00	0.09
		Base		100.000000	5,000,000.00	100.282000	5,014,100.00	14,100.00	0.09
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.824093	14,673,613.95	-326,386.05	0.26
		Base		100.000000	15,000,000.00	97.824093	14,673,613.95	-326,386.05	0.26
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	95.616272	14,342,440.80	-657,559.20	0.26
		Base		100.000000	15,000,000.00	95.616272	14,342,440.80	-657,559.20	0.26
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	98.162739	9,816,273.90	-183,726.10	0.18
		Base		100.000000	10,000,000.00	98.162739	9,816,273.90	-183,726.10	0.18
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.940010	9,894,001.00	-105,999.00	0.18
		Base		100.000000	10,000,000.00	98.940010	9,894,001.00	-105,999.00	0.18
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.945380	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.614002	10,061,400.20	61,400.20	0.18
		Base		100.000000	10,000,000.00	100.614002	10,061,400.20	61,400.20	0.18
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.914219	7,993,137.52	99.770162	7,981,612.96	-11,524.56	0.14
		Base		99.914219	7,993,137.52	99.770162	7,981,612.96	-11,524.56	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
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1				0.140900	15 Apr 2022		
	2,968,574.490	Local	100.000000	2,968,574.49	100.000640	2,968,593.49	19.00	0.05
Original Face:	9,000,000.000	Base	100.000000	2,968,574.49	100.000640	2,968,593.49	19.00	0.05
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	0.210	Local	100.000000	0.21	100.000000	0.21	0.00	0.00
Original Face:	15,000,000.000	Base	100.000000	0.21	100.000000	0.21	0.00	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	0.070	Local	100.000000	0.07	100.000000	0.07	0.00	0.00
Original Face:	10,500,000.000	Base	100.000000	0.07	100.000000	0.07	0.00	0.00
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95				1.950000	18 Nov 2022		
	5,000,000.000	Local	101.974081	5,098,704.04	102.105771	5,105,288.55	6,584.51	0.09
		Base	101.974081	5,098,704.04	102.105771	5,105,288.55	6,584.51	0.09
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95				0.950000	13 May 2022		
	5,000,000.000	Local	100.466695	5,023,334.77	100.537432	5,026,871.60	3,536.83	0.09
		Base	100.466695	5,023,334.77	100.537432	5,026,871.60	3,536.83	0.09
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR				0.357880	06 Jan 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.088909	10,008,890.90	8,890.90	0.18
		Base	100.000000	10,000,000.00	100.088909	10,008,890.90	8,890.90	0.18
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.104023	5,005,201.16	100.310705	5,015,535.25	10,334.09	0.09
		Base	100.104023	5,005,201.16	100.310705	5,015,535.25	10,334.09	0.09
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5				4.500000	14 Jan 2022		
	4,585,000.000	Local	101.581548	4,657,513.98	101.576782	4,657,295.45	-218.53	0.08
		Base	101.581548	4,657,513.98	101.576782	4,657,295.45	-218.53	0.08
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.510030	10,051,003.00	51,003.00	0.18
		Base	100.000000	10,000,000.00	100.510030	10,051,003.00	51,003.00	0.18
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	101.496577	10,149,657.70	149,657.70	0.18
		Base	100.000000	10,000,000.00	101.496577	10,149,657.70	149,657.70	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
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	98.184971	4,909,248.55	-90,751.45	0.09
		Base		100.000000	5,000,000.00	98.184971	4,909,248.55	-90,751.45	0.09
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.690043	9,969,004.30	-30,995.70	0.18
		Base		100.000000	10,000,000.00	99.690043	9,969,004.30	-30,995.70	0.18
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.358587	14,753,788.05	-246,211.95	0.26
		Base		100.000000	15,000,000.00	98.358587	14,753,788.05	-246,211.95	0.26
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	100.030196	5,001,509.80	1,509.80	0.09
		Base		100.000000	5,000,000.00	100.030196	5,001,509.80	1,509.80	0.09
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.158756	14,873,813.40	-126,186.60	0.27
		Base		100.000000	15,000,000.00	99.158756	14,873,813.40	-126,186.60	0.27
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	100.029013	10,002,901.30	2,901.30	0.18
		Base		100.000000	10,000,000.00	100.029013	10,002,901.30	2,901.30	0.18
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.844400	10,184,439.95	103.963852	10,396,385.20	211,945.25	0.19
		Base		101.844400	10,184,439.95	103.963852	10,396,385.20	211,945.25	0.19
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	108.605183	7,602,362.82	108.949177	7,626,442.39	24,079.57	0.14
		Base		108.605183	7,602,362.82	108.949177	7,626,442.39	24,079.57	0.14
22550L2A8	CREDIT SUISSE NEW YORK SR UNSECURED 11/21 2.1					2.100000	12 Nov 2021		
		Local	9,415,000.000	100.378687	9,450,653.38	100.371000	9,449,929.65	-723.73	0.17
		Base		100.378687	9,450,653.38	100.371000	9,449,929.65	-723.73	0.17
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	101.893392	2,037,867.83	102.037530	2,040,750.60	2,882.77	0.04
		Base		101.893392	2,037,867.83	102.037530	2,040,750.60	2,882.77	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
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	101.297069	3,038,912.06	101.408013	3,042,240.39	3,328.33	0.05
		Base		101.297069	3,038,912.06	101.408013	3,042,240.39	3,328.33	0.05
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.809160	5,040,458.02	100.802807	5,040,140.35	-317.67	0.09
		Base		100.809160	5,040,458.02	100.802807	5,040,140.35	-317.67	0.09
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.941251	8,994,712.56	100.053417	9,004,807.53	10,094.97	0.16
		Base		99.941251	8,994,712.56	100.053417	9,004,807.53	10,094.97	0.16
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998884	3,999,955.36	101.074870	4,042,994.80	43,039.44	0.07
Original Face:		Base	4,000,000.000	99.998884	3,999,955.36	101.074870	4,042,994.80	43,039.44	0.07
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	101.282876	1,696,488.17	101.418543	1,698,760.60	2,272.43	0.03
		Base		101.282876	1,696,488.17	101.418543	1,698,760.60	2,272.43	0.03
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	108.386132	7,587,029.27	108.500000	7,595,000.00	7,970.73	0.14
		Base		108.386132	7,587,029.27	108.500000	7,595,000.00	7,970.73	0.14
25468PCT1	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55					2.550000	15 Feb 2022		
		Local	2,200,000.000	101.050669	2,223,114.71	101.085018	2,223,870.40	755.69	0.04
		Base		101.050669	2,223,114.71	101.085018	2,223,870.40	755.69	0.04
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	102.538712	2,050,774.24	103.572171	2,071,443.42	20,669.18	0.04
		Base		102.538712	2,050,774.24	103.572171	2,071,443.42	20,669.18	0.04
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.878252	4,993,912.58	100.900035	5,045,001.75	51,089.17	0.09
		Base		99.878252	4,993,912.58	100.900035	5,045,001.75	51,089.17	0.09
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	101.790816	18,157,445.79	101.948984	18,185,659.77	28,213.98	0.33
		Base		101.790816	18,157,445.79	101.948984	18,185,659.77	28,213.98	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000189	5,000,009.45	9.45	0.09
		Base		100.000000	5,000,000.00	100.000189	5,000,009.45	9.45	0.09
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1					1.000000	26 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.997894	9,999,789.40	-210.60	0.18
		Base		100.000000	10,000,000.00	99.997894	9,999,789.40	-210.60	0.18
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625					1.625000	22 Aug 2022		
		Local	15,000,000.000	101.459864	15,218,979.61	101.519073	15,227,860.95	8,881.34	0.27
		Base		101.459864	15,218,979.61	101.519073	15,227,860.95	8,881.34	0.27
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.157880	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.119762	10,011,976.20	11,976.20	0.18
		Base		100.000000	10,000,000.00	100.119762	10,011,976.20	11,976.20	0.18
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.521313	14,928,196.95	-71,803.05	0.27
		Base		100.000000	15,000,000.00	99.521313	14,928,196.95	-71,803.05	0.27
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6					0.600000	24 Nov 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.461908	4,973,095.40	-26,904.60	0.09
		Base		100.000000	5,000,000.00	99.461908	4,973,095.40	-26,904.60	0.09
3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.960110	19,992,021.92	99.985449	19,997,089.80	5,067.88	0.36
		Base		99.960110	19,992,021.92	99.985449	19,997,089.80	5,067.88	0.36
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	99.968044	4,998,402.20	100.153222	5,007,661.10	9,258.90	0.09
		Base		99.968044	4,998,402.20	100.153222	5,007,661.10	9,258.90	0.09
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	9,505,207.600	102.286400	9,722,534.68	101.850614	9,681,112.30	-41,422.38	0.17
Original Face:		Base	10,000,000.000	102.286400	9,722,534.68	101.850614	9,681,112.30	-41,422.38	0.17
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.094099	10,009,409.90	9,409.90	0.18
		Base		100.000000	10,000,000.00	100.094099	10,009,409.90	9,409.90	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
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.762267	4,988,113.35	-11,886.65	0.09
		Base		100.000000	5,000,000.00	99.762267	4,988,113.35	-11,886.65	0.09
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.952987	4,997,649.35	-2,350.65	0.09
		Base		100.000000	5,000,000.00	99.952987	4,997,649.35	-2,350.65	0.09
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.865209	4,993,260.45	-6,739.55	0.09
		Base		100.000000	5,000,000.00	99.865209	4,993,260.45	-6,739.55	0.09
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.158010	15,267,085.44	101.071926	15,406,393.68	139,308.24	0.28
		Base		100.158010	15,267,085.44	101.071926	15,406,393.68	139,308.24	0.28
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	65,839.560	102.610391	67,558.23	101.419630	66,774.24	-783.99	0.00
Original Face:		Base	2,838,688.000	102.610391	67,558.23	101.419630	66,774.24	-783.99	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	622,952.840	101.399045	631,668.23	103.536670	644,984.63	13,316.40	0.01
Original Face:		Base	5,677,376.000	101.399045	631,668.23	103.536670	644,984.63	13,316.40	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	668,026.350	101.315285	676,812.80	103.610290	692,144.04	15,331.24	0.01
Original Face:		Base	5,677,376.000	101.315285	676,812.80	103.610290	692,144.04	15,331.24	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	1,084,038.280	100.748758	1,092,155.10	101.863130	1,104,235.32	12,080.22	0.02
Original Face:		Base	6,713,909.000	100.748758	1,092,155.10	101.863130	1,104,235.32	12,080.22	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,008,913.550	99.792058	1,006,815.60	101.459450	1,023,638.14	16,822.54	0.02
Original Face:		Base	5,677,376.000	99.792058	1,006,815.60	101.459450	1,023,638.14	16,822.54	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,393,257.300	101.423023	1,413,083.67	102.503400	1,428,136.10	15,052.43	0.03
Original Face:		Base	6,995,663.000	101.423023	1,413,083.67	102.503400	1,428,136.10	15,052.43	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
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,008,913.550	100.201233	1,010,943.82	102.133930	1,030,443.06	19,499.24	0.02
Original Face:		Base	5,677,376.000	100.201233	1,010,943.82	102.133930	1,030,443.06	19,499.24	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	1,250,322.170	100.646374	1,258,403.93	102.637650	1,283,301.29	24,897.36	0.02
Original Face:		Base	11,354,753.000	100.646374	1,258,403.93	102.637650	1,283,301.29	24,897.36	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	511,996.360	98.688260	505,280.30	102.092970	522,712.29	17,431.99	0.01
Original Face:		Base	2,000,000.000	98.688260	505,280.30	102.092970	522,712.29	17,431.99	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,223,292.870	101.492102	1,241,545.65	103.610290	1,267,457.29	25,911.64	0.02
Original Face:		Base	8,516,065.000	101.492102	1,241,545.65	103.610290	1,267,457.29	25,911.64	0.02
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	846,827.990	99.901129	845,990.72	101.298680	857,825.58	11,834.86	0.02
Original Face:		Base	5,677,376.000	99.901129	845,990.72	101.298680	857,825.58	11,834.86	0.02
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,450,265.420	98.683847	1,431,177.71	102.211220	1,482,333.98	51,156.27	0.03
Original Face:		Base	6,060,416.000	98.683847	1,431,177.71	102.211220	1,482,333.98	51,156.27	0.03
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	6,287,806.490	99.746672	6,271,877.70	100.552600	6,322,552.91	50,675.21	0.11
Original Face:		Base	7,000,000.000	99.746672	6,271,877.70	100.552600	6,322,552.91	50,675.21	0.11
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.922749	9,992,274.90	-7,725.10	0.18
		Base		100.000000	10,000,000.00	99.922749	9,992,274.90	-7,725.10	0.18
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.742947	9,974,294.70	-25,705.30	0.18
		Base		100.000000	10,000,000.00	99.742947	9,974,294.70	-25,705.30	0.18
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	194,099.040	98.375716	190,946.32	102.534750	199,018.97	8,072.65	0.00
Original Face:		Base	2,838,688.000	98.375716	190,946.32	102.534750	199,018.97	8,072.65	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
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040		
	330,110.770	Local	100.122562	330,515.36	101.108450	333,769.88	3,254.52	0.01
Original Face:	5,946,910.000	Base	100.122562	330,515.36	101.108450	333,769.88	3,254.52	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	62,188.160	Local	102.544086	63,770.28	104.985970	65,288.84	1,518.56	0.00
Original Face:	500,000.000	Base	102.544086	63,770.28	104.985970	65,288.84	1,518.56	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040		
	221,297.210	Local	101.282181	224,134.64	100.964220	223,431.00	-703.64	0.00
Original Face:	11,354,753.000	Base	101.282181	224,134.64	100.964220	223,431.00	-703.64	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	149,894.170	Local	99.443994	149,060.75	101.559310	152,231.48	3,170.73	0.00
Original Face:	2,838,688.000	Base	99.443994	149,060.75	101.559310	152,231.48	3,170.73	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	313,056.710	Local	99.979045	312,991.11	102.482800	320,829.28	7,838.17	0.01
Original Face:	2,838,688.000	Base	99.979045	312,991.11	102.482800	320,829.28	7,838.17	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041		
	231,656.910	Local	99.958214	231,560.11	103.010490	238,630.92	7,070.81	0.00
Original Face:	3,247,459.000	Base	99.958214	231,560.11	103.010490	238,630.92	7,070.81	0.00
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	623,151.350	Local	100.162031	624,161.05	104.875930	653,535.77	29,374.72	0.01
Original Face:	5,677,376.000	Base	100.162031	624,161.05	104.875930	653,535.77	29,374.72	0.01
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	685,443.260	Local	100.340117	687,774.57	101.437770	695,298.36	7,523.79	0.01
Original Face:	8,516,065.000	Base	100.340117	687,774.57	101.437770	695,298.36	7,523.79	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028		
	1,295,257.950	Local	100.054158	1,295,959.43	101.818790	1,318,815.97	22,856.54	0.02
Original Face:	7,380,589.000	Base	100.054158	1,295,959.43	101.818790	1,318,815.97	22,856.54	0.02
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,819,355.850	Local	101.192799	1,841,057.11	101.892650	1,853,789.89	12,732.78	0.03
Original Face:	5,677,376.000	Base	101.192799	1,841,057.11	101.892650	1,853,789.89	12,732.78	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,054,100.980	100.022454	1,054,337.67	101.012590	1,064,774.70	10,437.03	0.02
	Original Face:	Base	5,677,376.000	100.022454	1,054,337.67	101.012590	1,064,774.70	10,437.03	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,635,252.740	100.696186	2,653,599.00	102.106420	2,690,762.23	37,163.23	0.05
	Original Face:	Base	14,193,441.000	100.696186	2,653,599.00	102.106420	2,690,762.23	37,163.23	0.05
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,508,209.950	100.443790	1,514,903.23	101.780690	1,535,066.49	20,163.26	0.03
	Original Face:	Base	14,193,441.000	100.443790	1,514,903.23	101.780690	1,535,066.49	20,163.26	0.03
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	627,236.520	99.900369	626,611.60	103.042720	646,321.57	19,709.97	0.01
	Original Face:	Base	3,250,000.000	99.900369	626,611.60	103.042720	646,321.57	19,709.97	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	689,912.860	100.486327	693,268.09	100.709700	694,809.17	1,541.08	0.01
	Original Face:	Base	5,677,376.000	100.486327	693,268.09	100.709700	694,809.17	1,541.08	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,777,767.310	99.910455	1,776,175.41	102.508930	1,822,370.25	46,194.84	0.03
	Original Face:	Base	8,516,065.000	99.910455	1,776,175.41	102.508930	1,822,370.25	46,194.84	0.03
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	435,435.580	98.104335	427,181.18	102.294720	445,427.61	18,246.43	0.01
	Original Face:	Base	2,500,000.000	98.104335	427,181.18	102.294720	445,427.61	18,246.43	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,376,969.100	102.271308	2,430,957.38	100.493910	2,388,709.19	-42,248.19	0.04
	Original Face:	Base	10,000,000.000	102.271308	2,430,957.38	100.493910	2,388,709.19	-42,248.19	0.04
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	3,470,509.000	102.522417	3,558,049.71	101.641350	3,527,472.20	-30,577.51	0.06
	Original Face:	Base	5,000,000.000	102.522417	3,558,049.71	101.641350	3,527,472.20	-30,577.51	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	443,311.970	101.054312	447,985.86	106.849860	473,678.22	25,692.36	0.01
	Original Face:	Base	44,567,405.000	101.054312	447,985.86	106.849860	473,678.22	25,692.36	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027		
	15,964.680	Local	105.970618	16,917.87	109.717240	17,516.01	598.14	0.00
Original Face:	1,000,000.000	Base	105.970618	16,917.87	109.717240	17,516.01	598.14	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	635,575.170	Local	105.552487	670,865.40	116.263600	738,942.57	68,077.17	0.01
Original Face:	24,898,134.000	Base	105.552487	670,865.40	116.263600	738,942.57	68,077.17	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	66,672.770	Local	99.279031	66,192.08	100.703870	67,142.06	949.98	0.00
Original Face:	5,677,376.000	Base	99.279031	66,192.08	100.703870	67,142.06	949.98	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	232,100.670	Local	104.680646	242,964.48	107.770750	250,136.63	7,172.15	0.00
Original Face:	8,516,065.000	Base	104.680646	242,964.48	107.770750	250,136.63	7,172.15	0.00
31422B3T5	FARMER MAC NOTES 09/21 VAR				0.080000	01 Sep 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.36
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.36
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.022999	15,003,449.85	3,449.85	0.27
		Base	100.000000	15,000,000.00	100.022999	15,003,449.85	3,449.85	0.27
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1				2.230000	15 Sep 2024		
	20,000,000.000	Local	102.391379	20,478,275.71	102.067890	20,413,578.00	-64,697.71	0.37
Original Face:	20,000,000.000	Base	102.391379	20,478,275.71	102.067890	20,413,578.00	-64,697.71	0.37
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2				0.170000	15 Oct 2023		
	10,904,767.850	Local	99.999268	10,904,688.04	99.997360	10,904,479.96	-208.08	0.20
Original Face:	12,500,000.000	Base	99.999268	10,904,688.04	99.997360	10,904,479.96	-208.08	0.20
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.197750	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	99.716864	19,943,372.80	-56,627.20	0.36
		Base	100.000000	20,000,000.00	99.716864	19,943,372.80	-56,627.20	0.36
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023		
	1,250,000.000	Local	102.621443	1,282,768.04	102.652603	1,283,157.54	389.50	0.02
		Base	102.621443	1,282,768.04	102.652603	1,283,157.54	389.50	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
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7				3.700000	17 Oct 2023		
	2,610,000.000	Local	106.474509	2,778,984.69	106.442444	2,778,147.79	-836.90	0.05
		Base	106.474509	2,778,984.69	106.442444	2,778,147.79	-836.90	0.05
375558AU7	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4				4.400000	01 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.09
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.09
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023		
	10,000,000.000	Local	99.997219	9,999,721.92	100.020873	10,002,087.30	2,365.38	0.18
		Base	99.997219	9,999,721.92	100.020873	10,002,087.30	2,365.38	0.18
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.148398	5,007,419.90	7,419.90	0.09
		Base	100.000000	5,000,000.00	100.148398	5,007,419.90	7,419.90	0.09
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022		
	6,621,493.030	Local	100.000000	6,621,493.03	100.005430	6,621,852.58	359.55	0.12
Original Face:	18,000,000.000	Base	100.000000	6,621,493.03	100.005430	6,621,852.58	359.55	0.12
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	100.160037	7,011,202.59	11,202.59	0.13
		Base	100.000000	7,000,000.00	100.160037	7,011,202.59	11,202.59	0.13
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1				1.000000	21 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	97.675005	19,535,001.00	-464,999.00	0.35
		Base	100.000000	20,000,000.00	97.675005	19,535,001.00	-464,999.00	0.35
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR				1.000000	18 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	97.598701	9,759,870.10	-240,129.90	0.18
		Base	100.000000	10,000,000.00	97.598701	9,759,870.10	-240,129.90	0.18
38150AF91	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8				0.800000	25 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.619972	4,980,998.60	-19,001.40	0.09
		Base	100.000000	5,000,000.00	99.619972	4,980,998.60	-19,001.40	0.09
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.056581	9,905,658.10	-94,341.90	0.18
		Base	100.000000	10,000,000.00	99.056581	9,905,658.10	-94,341.90	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
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	100.025896	10,002,589.60	2,589.60	0.18
		Base		100.000000	10,000,000.00	100.025896	10,002,589.60	2,589.60	0.18
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	45,339.860	104.995538	47,604.83	110.580150	50,136.89	2,532.06	0.00
Original Face:		Base	877,500.000	104.995538	47,604.83	110.580150	50,136.89	2,532.06	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,381,393.760	98.930482	1,366,619.51	101.051100	1,395,913.59	29,294.08	0.03
Original Face:		Base	3,000,000.000	98.930482	1,366,619.51	101.051100	1,395,913.59	29,294.08	0.03
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,479,757.500	95.646998	2,371,813.61	101.069900	2,506,288.43	134,474.82	0.04
Original Face:		Base	10,000,000.000	95.646998	2,371,813.61	101.069900	2,506,288.43	134,474.82	0.04
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,072,905.040	101.952752	2,113,383.74	103.061460	2,136,366.20	22,982.46	0.04
Original Face:		Base	10,493,495.000	101.952752	2,113,383.74	103.061460	2,136,366.20	22,982.46	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,952,350.850	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.05
Original Face:		Base	5,000,000.000	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.05
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	506,496.400	99.905533	506,017.93	101.616320	514,683.00	8,665.07	0.01
Original Face:		Base	5,000,000.000	99.905533	506,017.93	101.616320	514,683.00	8,665.07	0.01
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	776,577.200	100.659601	781,699.51	101.153640	785,536.11	3,836.60	0.01
Original Face:		Base	5,000,000.000	100.659601	781,699.51	101.153640	785,536.11	3,836.60	0.01
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	4,775,838.220	102.283250	4,884,882.55	101.943650	4,868,663.80	-16,218.75	0.09
Original Face:		Base	5,000,000.000	102.283250	4,884,882.55	101.943650	4,868,663.80	-16,218.75	0.09
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2					0.220000	15 Apr 2024		
		Local	5,888,151.630	99.991640	5,887,659.40	100.027630	5,889,778.53	2,119.13	0.11
Original Face:		Base	8,000,000.000	99.991640	5,887,659.40	100.027630	5,889,778.53	2,119.13	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
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.945864	999,458.64	104.515625	1,045,156.25	45,697.61	0.02
		Base		99.945864	999,458.64	104.515625	1,045,156.25	45,697.61	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.862100	1,997,242.00	100.352150	2,007,043.00	9,801.00	0.04
		Base		99.862100	1,997,242.00	100.352150	2,007,043.00	9,801.00	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.490010	15,756,833.57	101.679634	15,943,366.61	186,533.04	0.29
		Base		100.490010	15,756,833.57	101.679634	15,943,366.61	186,533.04	0.29
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.992604	2,999,778.11	102.043125	3,061,293.75	61,515.64	0.05
		Base		99.992604	2,999,778.11	102.043125	3,061,293.75	61,515.64	0.05
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	2,532,881.810	100.000000	2,532,881.81	100.000000	2,532,881.81	0.00	0.05
Original Face:		Base	9,000,000.000	100.000000	2,532,881.81	100.000000	2,532,881.81	0.00	0.05
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	100.890681	4,035,627.25	100.925969	4,037,038.76	1,411.51	0.07
		Base		100.890681	4,035,627.25	100.925969	4,037,038.76	1,411.51	0.07
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.998488	3,799,942.54	-57.46	0.07
		Base		100.000000	3,800,000.00	99.998488	3,799,942.54	-57.46	0.07
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
		Base		100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.09
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.09
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	103.222545	10,322,254.50	103.205640	10,320,564.00	-1,690.50	0.19
		Base		103.222545	10,322,254.50	103.205640	10,320,564.00	-1,690.50	0.19

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.913502	4,995,675.08	99.135020	4,956,751.00	-38,924.08	0.09
		Base		99.913502	4,995,675.08	99.135020	4,956,751.00	-38,924.08	0.09
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	98.667531	14,800,129.65	-199,870.35	0.27
		Base		100.000000	15,000,000.00	98.667531	14,800,129.65	-199,870.35	0.27
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.097490	5,004,874.50	4,874.50	0.09
		Base		100.000000	5,000,000.00	100.097490	5,004,874.50	4,874.50	0.09
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.601198	9,860,119.80	-139,880.20	0.18
		Base		100.000000	10,000,000.00	98.601198	9,860,119.80	-139,880.20	0.18
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.698516	4,884,925.80	-115,074.20	0.09
		Base		100.000000	5,000,000.00	97.698516	4,884,925.80	-115,074.20	0.09
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.072163	4,953,608.15	-46,391.85	0.09
		Base		100.000000	5,000,000.00	99.072163	4,953,608.15	-46,391.85	0.09
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.976178	2,999,285.34	101.432094	3,042,962.82	43,677.48	0.05
		Base		99.976178	2,999,285.34	101.432094	3,042,962.82	43,677.48	0.05
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.019481	5,000,974.05	974.05	0.09
		Base		100.000000	5,000,000.00	100.019481	5,000,974.05	974.05	0.09
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	891,597.010	99.932031	890,991.00	100.193170	893,319.31	2,328.31	0.02
Original Face:		Base	12,640,000.000	99.932031	890,991.00	100.193170	893,319.31	2,328.31	0.02
539830AY5	LOCKHEED MARTIN CORP SR UNSECURED 09/21 3.35					3.350000	15 Sep 2021		
		Local	3,556,000.000	100.119418	3,560,246.50	100.115960	3,560,123.54	-122.96	0.06
		Base		100.119418	3,560,246.50	100.115960	3,560,123.54	-122.96	0.06

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571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.755625	2,992,668.74	106.687168	3,200,615.04	207,946.30	0.06
		Base		99.755625	2,992,668.74	106.687168	3,200,615.04	207,946.30	0.06
573284AY2	MARTIN MARIETTA SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.989937	4,999,496.83	100.231011	5,011,550.55	12,053.72	0.09
		Base		99.989937	4,999,496.83	100.231011	5,011,550.55	12,053.72	0.09
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.765643	4,988,282.15	98.822860	4,941,143.00	-47,139.15	0.09
		Base		99.765643	4,988,282.15	98.822860	4,941,143.00	-47,139.15	0.09
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	104.168730	3,385,483.73	104.397935	3,392,932.89	7,449.16	0.06
		Base		104.168730	3,385,483.73	104.397935	3,392,932.89	7,449.16	0.06
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	104.281729	10,428,172.89	104.152740	10,415,274.00	-12,898.89	0.19
		Base		104.281729	10,428,172.89	104.152740	10,415,274.00	-12,898.89	0.19
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.990267	3,999,610.67	100.200542	4,008,021.68	8,411.01	0.07
		Base		99.990267	3,999,610.67	100.200542	4,008,021.68	8,411.01	0.07
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	10,354,000.000	100.210312	10,375,775.70	100.773318	10,434,069.35	58,293.65	0.19
		Base		100.210312	10,375,775.70	100.773318	10,434,069.35	58,293.65	0.19
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	101.793900	1,365,056.20	101.955345	1,367,221.18	2,164.98	0.02
		Base		101.793900	1,365,056.20	101.955345	1,367,221.18	2,164.98	0.02
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
		Local	8,867,000.000	101.012053	8,956,738.71	101.209412	8,974,238.56	17,499.85	0.16
		Base		101.012053	8,956,738.71	101.209412	8,974,238.56	17,499.85	0.16
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	101.813167	1,018,131.67	101.964032	1,019,640.32	1,508.65	0.02
		Base		101.813167	1,018,131.67	101.964032	1,019,640.32	1,508.65	0.02

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63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	4,533,000.000	100.594354	4,559,942.05	100.600546	4,560,222.75	280.70	0.08
		Base		100.594354	4,559,942.05	100.600546	4,560,222.75	280.70	0.08
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.943918	9,994,391.78	99.436417	9,943,641.70	-50,750.08	0.18
		Base		99.943918	9,994,391.78	99.436417	9,943,641.70	-50,750.08	0.18
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.768484	14,965,272.64	99.552467	14,932,870.05	-32,402.59	0.27
		Base		99.768484	14,965,272.64	99.552467	14,932,870.05	-32,402.59	0.27
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.906455	4,995,322.77	100.236030	5,011,801.50	16,478.73	0.09
		Base		99.906455	4,995,322.77	100.236030	5,011,801.50	16,478.73	0.09
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.828508	14,974,276.17	99.716123	14,957,418.45	-16,857.72	0.27
		Base		99.828508	14,974,276.17	99.716123	14,957,418.45	-16,857.72	0.27
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.992353	9,999,235.29	100.383247	10,038,324.70	39,089.41	0.18
		Base		99.992353	9,999,235.29	100.383247	10,038,324.70	39,089.41	0.18
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.992447	6,999,471.26	100.171872	7,012,031.04	12,559.78	0.13
		Base		99.992447	6,999,471.26	100.171872	7,012,031.04	12,559.78	0.13
655844BG2	NORFOLK SOUTHERN CORP SR UNSECURED 12/21 3.25					3.250000	01 Dec 2021		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.07
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.07
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	100.385743	3,152,112.33	100.901889	3,168,319.31	16,206.98	0.06
		Base		100.385743	3,152,112.33	100.901889	3,168,319.31	16,206.98	0.06
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	113.286116	5,046,896.46	112.687450	5,020,225.90	-26,670.56	0.09
		Base		113.286116	5,046,896.46	112.687450	5,020,225.90	-26,670.56	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.187889	20,037,577.80	37,577.80	0.36
		Base		100.000000	20,000,000.00	100.187889	20,037,577.80	37,577.80	0.36
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	34,033,000.000	101.214566	34,446,353.10	101.196334	34,440,148.35	-6,204.75	0.62
		Base		101.214566	34,446,353.10	101.196334	34,440,148.35	-6,204.75	0.62
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	1,164,000.000	100.000000	1,164,000.00	100.060377	1,164,702.79	702.79	0.02
		Base		100.000000	1,164,000.00	100.060377	1,164,702.79	702.79	0.02
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	103.707446	6,948,398.85	103.643000	6,944,081.00	-4,317.85	0.12
		Base		103.707446	6,948,398.85	103.643000	6,944,081.00	-4,317.85	0.12
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.956296	7,996,503.66	101.758142	8,140,651.36	144,147.70	0.15
		Base		99.956296	7,996,503.66	101.758142	8,140,651.36	144,147.70	0.15
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.708707	4,922,641.58	100.871566	4,930,602.15	7,960.57	0.09
		Base		100.708707	4,922,641.58	100.871566	4,930,602.15	7,960.57	0.09
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.146408	9,923,507.61	100.334000	9,942,096.06	18,588.45	0.18
		Base		100.146408	9,923,507.61	100.334000	9,942,096.06	18,588.45	0.18
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	107.721692	5,120,012.03	107.798000	5,123,638.94	3,626.91	0.09
		Base		107.721692	5,120,012.03	107.798000	5,123,638.94	3,626.91	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.998954	2,999,968.63	101.383334	3,041,500.02	41,531.39	0.05
		Base		99.998954	2,999,968.63	101.383334	3,041,500.02	41,531.39	0.05
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.744750	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.087203	15,013,080.45	13,080.45	0.27
		Base		100.000000	15,000,000.00	100.087203	15,013,080.45	13,080.45	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
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.992460	11,999,095.14	100.937840	12,112,540.80	113,445.66	0.22
		Base		99.992460	11,999,095.14	100.937840	12,112,540.80	113,445.66	0.22
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.179259	3,005,377.76	100.464262	3,013,927.86	8,550.10	0.05
		Base		100.179259	3,005,377.76	100.464262	3,013,927.86	8,550.10	0.05
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.500000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.210498	5,010,524.90	10,524.90	0.09
		Base		100.000000	5,000,000.00	100.210498	5,010,524.90	10,524.90	0.09
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.865237	14,979,785.49	99.302266	14,895,339.90	-84,445.59	0.27
		Base		99.865237	14,979,785.49	99.302266	14,895,339.90	-84,445.59	0.27
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.963798	5,498,008.88	100.587965	5,532,338.08	34,329.20	0.10
		Base		99.963798	5,498,008.88	100.587965	5,532,338.08	34,329.20	0.10
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	100.311015	7,021,771.05	21,771.05	0.13
		Base		100.000000	7,000,000.00	100.311015	7,021,771.05	21,771.05	0.13
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.484500	21 Sep 2021		
		Local	10,000,000.000	99.996458	9,999,645.81	100.020437	10,002,043.70	2,397.89	0.18
		Base		99.996458	9,999,645.81	100.020437	10,002,043.70	2,397.89	0.18
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.371007	10,037,100.70	37,100.70	0.18
		Base		100.000000	10,000,000.00	100.371007	10,037,100.70	37,100.70	0.18
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.359923	10,035,992.30	35,992.30	0.18
		Base		100.000000	10,000,000.00	100.359923	10,035,992.30	35,992.30	0.18
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	101.736000	10,173,600.00	173,600.00	0.18
		Base		100.000000	10,000,000.00	101.736000	10,173,600.00	173,600.00	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
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.09
		Base		100.000000	5,000,000.00	95.050000	4,752,500.00	-247,500.00	0.09
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.997616	14,999,642.46	99.814362	14,972,154.30	-27,488.16	0.27
		Base		99.997616	14,999,642.46	99.814362	14,972,154.30	-27,488.16	0.27
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.784380	25 Jan 2029		
		Local	816,128.530	100.000000	816,128.53	98.258870	801,918.67	-14,209.86	0.01
Original Face:		Base	2,838,688.000	100.000000	816,128.53	98.258870	801,918.67	-14,209.86	0.01
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.956068	4,997,803.40	100.218199	5,010,909.95	13,106.55	0.09
		Base		99.956068	4,997,803.40	100.218199	5,010,909.95	13,106.55	0.09
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	103.935383	10,393,538.33	104.153662	10,415,366.20	21,827.87	0.19
		Base		103.935383	10,393,538.33	104.153662	10,415,366.20	21,827.87	0.19
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	103.681719	15,552,257.88	103.744332	15,561,649.80	9,391.92	0.28
		Base		103.681719	15,552,257.88	103.744332	15,561,649.80	9,391.92	0.28
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	9,055,000.000	101.549381	9,195,296.49	101.524642	9,193,056.33	-2,240.16	0.16
		Base		101.549381	9,195,296.49	101.524642	9,193,056.33	-2,240.16	0.16
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.824824	4,991,241.19	100.532201	5,026,610.05	35,368.86	0.09
		Base		99.824824	4,991,241.19	100.532201	5,026,610.05	35,368.86	0.09
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.987995	9,998,799.45	101.664372	10,166,437.20	167,637.75	0.18
		Base		99.987995	9,998,799.45	101.664372	10,166,437.20	167,637.75	0.18
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	108.611935	3,994,746.97	108.404859	3,987,130.71	-7,616.26	0.07
		Base		108.611935	3,994,746.97	108.404859	3,987,130.71	-7,616.26	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
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	107.373010	23,101,303.13	107.019898	23,025,331.05	-75,972.08	0.41
		Base		107.373010	23,101,303.13	107.019898	23,025,331.05	-75,972.08	0.41
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	102.651556	1,539,773.34	102.772533	1,541,588.00	1,814.66	0.03
		Base		102.651556	1,539,773.34	102.772533	1,541,588.00	1,814.66	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.488250	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000339	5,000,016.95	16.95	0.09
		Base		100.000000	5,000,000.00	100.000339	5,000,016.95	16.95	0.09
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.921055	10,192,105.50	192,105.50	0.18
		Base		100.000000	10,000,000.00	101.921055	10,192,105.50	192,105.50	0.18
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.405000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	100.373714	11,041,108.54	41,108.54	0.20
		Base		100.000000	11,000,000.00	100.373714	11,041,108.54	41,108.54	0.20
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.952667	21,989,586.67	99.886401	21,975,008.22	-14,578.45	0.39
		Base		99.952667	21,989,586.67	99.886401	21,975,008.22	-14,578.45	0.39
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.987182	12,998,333.60	101.501795	13,195,233.35	196,899.75	0.24
		Base		99.987182	12,998,333.60	101.501795	13,195,233.35	196,899.75	0.24
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.953756	9,995,375.64	103.120131	10,312,013.10	316,637.46	0.18
		Base		99.953756	9,995,375.64	103.120131	10,312,013.10	316,637.46	0.18
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	98.151748	4,907,587.40	-92,412.60	0.09
		Base		100.000000	5,000,000.00	98.151748	4,907,587.40	-92,412.60	0.09
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.950121	9,995,012.09	100.137821	10,013,782.10	18,770.01	0.18
		Base		99.950121	9,995,012.09	100.137821	10,013,782.10	18,770.01	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
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	98.016113	4,900,805.65	-99,194.35	0.09
		Base		100.000000	5,000,000.00	98.016113	4,900,805.65	-99,194.35	0.09
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	100.128647	10,012,864.70	12,864.70	0.18
		Base		100.000000	10,000,000.00	100.128647	10,012,864.70	12,864.70	0.18
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.935155	11,992,218.65	100.191792	12,023,015.04	30,796.39	0.22
		Base		99.935155	11,992,218.65	100.191792	12,023,015.04	30,796.39	0.22
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.855949	1,997,118.98	102.429288	2,048,585.76	51,466.78	0.04
		Base		99.855949	1,997,118.98	102.429288	2,048,585.76	51,466.78	0.04
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					0.450000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.193056	15,028,958.40	28,958.40	0.27
		Base		100.000000	15,000,000.00	100.193056	15,028,958.40	28,958.40	0.27
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	2,000,000.000	101.978425	2,039,568.49	101.991701	2,039,834.02	265.53	0.04
		Base		101.978425	2,039,568.49	101.991701	2,039,834.02	265.53	0.04
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	105.280615	2,921,537.06	105.651000	2,931,815.25	10,278.19	0.05
		Base		105.280615	2,921,537.06	105.651000	2,931,815.25	10,278.19	0.05
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	100.684454	10,068,445.43	101.442561	10,144,256.10	75,810.67	0.18
		Base		100.684454	10,068,445.43	101.442561	10,144,256.10	75,810.67	0.18
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375					0.375000	14 Sep 2023		
		Local	3,000,000.000	99.913147	2,997,394.41	100.130505	3,003,915.15	6,520.74	0.05
		Base		99.913147	2,997,394.41	100.130505	3,003,915.15	6,520.74	0.05
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.943012	1,998,860.24	105.289976	2,105,799.52	106,939.28	0.04
		Base		99.943012	1,998,860.24	105.289976	2,105,799.52	106,939.28	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	40,000,000.000	Local	99.972400	39,988,960.00	99.988457	39,995,382.80	6,422.80	0.72
		Base	99.972400	39,988,960.00	99.988457	39,995,382.80	6,422.80	0.72
912828F96	US TREASURY N/B 10/21 2				2.000000	31 Oct 2021		
	40,000,000.000	Local	100.310892	40,124,356.62	100.318348	40,127,339.20	2,982.58	0.72
		Base	100.310892	40,124,356.62	100.318348	40,127,339.20	2,982.58	0.72
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.679473	19,735,894.66	99.101562	19,820,312.40	84,417.74	0.36
		Base	98.679473	19,735,894.66	99.101562	19,820,312.40	84,417.74	0.36
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024		
	10,000,000.000	Local	107.031521	10,703,152.14	107.265596	10,726,559.60	23,407.46	0.19
		Base	107.031521	10,703,152.14	107.265596	10,726,559.60	23,407.46	0.19
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.701000	12,204,120.00	204,120.00	0.22
		Base	100.000000	12,000,000.00	101.701000	12,204,120.00	204,120.00	0.22
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	3,000,000.000	Local	99.994892	2,999,846.77	100.379719	3,011,391.57	11,544.80	0.05
		Base	99.994892	2,999,846.77	100.379719	3,011,391.57	11,544.80	0.05
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	8,000,000.000	Local	100.485958	8,038,876.60	101.338970	8,107,117.60	68,241.00	0.15
		Base	100.485958	8,038,876.60	101.338970	8,107,117.60	68,241.00	0.15
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	4,148,773.760	Local	99.990932	4,148,397.55	101.012250	4,190,769.72	42,372.17	0.08
Original Face:	8,000,000.000	Base	99.990932	4,148,397.55	101.012250	4,190,769.72	42,372.17	0.08
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	20,000,000.000	Local	99.986785	19,997,357.03	100.248500	20,049,700.00	52,342.97	0.36
Original Face:	20,000,000.000	Base	99.986785	19,997,357.03	100.248500	20,049,700.00	52,342.97	0.36
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	5,500,000.000	Local	99.992449	5,499,584.67	101.498160	5,582,398.80	82,814.13	0.10
Original Face:	5,500,000.000	Base	99.992449	5,499,584.67	101.498160	5,582,398.80	82,814.13	0.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	905,199.690	99.999438	905,194.60	100.560010	910,268.90	5,074.30	0.02
Original Face:		Base	5,000,000.000	99.999438	905,194.60	100.560010	910,268.90	5,074.30	0.02
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.969887	4,998,494.37	100.312508	5,015,625.40	17,131.03	0.09
		Base		99.969887	4,998,494.37	100.312508	5,015,625.40	17,131.03	0.09
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.888564	4,994,428.18	100.557319	5,027,865.95	33,437.77	0.09
		Base		99.888564	4,994,428.18	100.557319	5,027,865.95	33,437.77	0.09
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	106.775662	1,067,756.62	106.857483	1,068,574.83	818.21	0.02
		Base		106.775662	1,067,756.62	106.857483	1,068,574.83	818.21	0.02
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	105.360334	21,072,066.75	105.506145	21,101,229.00	29,162.25	0.38
		Base		105.360334	21,072,066.75	105.506145	21,101,229.00	29,162.25	0.38
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	102.572329	5,011,683.99	106.475280	5,202,382.18	190,698.19	0.09
		Base		102.572329	5,011,683.99	106.475280	5,202,382.18	190,698.19	0.09
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	102.566758	6,853,510.80	102.770405	6,867,118.46	13,607.66	0.12
		Base		102.566758	6,853,510.80	102.770405	6,867,118.46	13,607.66	0.12
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	101.743458	1,653,331.19	101.970455	1,657,019.89	3,688.70	0.03
		Base		101.743458	1,653,331.19	101.970455	1,657,019.89	3,688.70	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.856467	4,992,823.34	99.207858	4,960,392.90	-32,430.44	0.09
		Base		99.856467	4,992,823.34	99.207858	4,960,392.90	-32,430.44	0.09
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	18,291,000.000	100.133052	18,315,336.46	100.482770	18,379,303.46	63,967.00	0.33
		Base		100.133052	18,315,336.46	100.482770	18,379,303.46	63,967.00	0.33

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR				2.082000	09 Sep 2022		
	20,000,000.000	Local	100.037358	20,007,471.50	100.036896	20,007,379.20	-92.30	0.36
		Base	100.037358	20,007,471.50	100.036896	20,007,379.20	-92.30	0.36
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
	5,000,000.000	Local	99.913267	4,995,663.33	107.195744	5,359,787.20	364,123.87	0.10
		Base	99.913267	4,995,663.33	107.195744	5,359,787.20	364,123.87	0.10
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR				0.805000	19 May 2025		
	7,000,000.000	Local	100.000000	7,000,000.00	100.426911	7,029,883.77	29,883.77	0.13
		Base	100.000000	7,000,000.00	100.426911	7,029,883.77	29,883.77	0.13
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
	3,371,897.160	Local	100.000000	3,371,897.16	100.002090	3,371,967.63	70.47	0.06
Original Face:	8,750,000.000	Base	100.000000	3,371,897.16	100.002090	3,371,967.63	70.47	0.06
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2				0.200000	15 Jul 2024		
	5,250,000.000	Local	99.997017	5,249,843.39	100.019990	5,251,049.48	1,206.09	0.09
Original Face:	5,250,000.000	Base	99.997017	5,249,843.39	100.019990	5,251,049.48	1,206.09	0.09
US DOLLAR Total								
	2,082,605,085.010	Local		2,095,371,312.53		2,100,003,302.19	4,631,989.66	37.66
Original Face:	530,199,328.000	Base		2,095,371,312.53		2,100,003,302.19	4,631,989.66	37.66
FIXED INCOME Total								
	2,082,605,085.010	Base		2,095,371,312.53		2,100,003,302.19	4,631,989.66	37.66
Original Face:	530,199,328.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		5,559,101,357.660	Base		5,571,153,490.76		5,575,934,620.65	4,781,129.89	100.00
	Original Face:	530,199,328.000							

& 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								
			-633,661.010	1.000000	-633,661.01	1.000000	-633,661.01	0.00	0.55
		Base		1.000000	-633,661.01	1.000000	-633,661.01	0.00	0.55
US DOLLAR Total									
			-633,661.010		-633,661.01		-633,661.01	0.00	0.55
		Base			-633,661.01		-633,661.01	0.00	0.55
CASH Total									
			-633,661.010	Base	-633,661.01		-633,661.01	0.00	0.55
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			1,079,513.190	100.050001	1,080,052.96	100.050000	1,080,052.95	-0.01	0.94
		Base		100.050001	1,080,052.96	100.050000	1,080,052.95	-0.01	0.94
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.701750	06 Nov 2021		
			1,000,000.000	100.011265	1,000,112.65	100.011265	1,000,112.65	0.00	0.87
		Base		100.011265	1,000,112.65	100.011265	1,000,112.65	0.00	0.87
US DOLLAR Total									
			2,079,513.190		2,080,165.61		2,080,165.60	-0.01	1.82
		Base			2,080,165.61		2,080,165.60	-0.01	1.82
CASH EQUIVALENT Total									
			2,079,513.190	Base	2,080,165.61		2,080,165.60	-0.01	1.82
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.935130	344,776.20	102.072502	352,150.13	7,373.93	0.31
		Base		99.935130	344,776.20	102.072502	352,150.13	7,373.93	0.31
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	500,000.000	103.488700	517,443.50	103.372840	516,864.20	-579.30	0.45
		Base		103.488700	517,443.50	103.372840	516,864.20	-579.30	0.45
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	101.961096	948,238.19	102.225208	950,694.43	2,456.24	0.83
		Base		101.961096	948,238.19	102.225208	950,694.43	2,456.24	0.83
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.918173	664,455.85	100.439531	667,922.88	3,467.03	0.58
		Base		99.918173	664,455.85	100.439531	667,922.88	3,467.03	0.58
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.988146	334,960.29	100.205906	335,689.79	729.50	0.29
		Base		99.988146	334,960.29	100.205906	335,689.79	729.50	0.29
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.971422	499,857.11	101.592871	507,964.36	8,107.25	0.44
		Base		99.971422	499,857.11	101.592871	507,964.36	8,107.25	0.44
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.991348	499,956.74	101.924630	509,623.15	9,666.41	0.44
Original Face:		Base	500,000.000	99.991348	499,956.74	101.924630	509,623.15	9,666.41	0.44
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	850,000.000	102.519135	871,412.65	101.559520	863,255.92	-8,156.73	0.75
Original Face:		Base	850,000.000	102.519135	871,412.65	101.559520	863,255.92	-8,156.73	0.75
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	107.502815	698,768.30	107.865000	701,122.50	2,354.20	0.61
		Base		107.502815	698,768.30	107.865000	701,122.50	2,354.20	0.61
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.625380	09 Feb 2022		
		Local	1,350,000.000	100.073056	1,350,986.25	100.235179	1,353,174.92	2,188.67	1.18
		Base		100.073056	1,350,986.25	100.235179	1,353,174.92	2,188.67	1.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.846736	499,233.68	100.856669	504,283.35	5,049.67	0.44
		Base		99.846736	499,233.68	100.856669	504,283.35	5,049.67	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	107.421002	537,105.01	107.247947	536,239.74	-865.27	0.47
		Base		107.421002	537,105.01	107.247947	536,239.74	-865.27	0.47
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	241,089.220	99.993803	241,074.28	100.879030	243,208.47	2,134.19	0.21
Original Face:		Base	385,000.000	99.993803	241,074.28	100.879030	243,208.47	2,134.19	0.21
06051GFY0	BANK OF AMERICA CORP SR UNSECURED 10/22 VAR					1.314250	21 Oct 2022		
		Local	629,000.000	100.157843	629,992.83	100.162396	630,021.47	28.64	0.55
		Base		100.157843	629,992.83	100.162396	630,021.47	28.64	0.55
06051GGJ2	BANK OF AMERICA CORP SR UNSECURED 04/23 VAR					1.125250	24 Apr 2023		
		Local	1,000,000.000	100.543154	1,005,431.54	100.539050	1,005,390.50	-41.04	0.88
		Base		100.543154	1,005,431.54	100.539050	1,005,390.50	-41.04	0.88
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					0.529230	28 May 2024		
		Local	500,000.000	100.000000	500,000.00	100.053000	500,265.00	265.00	0.44
		Base		100.000000	500,000.00	100.053000	500,265.00	265.00	0.44
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	101.139827	758,548.70	103.541804	776,563.53	18,014.83	0.68
		Base		101.139827	758,548.70	103.541804	776,563.53	18,014.83	0.68
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.919926	604,515.55	99.916077	604,492.27	-23.28	0.53
		Base		99.919926	604,515.55	99.916077	604,492.27	-23.28	0.53
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					0.310000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.459092	1,004,590.92	4,590.92	0.88
		Base		100.000000	1,000,000.00	100.459092	1,004,590.92	4,590.92	0.88
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	76,033.770	99.994187	76,029.35	101.417750	77,111.74	1,082.39	0.07
Original Face:		Base	270,000.000	99.994187	76,029.35	101.417750	77,111.74	1,082.39	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
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	246,777.170	99.988901	246,749.78	101.273290	249,919.36	3,169.58	0.22
	Original Face:	Base	445,000.000	99.988901	246,749.78	101.273290	249,919.36	3,169.58	0.22
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3					0.400000	15 Dec 2025		
		Local	305,000.000	99.978908	304,935.67	100.069620	305,212.34	276.67	0.27
	Original Face:	Base	305,000.000	99.978908	304,935.67	100.069620	305,212.34	276.67	0.27
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					1.278500	30 Jan 2023		
		Local	625,000.000	100.428165	627,676.03	100.425361	627,658.51	-17.52	0.55
		Base		100.428165	627,676.03	100.425361	627,658.51	-17.52	0.55
14042TCS4	CAPITAL ONE BANK USA NA SR UNSECURED 01/23 VAR					2.014000	27 Jan 2023		
		Local	1,000,000.000	100.672288	1,006,722.88	100.666439	1,006,664.39	-58.49	0.88
		Base		100.672288	1,006,722.88	100.666439	1,006,664.39	-58.49	0.88
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.720750	06 Jun 2022		
		Local	1,000,000.000	100.171092	1,001,710.92	100.449826	1,004,498.26	2,787.34	0.88
		Base		100.171092	1,001,710.92	100.449826	1,004,498.26	2,787.34	0.88
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25					0.250000	01 Mar 2023		
		Local	600,000.000	99.935677	599,614.06	99.957795	599,746.77	132.71	0.52
		Base		99.935677	599,614.06	99.957795	599,746.77	132.71	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	100.177641	1,001,776.41	1,776.41	0.87
		Base		100.000000	1,000,000.00	100.177641	1,001,776.41	1,776.41	0.87
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.658500	03 Mar 2022		
		Local	500,000.000	100.118718	500,593.59	100.245680	501,228.40	634.81	0.44
		Base		100.118718	500,593.59	100.245680	501,228.40	634.81	0.44
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
		Local	500,000.000	100.276588	501,382.94	100.971585	504,857.93	3,474.99	0.44
		Base		100.276588	501,382.94	100.971585	504,857.93	3,474.99	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	101.484064	345,045.82	5,045.82	0.30
		Base		100.000000	340,000.00	101.484064	345,045.82	5,045.82	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
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
		Local	1,100,000.000	101.337638	1,114,714.02	101.321833	1,114,540.16	-173.86	0.97
		Base		101.337638	1,114,714.02	101.321833	1,114,540.16	-173.86	0.97
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR					1.198250	08 Dec 2021		
		Local	500,000.000	100.177190	500,885.95	100.175949	500,879.75	-6.20	0.44
		Base		100.177190	500,885.95	100.175949	500,879.75	-6.20	0.44
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					0.719000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	100.474359	502,371.80	2,371.80	0.44
		Base		100.000000	500,000.00	100.474359	502,371.80	2,371.80	0.44
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.585750	07 Dec 2023		
		Local	1,000,000.000	100.351488	1,003,514.88	100.125310	1,001,253.10	-2,261.78	0.87
Original Face:		Base	1,000,000.000	100.351488	1,003,514.88	100.125310	1,001,253.10	-2,261.78	0.87
17308CC46	CITIGROUP INC SR UNSECURED 11/22 VAR					2.312000	04 Nov 2022		
		Local	500,000.000	100.336112	501,680.56	100.340764	501,703.82	23.26	0.44
		Base		100.336112	501,680.56	100.340764	501,703.82	23.26	0.44
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.986217	899,875.95	101.119972	910,079.75	10,203.80	0.79
		Base		99.986217	899,875.95	101.119972	910,079.75	10,203.80	0.79
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR					0.874130	14 Feb 2022		
		Local	500,000.000	100.097840	500,489.20	100.244757	501,223.79	734.59	0.44
		Base		100.097840	500,489.20	100.244757	501,223.79	734.59	0.44
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	6,586.120	99.373379	6,544.85	100.081730	6,591.50	46.65	0.01
Original Face:		Base	550,000.000	99.373379	6,544.85	100.081730	6,591.50	46.65	0.01
22160KAK1	COSTCO WHOLESALE CORP SR UNSECURED 05/22 2.3					2.300000	18 May 2022		
		Local	480,000.000	101.341785	486,440.57	101.351668	486,488.01	47.44	0.42
		Base		101.341785	486,440.57	101.351668	486,488.01	47.44	0.42
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	106.128356	530,641.78	105.986678	529,933.39	-708.39	0.46
		Base		106.128356	530,641.78	105.986678	529,933.39	-708.39	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					0.680750	07 Jun 2023		
		Local	850,000.000	100.034307	850,291.61	100.909001	857,726.51	7,434.90	0.75
		Base		100.034307	850,291.61	100.909001	857,726.51	7,434.90	0.75
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45					3.450000	07 Jun 2023		
		Local	500,000.000	105.493444	527,467.22	105.621015	528,105.08	637.86	0.46
		Base		105.493444	527,467.22	105.621015	528,105.08	637.86	0.46
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45					0.450000	07 Jun 2024		
		Local	190,000.000	99.884495	189,780.54	100.037827	190,071.87	291.33	0.17
		Base		99.884495	189,780.54	100.037827	190,071.87	291.33	0.17
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.167429	580,971.09	101.948984	591,304.11	10,333.02	0.52
		Base		100.167429	580,971.09	101.948984	591,304.11	10,333.02	0.52
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR					0.500750	06 Mar 2022		
		Local	300,000.000	100.036380	300,109.14	100.177727	300,533.18	424.04	0.26
		Base		100.036380	300,109.14	100.177727	300,533.18	424.04	0.26
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	102.015579	928,341.77	18,341.77	0.81
		Base		100.000000	910,000.00	102.015579	928,341.77	18,341.77	0.81
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	51,767.480	100.406259	51,977.79	103.582753	53,622.18	1,644.39	0.05
Original Face:		Base	1,419,000.000	100.406259	51,977.79	103.582753	53,622.18	1,644.39	0.05
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,043,969.510	101.612527	1,060,803.80	105.046165	1,096,649.93	35,846.13	0.96
Original Face:		Base	3,600,000.000	101.612527	1,060,803.80	105.046165	1,096,649.93	35,846.13	0.96
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.981793	744,864.36	100.337000	747,510.65	2,646.29	0.65
		Base		99.981793	744,864.36	100.337000	747,510.65	2,646.29	0.65
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27					0.270000	25 May 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.989551	999,895.51	-104.49	0.87
		Base		100.000000	1,000,000.00	99.989551	999,895.51	-104.49	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85				0.850000	26 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	99.904626	499,523.13	-476.87	0.44
		Base	100.000000	500,000.00	99.904626	499,523.13	-476.87	0.44
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.208500	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.022824	1,000,228.24	228.24	0.87
		Base	100.000000	1,000,000.00	100.022824	1,000,228.24	228.24	0.87
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.370000	09 Jun 2023		
	460,000.000	Local	100.000000	460,000.00	100.540061	462,484.28	2,484.28	0.40
		Base	100.000000	460,000.00	100.540061	462,484.28	2,484.28	0.40
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39				0.390000	17 Jun 2024		
	1,000,000.000	Local	99.915212	999,152.12	99.891126	998,911.26	-240.86	0.87
		Base	99.915212	999,152.12	99.891126	998,911.26	-240.86	0.87
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
	500,000.000	Local	99.988300	499,941.50	100.008655	500,043.28	101.78	0.44
		Base	99.988300	499,941.50	100.008655	500,043.28	101.78	0.44
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3				0.300000	28 Sep 2023		
	500,000.000	Local	100.000000	500,000.00	99.998615	499,993.08	-6.92	0.44
		Base	100.000000	500,000.00	99.998615	499,993.08	-6.92	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	99.952987	999,529.87	-470.13	0.87
		Base	100.000000	1,000,000.00	99.952987	999,529.87	-470.13	0.87
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024		
	500,000.000	Local	100.000000	500,000.00	99.952987	499,764.94	-235.06	0.44
		Base	100.000000	500,000.00	99.952987	499,764.94	-235.06	0.44
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023		
	495,000.000	Local	99.827372	494,145.49	100.141524	495,700.54	1,555.05	0.43
		Base	99.827372	494,145.49	100.141524	495,700.54	1,555.05	0.43
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	99.894306	998,943.06	-1,056.94	0.87
		Base	100.000000	1,000,000.00	99.894306	998,943.06	-1,056.94	0.87

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3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.915098	499,575.49	100.059444	500,297.22	721.73	0.44
		Base		99.915098	499,575.49	100.059444	500,297.22	721.73	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.882518	499,412.59	101.325800	506,629.00	7,216.41	0.44
		Base		99.882518	499,412.59	101.325800	506,629.00	7,216.41	0.44
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,902,238.150	99.618259	1,894,976.53	101.211250	1,925,279.01	30,302.48	1.68
Original Face:		Base	1,935,000.000	99.618259	1,894,976.53	101.211250	1,925,279.01	30,302.48	1.68
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2					2.307000	25 Aug 2022		
		Local	1,000,000.000	101.800586	1,018,005.86	101.569080	1,015,690.80	-2,315.06	0.89
Original Face:		Base	1,000,000.000	101.800586	1,018,005.86	101.569080	1,015,690.80	-2,315.06	0.89
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	456,449.150	99.904263	456,012.16	100.337140	457,988.02	1,975.86	0.40
Original Face:		Base	5,000,000.000	99.904263	456,012.16	100.337140	457,988.02	1,975.86	0.40
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2					2.637000	25 Jan 2023		
		Local	988,000.000	102.904200	1,016,693.50	102.594600	1,013,634.65	-3,058.85	0.88
Original Face:		Base	988,000.000	102.904200	1,016,693.50	102.594600	1,013,634.65	-3,058.85	0.88
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2					3.320000	25 Feb 2023		
		Local	500,000.000	104.006616	520,033.08	103.830530	519,152.65	-880.43	0.45
Original Face:		Base	500,000.000	104.006616	520,033.08	103.830530	519,152.65	-880.43	0.45
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	87,063.920	101.567102	88,428.30	101.278560	88,177.08	-251.22	0.08
Original Face:		Base	500,000.000	101.567102	88,428.30	101.278560	88,177.08	-251.22	0.08
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	343,846.670	100.833572	346,712.88	103.427820	355,633.11	8,920.23	0.31
Original Face:		Base	700,000.000	100.833572	346,712.88	103.427820	355,633.11	8,920.23	0.31
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.115304	500,576.52	100.308302	501,541.51	964.99	0.44
		Base		100.115304	500,576.52	100.308302	501,541.51	964.99	0.44

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3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.899041	484,510.35	100.035303	485,171.22	660.87	0.42
		Base		99.899041	484,510.35	100.035303	485,171.22	660.87	0.42
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.932929	999,329.29	100.030928	1,000,309.28	979.99	0.87
		Base		99.932929	999,329.29	100.030928	1,000,309.28	979.99	0.87
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.977869	579,871.64	100.116710	580,676.92	805.28	0.51
		Base		99.977869	579,871.64	100.116710	580,676.92	805.28	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.736004	997,360.04	99.779019	997,790.19	430.15	0.87
		Base		99.736004	997,360.04	99.779019	997,790.19	430.15	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.934634	499,673.17	99.998779	499,993.90	320.73	0.44
		Base		99.934634	499,673.17	99.998779	499,993.90	320.73	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	24,105.170	100.391783	24,199.61	104.554771	25,203.11	1,003.50	0.02
Original Face:		Base	485,000.000	100.391783	24,199.61	104.554771	25,203.11	1,003.50	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	215,520.900	100.379072	216,337.88	103.563687	223,201.39	6,863.51	0.19
Original Face:		Base	5,000,000.000	100.379072	216,337.88	103.563687	223,201.39	6,863.51	0.19
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.214842	601,289.05	101.648013	609,888.08	8,599.03	0.53
		Base		100.214842	601,289.05	101.648013	609,888.08	8,599.03	0.53
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	106.891476	534,457.38	107.004617	535,023.09	565.71	0.47
		Base		106.891476	534,457.38	107.004617	535,023.09	565.71	0.47
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR					0.765750	01 Feb 2022		
		Local	1,000,000.000	100.231174	1,002,311.74	100.264064	1,002,640.64	328.90	0.88
		Base		100.231174	1,002,311.74	100.264064	1,002,640.64	328.90	0.88

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31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	251,617.100	99.989067	251,589.59	100.963600	254,041.68	2,452.09	0.22
Original Face:		Base	515,000.000	99.989067	251,589.59	100.963600	254,041.68	2,452.09	0.22
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	14,420.340	99.993898	14,419.46	100.112820	14,436.61	17.15	0.01
Original Face:		Base	700,000.000	99.993898	14,419.46	100.112820	14,436.61	17.15	0.01
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	422,545.300	99.996594	422,530.91	101.032400	426,907.66	4,376.75	0.37
Original Face:		Base	515,000.000	99.996594	422,530.91	101.032400	426,907.66	4,376.75	0.37
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	455,207.550	101.127038	460,337.91	100.892370	459,269.69	-1,068.22	0.40
Original Face:		Base	840,000.000	101.127038	460,337.91	100.892370	459,269.69	-1,068.22	0.40
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.992752	494,964.12	100.024300	495,120.29	156.17	0.43
Original Face:		Base	495,000.000	99.992752	494,964.12	100.024300	495,120.29	156.17	0.43
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	192,538.380	99.992246	192,523.45	100.942260	194,352.59	1,829.14	0.17
Original Face:		Base	400,000.000	99.992246	192,523.45	100.942260	194,352.59	1,829.14	0.17
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	182,998.100	99.998546	182,995.44	100.042810	183,076.44	81.00	0.16
Original Face:		Base	270,000.000	99.998546	182,995.44	100.042810	183,076.44	81.00	0.16
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	513,967.340	99.984662	513,888.51	101.027650	519,249.13	5,360.62	0.45
Original Face:		Base	595,000.000	99.984662	513,888.51	101.027650	519,249.13	5,360.62	0.45
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	193,233.440	99.994364	193,222.55	100.035110	193,301.28	78.73	0.17
Original Face:		Base	340,000.000	99.994364	193,222.55	100.035110	193,301.28	78.73	0.17
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.986692	184,975.38	100.112640	185,208.38	233.00	0.16
Original Face:		Base	185,000.000	99.986692	184,975.38	100.112640	185,208.38	233.00	0.16

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380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	975,000.000	99.989958	974,902.09	100.008450	975,082.39	180.30	0.85
Original Face:		Base	975,000.000	99.989958	974,902.09	100.008450	975,082.39	180.30	0.85
380149AB0	GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A2					0.270000	17 Jun 2024		
		Local	575,000.000	99.995174	574,972.25	100.067930	575,390.60	418.35	0.50
Original Face:		Base	575,000.000	99.995174	574,972.25	100.067930	575,390.60	418.35	0.50
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.880750	23 Feb 2023		
		Local	500,000.000	100.630344	503,151.72	100.823999	504,120.00	968.28	0.44
		Base		100.630344	503,151.72	100.823999	504,120.00	968.28	0.44
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	107.105048	535,525.24	107.048000	535,240.00	-285.24	0.47
		Base		107.105048	535,525.24	107.048000	535,240.00	-285.24	0.47
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.007724	500,038.62	100.139000	500,695.00	656.38	0.44
		Base		100.007724	500,038.62	100.139000	500,695.00	656.38	0.44
38141GXY5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523					0.523000	08 Mar 2023		
		Local	800,000.000	100.000000	800,000.00	100.051349	800,410.79	410.79	0.70
		Base		100.000000	800,000.00	100.051349	800,410.79	410.79	0.70
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.444630	01 Mar 2022		
		Local	1,000,000.000	99.993774	999,937.74	100.126142	1,001,261.42	1,323.68	0.87
		Base		99.993774	999,937.74	100.126142	1,001,261.42	1,323.68	0.87
437076BV3	HOME DEPOT INC SR UNSECURED 03/22 3.25					3.250000	01 Mar 2022		
		Local	1,000,000.000	101.540149	1,015,401.49	101.518282	1,015,182.82	-218.67	0.89
		Base		101.540149	1,015,401.49	101.518282	1,015,182.82	-218.67	0.89
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
		Local	445,000.000	99.999070	444,995.86	100.018610	445,082.81	86.95	0.39
Original Face:		Base	445,000.000	99.999070	444,995.86	100.018610	445,082.81	86.95	0.39
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	300,000.000	99.998463	299,995.39	99.985730	299,957.19	-38.20	0.26
Original Face:		Base	300,000.000	99.998463	299,995.39	99.985730	299,957.19	-38.20	0.26

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43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2				0.270000	21 Feb 2023		
	295,848.910	Local	99.995085	295,834.37	100.030030	295,937.75	103.38	0.26
Original Face:	500,000.000	Base	99.995085	295,834.37	100.030030	295,937.75	103.38	0.26
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	414,812.060	Local	99.989764	414,769.60	101.014720	419,021.24	4,251.64	0.37
Original Face:	445,000.000	Base	99.989764	414,769.60	101.014720	419,021.24	4,251.64	0.37
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3				2.830000	20 Mar 2023		
	211,158.520	Local	99.998821	211,156.03	100.909720	213,079.47	1,923.44	0.19
Original Face:	500,000.000	Base	99.998821	211,156.03	100.909720	213,079.47	1,923.44	0.19
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2				0.340000	20 Feb 2024		
	465,000.000	Local	99.990041	464,953.69	99.998070	464,991.03	37.34	0.41
Original Face:	465,000.000	Base	99.990041	464,953.69	99.998070	464,991.03	37.34	0.41
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3				2.950000	22 Aug 2022		
	21,679.720	Local	99.994142	21,678.45	100.316420	21,748.32	69.87	0.02
Original Face:	250,000.000	Base	99.994142	21,678.45	100.316420	21,748.32	69.87	0.02
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
	245,000.000	Local	99.922412	244,809.91	101.679634	249,115.10	4,305.19	0.22
		Base	99.922412	244,809.91	101.679634	249,115.10	4,305.19	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.495380	08 Aug 2022		
	1,000,000.000	Local	100.336436	1,003,364.36	100.380299	1,003,802.99	438.63	0.88
		Base	100.336436	1,003,364.36	100.380299	1,003,802.99	438.63	0.88
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483				0.483000	19 Aug 2022		
	171,000.000	Local	100.000000	171,000.00	100.011965	171,020.46	20.46	0.15
		Base	100.000000	171,000.00	100.011965	171,020.46	20.46	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65				0.650000	03 Jun 2024		
	125,000.000	Local	99.986440	124,983.05	100.174737	125,218.42	235.37	0.11
		Base	99.986440	124,983.05	100.174737	125,218.42	235.37	0.11
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125				3.125000	01 Apr 2022		
	1,015,000.000	Local	100.459319	1,019,662.09	101.465014	1,029,869.89	10,207.80	0.90
		Base	100.459319	1,019,662.09	101.465014	1,029,869.89	10,207.80	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	289,183.880	99.997223	289,175.85	100.887460	291,750.27	2,574.42	0.25
Original Face:		Base	370,000.000	99.997223	289,175.85	100.887460	291,750.27	2,574.42	0.25
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	171,838.890	100.619231	172,902.97	100.251660	172,271.34	-631.63	0.15
Original Face:		Base	545,000.000	100.619231	172,902.97	100.251660	172,271.34	-631.63	0.15
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	290,707.450	99.998387	290,702.76	100.030380	290,795.77	93.01	0.25
Original Face:		Base	400,000.000	99.998387	290,702.76	100.030380	290,795.77	93.01	0.25
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
		Local	360,000.000	99.990853	359,967.07	100.024610	360,088.60	121.53	0.31
Original Face:		Base	360,000.000	99.990853	359,967.07	100.024610	360,088.60	121.53	0.31
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
		Local	755,000.000	99.991450	754,935.45	100.018870	755,142.47	207.02	0.66
Original Face:		Base	755,000.000	99.991450	754,935.45	100.018870	755,142.47	207.02	0.66
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	100.233194	501,165.97	100.253825	501,269.13	103.16	0.44
		Base		100.233194	501,165.97	100.253825	501,269.13	103.16	0.44
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	102.682524	513,412.62	103.144731	515,723.66	2,311.04	0.45
		Base		102.682524	513,412.62	103.144731	515,723.66	2,311.04	0.45
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.477250	11 May 2022		
		Local	1,500,000.000	100.033021	1,500,495.31	100.215228	1,503,228.42	2,733.11	1.31
		Base		100.033021	1,500,495.31	100.215228	1,503,228.42	2,733.11	1.31
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	100.577222	502,886.11	101.878495	509,392.48	6,506.37	0.44
		Base		100.577222	502,886.11	101.878495	509,392.48	6,506.37	0.44
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.294662	942,769.82	100.572938	945,385.62	2,615.80	0.83
		Base		100.294662	942,769.82	100.572938	945,385.62	2,615.80	0.83

Base Currency: USD - US DOLLAR

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	103.466024	517,330.12	103.684206	518,421.03	1,090.91	0.45
		Base		103.466024	517,330.12	103.684206	518,421.03	1,090.91	0.45
46647PBB1	JPMORGAN CHASE + CO SR UNSECURED 04/23 VAR					3.207000	01 Apr 2023		
		Local	500,000.000	101.626584	508,132.92	101.653085	508,265.43	132.51	0.44
		Base		101.626584	508,132.92	101.653085	508,265.43	132.51	0.44
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.415381	783,239.97	100.284000	782,215.20	-1,024.77	0.68
		Base		100.415381	783,239.97	100.284000	782,215.20	-1,024.77	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	99.754061	214,471.23	-528.77	0.19
		Base		100.000000	215,000.00	99.754061	214,471.23	-528.77	0.19
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					0.630000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	100.584172	226,314.39	1,314.39	0.20
		Base		100.000000	225,000.00	100.584172	226,314.39	1,314.39	0.20
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	121,252.200	100.025220	121,282.78	100.046920	121,309.09	26.31	0.11
Original Face:		Base	400,000.000	100.025220	121,282.78	100.046920	121,309.09	26.31	0.11
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3					0.360000	15 Sep 2025		
		Local	85,000.000	99.982812	84,985.39	100.037230	85,031.65	46.26	0.07
Original Face:		Base	85,000.000	99.982812	84,985.39	100.037230	85,031.65	46.26	0.07
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2					0.250000	17 Jun 2024		
		Local	515,000.000	99.997872	514,989.04	100.040150	515,206.77	217.73	0.45
Original Face:		Base	515,000.000	99.997872	514,989.04	100.040150	515,206.77	217.73	0.45
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.133614	440,587.90	100.590032	442,596.14	2,008.24	0.39
		Base		100.133614	440,587.90	100.590032	442,596.14	2,008.24	0.39
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05					2.050000	01 Mar 2023		
		Local	300,000.000	102.421413	307,264.24	102.392658	307,177.97	-86.27	0.27
		Base		102.421413	307,264.24	102.392658	307,177.97	-86.27	0.27

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478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	641,000.000	Local	100.719179	645,609.94	100.896478	646,746.42	1,136.48	0.56
		Base	100.719179	645,609.94	100.896478	646,746.42	1,136.48	0.56
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5				2.500000	22 Nov 2021		
	350,000.000	Local	100.496603	351,738.11	100.516029	351,806.10	67.99	0.31
		Base	100.496603	351,738.11	100.516029	351,806.10	67.99	0.31
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR				0.940750	22 Nov 2021		
	990,000.000	Local	100.080298	990,794.95	100.174937	991,731.88	936.93	0.87
		Base	100.080298	990,794.95	100.174937	991,731.88	936.93	0.87
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	500,000.000	Local	99.973942	499,869.71	102.170130	510,850.65	10,980.94	0.45
		Base	99.973942	499,869.71	102.170130	510,850.65	10,980.94	0.45
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	100.883609	812,113.05	101.432094	816,528.36	4,415.31	0.71
		Base	100.883609	812,113.05	101.432094	816,528.36	4,415.31	0.71
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	100.851473	1,008,514.73	101.087263	1,010,872.63	2,357.90	0.88
		Base	100.851473	1,008,514.73	101.087263	1,010,872.63	2,357.90	0.88
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	475,000.000	Local	103.736234	492,747.11	103.643490	492,306.58	-440.53	0.43
		Base	103.736234	492,747.11	103.643490	492,306.58	-440.53	0.43
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR				0.734500	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.411933	1,807,414.79	7,414.79	1.58
		Base	100.000000	1,800,000.00	100.411933	1,807,414.79	7,414.79	1.58
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
	500,000.000	Local	102.037596	510,187.98	102.086102	510,430.51	242.53	0.45
		Base	102.037596	510,187.98	102.086102	510,430.51	242.53	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3				1.940000	15 Mar 2024		
	903,518.910	Local	100.028853	903,779.60	100.944930	912,056.53	8,276.93	0.80
Original Face:	1,175,000.000	Base	100.028853	903,779.60	100.944930	912,056.53	8,276.93	0.80

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58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3				3.030000	17 Jan 2023		
	86,680.330	Local	100.342973	86,977.62	100.345260	86,979.60	1.98	0.08
Original Face:	800,000.000	Base	100.342973	86,977.62	100.345260	86,979.60	1.98	0.08
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9				2.900000	07 Mar 2024		
	500,000.000	Local	105.865404	529,327.02	105.688431	528,442.16	-884.86	0.46
		Base	105.865404	529,327.02	105.688431	528,442.16	-884.86	0.46
6174468K8	MORGAN STANLEY SR UNSECURED 01/23 VAR				0.750000	20 Jan 2023		
	500,000.000	Local	100.154914	500,774.57	100.232001	501,160.01	385.44	0.44
		Base	100.154914	500,774.57	100.232001	501,160.01	385.44	0.44
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR				0.560000	10 Nov 2023		
	445,000.000	Local	100.008472	445,037.70	100.164000	445,729.80	692.10	0.39
		Base	100.008472	445,037.70	100.164000	445,729.80	692.10	0.39
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR				0.529000	25 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	100.095000	500,475.00	475.00	0.44
		Base	100.000000	500,000.00	100.095000	500,475.00	475.00	0.44
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR				0.731000	05 Apr 2024		
	500,000.000	Local	100.000000	500,000.00	100.305505	501,527.53	1,527.53	0.44
		Base	100.000000	500,000.00	100.305505	501,527.53	1,527.53	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7				2.700000	15 Feb 2023		
	485,000.000	Local	99.749538	483,785.26	103.106118	500,064.67	16,279.41	0.44
		Base	99.749538	483,785.26	103.106118	500,064.67	16,279.41	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	455,000.000	Local	99.982547	454,920.59	100.600546	457,732.48	2,811.89	0.40
		Base	99.982547	454,920.59	100.600546	457,732.48	2,811.89	0.40
654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023		
	1,000,000.000	Local	101.883082	1,018,830.82	102.884887	1,028,848.87	10,018.05	0.90
		Base	101.883082	1,018,830.82	102.884887	1,028,848.87	10,018.05	0.90
65479CAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A2A				0.470000	17 Oct 2022		
	144,190.160	Local	100.072897	144,295.27	100.027220	144,229.41	-65.86	0.13
Original Face:	845,000.000	Base	100.072897	144,295.27	100.027220	144,229.41	-65.86	0.13

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65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3					0.550000	15 Jul 2024		
		Local	608,000.000	100.332426	610,021.15	100.288370	609,753.29	-267.86	0.53
Original Face:		Base	608,000.000	100.332426	610,021.15	100.288370	609,753.29	-267.86	0.53
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2					0.160000	15 Feb 2024		
		Local	705,000.000	99.997391	704,981.61	99.990360	704,932.04	-49.57	0.62
Original Face:		Base	705,000.000	99.997391	704,981.61	99.990360	704,932.04	-49.57	0.62
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	965,000.000	100.000000	965,000.00	100.187889	966,813.13	1,813.13	0.84
		Base		100.000000	965,000.00	100.187889	966,813.13	1,813.13	0.84
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584					0.584000	14 Jun 2024		
		Local	385,000.000	100.000000	385,000.00	100.301054	386,159.06	1,159.06	0.34
		Base		100.000000	385,000.00	100.301054	386,159.06	1,159.06	0.34
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.850190	698,951.33	101.196334	708,374.34	9,423.01	0.62
		Base		99.850190	698,951.33	101.196334	708,374.34	9,423.01	0.62
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.000000	500,000.00	100.060377	500,301.89	301.89	0.44
		Base		100.000000	500,000.00	100.060377	500,301.89	301.89	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	100.867836	706,074.85	103.056182	721,393.27	15,318.42	0.63
		Base		100.867836	706,074.85	103.056182	721,393.27	15,318.42	0.63
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	100.392422	423,656.02	100.447172	423,887.07	231.05	0.37
		Base		100.392422	423,656.02	100.447172	423,887.07	231.05	0.37
69353RFB9	PNC BANK NA SR UNSECURED 02/22 2.625					2.625000	17 Feb 2022		
		Local	560,000.000	100.917248	565,136.59	100.937337	565,249.09	112.50	0.49
		Base		100.917248	565,136.59	100.937337	565,249.09	112.50	0.49
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	101.651916	508,259.58	101.870199	509,351.00	1,091.42	0.44
		Base		101.651916	508,259.58	101.870199	509,351.00	1,091.42	0.44

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69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.453380	24 Feb 2023		
		Local	500,000.000	99.892286	499,461.43	100.110742	500,553.71	1,092.28	0.44
		Base		99.892286	499,461.43	100.110742	500,553.71	1,092.28	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.079996	250,199.99	102.048512	255,121.28	4,921.29	0.22
		Base		100.079996	250,199.99	102.048512	255,121.28	4,921.29	0.22
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35					0.350000	02 Feb 2024		
		Local	280,000.000	99.906354	279,737.79	99.706196	279,177.35	-560.44	0.24
		Base		99.906354	279,737.79	99.706196	279,177.35	-560.44	0.24
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5					0.500000	09 Aug 2024		
		Local	590,000.000	99.947117	589,687.99	99.852413	589,129.24	-558.75	0.51
		Base		99.947117	589,687.99	99.852413	589,129.24	-558.75	0.51
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	100.019928	470,093.66	100.018206	470,085.57	-8.09	0.41
		Base		100.019928	470,093.66	100.018206	470,085.57	-8.09	0.41
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.490750	02 May 2022		
		Local	525,000.000	100.126688	525,665.11	100.244491	526,283.58	618.47	0.46
		Base		100.126688	525,665.11	100.244491	526,283.58	618.47	0.46
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.890241	489,462.18	100.871566	494,270.67	4,808.49	0.43
		Base		99.890241	489,462.18	100.871566	494,270.67	4,808.49	0.43
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.960125	279,888.35	100.334000	280,935.20	1,046.85	0.25
		Base		99.960125	279,888.35	100.334000	280,935.20	1,046.85	0.25
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37					2.370000	15 Sep 2022		
		Local	500,000.000	101.997624	509,988.12	101.995659	509,978.30	-9.82	0.45
		Base		101.997624	509,988.12	101.995659	509,978.30	-9.82	0.45
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR					0.520000	23 Apr 2024		
		Local	1,231,000.000	100.068872	1,231,847.82	100.156980	1,232,932.42	1,084.60	1.08
		Base		100.068872	1,231,847.82	100.156980	1,232,932.42	1,084.60	1.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
79466LAG9	SALESFORCE.COM INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.956068	999,560.68	100.218199	1,002,181.99	2,621.31	0.87
		Base		99.956068	999,560.68	100.218199	1,002,181.99	2,621.31	0.87
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.978775	599,872.65	100.012546	600,075.28	202.63	0.52
		Base		99.978775	599,872.65	100.012546	600,075.28	202.63	0.52
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.987993	599,927.96	101.664372	609,986.23	10,058.27	0.53
		Base		99.987993	599,927.96	101.664372	609,986.23	10,058.27	0.53
882508BA1	TEXAS INSTRUMENTS INC SR UNSECURED 05/22 1.85					1.850000	15 May 2022		
		Local	400,000.000	101.046000	404,184.00	101.031437	404,125.75	-58.25	0.35
		Base		101.046000	404,184.00	101.031437	404,125.75	-58.25	0.35
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.845997	753,837.28	102.006065	770,145.79	16,308.51	0.67
		Base		99.845997	753,837.28	102.006065	770,145.79	16,308.51	0.67
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2					0.140000	16 Jan 2024		
		Local	570,000.000	99.998160	569,989.51	99.949360	569,711.35	-278.16	0.50
Original Face:		Base	570,000.000	99.998160	569,989.51	99.949360	569,711.35	-278.16	0.50
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	75,569.140	99.999457	75,568.73	100.110320	75,652.51	83.78	0.07
Original Face:		Base	600,000.000	99.999457	75,568.73	100.110320	75,652.51	83.78	0.07
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	327,806.840	99.996199	327,794.38	101.025130	331,167.29	3,372.91	0.29
Original Face:		Base	345,000.000	99.996199	327,794.38	101.025130	331,167.29	3,372.91	0.29
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	526,138.830	99.997252	526,124.37	100.028330	526,287.89	163.52	0.46
Original Face:		Base	1,000,000.000	99.997252	526,124.37	100.028330	526,287.89	163.52	0.46
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	255,728.010	99.992281	255,708.27	101.154380	258,680.08	2,971.81	0.23
Original Face:		Base	550,000.000	99.992281	255,708.27	101.154380	258,680.08	2,971.81	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
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3					0.260000	15 May 2025		
		Local	415,000.000	99.984205	414,934.45	100.003330	415,013.82	79.37	0.36
Original Face:		Base	415,000.000	99.984205	414,934.45	100.003330	415,013.82	79.37	0.36
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.965492	999,654.92	101.444161	1,014,441.61	14,786.69	0.89
		Base		99.965492	999,654.92	101.444161	1,014,441.61	14,786.69	0.89
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	800,000.000	99.593703	796,749.62	99.585938	796,687.50	-62.12	0.70
		Base		99.593703	796,749.62	99.585938	796,687.50	-62.12	0.70
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		Local	1,015,000.000	100.770841	1,022,824.04	100.759011	1,022,703.96	-120.08	0.89
		Base		100.770841	1,022,824.04	100.759011	1,022,703.96	-120.08	0.89
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.365506	501,827.53	102.365513	511,827.57	10,000.04	0.45
		Base		100.365506	501,827.53	102.365513	511,827.57	10,000.04	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55					0.550000	15 May 2024		
		Local	295,000.000	99.926251	294,782.44	100.033816	295,099.76	317.32	0.26
		Base		99.926251	294,782.44	100.033816	295,099.76	317.32	0.26
92343VDX9	VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR					1.118000	16 Mar 2022		
		Local	1,000,000.000	100.544880	1,005,448.80	100.524691	1,005,246.91	-201.89	0.88
		Base		100.544880	1,005,448.80	100.524691	1,005,246.91	-201.89	0.88
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR					0.550000	22 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	100.681000	1,006,810.00	6,810.00	0.88
		Base		100.000000	1,000,000.00	100.681000	1,006,810.00	6,810.00	0.88
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	500,000.000	100.242464	501,212.32	100.379719	501,898.60	686.28	0.44
		Base		100.242464	501,212.32	100.379719	501,898.60	686.28	0.44
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	104.749403	1,047,494.03	105.506145	1,055,061.45	7,567.42	0.92
		Base		104.749403	1,047,494.03	105.506145	1,055,061.45	7,567.42	0.92

& 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
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
			500,000.000	105.403902	527,019.51	106.023210	530,116.05	3,096.54	0.46
		Base		105.403902	527,019.51	106.023210	530,116.05	3,096.54	0.46
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.648250	22 Oct 2021		
			500,000.000	100.023264	500,116.32	100.045477	500,227.39	111.07	0.44
		Base		100.023264	500,116.32	100.045477	500,227.39	111.07	0.44
US DOLLAR Total									
			110,668,088.630		111,382,086.34		111,856,118.23	474,031.89	97.63
Original Face:		Base	45,785,000.000		111,382,086.34		111,856,118.23	474,031.89	97.63
FIXED INCOME Total									
			110,668,088.630	Base	111,382,086.34		111,856,118.23	474,031.89	97.63
Original Face:			45,785,000.000						

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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									
		112,113,940.810	Base		112,828,590.94		113,302,622.82	474,031.88	100.00
	Original Face:	45,785,000.000							

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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								
			25,000.010	1.000000	25,000.01	1.000000	25,000.01	0.00	0.00
		Base		1.000000	25,000.01	1.000000	25,000.01	0.00	0.00
US DOLLAR Total									
			25,000.010		25,000.01		25,000.01	0.00	0.00
		Base			25,000.01		25,000.01	0.00	0.00
CASH Total									
			25,000.010	Base	25,000.01		25,000.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.220000	01 Sep 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
138994009	CANTOR FITZGERALD REPO REPO					0.200000	08 Sep 2021		
			45,000,000.000	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	4.19
		Base		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	4.19
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Sep 2021		
			10,002,676.800	100.000000	10,002,676.80	100.000000	10,002,676.80	0.00	0.93
		Base		100.000000	10,002,676.80	100.000000	10,002,676.80	0.00	0.93
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Sep 2021		
			25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.33
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.997500	39,999,000.00	99.997500	39,999,000.00	0.00	3.72
		Base		99.997500	39,999,000.00	99.997500	39,999,000.00	0.00	3.72
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.974266	24,993,566.39	99.974266	24,993,566.39	0.00	2.33
		Base		99.974266	24,993,566.39	99.974266	24,993,566.39	0.00	2.33
912796A90	TREASURY BILL 12/21 0.00000					0.094000	30 Dec 2021		
		Local	25,000,000.000	99.968667	24,992,166.67	99.968667	24,992,166.67	0.00	2.33
		Base		99.968667	24,992,166.67	99.968667	24,992,166.67	0.00	2.33
912796C31	TREASURY BILL 01/22 0.00000					0.071000	27 Jan 2022		
		Local	25,000,000.000	99.970811	24,992,702.78	99.970811	24,992,702.78	0.00	2.33
		Base		99.970811	24,992,702.78	99.970811	24,992,702.78	0.00	2.33
912796K57	TREASURY BILL 07/22 0.00000					0.075000	14 Jul 2022		
		Local	35,000,000.000	99.934167	34,976,958.33	99.934167	34,976,958.33	0.00	3.26
		Base		99.934167	34,976,958.33	99.934167	34,976,958.33	0.00	3.26
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	01 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
926NKW009	AMHERST PIERPONT 04/15 VAR					0.050000	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
926NKW009	AMHERST PIERPONT 04/15 VAR					0.300000	18 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.93
979QHR003	SOUTH STREET REPO					0.060000	01 Sep 2021		
		Local	256,170,338.630	100.000000	256,170,338.63	100.000000	256,170,338.63	0.00	23.86
		Base		100.000000	256,170,338.63	100.000000	256,170,338.63	0.00	23.86
US DOLLAR Total									
		Local	531,173,015.430		531,127,409.60		531,127,409.60	0.00	49.46
		Base			531,127,409.60		531,127,409.60	0.00	49.46

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Base Currency: 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									
			531,173,015.430		531,127,409.60		531,127,409.60	0.00	49.46
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
			4,266,709.290	100.940568	4,306,840.60	105.253794	4,490,873.41	184,032.81	0.42
	Original Face:		20,540,000.000	100.940568	4,306,840.60	105.253794	4,490,873.41	184,032.81	0.42
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
			20,000,000.000	99.997568	19,999,513.68	100.336701	20,067,340.20	67,826.52	1.87
				99.997568	19,999,513.68	100.336701	20,067,340.20	67,826.52	1.87
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
			5,000,000.000	100.000000	5,000,000.00	100.222028	5,011,101.40	11,101.40	0.47
				100.000000	5,000,000.00	100.222028	5,011,101.40	11,101.40	0.47
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR					0.140000	15 Sep 2022		
			10,000,000.000	100.000000	10,000,000.00	100.063142	10,006,314.20	6,314.20	0.93
				100.000000	10,000,000.00	100.063142	10,006,314.20	6,314.20	0.93
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR					0.115000	21 Dec 2021		
			5,000,000.000	100.000000	5,000,000.00	100.013226	5,000,661.30	661.30	0.47
				100.000000	5,000,000.00	100.013226	5,000,661.30	661.30	0.47
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	17 Mar 2026		
			5,000,000.000	100.000000	5,000,000.00	100.000189	5,000,009.45	9.45	0.47
				100.000000	5,000,000.00	100.000189	5,000,009.45	9.45	0.47
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
			15,000,000.000	100.000000	15,000,000.00	100.032302	15,004,845.30	4,845.30	1.40
				100.000000	15,000,000.00	100.032302	15,004,845.30	4,845.30	1.40
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
			20,000,000.000	100.000000	20,000,000.00	100.245988	20,049,197.60	49,197.60	1.87
				100.000000	20,000,000.00	100.245988	20,049,197.60	49,197.60	1.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4					0.400000	03 Jun 2024		
		Local	7,500,000.000	100.000000	7,500,000.00	99.951322	7,496,349.15	-3,650.85	0.70
		Base		100.000000	7,500,000.00	99.951322	7,496,349.15	-3,650.85	0.70
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	100.025556	10,002,555.60	2,555.60	0.93
		Base		100.000000	10,000,000.00	100.025556	10,002,555.60	2,555.60	0.93
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	6,354,091.040	104.396997	6,633,480.21	108.899573	6,919,578.01	286,097.80	0.64
Original Face:		Base	24,487,993.000	104.396997	6,633,480.21	108.899573	6,919,578.01	286,097.80	0.64
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,749,825.100	104.315934	1,825,346.39	108.584053	1,900,031.01	74,684.62	0.18
Original Face:		Base	10,000,000.000	104.315934	1,825,346.39	108.584053	1,900,031.01	74,684.62	0.18
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.224750	03 Jan 2022		
		Local	5,000,000.000	100.026976	5,001,348.78	100.056780	5,002,839.00	1,490.22	0.47
		Base		100.026976	5,001,348.78	100.056780	5,002,839.00	1,490.22	0.47
313313NL8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000						26 Oct 2021		
		Local	10,000,000.000	99.990833	9,999,083.33	99.993890	9,999,389.00	305.67	0.93
		Base		99.990833	9,999,083.33	99.993890	9,999,389.00	305.67	0.93
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.993362	4,999,668.11	100.607780	5,030,389.00	30,720.89	0.47
		Base		99.993362	4,999,668.11	100.607780	5,030,389.00	30,720.89	0.47
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	100.126134	5,006,306.70	6,306.70	0.47
		Base		100.000000	5,000,000.00	100.126134	5,006,306.70	6,306.70	0.47
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.966734	9,996,673.40	-3,326.60	0.93
		Base		100.000000	10,000,000.00	99.966734	9,996,673.40	-3,326.60	0.93
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004193	10,000,419.30	419.30	0.93
		Base		100.000000	10,000,000.00	100.004193	10,000,419.30	419.30	0.93

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.867240	4,993,362.00	-6,638.00	0.46
		Base		100.000000	5,000,000.00	99.867240	4,993,362.00	-6,638.00	0.46
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	100.060345	5,003,017.25	3,017.25	0.47
		Base		100.000000	5,000,000.00	100.060345	5,003,017.25	3,017.25	0.47
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96					0.960000	13 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.906314	4,995,315.70	-4,684.30	0.47
		Base		100.000000	5,000,000.00	99.906314	4,995,315.70	-4,684.30	0.47
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09					0.090000	18 Nov 2022		
		Local	40,000,000.000	99.974565	39,989,826.09	99.935945	39,974,378.00	-15,448.09	3.72
		Base		99.974565	39,989,826.09	99.935945	39,974,378.00	-15,448.09	3.72
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.899055	9,989,905.50	-10,094.50	0.93
		Base		100.000000	10,000,000.00	99.899055	9,989,905.50	-10,094.50	0.93
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.991328	15,998,612.55	100.926571	16,148,251.36	149,638.81	1.50
		Base		99.991328	15,998,612.55	100.926571	16,148,251.36	149,638.81	1.50
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,161,828.680	99.782423	2,157,125.04	102.471800	2,215,264.76	58,139.72	0.21
Original Face:		Base	11,452,445.000	99.782423	2,157,125.04	102.471800	2,215,264.76	58,139.72	0.21
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	2,517,761.260	100.268487	2,524,521.13	102.385640	2,577,825.98	53,304.85	0.24
Original Face:		Base	11,058,708.000	100.268487	2,524,521.13	102.385640	2,577,825.98	53,304.85	0.24
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.928913	4,996,445.65	-3,554.35	0.47
		Base		100.000000	5,000,000.00	99.928913	4,996,445.65	-3,554.35	0.47
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,102,821.800	99.979048	1,102,590.74	102.482800	1,130,202.66	27,611.92	0.11
Original Face:		Base	10,000,000.000	99.979048	1,102,590.74	102.482800	1,130,202.66	27,611.92	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
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	1,177,771.770	100.686585	1,185,858.18	102.441360	1,206,525.42	20,667.24	0.11
Original Face:		Base	12,022,600.000	100.686585	1,185,858.18	102.441360	1,206,525.42	20,667.24	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,236,596.860	100.340116	1,240,802.72	101.437770	1,254,376.28	13,573.56	0.12
Original Face:		Base	15,363,692.000	100.340116	1,240,802.72	101.437770	1,254,376.28	13,573.56	0.12
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	3,273,122.400	101.085544	3,308,653.58	103.267960	3,380,086.73	71,433.15	0.31
Original Face:		Base	24,000,000.000	101.085544	3,308,653.58	103.267960	3,380,086.73	71,433.15	0.31
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	749,991.730	101.539950	761,541.23	103.654450	777,399.80	15,858.57	0.07
Original Face:		Base	9,815,000.000	101.539950	761,541.23	103.654450	777,399.80	15,858.57	0.07
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	572,414.900	101.469186	580,824.74	104.160010	596,227.42	15,402.68	0.06
Original Face:		Base	10,000,000.000	101.469186	580,824.74	104.160010	596,227.42	15,402.68	0.06
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	695,443.800	107.894852	750,348.06	113.430890	788,848.09	38,500.03	0.07
Original Face:		Base	12,777,000.000	107.894852	750,348.06	113.430890	788,848.09	38,500.03	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	255,270.200	105.552485	269,444.04	116.263600	296,786.32	27,342.28	0.03
Original Face:		Base	10,000,000.000	105.552485	269,444.04	116.263600	296,786.32	27,342.28	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	215,988.900	103.902126	224,417.06	110.717940	239,138.46	14,721.40	0.02
Original Face:		Base	5,000,000.000	103.902126	224,417.06	110.717940	239,138.46	14,721.40	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	117,364.000	102.195247	119,940.43	102.284660	120,045.37	104.94	0.01
Original Face:		Base	16,000,000.000	102.195247	119,940.43	102.284660	120,045.37	104.94	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	136,272.250	104.680645	142,650.67	107.770750	146,861.63	4,210.96	0.01
Original Face:		Base	5,000,000.000	104.680645	142,650.67	107.770750	146,861.63	4,210.96	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
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.120000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.030728	20,006,145.60	6,145.60	1.86
		Base		100.000000	20,000,000.00	100.030728	20,006,145.60	6,145.60	1.86
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					1.875000	20 Apr 2042		
		Local	489,177.360	102.552884	501,665.49	104.226788	509,853.85	8,188.36	0.05
Original Face:		Base	9,875,825.000	102.552884	501,665.49	104.226788	509,853.85	8,188.36	0.05
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	378,887.800	99.949138	378,695.09	106.120427	402,077.35	23,382.26	0.04
Original Face:		Base	5,000,000.000	99.949138	378,695.09	106.120427	402,077.35	23,382.26	0.04
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	1,665,578.700	100.924700	1,680,980.30	102.214590	1,702,464.44	21,484.14	0.16
Original Face:		Base	10,000,000.000	100.924700	1,680,980.30	102.214590	1,702,464.44	21,484.14	0.16
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	41,766.920	99.697488	41,640.57	100.788440	42,096.23	455.66	0.00
Original Face:		Base	2,000,000.000	99.697488	41,640.57	100.788440	42,096.23	455.66	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	68,025.150	100.120411	68,107.06	100.226310	68,179.10	72.04	0.01
Original Face:		Base	5,000,000.000	100.120411	68,107.06	100.226310	68,179.10	72.04	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,479,757.500	95.646998	2,371,813.61	101.069900	2,506,288.43	134,474.82	0.23
Original Face:		Base	10,000,000.000	95.646998	2,371,813.61	101.069900	2,506,288.43	134,474.82	0.23
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	4,252,074.800	94.685056	4,026,079.41	101.387450	4,311,070.21	284,990.80	0.40
Original Face:		Base	10,000,000.000	94.685056	4,026,079.41	101.387450	4,311,070.21	284,990.80	0.40
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,141,997.350	97.816811	3,073,401.60	103.609090	3,255,394.86	181,993.26	0.30
Original Face:		Base	5,000,000.000	97.816811	3,073,401.60	103.609090	3,255,394.86	181,993.26	0.30
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	984,093.800	100.778994	991,759.83	104.999640	1,033,294.95	41,535.12	0.10
Original Face:		Base	10,000,000.000	100.778994	991,759.83	104.999640	1,033,294.95	41,535.12	0.10

& 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
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	970,123.200	100.214895	972,207.95	103.962370	1,008,563.07	36,355.12	0.09
Original Face:		Base	10,000,000.000	100.214895	972,207.95	103.962370	1,008,563.07	36,355.12	0.09
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	2,099,171.800	96.009150	2,015,397.01	101.622510	2,133,231.07	117,834.06	0.20
Original Face:		Base	4,000,000.000	96.009150	2,015,397.01	101.622510	2,133,231.07	117,834.06	0.20
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,952,350.850	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.28
Original Face:		Base	5,000,000.000	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.28
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	1,012,992.800	99.905535	1,012,035.88	101.616320	1,029,366.01	17,330.13	0.10
Original Face:		Base	10,000,000.000	99.905535	1,012,035.88	101.616320	1,029,366.01	17,330.13	0.10
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,398,838.750	100.066896	1,399,774.52	102.199320	1,429,603.69	29,829.17	0.13
Original Face:		Base	5,000,000.000	100.066896	1,399,774.52	102.199320	1,429,603.69	29,829.17	0.13
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	3,191,006.800	99.633711	3,179,318.50	104.739820	3,342,254.78	162,936.28	0.31
Original Face:		Base	5,000,000.000	99.633711	3,179,318.50	104.739820	3,342,254.78	162,936.28	0.31
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	968,408.950	99.873828	967,187.09	104.437100	1,011,378.22	44,191.13	0.09
Original Face:		Base	10,000,000.000	99.873828	967,187.09	104.437100	1,011,378.22	44,191.13	0.09
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
		Local	5,000,000.000	111.520522	5,576,026.11	110.978580	5,548,929.00	-27,097.11	0.52
		Base		111.520522	5,576,026.11	110.978580	5,548,929.00	-27,097.11	0.52
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.195899	1,733,389.05	101.691728	1,759,266.89	25,877.84	0.16
		Base		100.195899	1,733,389.05	101.691728	1,759,266.89	25,877.84	0.16
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	10,000,000.000	107.511062	10,751,106.20	107.019898	10,701,989.80	-49,116.40	1.00
		Base		107.511062	10,751,106.20	107.019898	10,701,989.80	-49,116.40	1.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	5,000,000.000	Local	99.782793	4,989,139.67	100.569747	5,028,487.35	39,347.68	0.47
		Base	99.782793	4,989,139.67	100.569747	5,028,487.35	39,347.68	0.47
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	30,000,000.000	Local	99.972656	29,991,796.66	99.988457	29,996,537.10	4,740.44	2.79
		Base	99.972656	29,991,796.66	99.988457	29,996,537.10	4,740.44	2.79
912796M55	TREASURY BILL 10/21 0.00000					26 Oct 2021		
	20,000,000.000	Local	99.991536	19,998,307.18	99.991597	19,998,319.40	12.22	1.86
		Base	99.991536	19,998,307.18	99.991597	19,998,319.40	12.22	1.86
912796ZC6	CASH MGMT BILL 11/21 0.00000					01 Nov 2021		
	20,000,000.000	Local	99.990257	19,998,051.39	99.990172	19,998,034.40	-16.99	1.86
		Base	99.990257	19,998,051.39	99.990172	19,998,034.40	-16.99	1.86
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	40,000,000.000	Local	101.887121	40,754,848.28	101.914062	40,765,624.80	10,776.52	3.80
		Base	101.887121	40,754,848.28	101.914062	40,765,624.80	10,776.52	3.80
912828WY2	US TREASURY N/B 07/21 2.25				2.250000	31 Jul 2021		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912828YF1	US TREASURY N/B 09/22 1.5				1.500000	15 Sep 2022		
	20,000,000.000	Local	101.429949	20,285,989.78	101.464844	20,292,968.80	6,979.02	1.89
		Base	101.429949	20,285,989.78	101.464844	20,292,968.80	6,979.02	1.89
912828Z60	US TREASURY N/B 01/22 1.375				1.375000	31 Jan 2022		
	20,000,000.000	Local	99.966698	19,993,339.60	100.539062	20,107,812.40	114,472.80	1.87
		Base	99.966698	19,993,339.60	100.539062	20,107,812.40	114,472.80	1.87
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	99.983913	19,996,782.67	100.031250	20,006,250.00	9,467.33	1.86
		Base	99.983913	19,996,782.67	100.031250	20,006,250.00	9,467.33	1.86
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.716558	9,871,655.84	99.101562	9,910,156.20	38,500.36	0.92
		Base	98.716558	9,871,655.84	99.101562	9,910,156.20	38,500.36	0.92

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
			35,000,000.000	99.819503	34,936,825.99	99.921875	34,972,656.25	35,830.26	3.26
		Base		99.819503	34,936,825.99	99.921875	34,972,656.25	35,830.26	3.26
US DOLLAR Total									
			537,907,526.510		540,029,796.67		542,698,435.03	2,668,638.36	50.54
Original Face:		Base	323,393,263.000		540,029,796.67		542,698,435.03	2,668,638.36	50.54
FIXED INCOME Total									
			537,907,526.510	Base	540,029,796.67		542,698,435.03	2,668,638.36	50.54
Original Face:			323,393,263.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,069,105,541.950	Base		1,071,182,206.28		1,073,850,844.64	2,668,638.36	100.00
	Original Face:	323,393,263.000							

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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								
		6,250.020	Local	1.000000	6,250.02	1.000000	6,250.02	0.00	0.00
			Base	1.000000	6,250.02	1.000000	6,250.02	0.00	0.00
US DOLLAR Total									
		6,250.020	Local		6,250.02		6,250.02	0.00	0.00
			Base		6,250.02		6,250.02	0.00	0.00
CASH Total									
		6,250.020	Base		6,250.02		6,250.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314PWQ0	AMAZON COM INC DISC COML					0.060000	24 Sep 2021		
		10,000,000.000	Local	99.996167	9,999,616.67	99.996167	9,999,616.67	0.00	0.49
			Base	99.996167	9,999,616.67	99.996167	9,999,616.67	0.00	0.49
03040LW13	AMERICAN WATER CAPIT					0.090000	01 Sep 2021		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.23
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.23
03040LW21	AMERICAN WATER CAPIT					0.080000	02 Sep 2021		
		15,000,000.000	Local	99.999778	14,999,966.67	99.999778	14,999,966.67	0.00	0.74
			Base	99.999778	14,999,966.67	99.999778	14,999,966.67	0.00	0.74
03040LWM7	AMERICAN WATER CAPIT					0.090000	21 Sep 2021		
		10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.49
			Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.49
0347M2XJ0	ANGLESEA FDG PLC and ANG					0.120000	18 Oct 2021		
		25,000,000.000	Local	99.984333	24,996,083.33	99.984333	24,996,083.33	0.00	1.23
			Base	99.984333	24,996,083.33	99.984333	24,996,083.33	0.00	1.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0347M2YW0	ANGLESEA FDG PLC and ANG				0.110000	30 Nov 2021		
	25,000,000.000	Local	99.972500	24,993,125.00	99.972500	24,993,125.00	0.00	1.23
		Base	99.972500	24,993,125.00	99.972500	24,993,125.00	0.00	1.23
03785DXR2	APPLE INC				0.060000	25 Oct 2021		
	25,000,000.000	Local	99.991000	24,997,750.00	99.991000	24,997,750.00	0.00	1.23
		Base	99.991000	24,997,750.00	99.991000	24,997,750.00	0.00	1.23
04821TX42	ATLANTIC ASSET SECUR				0.110000	04 Oct 2021		
	21,650,000.000	Local	99.989917	21,647,816.96	99.989917	21,647,816.96	0.00	1.06
		Base	99.989917	21,647,816.96	99.989917	21,647,816.96	0.00	1.06
04821TXK6	ATLANTIC ASSET SECUR				0.100000	19 Oct 2021		
	20,000,000.000	Local	99.986667	19,997,333.33	99.986667	19,997,333.33	0.00	0.98
		Base	99.986667	19,997,333.33	99.986667	19,997,333.33	0.00	0.98
04821TYC3	ATLANTIC ASSET SECUR				0.120000	12 Nov 2021		
	7,000,000.000	Local	99.976000	6,998,320.00	99.976000	6,998,320.00	0.00	0.34
		Base	99.976000	6,998,320.00	99.976000	6,998,320.00	0.00	0.34
05253AW14	AUST & NEW ZEA				0.130000	01 Sep 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.23
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.23
05253AW22	AUST & NEW ZEA				0.070000	02 Sep 2021		
	5,000,000.000	Local	99.999806	4,999,990.28	99.999806	4,999,990.28	0.00	0.25
		Base	99.999806	4,999,990.28	99.999806	4,999,990.28	0.00	0.25
05253CA48	AUST & NEW ZEA				0.120000	04 Jan 2022		
	15,000,000.000	Local	99.958333	14,993,750.00	99.958333	14,993,750.00	0.00	0.74
		Base	99.958333	14,993,750.00	99.958333	14,993,750.00	0.00	0.74
05253CC12	AUST & NEW ZEA				0.200000	01 Mar 2022		
	10,000,000.000	Local	99.899444	9,989,944.44	99.899444	9,989,944.44	0.00	0.49
		Base	99.899444	9,989,944.44	99.899444	9,989,944.44	0.00	0.49
06367CFG7	BANK OF MONTREAL-				0.220000	18 May 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367CJQ1	BANK OF MONTREAL-				0.200000	02 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
06417MPH2	BANK OF NOVA SCOTIA				0.230000	11 May 2022		
	10,000,000.000	Local	100.007009	10,000,700.89	100.007009	10,000,700.89	0.00	0.49
		Base	100.007009	10,000,700.89	100.007009	10,000,700.89	0.00	0.49
06417MQC2	BANK OF NOVA SCOTIA				0.210000	07 Jun 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
07010JWV9	BASIN ELEC PWR COOP				0.100000	29 Sep 2021		
	10,000,000.000	Local	99.992222	9,999,222.20	99.992222	9,999,222.20	0.00	0.49
		Base	99.992222	9,999,222.20	99.992222	9,999,222.20	0.00	0.49
07644AZ72	BEDFORD ROW FDG CORP				0.140000	07 Dec 2021		
	10,000,000.000	Local	99.962278	9,996,227.78	99.962278	9,996,227.78	0.00	0.49
		Base	99.962278	9,996,227.78	99.962278	9,996,227.78	0.00	0.49
07644BA36	BEDFORD ROW FDG CORP				0.210000	03 Jan 2022		
	5,000,000.000	Local	99.927667	4,996,383.33	99.927667	4,996,383.33	0.00	0.25
		Base	99.927667	4,996,383.33	99.927667	4,996,383.33	0.00	0.25
07644BBA9	BEDFORD ROW FDG CORP				0.120000	10 Feb 2022		
	25,000,000.000	Local	99.946000	24,986,500.00	99.946000	24,986,500.00	0.00	1.23
		Base	99.946000	24,986,500.00	99.946000	24,986,500.00	0.00	1.23
07645RCS3	BEDFORD ROW FDG CORP				0.184500	20 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
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	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
13606CV50	CANADIAN IMPERIAL BK				0.070000	03 Sep 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.23
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738JW97	CAN AST + CAN LTD JT				0.090000	09 Sep 2021		
	15,000,000.000	Local	99.998000	14,999,700.00	99.998000	14,999,700.00	0.00	0.74
		Base	99.998000	14,999,700.00	99.998000	14,999,700.00	0.00	0.74
13738JWE6	CAN AST + CAN LTD JT				0.080000	14 Sep 2021		
	5,000,000.000	Local	99.997111	4,999,855.56	99.997111	4,999,855.56	0.00	0.25
		Base	99.997111	4,999,855.56	99.997111	4,999,855.56	0.00	0.25
13738JWN6	CAN AST + CAN LTD JT				0.100000	22 Sep 2021		
	20,000,000.000	Local	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	0.98
		Base	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	0.98
13738JWN6	CAN AST + CAN LTD JT				0.110000	22 Sep 2021		
	2,000,000.000	Local	99.993584	1,999,871.67	99.993584	1,999,871.67	0.00	0.10
		Base	99.993584	1,999,871.67	99.993584	1,999,871.67	0.00	0.10
15060XYF3	CEDAR SPRING CPTL CO				0.120000	15 Nov 2021		
	25,000,000.000	Local	99.975000	24,993,750.00	99.975000	24,993,750.00	0.00	1.23
		Base	99.975000	24,993,750.00	99.975000	24,993,750.00	0.00	1.23
15963TWA3	CHARIOT FNDG LLC				0.080000	10 Sep 2021		
	20,000,000.000	Local	99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	0.98
		Base	99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	0.98
15963TX46	CHARIOT FNDG LLC				0.110000	04 Oct 2021		
	15,000,000.000	Local	99.989917	14,998,487.50	99.989917	14,998,487.50	0.00	0.74
		Base	99.989917	14,998,487.50	99.989917	14,998,487.50	0.00	0.74
15963TXT1	CHARIOT FNDG LLC				0.110000	27 Oct 2021		
	15,000,000.000	Local	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.74
		Base	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.74
16677JWM4	CHEVRON CORP				0.050000	21 Sep 2021		
	15,000,000.000	Local	99.997222	14,999,583.33	99.997222	14,999,583.33	0.00	0.74
		Base	99.997222	14,999,583.33	99.997222	14,999,583.33	0.00	0.74
16677JWT9	CHEVRON CORP				0.070000	27 Sep 2021		
	10,000,000.000	Local	99.994945	9,999,494.45	99.994945	9,999,494.45	0.00	0.49
		Base	99.994945	9,999,494.45	99.994945	9,999,494.45	0.00	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677JXV3	CHEVRON CORP					0.160000	29 Oct 2021		
		Local	10,000,000.000	99.974222	9,997,422.22	99.974222	9,997,422.22	0.00	0.49
		Base		99.974222	9,997,422.22	99.974222	9,997,422.22	0.00	0.49
19121BH10	COCA-COLA COMPANY					0.120000	01 Aug 2022		
		Local	15,000,000.000	99.888667	14,983,300.00	99.888667	14,983,300.00	0.00	0.73
		Base		99.888667	14,983,300.00	99.888667	14,983,300.00	0.00	0.73
2063C0Y14	CONCORD MIN CPTL CO					0.120000	01 Nov 2021		
		Local	25,000,000.000	99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	1.23
		Base		99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	1.23
2063C0YA4	CONCORD MIN CPTL CO					0.120000	10 Nov 2021		
		Local	25,000,000.000	99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.23
		Base		99.976667	24,994,166.67	99.976667	24,994,166.67	0.00	1.23
30229BAQ0	EXXON MOBIL CORP					0.050000	24 Jan 2022		
		Local	10,000,000.000	99.979861	9,997,986.11	99.979861	9,997,986.11	0.00	0.49
		Base		99.979861	9,997,986.11	99.979861	9,997,986.11	0.00	0.49
30229BC13	EXXON MOBIL CORP					0.100000	01 Mar 2022		
		Local	15,000,000.000	99.949722	14,992,458.34	99.949722	14,992,458.34	0.00	0.74
		Base		99.949722	14,992,458.34	99.949722	14,992,458.34	0.00	0.74
30601VWV9	FAIRWAY FINANCE CORP					0.180000	29 Sep 2021		
		Local	10,000,000.000	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.49
		Base		99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.49
30601WAM1	FAIRWAY FINANCE CORP					0.140000	21 Jan 2022		
		Local	10,000,000.000	99.944778	9,994,477.77	99.944778	9,994,477.77	0.00	0.49
		Base		99.944778	9,994,477.77	99.944778	9,994,477.77	0.00	0.49
38346LYA8	GOTHAM FDG CORP					0.110000	10 Nov 2021		
		Local	10,000,000.000	99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.49
		Base		99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.49
38346LYV2	GOTHAM FDG CORP					0.100000	29 Nov 2021		
		Local	20,000,000.000	99.975278	19,995,055.56	99.975278	19,995,055.56	0.00	0.98
		Base		99.975278	19,995,055.56	99.975278	19,995,055.56	0.00	0.98

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060WX15	GTA FDG LLC DISC				0.110000	01 Oct 2021		
	20,000,000.000	Local	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	0.98
		Base	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	0.98
40060WXE7	GTA FDG LLC DISC				0.100000	14 Oct 2021		
	25,000,000.000	Local	99.988056	24,997,013.89	99.988056	24,997,013.89	0.00	1.23
		Base	99.988056	24,997,013.89	99.988056	24,997,013.89	0.00	1.23
40060WXS6	GTA FDG LLC DISC				0.120000	26 Oct 2021		
	10,000,000.000	Local	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.49
		Base	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.49
40588LW13	HALKIN FINANCE LLC USC				0.120000	01 Sep 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
40588LWW5	HALKIN FINANCE LLC USC				0.110000	30 Sep 2021		
	10,000,000.000	Local	99.991139	9,999,113.89	99.991139	9,999,113.89	0.00	0.49
		Base	99.991139	9,999,113.89	99.991139	9,999,113.89	0.00	0.49
40588LX46	HALKIN FINANCE LLC USC				0.120000	04 Oct 2021		
	15,000,000.000	Local	99.989000	14,998,350.00	99.989000	14,998,350.00	0.00	0.74
		Base	99.989000	14,998,350.00	99.989000	14,998,350.00	0.00	0.74
40588LXS3	HALKIN FINANCE LLC USC				0.120000	26 Oct 2021		
	10,000,000.000	Local	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.49
		Base	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.49
45779PX52	INSTITUTIONAL SECURED				0.130000	05 Oct 2021		
	6,250,000.000	Local	99.987722	6,249,232.64	99.987722	6,249,232.64	0.00	0.31
		Base	99.987722	6,249,232.64	99.987722	6,249,232.64	0.00	0.31
45779PX60	INSTITUTIONAL SECURED				0.150000	06 Oct 2021		
	10,000,000.000	Local	99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	0.49
		Base	99.985417	9,998,541.67	99.985417	9,998,541.67	0.00	0.49
4820P2W27	JUPITER SECT CO LLC				0.090000	02 Sep 2021		
	25,000,000.000	Local	99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	1.23
		Base	99.999750	24,999,937.50	99.999750	24,999,937.50	0.00	1.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4820P2XK6	JUPITER SECT CO LLC					0.100000	19 Oct 2021		
		Local	25,000,000.000	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.23
		Base		99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.23
52953AWA9	LEXINGTN PKR CAP CO LL					0.100000	10 Sep 2021		
		Local	14,850,000.000	99.997500	14,849,628.75	99.997500	14,849,628.75	0.00	0.73
		Base		99.997500	14,849,628.75	99.997500	14,849,628.75	0.00	0.73
52953AXF7	LEXINGTN PKR CAP CO LL					0.120000	15 Oct 2021		
		Local	10,000,000.000	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.49
		Base		99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.49
52953AXJ9	LEXINGTN PKR CAP CO LL					0.120000	18 Oct 2021		
		Local	10,000,000.000	99.984333	9,998,433.33	99.984333	9,998,433.33	0.00	0.49
		Base		99.984333	9,998,433.33	99.984333	9,998,433.33	0.00	0.49
52953AXJ9	LEXINGTN PKR CAP CO LL					0.130000	18 Oct 2021		
		Local	4,468,000.000	99.983028	4,467,241.68	99.983028	4,467,241.68	0.00	0.22
		Base		99.983028	4,467,241.68	99.983028	4,467,241.68	0.00	0.22
53127TW74	LIBERTY FUNDING LLC					0.070000	07 Sep 2021		
		Local	25,000,000.000	99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	1.23
		Base		99.998833	24,999,708.33	99.998833	24,999,708.33	0.00	1.23
53127TX65	LIBERTY FUNDING LLC					0.100000	06 Oct 2021		
		Local	25,000,000.000	99.990278	24,997,569.45	99.990278	24,997,569.45	0.00	1.23
		Base		99.990278	24,997,569.45	99.990278	24,997,569.45	0.00	1.23
56274LXU3	MANHATTAN ASSET FDG.					0.100000	28 Oct 2021		
		Local	15,000,000.000	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.74
		Base		99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.74
56274LYW8	MANHATTAN ASSET FDG.					0.200000	30 Nov 2021		
		Local	10,000,000.000	99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.49
		Base		99.950000	9,995,000.00	99.950000	9,995,000.00	0.00	0.49
56274MA69	MANHATTAN ASSET FDG.					0.140000	06 Jan 2022		
		Local	15,000,000.000	99.950611	14,992,591.67	99.950611	14,992,591.67	0.00	0.74
		Base		99.950611	14,992,591.67	99.950611	14,992,591.67	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57576JWD0	MASSACHUSETTS MUT LIFE INS CO				0.060000	13 Sep 2021		
	25,000,000.000	Local	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.23
		Base	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.23
57576JX56	MASSACHUSETTS MUT LIFE INS CO				0.100000	05 Oct 2021		
	25,000,000.000	Local	99.990556	24,997,638.89	99.990556	24,997,638.89	0.00	1.23
		Base	99.990556	24,997,638.89	99.990556	24,997,638.89	0.00	1.23
59157TWT6	METLIFE SHORT TERM FDG				0.060000	27 Sep 2021		
	10,000,000.000	Local	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	0.49
		Base	99.995667	9,999,566.67	99.995667	9,999,566.67	0.00	0.49
59157TXU2	METLIFE SHORT TERM FDG				0.140000	28 Oct 2021		
	10,000,000.000	Local	99.977833	9,997,783.33	99.977833	9,997,783.33	0.00	0.49
		Base	99.977833	9,997,783.33	99.977833	9,997,783.33	0.00	0.49
59157TZD8	METLIFE SHORT TERM FDG				0.090000	13 Dec 2021		
	15,000,000.000	Local	99.974250	14,996,137.50	99.974250	14,996,137.50	0.00	0.74
		Base	99.974250	14,996,137.50	99.974250	14,996,137.50	0.00	0.74
59157UAM2	METLIFE SHORT TERM FDG				0.120000	21 Jan 2022		
	15,000,000.000	Local	99.952667	14,992,900.00	99.952667	14,992,900.00	0.00	0.74
		Base	99.952667	14,992,900.00	99.952667	14,992,900.00	0.00	0.74
62455AWE3	MOUNTCLIFF				0.110000	14 Sep 2021		
	2,500,000.000	Local	99.996028	2,499,900.70	99.996028	2,499,900.70	0.00	0.12
		Base	99.996028	2,499,900.70	99.996028	2,499,900.70	0.00	0.12
62455AXC6	MOUNTCLIFF				0.140000	12 Oct 2021		
	15,000,000.000	Local	99.984056	14,997,608.33	99.984056	14,997,608.33	0.00	0.74
		Base	99.984056	14,997,608.33	99.984056	14,997,608.33	0.00	0.74
62455AY19	MOUNTCLIFF				0.150000	01 Nov 2021		
	19,400,000.000	Local	99.974583	19,395,069.17	99.974583	19,395,069.17	0.00	0.95
		Base	99.974583	19,395,069.17	99.974583	19,395,069.17	0.00	0.95
63307LWQ0	NATIONAL BK OF CANAD				0.090000	24 Sep 2021		
	10,000,000.000	Local	99.994250	9,999,425.00	99.994250	9,999,425.00	0.00	0.49
		Base	99.994250	9,999,425.00	99.994250	9,999,425.00	0.00	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105GXV1	NESTLE CAP CORP					0.170000	29 Oct 2021		
		Local	15,000,000.000	99.972611	14,995,891.67	99.972611	14,995,891.67	0.00	0.74
		Base		99.972611	14,995,891.67	99.972611	14,995,891.67	0.00	0.74
64951WWP5	NEW YORK LFE CAP COR					0.070000	23 Sep 2021		
		Local	9,153,000.000	99.995722	9,152,608.46	99.995722	9,152,608.46	0.00	0.45
		Base		99.995722	9,152,608.46	99.995722	9,152,608.46	0.00	0.45
64951WXV1	NEW YORK LFE CAP COR					0.070000	29 Oct 2021		
		Local	20,000,000.000	99.988722	19,997,744.44	99.988722	19,997,744.44	0.00	0.98
		Base		99.988722	19,997,744.44	99.988722	19,997,744.44	0.00	0.98
64951WZ31	NEW YORK LFE CAP COR					0.070000	03 Dec 2021		
		Local	15,000,000.000	99.981917	14,997,287.50	99.981917	14,997,287.50	0.00	0.74
		Base		99.981917	14,997,287.50	99.981917	14,997,287.50	0.00	0.74
67983TXC5	OLD LINE FUNDING LLC					0.090000	12 Oct 2021		
		Local	20,000,000.000	99.989750	19,997,950.00	99.989750	19,997,950.00	0.00	0.98
		Base		99.989750	19,997,950.00	99.989750	19,997,950.00	0.00	0.98
67983TZF6	OLD LINE FUNDING LLC					0.120000	15 Dec 2021		
		Local	17,500,000.000	99.965000	17,493,875.00	99.965000	17,493,875.00	0.00	0.86
		Base		99.965000	17,493,875.00	99.965000	17,493,875.00	0.00	0.86
67983UBN2	OLD LINE FUNDING LLC					0.140000	22 Feb 2022		
		Local	7,575,000.000	99.932333	7,569,874.25	99.932333	7,569,874.25	0.00	0.37
		Base		99.932333	7,569,874.25	99.932333	7,569,874.25	0.00	0.37
74271TX16	PROCTOR GAMBLE AND CO					0.070000	01 Oct 2021		
		Local	25,000,000.000	99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.23
		Base		99.994167	24,998,541.67	99.994167	24,998,541.67	0.00	1.23
74271TXT5	PROCTOR GAMBLE AND CO					0.050000	27 Oct 2021		
		Local	20,000,000.000	99.992222	19,998,444.45	99.992222	19,998,444.45	0.00	0.98
		Base		99.992222	19,998,444.45	99.992222	19,998,444.45	0.00	0.98
78009BCU4	ROYAL BK OF CANADA					0.150000	28 Mar 2022		
		Local	20,000,000.000	99.913333	19,982,666.67	99.913333	19,982,666.67	0.00	0.98
		Base		99.913333	19,982,666.67	99.913333	19,982,666.67	0.00	0.98

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124LY55	SHEFFIELD RECEIVABLE				0.110000	05 Nov 2021		
	25,000,000.000	Local	99.980139	24,995,034.72	99.980139	24,995,034.72	0.00	1.23
		Base	99.980139	24,995,034.72	99.980139	24,995,034.72	0.00	1.23
82124LYH9	SHEFFIELD RECEIVABLE				0.100000	17 Nov 2021		
	25,000,000.000	Local	99.978611	24,994,652.78	99.978611	24,994,652.78	0.00	1.23
		Base	99.978611	24,994,652.78	99.978611	24,994,652.78	0.00	1.23
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
8225X2X17	SHELL INTNL FNC B.V				0.260000	01 Oct 2021		
	6,000,000.000	Local	99.978333	5,998,700.00	99.978333	5,998,700.00	0.00	0.29
		Base	99.978333	5,998,700.00	99.978333	5,998,700.00	0.00	0.29
86562KY24	SUMITOMO MTSU BKG CORP				0.110000	02 Nov 2021		
	15,000,000.000	Local	99.981056	14,997,158.34	99.981056	14,997,158.34	0.00	0.74
		Base	99.981056	14,997,158.34	99.981056	14,997,158.34	0.00	0.74
86565CS26	SUMITOMO MITSUI BKG CORP				0.160000	18 Nov 2021		
	10,000,000.000	Local	100.002164	10,000,216.41	100.002164	10,000,216.41	0.00	0.49
		Base	100.002164	10,000,216.41	100.002164	10,000,216.41	0.00	0.49
88602TXF5	THUNDER BAY FNDNG LLC				0.180000	15 Oct 2021		
	2,500,000.000	Local	99.978000	2,499,450.00	99.978000	2,499,450.00	0.00	0.12
		Base	99.978000	2,499,450.00	99.978000	2,499,450.00	0.00	0.12
88602TXF5	THUNDER BAY FNDNG LLC				0.210000	15 Oct 2021		
	14,300,000.000	Local	99.974333	14,296,329.66	99.974333	14,296,329.66	0.00	0.70
		Base	99.974333	14,296,329.66	99.974333	14,296,329.66	0.00	0.70
88602TZ30	THUNDER BAY FNDNG LLC				0.110000	03 Dec 2021		
	15,000,000.000	Local	99.971583	14,995,737.50	99.971583	14,995,737.50	0.00	0.74
		Base	99.971583	14,995,737.50	99.971583	14,995,737.50	0.00	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89119BBR6	TORONTO DOMINION BANK				0.200000	25 Feb 2022		
	23,000,000.000	Local	99.901667	22,977,383.33	99.901667	22,977,383.33	0.00	1.13
		Base	99.901667	22,977,383.33	99.901667	22,977,383.33	0.00	1.13
89119BD45	TORONTO DOMINION BANK				0.220000	04 Apr 2022		
	10,000,000.000	Local	99.868611	9,986,861.11	99.868611	9,986,861.11	0.00	0.49
		Base	99.868611	9,986,861.11	99.868611	9,986,861.11	0.00	0.49
89119BE28	TORONTO DOMINION BANK				0.170000	02 May 2022		
	10,000,000.000	Local	99.885250	9,988,525.00	99.885250	9,988,525.00	0.00	0.49
		Base	99.885250	9,988,525.00	99.885250	9,988,525.00	0.00	0.49
89119BFV3	TORONTO DOMINION BANK				0.205000	29 Jun 2022		
	7,500,000.000	Local	99.828597	7,487,144.80	99.828597	7,487,144.80	0.00	0.37
		Base	99.828597	7,487,144.80	99.828597	7,487,144.80	0.00	0.37
89233HA38	TOYOTA MOTOR CREDIT				0.210000	03 Jan 2022		
	25,000,000.000	Local	99.927667	24,981,916.67	99.927667	24,981,916.67	0.00	1.23
		Base	99.927667	24,981,916.67	99.927667	24,981,916.67	0.00	1.23
89233HCR3	TOYOTA MOTOR CREDIT				0.170000	25 Mar 2022		
	25,000,000.000	Local	99.903194	24,975,798.61	99.903194	24,975,798.61	0.00	1.22
		Base	99.903194	24,975,798.61	99.903194	24,975,798.61	0.00	1.22
9127964W6	TREASURY BILL 11/21 0.00000				0.047500	04 Nov 2021		
	10,000,000.000	Local	99.991556	9,999,155.56	99.991556	9,999,155.56	0.00	0.49
		Base	99.991556	9,999,155.56	99.991556	9,999,155.56	0.00	0.49
912796G60	TREASURY BILL 10/21 0.00000				0.046000	21 Oct 2021		
	10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.49
		Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.49
92646KW24	VICTORY RECEIVABLES				0.070000	02 Sep 2021		
	10,000,000.000	Local	99.999806	9,999,980.56	99.999806	9,999,980.56	0.00	0.49
		Base	99.999806	9,999,980.56	99.999806	9,999,980.56	0.00	0.49
92646KX56	VICTORY RECEIVABLES				0.080000	05 Oct 2021		
	20,000,000.000	Local	99.992444	19,998,488.89	99.992444	19,998,488.89	0.00	0.98
		Base	99.992444	19,998,488.89	99.992444	19,998,488.89	0.00	0.98

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.040000	01 Sep 2021		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.68
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.68
9612C1EK9	WESTPAC BANKING CORP.				0.190000	19 May 2022		
	15,000,000.000	Local	99.862778	14,979,416.67	99.862778	14,979,416.67	0.00	0.73
		Base	99.862778	14,979,416.67	99.862778	14,979,416.67	0.00	0.73
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	0.74
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.74
979QRC005	BANK OF AMERICA REPO				0.040000	01 Sep 2021		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	12.26
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	12.26
985FHY004	MITSUBISHI UFJ REPO				0.040000	01 Sep 2021		
	14,820,377.080	Local	100.000000	14,820,377.08	100.000000	14,820,377.08	0.00	0.73
		Base	100.000000	14,820,377.08	100.000000	14,820,377.08	0.00	0.73
US DOLLAR Total								
	1,940,466,377.080	Local		1,940,086,874.81		1,940,086,874.81	0.00	95.15
		Base		1,940,086,874.81		1,940,086,874.81	0.00	95.15
CASH EQUIVALENT Total								
	1,940,466,377.080	Base		1,940,086,874.81		1,940,086,874.81	0.00	95.15
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1				0.140900	15 Apr 2022		
	3,298,416.100	Local	100.000000	3,298,416.10	100.000640	3,298,437.21	21.11	0.16
Original Face:	10,000,000.000	Base	100.000000	3,298,416.10	100.000640	3,298,437.21	21.11	0.16
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	0.090	Local	100.000000	0.09	100.000000	0.09	0.00	0.00
Original Face:	12,000,000.000	Base	100.000000	0.09	100.000000	0.09	0.00	0.00

& 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
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
		Local	0.040	100.000000	0.04	100.000000	0.04	0.00	0.00
	Original Face:	Base	7,000,000.000	100.000000	0.04	100.000000	0.04	0.00	0.00
14317DAA8	CARMAX AUTO OWNER TRUST CARMX 2021 3 A1					0.157880	15 Aug 2022		
		Local	10,492,226.440	100.000000	10,492,226.44	100.003600	10,492,604.16	377.72	0.51
	Original Face:	Base	13,000,000.000	100.000000	10,492,226.44	100.003600	10,492,604.16	377.72	0.51
36262XAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A1					0.129450	22 Aug 2022		
		Local	11,325,000.000	100.000000	11,325,000.00	100.002160	11,325,244.62	244.62	0.56
	Original Face:	Base	11,325,000.000	100.000000	11,325,000.00	100.002160	11,325,244.62	244.62	0.56
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1					0.109810	20 May 2022		
		Local	7,357,214.480	100.000000	7,357,214.48	100.005430	7,357,613.98	399.50	0.36
	Original Face:	Base	20,000,000.000	100.000000	7,357,214.48	100.005430	7,357,613.98	399.50	0.36
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1					0.126220	16 May 2022		
		Local	2,532,881.810	100.000000	2,532,881.81	100.000000	2,532,881.81	0.00	0.12
	Original Face:	Base	9,000,000.000	100.000000	2,532,881.81	100.000000	2,532,881.81	0.00	0.12
912796H51	TREASURY BILL 11/21 0.00000						12 Nov 2021		
		Local	10,000,000.000	99.990400	9,999,039.97	99.989500	9,998,950.00	-89.97	0.49
		Base		99.990400	9,999,039.97	99.989500	9,998,950.00	-89.97	0.49
912796M22	TREASURY BILL 10/21 0.00000						05 Oct 2021		
		Local	10,000,000.000	99.995655	9,999,565.53	99.995958	9,999,595.80	30.27	0.49
		Base		99.995655	9,999,565.53	99.995958	9,999,595.80	30.27	0.49
912796M30	CASH MGMT BILL 10/21 0.00000						12 Oct 2021		
		Local	10,000,000.000	99.994021	9,999,402.06	99.995444	9,999,544.40	142.34	0.49
		Base		99.994021	9,999,402.06	99.995444	9,999,544.40	142.34	0.49
912796N88	CASH MGMT BILL 11/21 0.00000						30 Nov 2021		
		Local	10,000,000.000	99.986500	9,998,650.00	99.985000	9,998,500.00	-150.00	0.49
		Base		99.986500	9,998,650.00	99.985000	9,998,500.00	-150.00	0.49
912796ZC6	CASH MGMT BILL 11/21 0.00000						01 Nov 2021		
		Local	10,000,000.000	99.989579	9,998,957.92	99.990172	9,999,017.20	59.28	0.49
		Base		99.989579	9,998,957.92	99.990172	9,999,017.20	59.28	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	10,000,000.000	Local	100.011307	10,001,130.72	100.046875	10,004,687.50	3,556.78	0.49
		Base	100.011307	10,001,130.72	100.046875	10,004,687.50	3,556.78	0.49
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
	3,853,596.760	Local	100.000000	3,853,596.76	100.002090	3,853,677.30	80.54	0.19
Original Face:	10,000,000.000	Base	100.000000	3,853,596.76	100.002090	3,853,677.30	80.54	0.19
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
	0.000	Local	0.000000	0.74	0.000000	0.00	-0.74	0.00
		Base	0.000000	0.74	0.000000	0.00	-0.74	0.00
US DOLLAR Total								
	98,859,335.720	Local		98,856,082.66		98,860,754.11	4,671.45	4.85
Original Face:	92,325,000.000	Base		98,856,082.66		98,860,754.11	4,671.45	4.85
FIXED INCOME Total								
	98,859,335.720	Base		98,856,082.66		98,860,754.11	4,671.45	4.85
Original Face:	92,325,000.000							

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									
		2,039,331,962.820	Base		2,038,949,207.49		2,038,953,878.94	4,671.45	100.00
	Original Face:	92,325,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			103,165.800	1.000000	103,165.80	1.000000	103,165.80	0.00	0.01
		Base		1.000000	103,165.80	1.000000	103,165.80	0.00	0.01
US DOLLAR Total									
			103,165.800		103,165.80		103,165.80	0.00	0.01
		Base			103,165.80		103,165.80	0.00	0.01
CASH Total									
			103,165.800		103,165.80		103,165.80	0.00	0.01
		Base			103,165.80		103,165.80	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					0.040000	01 Sep 2021		
			398,193,165.010	100.000000	398,193,165.01	100.000000	398,193,165.01	0.00	21.86
		Base		100.000000	398,193,165.01	100.000000	398,193,165.01	0.00	21.86
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					0.010074	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.34
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.34
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.060000	01 Sep 2021		
			190,500,000.000	100.000000	190,500,000.00	100.000000	190,500,000.00	0.00	10.46
		Base		100.000000	190,500,000.00	100.000000	190,500,000.00	0.00	10.46
9127964L0	TREASURY BILL 09/21 0.00000					0.046000	09 Sep 2021		
			30,000,000.000	99.998978	29,999,693.33	99.998978	29,999,693.33	0.00	1.65
		Base		99.998978	29,999,693.33	99.998978	29,999,693.33	0.00	1.65
9127964W6	TREASURY BILL 11/21 0.00000					0.046500	04 Nov 2021		
			10,000.000	99.991700	9,999.17	99.991700	9,999.17	0.00	0.00
		Base		99.991700	9,999.17	99.991700	9,999.17	0.00	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796D30	TREASURY BILL 02/22 0.00000				0.065000	24 Feb 2022		
	10,000,000.000	Local	99.968222	9,996,822.22	99.968222	9,996,822.22	0.00	0.55
		Base	99.968222	9,996,822.22	99.968222	9,996,822.22	0.00	0.55
912796F61	TREASURY BILL 09/21 0.00000				0.045400	30 Sep 2021		
	20,000,000.000	Local	99.996343	19,999,268.56	99.996343	19,999,268.56	0.00	1.10
		Base	99.996343	19,999,268.56	99.996343	19,999,268.56	0.00	1.10
912796G60	TREASURY BILL 10/21 0.00000				0.046000	21 Oct 2021		
	10,000,000.000	Local	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.55
		Base	99.993611	9,999,361.11	99.993611	9,999,361.11	0.00	0.55
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	10,000,000.000	Local	99.936361	9,993,636.11	99.936361	9,993,636.11	0.00	0.55
		Base	99.936361	9,993,636.11	99.936361	9,993,636.11	0.00	0.55
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	01 Sep 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.20
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.20
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	09 Sep 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.20
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.20
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	13 Sep 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.75
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.75
935MUR901	WESTERN ALLIANCE BANK				0.250000	31 Mar 2022		
	5,001,869.090	Local	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.27
		Base	100.000000	5,001,869.09	100.000000	5,001,869.09	0.00	0.27
942PVK008	WAM AZ 1 WAM AZR 1				0.250000	14 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
942PVKII0	WAM AZ 2 WAM AZR 2				0.250000	21 Apr 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	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
942PVL006	WAM AZ 4 WAM AZR 4				0.200000	01 Sep 2021		
	38,015,200.400	Local	100.000000	38,015,200.40	100.000000	38,015,200.40	0.00	2.09
		Base	100.000000	38,015,200.40	100.000000	38,015,200.40	0.00	2.09
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001				0.250000	16 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.27
95763A914	WESTERN ALLIANCE BANCORP PP				0.250000	23 Jun 2022		
	5,004,983.720	Local	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.27
		Base	100.000000	5,004,983.72	100.000000	5,004,983.72	0.00	0.27
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.050000	01 Sep 2021		
	3,084.450	Local	100.000000	3,084.45	100.000000	3,084.45	0.00	0.00
		Base	100.000000	3,084.45	100.000000	3,084.45	0.00	0.00
993YHF905	WAM CORE PLS SSBT SEC ID IGTF2380002				0.250000	07 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.55
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.55
US DOLLAR Total								
	877,965,005.040	Local		877,953,785.54		877,953,785.54	0.00	48.21
		Base		877,953,785.54		877,953,785.54	0.00	48.21
CASH EQUIVALENT Total								
	877,965,005.040	Base		877,953,785.54		877,953,785.54	0.00	48.21
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127964L0	TREASURY BILL 09/21 0.00000					09 Sep 2021		
	20,000,000.000	Local	99.999433	19,999,886.66	99.999167	19,999,833.40	-53.26	1.10
		Base	99.999433	19,999,886.66	99.999167	19,999,833.40	-53.26	1.10
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	20,000,000.000	Local	99.988156	19,997,631.16	99.991556	19,998,311.20	680.04	1.10
		Base	99.988156	19,997,631.16	99.991556	19,998,311.20	680.04	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
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	20,000,000.000	Local	99.980859	19,996,171.78	99.988457	19,997,691.40	1,519.62	1.10
		Base	99.980859	19,996,171.78	99.988457	19,997,691.40	1,519.62	1.10
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.964038	12,995,325.00	99.983333	12,997,833.29	2,508.29	0.71
		Base	99.964038	12,995,325.00	99.983333	12,997,833.29	2,508.29	0.71
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022		
	10,000,000.000	Local	99.959917	9,995,991.68	99.982528	9,998,252.80	2,261.12	0.55
		Base	99.959917	9,995,991.68	99.982528	9,998,252.80	2,261.12	0.55
912796D63	TREASURY BILL 09/21 0.00000					02 Sep 2021		
	20,000,000.000	Local	99.999952	19,999,990.44	99.999917	19,999,983.40	-7.04	1.10
		Base	99.999952	19,999,990.44	99.999917	19,999,983.40	-7.04	1.10
912796F38	TREASURY BILL 03/22 0.00000				0.010000	24 Mar 2022		
	10,000,000.000	Local	99.958916	9,995,891.64	99.977333	9,997,733.30	1,841.66	0.55
		Base	99.958916	9,995,891.64	99.977333	9,997,733.30	1,841.66	0.55
912796F46	TREASURY BILL 09/21 0.00000				0.010000	16 Sep 2021		
	30,000,000.000	Local	99.998928	29,999,678.34	99.998750	29,999,625.00	-53.34	1.65
		Base	99.998928	29,999,678.34	99.998750	29,999,625.00	-53.34	1.65
912796F53	TREASURY BILL 09/21 0.00000				0.010000	23 Sep 2021		
	30,000,000.000	Local	99.997340	29,999,201.89	99.997708	29,999,312.40	110.51	1.65
		Base	99.997340	29,999,201.89	99.997708	29,999,312.40	110.51	1.65
912796F61	TREASURY BILL 09/21 0.00000				0.010000	30 Sep 2021		
	10,000,000.000	Local	99.996617	9,999,661.67	99.996959	9,999,695.90	34.23	0.55
		Base	99.996617	9,999,661.67	99.996959	9,999,695.90	34.23	0.55
912796G78	TREASURY BILL 10/21 0.00000				0.010000	28 Oct 2021		
	20,000,000.000	Local	99.992717	19,998,543.31	99.991292	19,998,258.40	-284.91	1.10
		Base	99.992717	19,998,543.31	99.991292	19,998,258.40	-284.91	1.10
912796H28	TREASURY BILL 06/21 0.00000					22 Jun 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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796H36	TREASURY BILL 06/21 0.00000				0.010000	29 Jun 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
912796H51	TREASURY BILL 11/21 0.00000				0.010000	12 Nov 2021		
	30,000,000.000	Local	99.989966	29,996,989.94	99.989500	29,996,850.00	-139.94	1.65
		Base	99.989966	29,996,989.94	99.989500	29,996,850.00	-139.94	1.65
912796H77	TREASURY BILL 11/21 0.00000					26 Nov 2021		
	20,000,000.000	Local	99.986646	19,997,329.14	99.988454	19,997,690.80	361.66	1.10
		Base	99.986646	19,997,329.14	99.988454	19,997,690.80	361.66	1.10
912796J26	TREASURY BILL 07/21 0.00000				0.010000	20 Jul 2021		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
912796J34	TREASURY BILL 07/21 0.00000				0.010000	27 Jul 2021		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912796K32	TREASURY BILL 08/21 0.00000				0.010000	24 Aug 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912796L23	TREASURY BILL 09/21 0.00000				0.010000	07 Sep 2021		
	70,000,000.000	Local	99.999232	69,999,462.50	99.999496	69,999,647.20	184.70	3.84
		Base	99.999232	69,999,462.50	99.999496	69,999,647.20	184.70	3.84
912796L31	TREASURY BILL 09/21 0.00000				0.010000	14 Sep 2021		
	70,000,000.000	Local	99.998319	69,998,823.46	99.998826	69,999,178.20	354.74	3.84
		Base	99.998319	69,998,823.46	99.998826	69,999,178.20	354.74	3.84
912796L49	TREASURY BILL 09/21 0.00000				0.010000	21 Sep 2021		
	50,000,000.000	Local	99.998000	49,999,000.00	99.997903	49,998,951.50	-48.50	2.75
		Base	99.998000	49,999,000.00	99.997903	49,998,951.50	-48.50	2.75
912796L56	TREASURY BILL 09/21 0.00000				0.010000	28 Sep 2021		
	80,000,000.000	Local	99.997026	79,997,621.05	99.997375	79,997,900.00	278.95	4.39
		Base	99.997026	79,997,621.05	99.997375	79,997,900.00	278.95	4.39

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
912796M22	TREASURY BILL 10/21 0.00000					05 Oct 2021		
	30,000,000.000	Local	99.995750	29,998,725.00	99.995958	29,998,787.40	62.40	1.65
		Base	99.995750	29,998,725.00	99.995958	29,998,787.40	62.40	1.65
912796M30	CASH MGMT BILL 10/21 0.00000				0.010000	12 Oct 2021		
	60,000,000.000	Local	99.994471	59,996,682.44	99.995444	59,997,266.40	583.96	3.29
		Base	99.994471	59,996,682.44	99.995444	59,997,266.40	583.96	3.29
912796M55	TREASURY BILL 10/21 0.00000				0.010000	26 Oct 2021		
	50,000,000.000	Local	99.991894	49,995,946.80	99.991597	49,995,798.50	-148.30	2.75
		Base	99.991894	49,995,946.80	99.991597	49,995,798.50	-148.30	2.75
912796M63	CASH MGMT BILL 11/21 0				0.010000	02 Nov 2021		
	20,000,000.000	Local	99.990527	19,998,105.45	99.989667	19,997,933.40	-172.05	1.10
		Base	99.990527	19,998,105.45	99.989667	19,997,933.40	-172.05	1.10
912796N88	CASH MGMT BILL 11/21 0.00000					30 Nov 2021		
	20,000,000.000	Local	99.986750	19,997,350.00	99.985000	19,997,000.00	-350.00	1.10
		Base	99.986750	19,997,350.00	99.985000	19,997,000.00	-350.00	1.10
912796ZC6	CASH MGMT BILL 11/21 0.00000				0.010000	01 Nov 2021		
	70,000,000.000	Local	99.989710	69,992,796.91	99.990172	69,993,120.40	323.49	3.84
		Base	99.989710	69,992,796.91	99.990172	69,993,120.40	323.49	3.84
912828RC6	US TREASURY N/B 08/21 2.125				2.125000	15 Aug 2021		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828W55	US TREASURY N/B 02/22 1.875				1.875000	28 Feb 2022		
	10,000,000.000	Local	100.886824	10,088,682.43	100.898438	10,089,843.80	1,161.37	0.55
		Base	100.886824	10,088,682.43	100.898438	10,089,843.80	1,161.37	0.55
912828W89	US TREASURY N/B 03/22 1.875				1.875000	31 Mar 2022		
	10,000,000.000	Local	101.039130	10,103,912.97	101.039062	10,103,906.20	-6.77	0.55
		Base	101.039130	10,103,912.97	101.039062	10,103,906.20	-6.77	0.55
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	10,000,000.000	Local	100.026992	10,002,699.19	100.031250	10,003,125.00	425.81	0.55
		Base	100.026992	10,002,699.19	100.031250	10,003,125.00	425.81	0.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	20,000,000.000	Local	100.026749	20,005,349.77	100.031250	20,006,250.00	900.23	1.10
		Base	100.026749	20,005,349.77	100.031250	20,006,250.00	900.23	1.10
91282CAA9	US TREASURY FRN 07/22 VAR				0.100005	31 Jul 2022		
	5,000,000.000	Local	99.995381	4,999,769.04	100.046849	5,002,342.45	2,573.41	0.27
		Base	99.995381	4,999,769.04	100.046849	5,002,342.45	2,573.41	0.27
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.019291	10,001,929.13	100.031250	10,003,125.00	1,195.87	0.55
		Base	100.019291	10,001,929.13	100.031250	10,003,125.00	1,195.87	0.55
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.018874	20,003,774.71	100.046875	20,009,375.00	5,600.29	1.10
		Base	100.018874	20,003,774.71	100.046875	20,009,375.00	5,600.29	1.10
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.014769	20,002,953.76	100.031250	20,006,250.00	3,296.24	1.10
		Base	100.014769	20,002,953.76	100.031250	20,006,250.00	3,296.24	1.10
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	20,000,000.000	Local	99.973073	19,994,614.57	100.019531	20,003,906.20	9,291.63	1.10
		Base	99.973073	19,994,614.57	100.019531	20,003,906.20	9,291.63	1.10
91282CAS0	US TREASURY FRN 10/22 VAR				0.100005	31 Oct 2022		
	5,000,000.000	Local	100.001177	5,000,058.84	100.056909	5,002,845.45	2,786.61	0.27
		Base	100.001177	5,000,058.84	100.056909	5,002,845.45	2,786.61	0.27
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	20,000,000.000	Local	99.984866	19,996,973.13	100.023438	20,004,687.60	7,714.47	1.10
		Base	99.984866	19,996,973.13	100.023438	20,004,687.60	7,714.47	1.10
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	20,000,000.000	Local	99.957481	19,991,496.19	99.996094	19,999,218.80	7,722.61	1.10
		Base	99.957481	19,991,496.19	99.996094	19,999,218.80	7,722.61	1.10
US DOLLAR Total								
	943,000,000.000	Local		943,139,019.77		943,191,529.79	52,510.02	51.79
		Base		943,139,019.77		943,191,529.79	52,510.02	51.79

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		943,000,000.000	Base		943,139,019.77		943,191,529.79	52,510.02	51.79

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,821,068,170.840	Base	1,821,195,971.11		1,821,248,481.13	52,510.02	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-29,434.060	Local	1.000000	-29,434.06	1.000000	-29,434.06	0.00	0.00
			Base	1.000000	-29,434.06	1.000000	-29,434.06	0.00	0.00
US DOLLAR Total									
		-29,434.060	Local		-29,434.06		-29,434.06	0.00	0.00
			Base		-29,434.06		-29,434.06	0.00	0.00
CASH Total									
		-29,434.060	Base		-29,434.06		-29,434.06	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010001	31 Dec 2030		
		1,698.640	Local	99.989992	1,698.47	99.990000	1,698.47	0.00	0.00
			Base	99.989992	1,698.47	99.990000	1,698.47	0.00	0.00
US DOLLAR Total									
		1,698.640	Local		1,698.47		1,698.47	0.00	0.00
			Base		1,698.47		1,698.47	0.00	0.00
CASH EQUIVALENT Total									
		1,698.640	Base		1,698.47		1,698.47	0.00	0.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		349,102,535.564	Local	1.000218	349,178,661.10	1.000200	349,172,356.07	-6,305.03	56.82
			Base	1.000218	349,178,661.10	1.000200	349,172,356.07	-6,305.03	56.82

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	349,102,535.564		349,178,661.10		349,172,356.07	-6,305.03	56.82
		Base			349,178,661.10		349,172,356.07	-6,305.03	56.82
EQUITY Total									
		Base	349,102,535.564		349,178,661.10		349,172,356.07	-6,305.03	56.82
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					0.030000	15 May 2031		
		Local	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.84
Original Face:		Base	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.84
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.020000	01 Jul 2029		
		Local	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.91
Original Face:		Base	11,720,000.000	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	1.91
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	101.378099	5,068,904.96	102.426460	5,121,323.00	52,418.04	0.83
		Base		101.378099	5,068,904.96	102.426460	5,121,323.00	52,418.04	0.83
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.020000	01 Apr 2038		
		Local	9,280,000.000	100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.51
		Base		100.000000	9,280,000.00	100.000000	9,280,000.00	0.00	1.51
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					0.020000	01 Nov 2045		
		Local	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.06
Original Face:		Base	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.06
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
		Local	4,825,000.000	101.558711	4,900,207.81	102.038400	4,923,352.80	23,144.99	0.80
		Base		101.558711	4,900,207.81	102.038400	4,923,352.80	23,144.99	0.80
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.020000	01 Sep 2035		
		Local	5,150,000.000	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.84
Original Face:		Base	5,150,000.000	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	100.843247	5,042,162.36	101.218250	5,060,912.50	18,750.14	0.82
		Base	100.843247	5,042,162.36	101.218250	5,060,912.50	18,750.14	0.82
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.020000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.25
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.25
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	100.106286	4,259,522.48	100.141550	4,261,022.95	1,500.47	0.69
		Base	100.106286	4,259,522.48	100.141550	4,261,022.95	1,500.47	0.69
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	100.689298	3,020,678.93	100.973640	3,029,209.20	8,530.27	0.49
		Base	100.689298	3,020,678.93	100.973640	3,029,209.20	8,530.27	0.49
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	102.732277	3,898,689.93	103.662040	3,933,974.42	35,284.49	0.64
		Base	102.732277	3,898,689.93	103.662040	3,933,974.42	35,284.49	0.64
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.020000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.23
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.23
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.020000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.15
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.15
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	108.855844	1,551,195.77	108.906760	1,551,921.33	725.56	0.25
		Base	108.855844	1,551,195.77	108.906760	1,551,921.33	725.56	0.25
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	113.258218	3,680,892.07	113.563890	3,690,826.43	9,934.36	0.60
		Base	113.258218	3,680,892.07	113.563890	3,690,826.43	9,934.36	0.60
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	103.989500	6,499,343.75	105.311410	6,581,963.13	82,619.38	1.07
		Base	103.989500	6,499,343.75	105.311410	6,581,963.13	82,619.38	1.07

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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
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.020000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.44
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.44
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.020000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.66
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.66
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.020000	01 Apr 2043		
	21,800,000.000	Local	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.55
Original Face:	21,800,000.000	Base	100.000000	21,800,000.00	100.000000	21,800,000.00	0.00	3.55
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.020000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.92
64966QUH1	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 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
64966QUL2	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.020000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.54
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.54
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	101.720100	2,761,700.71	102.234280	2,775,660.70	13,959.99	0.45
		Base	101.720100	2,761,700.71	102.234280	2,775,660.70	13,959.99	0.45
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	100.666559	2,365,664.14	100.973640	2,372,880.54	7,216.40	0.39
		Base	100.666559	2,365,664.14	100.973640	2,372,880.54	7,216.40	0.39
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.010000	01 Jan 2039		
	7,970,000.000	Local	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.30
Original Face:	7,970,000.000	Base	100.000000	7,970,000.00	100.000000	7,970,000.00	0.00	1.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR					0.020000	01 Dec 2038		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.46
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.46
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	660,000.000	100.665539	664,392.56	100.971120	666,409.39	2,016.83	0.11
		Base		100.665539	664,392.56	100.971120	666,409.39	2,016.83	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,000,000.000	100.646256	2,012,925.12	100.968600	2,019,372.00	6,446.88	0.33
		Base		100.646256	2,012,925.12	100.968600	2,019,372.00	6,446.88	0.33
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR					0.020000	01 Dec 2044		
		Local	25,250,000.000	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.11
		Base		100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.11
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5					5.000000	01 Feb 2022		
		Local	2,535,000.000	101.541432	2,574,075.31	102.025680	2,586,350.99	12,275.68	0.42
		Base		101.541432	2,574,075.31	102.025680	2,586,350.99	12,275.68	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					0.020000	15 Nov 2035		
		Local	20,185,000.000	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.28
Original Face:		Base	20,185,000.000	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.28
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR					0.020000	01 Dec 2030		
		Local	4,170,000.000	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.68
Original Face:		Base	4,170,000.000	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.68
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
		Local	1,250,000.000	100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.20
		Base		100.000000	1,250,000.00	100.000000	1,250,000.00	0.00	0.20
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
		Local	1,420,000.000	101.222232	1,437,355.69	101.628310	1,443,122.00	5,766.31	0.23
		Base		101.222232	1,437,355.69	101.628310	1,443,122.00	5,766.31	0.23
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.020000	01 Jun 2034		
		Local	6,790,000.000	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.10
Original Face:		Base	6,790,000.000	100.000000	6,790,000.00	100.000000	6,790,000.00	0.00	1.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		263,775,000.000	Local		265,032,711.53		265,313,301.38	280,589.85	43.17
	Original Face:	155,515,000.000	Base		265,032,711.53		265,313,301.38	280,589.85	43.17
FIXED INCOME Total									
		263,775,000.000	Base		265,032,711.53		265,313,301.38	280,589.85	43.17
	Original Face:	155,515,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		612,849,800.144	Base		614,183,637.04		614,457,921.86	274,284.82	100.00
	Original Face:	155,515,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			224,698.150	1.000000	224,698.15	1.000000	224,698.15	0.00	0.04
		Base		1.000000	224,698.15	1.000000	224,698.15	0.00	0.04
US DOLLAR Total									
			224,698.150		224,698.15		224,698.15	0.00	0.04
		Base			224,698.15		224,698.15	0.00	0.04
CASH Total									
			224,698.150	Base	224,698.15		224,698.15	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JXT2	AMERICAN HONDA FINAN					0.160000	27 Oct 2021		
			5,000,000.000	99.975111	4,998,755.55	99.975111	4,998,755.55	0.00	0.99
		Base		99.975111	4,998,755.55	99.975111	4,998,755.55	0.00	0.99
0347M2ZV1	ANGLESEA FDG PLC and ANG					0.120000	29 Dec 2021		
			5,000,000.000	99.960333	4,998,016.67	99.960333	4,998,016.67	0.00	0.99
		Base		99.960333	4,998,016.67	99.960333	4,998,016.67	0.00	0.99
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Oct 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98
138994009	CANTOR FITZGERALD REPO REPO					0.300000	01 Nov 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.99
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.99
138994009	CANTOR FITZGERALD REPO REPO					0.280000	08 Nov 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.98

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C0Z13	CONCORD MIN CPTL CO					0.130000	01 Dec 2021		
		Local	5,000,000.000	99.967139	4,998,356.95	99.967139	4,998,356.95	0.00	0.99
		Base		99.967139	4,998,356.95	99.967139	4,998,356.95	0.00	0.99
26055AWT9	DOW CHEMICAL COMPANY					0.140000	27 Sep 2021		
		Local	10,000,000.000	99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	1.98
		Base		99.989889	9,998,988.89	99.989889	9,998,988.89	0.00	1.98
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.995599	4,999,779.95	99.995599	4,999,779.95	0.00	0.99
		Base		99.995599	4,999,779.95	99.995599	4,999,779.95	0.00	0.99
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
		Local	5,000,000.000	99.966111	4,998,305.55	99.966111	4,998,305.55	0.00	0.99
		Base		99.966111	4,998,305.55	99.966111	4,998,305.55	0.00	0.99
41282JXM8	HARLEY-DAVIDSON FND CP					0.360000	21 Oct 2021		
		Local	5,000,000.000	99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	0.99
		Base		99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	0.99
52953AX67	LEXINGTN PKR CAP CO LL					0.130000	06 Oct 2021		
		Local	5,000,000.000	99.987361	4,999,368.05	99.987361	4,999,368.05	0.00	0.99
		Base		99.987361	4,999,368.05	99.987361	4,999,368.05	0.00	0.99
52953BB36	LEXINGTN PKR CAP CO LL					0.210000	03 Feb 2022		
		Local	5,000,000.000	99.909583	4,995,479.17	99.909583	4,995,479.17	0.00	0.99
		Base		99.909583	4,995,479.17	99.909583	4,995,479.17	0.00	0.99
979QHR003	SOUTH STREET REPO					0.060000	01 Sep 2021		
		Local	24,000,000.000	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	4.75
		Base		100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	4.75
US DOLLAR Total									
		Local	99,000,000.000		98,984,550.78		98,984,550.78	0.00	19.58
		Base			98,984,550.78		98,984,550.78	0.00	19.58
CASH EQUIVALENT Total									
		Base	99,000,000.000		98,984,550.78		98,984,550.78	0.00	19.58

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Base Currency: 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	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		5,000,000.000	Local	99.912512	4,995,625.60	100.553113	5,027,655.65	32,030.05	0.99
			Base	99.912512	4,995,625.60	100.553113	5,027,655.65	32,030.05	0.99
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		5,000,000.000	Local	99.591142	4,979,557.08	96.735111	4,836,755.55	-142,801.53	0.96
			Base	99.591142	4,979,557.08	96.735111	4,836,755.55	-142,801.53	0.96
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		5,000,000.000	Local	99.987320	4,999,365.99	99.352435	4,967,621.75	-31,744.24	0.98
			Base	99.987320	4,999,365.99	99.352435	4,967,621.75	-31,744.24	0.98
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		7,500,000.000	Local	99.713206	7,478,490.42	97.795605	7,334,670.38	-143,820.04	1.45
			Base	99.713206	7,478,490.42	97.795605	7,334,670.38	-143,820.04	1.45
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		5,000,000.000	Local	99.988148	4,999,407.40	100.205906	5,010,295.30	10,887.90	0.99
			Base	99.988148	4,999,407.40	100.205906	5,010,295.30	10,887.90	0.99
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		5,309,000.000	Local	97.967829	5,201,112.05	98.692995	5,239,611.10	38,499.05	1.04
			Base	97.967829	5,201,112.05	98.692995	5,239,611.10	38,499.05	1.04
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		5,000,000.000	Local	99.819942	4,990,997.10	111.320137	5,566,006.85	575,009.75	1.10
			Base	99.819942	4,990,997.10	111.320137	5,566,006.85	575,009.75	1.10
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		3,500,000.000	Local	99.609717	3,486,340.09	104.107516	3,643,763.06	157,422.97	0.72
			Base	99.609717	3,486,340.09	104.107516	3,643,763.06	157,422.97	0.72
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	100.014427	2,500,360.68	360.68	0.49
			Base	100.000000	2,500,000.00	100.014427	2,500,360.68	360.68	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	109.979790	2,749,494.76	110.118912	2,752,972.80	3,478.04	0.54
		Base		109.979790	2,749,494.76	110.118912	2,752,972.80	3,478.04	0.54
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.321209	5,016,060.45	16,060.45	0.99
		Base		100.000000	5,000,000.00	100.321209	5,016,060.45	16,060.45	0.99
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.125250	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.140935	5,007,046.75	7,046.75	0.99
		Base		100.000000	5,000,000.00	100.140935	5,007,046.75	7,046.75	0.99
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.987897	4,999,394.85	102.094205	5,104,710.25	105,315.40	1.01
		Base		99.987897	4,999,394.85	102.094205	5,104,710.25	105,315.40	1.01
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.908469	4,995,423.44	110.512123	5,525,606.15	530,182.71	1.09
		Base		99.908469	4,995,423.44	110.512123	5,525,606.15	530,182.71	1.09
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.932757	2,498,318.92	105.074042	2,626,851.05	128,532.13	0.52
		Base		99.932757	2,498,318.92	105.074042	2,626,851.05	128,532.13	0.52
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.906260	4,995,312.99	102.818398	5,140,919.90	145,606.91	1.02
		Base		99.906260	4,995,312.99	102.818398	5,140,919.90	145,606.91	1.02
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	4,831,385.230	95.391675	4,608,739.29	95.913970	4,633,973.38	25,234.09	0.92
Original Face:		Base	5,000,000.000	95.391675	4,608,739.29	95.913970	4,633,973.38	25,234.09	0.92
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.97
		Base		100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.97
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.945380	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.614002	5,030,700.10	30,700.10	1.00
		Base		100.000000	5,000,000.00	100.614002	5,030,700.10	30,700.10	1.00

Base Currency: USD - US DOLLAR

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149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.536459	4,976,822.96	106.733000	5,336,650.00	359,827.04	1.06
		Base		99.536459	4,976,822.96	106.733000	5,336,650.00	359,827.04	1.06
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.965499	4,998,274.95	100.579000	5,028,950.00	30,675.05	0.99
		Base		99.965499	4,998,274.95	100.579000	5,028,950.00	30,675.05	0.99
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.241398	5,012,069.88	100.310705	5,015,535.25	3,465.37	0.99
		Base		100.241398	5,012,069.88	100.310705	5,015,535.25	3,465.37	0.99
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
		Local	1,240,000.000	124.992118	1,549,902.26	123.574258	1,532,320.80	-17,581.46	0.30
		Base		124.992118	1,549,902.26	123.574258	1,532,320.80	-17,581.46	0.30
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.229048	2,480,726.19	99.096688	2,477,417.20	-3,308.99	0.49
		Base		99.229048	2,480,726.19	99.096688	2,477,417.20	-3,308.99	0.49
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.695500	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	101.271920	4,050,876.80	50,876.80	0.80
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	101.271920	4,050,876.80	50,876.80	0.80
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
		Local	3,000,000.000	99.629273	2,988,878.20	104.607766	3,138,232.98	149,354.78	0.62
		Base		99.629273	2,988,878.20	104.607766	3,138,232.98	149,354.78	0.62
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	105.550620	2,638,765.50	138,765.50	0.52
		Base		100.000000	2,500,000.00	105.550620	2,638,765.50	138,765.50	0.52
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	939,075.460	101.191480	950,264.36	99.886406	938,008.73	-12,255.63	0.19
Original Face:		Base	5,000,000.000	101.191480	950,264.36	99.886406	938,008.73	-12,255.63	0.19
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	1,406,865.350	102.530318	1,442,463.52	106.396365	1,496,853.59	54,390.07	0.30
Original Face:		Base	5,000,000.000	102.530318	1,442,463.52	106.396365	1,496,853.59	54,390.07	0.30

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3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	124.148807	7,448,928.41	120.241884	7,214,513.04	-234,415.37	1.43
		Base	124.148807	7,448,928.41	120.241884	7,214,513.04	-234,415.37	1.43
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.236135	4,849,445.39	118.646314	4,745,852.56	-103,592.83	0.94
		Base	121.236135	4,849,445.39	118.646314	4,745,852.56	-103,592.83	0.94
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	126.877280	2,626,359.70	122.123380	2,527,953.97	-98,405.73	0.50
		Base	126.877280	2,626,359.70	122.123380	2,527,953.97	-98,405.73	0.50
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.425750	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.073247	5,003,662.35	3,662.35	0.99
		Base	100.000000	5,000,000.00	100.073247	5,003,662.35	3,662.35	0.99
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.875302	2,496,882.54	99.433994	2,485,849.85	-11,032.69	0.49
		Base	99.875302	2,496,882.54	99.433994	2,485,849.85	-11,032.69	0.49
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.699603	3,987,984.10	99.386516	3,975,460.64	-12,523.46	0.79
		Base	99.699603	3,987,984.10	99.386516	3,975,460.64	-12,523.46	0.79
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	974,980.010	Local	102.421787	998,591.95	106.615730	1,039,482.06	40,890.11	0.21
Original Face:	5,100,000.000	Base	102.421787	998,591.95	106.615730	1,039,482.06	40,890.11	0.21
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.584380	25 Jun 2022		
	650,969.220	Local	100.000000	650,969.22	100.140130	651,881.42	912.20	0.13
Original Face:	3,000,000.000	Base	100.000000	650,969.22	100.140130	651,881.42	912.20	0.13
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	177,180.610	Local	100.358899	177,816.51	100.156350	177,457.63	-358.88	0.04
Original Face:	7,000,000.000	Base	100.358899	177,816.51	100.156350	177,457.63	-358.88	0.04
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

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3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	570,485.320	Local	98.774021	563,491.29	103.734890	591,792.32	28,301.03	0.12
Original Face:	2,025,000.000	Base	98.774021	563,491.29	103.734890	591,792.32	28,301.03	0.12
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	1,463,404.200	Local	98.769597	1,445,398.43	104.359870	1,527,206.72	81,808.29	0.30
Original Face:	5,000,000.000	Base	98.769597	1,445,398.43	104.359870	1,527,206.72	81,808.29	0.30
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,058,706.030	Local	101.242159	1,071,856.84	104.581270	1,107,208.21	35,351.37	0.22
Original Face:	3,000,000.000	Base	101.242159	1,071,856.84	104.581270	1,107,208.21	35,351.37	0.22
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,058,706.030	Local	99.870601	1,057,336.08	104.725800	1,108,738.36	51,402.28	0.22
Original Face:	3,000,000.000	Base	99.870601	1,057,336.08	104.725800	1,108,738.36	51,402.28	0.22
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	3,961,445.400	Local	102.526468	4,061,530.05	100.801720	3,993,205.10	-68,324.95	0.79
Original Face:	5,000,000.000	Base	102.526468	4,061,530.05	100.801720	3,993,205.10	-68,324.95	0.79
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	263,328.520	Local	101.642534	267,653.78	100.376950	264,321.14	-3,332.64	0.05
Original Face:	2,500,000.000	Base	101.642534	267,653.78	100.376950	264,321.14	-3,332.64	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	3,746,994.230	Local	104.582681	3,918,707.01	103.861450	3,891,682.54	-27,024.47	0.77
Original Face:	4,036,000.000	Base	104.582681	3,918,707.01	103.861450	3,891,682.54	-27,024.47	0.77
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	4,641,782.700	Local	104.918780	4,870,101.77	104.355790	4,843,969.01	-26,132.76	0.96
Original Face:	5,000,000.000	Base	104.918780	4,870,101.77	104.355790	4,843,969.01	-26,132.76	0.96
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	2,862,825.600	Local	100.429089	2,875,109.67	100.395450	2,874,146.64	-963.03	0.57
Original Face:	3,015,000.000	Base	100.429089	2,875,109.67	100.395450	2,874,146.64	-963.03	0.57
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	5,000,000.000	Local	99.950277	4,997,513.85	97.893007	4,894,650.35	-102,863.50	0.97
		Base	99.950277	4,997,513.85	97.893007	4,894,650.35	-102,863.50	0.97

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3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039		
	189,442.810	Local	101.284192	191,875.62	100.180500	189,784.75	-2,090.87	0.04
Original Face:	40,000,000.000	Base	101.284192	191,875.62	100.180500	189,784.75	-2,090.87	0.04
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040		
	341,881.600	Local	98.375715	336,328.47	102.534750	350,547.44	14,218.97	0.07
Original Face:	5,000,000.000	Base	98.375715	336,328.47	102.534750	350,547.44	14,218.97	0.07
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	248,752.620	Local	101.386470	252,201.50	104.985970	261,155.35	8,953.85	0.05
Original Face:	2,000,000.000	Base	101.386470	252,201.50	104.985970	261,155.35	8,953.85	0.05
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	105,608.060	Local	99.444020	105,020.90	101.559310	107,254.82	2,233.92	0.02
Original Face:	2,000,000.000	Base	99.444020	105,020.90	101.559310	107,254.82	2,233.92	0.02
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,054,984.360	Local	102.313585	1,079,392.32	106.106660	1,119,408.67	40,016.35	0.22
Original Face:	2,000,000.000	Base	102.313585	1,079,392.32	106.106660	1,119,408.67	40,016.35	0.22
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	219,520.900	Local	100.162039	219,876.61	104.875930	230,224.59	10,347.98	0.05
Original Face:	2,000,000.000	Base	100.162039	219,876.61	104.875930	230,224.59	10,347.98	0.05
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,188,484.550	Local	102.304983	1,215,878.92	100.571270	1,195,274.01	-20,604.91	0.24
Original Face:	5,000,000.000	Base	102.304983	1,215,878.92	100.571270	1,195,274.01	-20,604.91	0.24
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	1,464,604.780	Local	98.741998	1,446,180.02	101.837980	1,491,523.92	45,343.90	0.30
Original Face:	5,500,000.000	Base	98.741998	1,446,180.02	101.837980	1,491,523.92	45,343.90	0.30
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	1,879,911.830	Local	103.816749	1,951,663.34	100.387200	1,887,190.85	-64,472.49	0.37
Original Face:	5,000,000.000	Base	103.816749	1,951,663.34	100.387200	1,887,190.85	-64,472.49	0.37
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	1,483,018.250	Local	102.727124	1,523,462.00	100.614150	1,492,126.21	-31,335.79	0.30
Original Face:	2,500,000.000	Base	102.727124	1,523,462.00	100.614150	1,492,126.21	-31,335.79	0.30

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	54,411.380	Local	101.071963	54,994.65	105.966262	57,657.71	2,663.06	0.01
Original Face:	500,000.000	Base	101.071963	54,994.65	105.966262	57,657.71	2,663.06	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,583,572.650	Local	100.510201	1,591,652.06	105.160262	1,665,289.15	73,637.09	0.33
Original Face:	5,000,000.000	Base	100.510201	1,591,652.06	105.160262	1,665,289.15	73,637.09	0.33
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,062,343.360	Local	104.109667	2,147,098.80	109.539866	2,259,088.15	111,989.35	0.45
Original Face:	7,000,000.000	Base	104.109667	2,147,098.80	109.539866	2,259,088.15	111,989.35	0.45
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	2,486,478.660	Local	102.152105	2,539,990.28	109.407820	2,720,402.10	180,411.82	0.54
Original Face:	7,000,000.000	Base	102.152105	2,539,990.28	109.407820	2,720,402.10	180,411.82	0.54
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	35,230.770	Local	99.278954	34,976.74	100.703870	35,478.75	502.01	0.01
Original Face:	3,000,000.000	Base	99.278954	34,976.74	100.703870	35,478.75	502.01	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	136,272.250	Local	104.680645	142,650.67	107.770750	146,861.63	4,210.96	0.03
Original Face:	5,000,000.000	Base	104.680645	142,650.67	107.770750	146,861.63	4,210.96	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,418,049.990	Local	102.161671	1,448,703.57	108.225759	1,534,695.36	85,991.79	0.30
Original Face:	7,000,000.000	Base	102.161671	1,448,703.57	108.225759	1,534,695.36	85,991.79	0.30
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	100.022999	5,001,149.95	1,149.95	0.99
		Base	100.000000	5,000,000.00	100.022999	5,001,149.95	1,149.95	0.99
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.761761	5,736,301.23	100.258240	5,764,848.80	28,547.57	1.14
Original Face:	5,750,000.000	Base	99.761761	5,736,301.23	100.258240	5,764,848.80	28,547.57	1.14
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	102.534809	6,152,088.51	107.776730	6,466,603.80	314,515.29	1.28
Original Face:	6,000,000.000	Base	102.534809	6,152,088.51	107.776730	6,466,603.80	314,515.29	1.28

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.924711	4,996,235.57	98.535020	4,926,751.00	-69,484.57	0.97
		Base	99.924711	4,996,235.57	98.535020	4,926,751.00	-69,484.57	0.97
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.148398	5,007,419.90	7,419.90	0.99
		Base	100.000000	5,000,000.00	100.148398	5,007,419.90	7,419.90	0.99
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.741169	1,268,894.03	104.257637	1,251,091.64	-17,802.39	0.25
		Base	105.741169	1,268,894.03	104.257637	1,251,091.64	-17,802.39	0.25
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				0.550000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.179686	5,008,984.30	8,984.30	0.99
		Base	100.000000	5,000,000.00	100.179686	5,008,984.30	8,984.30	0.99
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.924750	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.107089	5,005,354.45	5,354.45	0.99
		Base	100.000000	5,000,000.00	100.107089	5,005,354.45	5,354.45	0.99
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	99.777655	4,988,882.75	-11,117.25	0.99
		Base	100.000000	5,000,000.00	99.777655	4,988,882.75	-11,117.25	0.99
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	156,332.950	Local	99.970237	156,286.42	101.079060	158,019.88	1,733.46	0.03
Original Face:	5,000,000.000	Base	99.970237	156,286.42	101.079060	158,019.88	1,733.46	0.03
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	189,041.070	Local	99.838078	188,734.97	104.476580	197,503.64	8,768.67	0.04
Original Face:	3,000,000.000	Base	99.838078	188,734.97	104.476580	197,503.64	8,768.67	0.04
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	302,712.420	Local	96.477766	292,050.18	101.756730	308,030.26	15,980.08	0.06
Original Face:	675,000.000	Base	96.477766	292,050.18	101.756730	308,030.26	15,980.08	0.06
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	492,046.900	Local	100.778995	495,879.92	104.999640	516,647.47	20,767.55	0.10
Original Face:	5,000,000.000	Base	100.778995	495,879.92	104.999640	516,647.47	20,767.55	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
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	843,288.110	Local	96.149554	810,817.76	102.508120	864,438.79	53,621.03	0.17
Original Face:	1,600,000.000	Base	96.149554	810,817.76	102.508120	864,438.79	53,621.03	0.17
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,854,682.390	Local	101.329092	3,905,914.68	104.035762	4,010,248.20	104,333.52	0.79
Original Face:	5,000,000.000	Base	101.329092	3,905,914.68	104.035762	4,010,248.20	104,333.52	0.79
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,523,295.110	Local	101.657475	1,548,543.34	101.080958	1,539,761.29	-8,782.05	0.30
Original Face:	1,758,829.000	Base	101.657475	1,548,543.34	101.080958	1,539,761.29	-8,782.05	0.30
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.088380	20 Aug 2070		
	4,828,759.840	Local	103.766301	5,010,625.48	104.143580	5,028,843.37	18,217.89	0.99
Original Face:	5,000,000.000	Base	103.766301	5,010,625.48	104.143580	5,028,843.37	18,217.89	0.99
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.238380	20 Aug 2070		
	4,829,989.160	Local	104.811695	5,062,393.51	105.052870	5,074,042.23	11,648.72	1.00
Original Face:	5,000,000.000	Base	104.811695	5,062,393.51	105.052870	5,074,042.23	11,648.72	1.00
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,841,328.570	Local	100.706933	4,875,553.51	103.660520	5,018,546.37	142,992.86	0.99
Original Face:	6,180,040.000	Base	100.706933	4,875,553.51	103.660520	5,018,546.37	142,992.86	0.99
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	2,401,921.370	Local	100.538484	2,414,855.33	102.173540	2,454,128.09	39,272.76	0.49
Original Face:	6,993,000.000	Base	100.538484	2,414,855.33	102.173540	2,454,128.09	39,272.76	0.49
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.862100	1,497,931.50	100.352150	1,505,282.25	7,350.75	0.30
		Base	99.862100	1,497,931.50	100.352150	1,505,282.25	7,350.75	0.30
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.613772	4,980,688.60	106.803639	5,340,181.95	359,493.35	1.06
		Base	99.613772	4,980,688.60	106.803639	5,340,181.95	359,493.35	1.06
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	146.376973	1,463,769.73	139.178892	1,391,788.92	-71,980.81	0.28
		Base	146.376973	1,463,769.73	139.178892	1,391,788.92	-71,980.81	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
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.369705	4,968,485.27	96.568503	4,828,425.15	-140,060.12	0.96
		Base	99.369705	4,968,485.27	96.568503	4,828,425.15	-140,060.12	0.96
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.695326	4,984,766.29	104.249202	5,212,460.10	227,693.81	1.03
		Base	99.695326	4,984,766.29	104.249202	5,212,460.10	227,693.81	1.03
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.924838	999,248.38	101.087263	1,010,872.63	11,624.25	0.20
		Base	99.924838	999,248.38	101.087263	1,010,872.63	11,624.25	0.20
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.819623	4,940,981.14	93.214999	4,660,749.95	-280,231.19	0.92
		Base	98.819623	4,940,981.14	93.214999	4,660,749.95	-280,231.19	0.92
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	104.281729	5,214,086.44	104.152740	5,207,637.00	-6,449.44	1.03
		Base	104.281729	5,214,086.44	104.152740	5,207,637.00	-6,449.44	1.03
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.675467	4,983,773.35	105.558104	5,277,905.20	294,131.85	1.04
		Base	99.675467	4,983,773.35	105.558104	5,277,905.20	294,131.85	1.04
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.778630	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.101038	5,005,051.90	5,051.90	0.99
		Base	100.000000	5,000,000.00	100.101038	5,005,051.90	5,051.90	0.99
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.672909	3,488,551.81	102.088089	3,573,083.12	84,531.31	0.71
		Base	99.672909	3,488,551.81	102.088089	3,573,083.12	84,531.31	0.71
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.187889	10,018,788.90	18,788.90	1.98
		Base	100.000000	10,000,000.00	100.187889	10,018,788.90	18,788.90	1.98
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	5,000,000.000	Local	99.956296	4,997,814.79	101.758142	5,087,907.10	90,092.31	1.01
		Base	99.956296	4,997,814.79	101.758142	5,087,907.10	90,092.31	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	109.599181	5,479,959.07	108.345623	5,417,281.15	-62,677.92	1.07
		Base		109.599181	5,479,959.07	108.345623	5,417,281.15	-62,677.92	1.07
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.736730	9,973,673.01	98.565736	9,856,573.60	-117,099.41	1.95
		Base		99.736730	9,973,673.01	98.565736	9,856,573.60	-117,099.41	1.95
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.888723	4,994,436.17	102.235708	5,111,785.40	117,349.23	1.01
		Base		99.888723	4,994,436.17	102.235708	5,111,785.40	117,349.23	1.01
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.858000	2,017,160.00	17,160.00	0.40
		Base		100.000000	2,000,000.00	100.858000	2,017,160.00	17,160.00	0.40
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	101.265000	2,531,625.00	31,625.00	0.50
		Base		100.000000	2,500,000.00	101.265000	2,531,625.00	31,625.00	0.50
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.890019	4,994,500.95	100.761745	5,038,087.25	43,586.30	1.00
		Base		99.890019	4,994,500.95	100.761745	5,038,087.25	43,586.30	1.00
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	5,000,000.000	99.978775	4,998,938.74	100.012546	5,000,627.30	1,688.56	0.99
		Base		99.978775	4,998,938.74	100.012546	5,000,627.30	1,688.56	0.99
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.987994	4,999,399.72	101.664372	5,083,218.60	83,818.88	1.01
		Base		99.987994	4,999,399.72	101.664372	5,083,218.60	83,818.88	1.01
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.703076	2,991,092.27	103.029777	3,090,893.31	99,801.04	0.61
		Base		99.703076	2,991,092.27	103.029777	3,090,893.31	99,801.04	0.61
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358					2.358000	02 Jul 2024		
		Local	4,000,000.000	100.000000	4,000,000.00	104.960052	4,198,402.08	198,402.08	0.83
		Base		100.000000	4,000,000.00	104.960052	4,198,402.08	198,402.08	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
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.957666	2,498,941.65	97.741528	2,443,538.20	-55,403.45	0.48
		Base	99.957666	2,498,941.65	97.741528	2,443,538.20	-55,403.45	0.48
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.949454	2,998,483.61	104.395211	3,131,856.33	133,372.72	0.62
		Base	99.949454	2,998,483.61	104.395211	3,131,856.33	133,372.72	0.62
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.986342	2,499,658.54	100.759275	2,518,981.88	19,323.34	0.50
		Base	99.986342	2,499,658.54	100.759275	2,518,981.88	19,323.34	0.50
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.765250	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.202284	2,505,057.10	5,057.10	0.50
		Base	100.000000	2,500,000.00	100.202284	2,505,057.10	5,057.10	0.50
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.076618	5,003,830.92	100.739415	5,036,970.75	33,139.83	1.00
		Base	100.076618	5,003,830.92	100.739415	5,036,970.75	33,139.83	1.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.899851	1,997,997.01	96.463657	1,929,273.14	-68,723.87	0.38
		Base	99.899851	1,997,997.01	96.463657	1,929,273.14	-68,723.87	0.38
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.840000	20 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	101.701000	5,085,050.00	85,050.00	1.01
		Base	100.000000	5,000,000.00	101.701000	5,085,050.00	85,050.00	1.01
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,296,491.800	Local	99.990932	1,296,374.23	101.012250	1,309,615.54	13,241.31	0.26
Original Face:	2,500,000.000	Base	99.990932	1,296,374.23	101.012250	1,309,615.54	13,241.31	0.26
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.986785	4,999,339.25	100.248500	5,012,425.00	13,085.75	0.99
Original Face:	5,000,000.000	Base	99.986785	4,999,339.25	100.248500	5,012,425.00	13,085.75	0.99
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.986632	1,999,732.64	102.577000	2,051,540.00	51,807.36	0.41
Original Face:	2,000,000.000	Base	99.986632	1,999,732.64	102.577000	2,051,540.00	51,807.36	0.41

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.432010	5,221,600.51	103.290808	5,164,540.40	-57,060.11	1.02
		Base	104.432010	5,221,600.51	103.290808	5,164,540.40	-57,060.11	1.02
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.907615	4,995,380.73	98.355865	4,917,793.25	-77,587.48	0.97
		Base	99.907615	4,995,380.73	98.355865	4,917,793.25	-77,587.48	0.97
US DOLLAR Total								
	396,689,592.460	Local		402,403,215.02		406,368,765.04	3,965,550.02	80.38
Original Face:	240,077,869.000	Base		402,403,215.02		406,368,765.04	3,965,550.02	80.38
FIXED INCOME Total								
	396,689,592.460	Base		402,403,215.02		406,368,765.04	3,965,550.02	80.38
Original Face:	240,077,869.000							

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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									
		495,914,290.610	Base		501,612,463.95		505,578,013.97	3,965,550.02	100.00
	Original Face:	240,077,869.000							

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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								
			379,531.150	1.000000	379,531.15	1.000000	379,531.15	0.00	0.03
		Base		1.000000	379,531.15	1.000000	379,531.15	0.00	0.03
US DOLLAR Total									
			379,531.150		379,531.15		379,531.15	0.00	0.03
		Base			379,531.15		379,531.15	0.00	0.03
CASH Total									
			379,531.150	Base	379,531.15		379,531.15	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2ZH8	AT&T INC					0.250000	17 Dec 2021		
			5,000,000.000	99.925694	4,996,284.72	99.925694	4,996,284.72	0.00	0.35
		Base		99.925694	4,996,284.72	99.925694	4,996,284.72	0.00	0.35
03040LW21	AMERICAN WATER CAPIT					0.080000	02 Sep 2021		
			10,000,000.000	99.999778	9,999,977.78	99.999778	9,999,977.78	0.00	0.69
		Base		99.999778	9,999,977.78	99.999778	9,999,977.78	0.00	0.69
03040LWM7	AMERICAN WATER CAPIT					0.090000	21 Sep 2021		
			13,600,000.000	99.995000	13,599,320.00	99.995000	13,599,320.00	0.00	0.94
		Base		99.995000	13,599,320.00	99.995000	13,599,320.00	0.00	0.94
03785DWE2	APPLE INC					0.050000	14 Sep 2021		
			25,000,000.000	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.73
		Base		99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.73
05253AXS4	AUST & NEW ZEA					0.070000	26 Oct 2021		
			25,000,000.000	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.73
		Base		99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.73

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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
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	0.69
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.69
138994009	CANTOR FITZGERALD REPO REPO					0.040000	01 Sep 2021		
		Local	500,000,000.000	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	34.62
		Base		100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	34.62
15060XW16	CEDAR SPRING CPTL CO					0.110000	01 Sep 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.73
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.73
16677JWW2	CHEVRON CORP					0.050000	30 Sep 2021		
		Local	25,000,000.000	99.995972	24,998,993.05	99.995972	24,998,993.05	0.00	1.73
		Base		99.995972	24,998,993.05	99.995972	24,998,993.05	0.00	1.73
30601WAU3	FAIRWAY FINANCE CORP					0.130000	28 Jan 2022		
		Local	25,000,000.000	99.946194	24,986,548.61	99.946194	24,986,548.61	0.00	1.73
		Base		99.946194	24,986,548.61	99.946194	24,986,548.61	0.00	1.73
30601WBN8	FAIRWAY FINANCE CORP					0.130000	22 Feb 2022		
		Local	5,000,000.000	99.937167	4,996,858.33	99.937167	4,996,858.33	0.00	0.35
		Base		99.937167	4,996,858.33	99.937167	4,996,858.33	0.00	0.35
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Sep 2021		
		Local	50,008,051.020	100.000000	50,008,051.02	100.000000	50,008,051.02	0.00	3.46
		Base		100.000000	50,008,051.02	100.000000	50,008,051.02	0.00	3.46
45920FWW4	INTL BUS MACH CORP					0.090000	30 Sep 2021		
		Local	25,000,000.000	99.992750	24,998,187.50	99.992750	24,998,187.50	0.00	1.73
		Base		99.992750	24,998,187.50	99.992750	24,998,187.50	0.00	1.73
47816FZ87	JOHNSON & JOHNSON					0.060000	08 Dec 2021		
		Local	10,000,000.000	99.983667	9,998,366.67	99.983667	9,998,366.67	0.00	0.69
		Base		99.983667	9,998,366.67	99.983667	9,998,366.67	0.00	0.69
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Sep 2021		
		Local	150,007,445.910	100.000000	150,007,445.91	100.000000	150,007,445.91	0.00	10.39
		Base		100.000000	150,007,445.91	100.000000	150,007,445.91	0.00	10.39

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
56274LXU3	MANHATTAN ASSET FDG.					0.100000	28 Oct 2021		
		Local	10,000,000.000	99.984167	9,998,416.67	99.984167	9,998,416.67	0.00	0.69
		Base		99.984167	9,998,416.67	99.984167	9,998,416.67	0.00	0.69
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Sep 2021		
		Local	55,003,844.800	100.000000	55,003,844.80	100.000000	55,003,844.80	0.00	3.81
		Base		100.000000	55,003,844.80	100.000000	55,003,844.80	0.00	3.81
63254EZ11	NATL AUSTRALIA BK LT					0.070000	01 Dec 2021		
		Local	15,000,000.000	99.982306	14,997,345.83	99.982306	14,997,345.83	0.00	1.04
		Base		99.982306	14,997,345.83	99.982306	14,997,345.83	0.00	1.04
63307MG52	NATIONAL BK OF CANAD					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.846500	24,961,625.00	99.846500	24,961,625.00	0.00	1.73
		Base		99.846500	24,961,625.00	99.846500	24,961,625.00	0.00	1.73
63743CWA7	NATL RURAL UTIL COOP					0.080000	10 Sep 2021		
		Local	20,000,000.000	99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	1.38
		Base		99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	1.38
65339MXE1	NEXTERA ENERGY CAP HLDGS INC					0.145000	14 Oct 2021		
		Local	25,000,000.000	99.982681	24,995,670.14	99.982681	24,995,670.14	0.00	1.73
		Base		99.982681	24,995,670.14	99.982681	24,995,670.14	0.00	1.73
65339MXT8	NEXTERA ENERGY CAP HLDGS INC					0.160000	27 Oct 2021		
		Local	25,000,000.000	99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	1.73
		Base		99.975111	24,993,777.78	99.975111	24,993,777.78	0.00	1.73
84262LW14	SOUTHERN COMPANY					0.140000	01 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.35
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.35
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	1.73
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.73
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
		Local	25,000,000.000	99.885250	24,971,312.50	99.885250	24,971,312.50	0.00	1.73
		Base		99.885250	24,971,312.50	99.885250	24,971,312.50	0.00	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
91842KCF1	VW CR INC					0.250000	15 Mar 2022		
		Local	7,000,000.000	99.864583	6,990,520.83	99.864583	6,990,520.83	0.00	0.48
		Base		99.864583	6,990,520.83	99.864583	6,990,520.83	0.00	0.48
92646KYN6	VICTORY RECEIVABLES					0.110000	22 Nov 2021		
		Local	10,839,000.000	99.974944	10,836,284.23	99.974944	10,836,284.23	0.00	0.75
		Base		99.974944	10,836,284.23	99.974944	10,836,284.23	0.00	0.75
926NKW009	AMHERST PIERPONT 04/15 VAR					0.040000	01 Sep 2021		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.85
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.85
926NKW009	AMHERST PIERPONT 04/15 VAR					0.060000	24 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.38
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.38
94107NHX5	WASTE MANAGEMENT INC					0.010000	31 Aug 2022		
		Local	11,000,000.000	99.706778	10,967,745.56	99.706778	10,967,745.56	0.00	0.76
		Base		99.706778	10,967,745.56	99.706778	10,967,745.56	0.00	0.76
94107PAE9	WASTE MANAGEMENT INC					0.010000	31 Aug 2022		
		Local	11,000,000.000	99.706778	10,967,745.56	99.706778	10,967,745.56	0.00	0.76
		Base		99.706778	10,967,745.56	99.706778	10,967,745.56	0.00	0.76
979QHR003	SOUTH STREET REPO					0.060000	01 Sep 2021		
		Local	50,501,041.670	100.000000	50,501,041.67	100.000000	50,501,041.67	0.00	3.50
		Base		100.000000	50,501,041.67	100.000000	50,501,041.67	0.00	3.50
US DOLLAR Total									
		Local	1,443,959,383.400		1,443,771,839.16		1,443,771,839.16	0.00	99.97
		Base			1,443,771,839.16		1,443,771,839.16	0.00	99.97
CASH EQUIVALENT Total									
		Base	1,443,959,383.400		1,443,771,839.16		1,443,771,839.16	0.00	99.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,444,338,914.550	Base	1,444,151,370.31		1,444,151,370.31	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								
			396,418.850	1.000000	396,418.85	1.000000	396,418.85	0.00	0.14
		Base		1.000000	396,418.85	1.000000	396,418.85	0.00	0.14
US DOLLAR Total									
			396,418.850		396,418.85		396,418.85	0.00	0.14
		Base			396,418.85		396,418.85	0.00	0.14
CASH Total									
			396,418.850	Base	396,418.85		396,418.85	0.00	0.14
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					0.220000	01 Sep 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.81
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.81
2063C0Z13	CONCORD MIN CPTL CO					0.130000	01 Dec 2021		
			5,000,000.000	99.967139	4,998,356.95	99.967139	4,998,356.95	0.00	1.81
		Base		99.967139	4,998,356.95	99.967139	4,998,356.95	0.00	1.81
26055AWT9	DOW CHEMICAL COMPANY					0.140000	27 Sep 2021		
			5,000,000.000	99.989889	4,999,494.44	99.989889	4,999,494.44	0.00	1.81
		Base		99.989889	4,999,494.44	99.989889	4,999,494.44	0.00	1.81
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.995599	4,999,779.95	99.995599	4,999,779.95	0.00	1.81
		Base		99.995599	4,999,779.95	99.995599	4,999,779.95	0.00	1.81
979QHR003	SOUTH STREET REPO					0.060000	01 Sep 2021		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	7.24
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	7.24

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US DOLLAR Total									
		Local	40,000,000.000		39,997,631.34		39,997,631.34	0.00	14.48
		Base			39,997,631.34		39,997,631.34	0.00	14.48
CASH EQUIVALENT Total									
		Base	40,000,000.000		39,997,631.34		39,997,631.34	0.00	14.48
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.987320	4,999,365.99	99.352435	4,967,621.75	-31,744.24	1.80
		Base		99.987320	4,999,365.99	99.352435	4,967,621.75	-31,744.24	1.80
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.713206	4,985,660.28	97.795605	4,889,780.25	-95,880.03	1.77
		Base		99.713206	4,985,660.28	97.795605	4,889,780.25	-95,880.03	1.77
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	97.967829	4,898,391.46	98.692995	4,934,649.75	36,258.29	1.79
		Base		97.967829	4,898,391.46	98.692995	4,934,649.75	36,258.29	1.79
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.819942	4,990,997.10	111.320137	5,566,006.85	575,009.75	2.02
		Base		99.819942	4,990,997.10	111.320137	5,566,006.85	575,009.75	2.02
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.609717	3,486,340.09	104.107516	3,643,763.06	157,422.97	1.32
		Base		99.609717	3,486,340.09	104.107516	3,643,763.06	157,422.97	1.32
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	100.014427	2,500,360.68	360.68	0.91
		Base		100.000000	2,500,000.00	100.014427	2,500,360.68	360.68	0.91
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	109.979790	2,749,494.76	110.118912	2,752,972.80	3,478.04	1.00
		Base		109.979790	2,749,494.76	110.118912	2,752,972.80	3,478.04	1.00

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06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.400000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.321209	5,016,060.45	16,060.45	1.82
		Base		100.000000	5,000,000.00	100.321209	5,016,060.45	16,060.45	1.82
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.963905	4,998,195.27	105.243460	5,262,173.00	263,977.73	1.91
		Base		99.963905	4,998,195.27	105.243460	5,262,173.00	263,977.73	1.91
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.125250	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.140935	5,007,046.75	7,046.75	1.81
		Base		100.000000	5,000,000.00	100.140935	5,007,046.75	7,046.75	1.81
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.987897	4,999,394.85	102.094205	5,104,710.25	105,315.40	1.85
		Base		99.987897	4,999,394.85	102.094205	5,104,710.25	105,315.40	1.85
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.908469	4,995,423.44	110.512123	5,525,606.15	530,182.71	2.00
		Base		99.908469	4,995,423.44	110.512123	5,525,606.15	530,182.71	2.00
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.932757	2,498,318.92	105.074042	2,626,851.05	128,532.13	0.95
		Base		99.932757	2,498,318.92	105.074042	2,626,851.05	128,532.13	0.95
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.906260	4,995,312.99	102.818398	5,140,919.90	145,606.91	1.86
		Base		99.906260	4,995,312.99	102.818398	5,140,919.90	145,606.91	1.86
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	4,831,385.230	95.391675	4,608,739.29	95.913970	4,633,973.38	25,234.09	1.68
Original Face:		Base	5,000,000.000	95.391675	4,608,739.29	95.913970	4,633,973.38	25,234.09	1.68
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.785848	4,989,292.39	106.578000	5,328,900.00	339,607.61	1.93
		Base		99.785848	4,989,292.39	106.578000	5,328,900.00	339,607.61	1.93
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.444239	3,643,581.25	101.882570	3,588,575.12	-55,006.13	1.30
Original Face:		Base	3,522,266.000	103.444239	3,643,581.25	101.882570	3,588,575.12	-55,006.13	1.30

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
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					0.945380	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.614002	5,030,700.10	30,700.10	1.82
		Base		100.000000	5,000,000.00	100.614002	5,030,700.10	30,700.10	1.82
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
		Local	5,000,000.000	99.965499	4,998,274.95	100.579000	5,028,950.00	30,675.05	1.82
		Base		99.965499	4,998,274.95	100.579000	5,028,950.00	30,675.05	1.82
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.229048	2,480,726.19	99.096688	2,477,417.20	-3,308.99	0.90
		Base		99.229048	2,480,726.19	99.096688	2,477,417.20	-3,308.99	0.90
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.695500	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	101.271920	4,785,098.22	60,098.22	1.73
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	101.271920	4,785,098.22	60,098.22	1.73
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	105.550620	2,638,765.50	138,765.50	0.96
		Base		100.000000	2,500,000.00	105.550620	2,638,765.50	138,765.50	0.96
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.445500	15 May 2036		
		Local	212,651.040	99.915900	212,472.20	100.644920	214,022.47	1,550.27	0.08
Original Face:		Base	16,000,000.000	99.915900	212,472.20	100.644920	214,022.47	1,550.27	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	939,075.460	101.191480	950,264.36	99.886406	938,008.73	-12,255.63	0.34
Original Face:		Base	5,000,000.000	101.191480	950,264.36	99.886406	938,008.73	-12,255.63	0.34
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,041,184.600	104.218696	2,127,295.97	104.036026	2,123,567.34	-3,728.63	0.77
Original Face:		Base	10,000,000.000	104.218696	2,127,295.97	104.036026	2,123,567.34	-3,728.63	0.77
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	109.443398	2,736,084.95	123.287121	3,082,178.03	346,093.08	1.12
		Base		109.443398	2,736,084.95	123.287121	3,082,178.03	346,093.08	1.12
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	109.042150	2,726,053.76	123.469365	3,086,734.13	360,680.37	1.12
		Base		109.042150	2,726,053.76	123.469365	3,086,734.13	360,680.37	1.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	121.236135	4,849,445.39	118.646314	4,745,852.56	-103,592.83	1.72
		Base	121.236135	4,849,445.39	118.646314	4,745,852.56	-103,592.83	1.72
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.875302	2,496,882.54	99.433994	2,485,849.85	-11,032.69	0.90
		Base	99.875302	2,496,882.54	99.433994	2,485,849.85	-11,032.69	0.90
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.584380	25 Jun 2022		
	650,969.220	Local	100.000000	650,969.22	100.140130	651,881.42	912.20	0.24
Original Face:	3,000,000.000	Base	100.000000	650,969.22	100.140130	651,881.42	912.20	0.24
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	877,057.190	Local	100.134215	878,234.33	101.651810	891,544.51	13,310.18	0.32
Original Face:	2,000,000.000	Base	100.134215	878,234.33	101.651810	891,544.51	13,310.18	0.32
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	705,804.020	Local	99.870599	704,890.70	104.725800	739,158.91	34,268.21	0.27
Original Face:	2,000,000.000	Base	99.870599	704,890.70	104.725800	739,158.91	34,268.21	0.27
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	263,328.520	Local	101.642534	267,653.78	100.376950	264,321.14	-3,332.64	0.10
Original Face:	2,500,000.000	Base	101.642534	267,653.78	100.376950	264,321.14	-3,332.64	0.10
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.950277	2,698,657.48	97.893007	2,643,111.19	-55,546.29	0.96
		Base	99.950277	2,698,657.48	97.893007	2,643,111.19	-55,546.29	0.96
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	519,739.350	Local	100.691753	523,334.66	103.330190	537,047.66	13,713.00	0.19
Original Face:	5,000,000.000	Base	100.691753	523,334.66	103.330190	537,047.66	13,713.00	0.19
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	1,324,345.550	Local	100.096113	1,325,618.42	100.078410	1,325,383.97	-234.45	0.48
Original Face:	5,000,000.000	Base	100.096113	1,325,618.42	100.078410	1,325,383.97	-234.45	0.48
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,582,476.540	Local	102.315697	1,619,121.90	106.106660	1,679,113.00	59,991.10	0.61
Original Face:	3,000,000.000	Base	102.315697	1,619,121.90	106.106660	1,679,113.00	59,991.10	0.61

Base Currency: USD - US DOLLAR

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3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	3,711,376.130	101.119231	3,752,915.02	105.937000	3,931,720.53	178,805.51	1.42
Original Face:		Base	5,565,000.000	101.119231	3,752,915.02	105.937000	3,931,720.53	178,805.51	1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.177164	4,726,661.75	103.986140	4,673,137.13	-53,524.62	1.69
Original Face:		Base	4,494,000.000	105.177164	4,726,661.75	103.986140	4,673,137.13	-53,524.62	1.69
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	219,520.900	100.162039	219,876.61	104.875930	230,224.59	10,347.98	0.08
Original Face:		Base	2,000,000.000	100.162039	219,876.61	104.875930	230,224.59	10,347.98	0.08
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	540,836.750	100.343409	542,694.03	102.939170	556,732.86	14,038.83	0.20
Original Face:		Base	5,000,000.000	100.343409	542,694.03	102.939170	556,732.86	14,038.83	0.20
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	937,827.920	100.346521	941,077.69	101.582700	952,670.92	11,593.23	0.34
Original Face:		Base	14,878,168.000	100.346521	941,077.69	101.582700	952,670.92	11,593.23	0.34
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.170569	4,958,528.46	103.749600	5,187,480.00	228,951.54	1.88
Original Face:		Base	5,000,000.000	99.170569	4,958,528.46	103.749600	5,187,480.00	228,951.54	1.88
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	531,305.250	99.652435	529,458.62	101.780690	540,766.15	11,307.53	0.20
Original Face:		Base	5,000,000.000	99.652435	529,458.62	101.780690	540,766.15	11,307.53	0.20
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,188,484.550	102.304983	1,215,878.92	100.571270	1,195,274.01	-20,604.91	0.43
Original Face:		Base	5,000,000.000	102.304983	1,215,878.92	100.571270	1,195,274.01	-20,604.91	0.43
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	1,483,018.250	102.727124	1,523,462.00	100.614150	1,492,126.21	-31,335.79	0.54
Original Face:		Base	2,500,000.000	102.727124	1,523,462.00	100.614150	1,492,126.21	-31,335.79	0.54
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,203,084.500	103.351486	1,243,405.71	108.254890	1,302,397.80	58,992.09	0.47
Original Face:		Base	5,000,000.000	103.351486	1,243,405.71	108.254890	1,302,397.80	58,992.09	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,583,572.650	Local	100.510201	1,591,652.06	105.160262	1,665,289.15	73,637.09	0.60
Original Face:	5,000,000.000	Base	100.510201	1,591,652.06	105.160262	1,665,289.15	73,637.09	0.60
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	255,270.200	Local	105.552082	269,443.01	116.263600	296,786.32	27,343.31	0.11
Original Face:	10,000,000.000	Base	105.552082	269,443.01	116.263600	296,786.32	27,343.31	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	2,698,466.820	Local	106.482586	2,873,397.24	106.620350	2,877,114.77	3,717.53	1.04
Original Face:	6,000,000.000	Base	106.482586	2,873,397.24	106.620350	2,877,114.77	3,717.53	1.04
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	136,272.250	Local	104.680645	142,650.67	107.770750	146,861.63	4,210.96	0.05
Original Face:	5,000,000.000	Base	104.680645	142,650.67	107.770750	146,861.63	4,210.96	0.05
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				0.550000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.179686	5,008,984.30	8,984.30	1.81
		Base	100.000000	5,000,000.00	100.179686	5,008,984.30	8,984.30	1.81
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				0.924750	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.107089	5,005,354.45	5,354.45	1.81
		Base	100.000000	5,000,000.00	100.107089	5,005,354.45	5,354.45	1.81
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,126,037.400	Local	94.685055	2,013,039.69	101.387450	2,155,535.11	142,495.42	0.78
Original Face:	5,000,000.000	Base	94.685055	2,013,039.69	101.387450	2,155,535.11	142,495.42	0.78
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB				3.000000	16 Apr 2025		
	469,589.730	Local	99.959256	469,398.40	102.944520	483,416.89	14,018.49	0.18
Original Face:	1,238,000.000	Base	99.959256	469,398.40	102.944520	483,416.89	14,018.49	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	492,046.900	Local	100.778995	495,879.92	104.999640	516,647.47	20,767.55	0.19
Original Face:	5,000,000.000	Base	100.778995	495,879.92	104.999640	516,647.47	20,767.55	0.19
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,083,745.910	Local	101.329093	3,124,731.76	104.035762	3,208,198.56	83,466.80	1.16
Original Face:	4,000,000.000	Base	101.329093	3,124,731.76	104.035762	3,208,198.56	83,466.80	1.16

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427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.862100	1,497,931.50	100.352150	1,505,282.25	7,350.75	0.55
		Base	99.862100	1,497,931.50	100.352150	1,505,282.25	7,350.75	0.55
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.972740	3,499,045.91	100.896478	3,531,376.73	32,330.82	1.28
		Base	99.972740	3,499,045.91	100.896478	3,531,376.73	32,330.82	1.28
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	2,500,000.000	Local	99.369705	2,484,242.63	96.568503	2,414,212.58	-70,030.05	0.87
		Base	99.369705	2,484,242.63	96.568503	2,414,212.58	-70,030.05	0.87
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.695326	4,984,766.29	104.249202	5,212,460.10	227,693.81	1.89
		Base	99.695326	4,984,766.29	104.249202	5,212,460.10	227,693.81	1.89
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.819623	4,940,981.14	93.214999	4,660,749.95	-280,231.19	1.69
		Base	98.819623	4,940,981.14	93.214999	4,660,749.95	-280,231.19	1.69
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.675467	4,983,773.35	105.558104	5,277,905.20	294,131.85	1.91
		Base	99.675467	4,983,773.35	105.558104	5,277,905.20	294,131.85	1.91
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.778630	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.101038	5,005,051.90	5,051.90	1.81
		Base	100.000000	5,000,000.00	100.101038	5,005,051.90	5,051.90	1.81
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.672909	3,488,551.81	102.088089	3,573,083.12	84,531.31	1.29
		Base	99.672909	3,488,551.81	102.088089	3,573,083.12	84,531.31	1.29
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.187889	5,009,394.45	9,394.45	1.81
		Base	100.000000	5,000,000.00	100.187889	5,009,394.45	9,394.45	1.81
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.991193	2,999,735.78	101.311605	3,039,348.15	39,612.37	1.10
		Base	99.991193	2,999,735.78	101.311605	3,039,348.15	39,612.37	1.10

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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
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	109.599181	1,686,731.40	108.345623	1,667,439.14	-19,292.26	0.60
		Base	109.599181	1,686,731.40	108.345623	1,667,439.14	-19,292.26	0.60
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.969420	2,999,082.60	100.903847	3,027,115.41	28,032.81	1.10
		Base	99.969420	2,999,082.60	100.903847	3,027,115.41	28,032.81	1.10
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.888723	4,994,436.17	102.235708	5,111,785.40	117,349.23	1.85
		Base	99.888723	4,994,436.17	102.235708	5,111,785.40	117,349.23	1.85
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.858000	3,025,740.00	25,740.00	1.10
		Base	100.000000	3,000,000.00	100.858000	3,025,740.00	25,740.00	1.10
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.265000	2,531,625.00	31,625.00	0.92
		Base	100.000000	2,500,000.00	101.265000	2,531,625.00	31,625.00	0.92
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.957666	2,498,941.65	97.741528	2,443,538.20	-55,403.45	0.88
		Base	99.957666	2,498,941.65	97.741528	2,443,538.20	-55,403.45	0.88
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.992799	3,999,711.97	101.350312	4,054,012.48	54,300.51	1.47
		Base	99.992799	3,999,711.97	101.350312	4,054,012.48	54,300.51	1.47
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.941207	2,498,530.18	100.759275	2,518,981.88	20,451.70	0.91
		Base	99.941207	2,498,530.18	100.759275	2,518,981.88	20,451.70	0.91
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.765250	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.202284	2,505,057.10	5,057.10	0.91
		Base	100.000000	2,500,000.00	100.202284	2,505,057.10	5,057.10	0.91
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	1,296,491.800	Local	99.990932	1,296,374.23	101.012250	1,309,615.54	13,241.31	0.47
Original Face:	2,500,000.000	Base	99.990932	1,296,374.23	101.012250	1,309,615.54	13,241.31	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
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	3,000,000.000	99.986785	2,999,603.55	100.248500	3,007,455.00	7,851.45	1.09
	Original Face:	Base	3,000,000.000	99.986785	2,999,603.55	100.248500	3,007,455.00	7,851.45	1.09
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.986632	1,999,732.64	102.577000	2,051,540.00	51,807.36	0.74
	Original Face:	Base	2,000,000.000	99.986632	1,999,732.64	102.577000	2,051,540.00	51,807.36	0.74
US DOLLAR Total									
		Local	229,385,230.630		231,295,813.24		235,768,165.55	4,472,352.31	85.37
	Original Face:	Base	169,922,434.000		231,295,813.24		235,768,165.55	4,472,352.31	85.37
FIXED INCOME Total									
		Base	229,385,230.630		231,295,813.24		235,768,165.55	4,472,352.31	85.37
	Original Face:		169,922,434.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		269,781,649.480	Base		271,689,863.43		276,162,215.74	4,472,352.31	100.00
	Original Face:	169,922,434.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			6,188,341.950	1.000000	6,188,341.95	1.000000	6,188,341.95	0.00	1.37
		Base		1.000000	6,188,341.95	1.000000	6,188,341.95	0.00	1.37
US DOLLAR Total									
			6,188,341.950		6,188,341.95		6,188,341.95	0.00	1.37
		Base			6,188,341.95		6,188,341.95	0.00	1.37
CASH Total									
			6,188,341.950	Base	6,188,341.95		6,188,341.95	0.00	1.37
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2ZE5	AT&T INC					0.400000	14 Dec 2021		
			10,000,000.000	99.884444	9,988,444.44	99.884444	9,988,444.44	0.00	2.21
		Base		99.884444	9,988,444.44	99.884444	9,988,444.44	0.00	2.21
02665JXR6	AMERICAN HONDA FINAN					0.170000	25 Oct 2021		
			5,000,000.000	99.974500	4,998,725.00	99.974500	4,998,725.00	0.00	1.11
		Base		99.974500	4,998,725.00	99.974500	4,998,725.00	0.00	1.11
03040LW21	AMERICAN WATER CAPIT					0.080000	02 Sep 2021		
			2,000,000.000	99.999778	1,999,995.56	99.999778	1,999,995.56	0.00	0.44
		Base		99.999778	1,999,995.56	99.999778	1,999,995.56	0.00	0.44
03040LWE5	AMERICAN WATER CAPIT					0.090000	14 Sep 2021		
			5,000,000.000	99.996750	4,999,837.50	99.996750	4,999,837.50	0.00	1.11
		Base		99.996750	4,999,837.50	99.996750	4,999,837.50	0.00	1.11
04821TXK6	ATLANTIC ASSET SECUR					0.100000	19 Oct 2021		
			4,684,000.000	99.986667	4,683,375.46	99.986667	4,683,375.46	0.00	1.04
		Base		99.986667	4,683,375.46	99.986667	4,683,375.46	0.00	1.04

& 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
05253AYN4	AUST & NEW ZEA					0.100000	22 Nov 2021		
		Local	5,000,000.000	99.977222	4,998,861.11	99.977222	4,998,861.11	0.00	1.11
		Base		99.977222	4,998,861.11	99.977222	4,998,861.11	0.00	1.11
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	101.336514	5,066,825.69	101.336514	5,066,825.69	0.00	1.12
		Base		101.336514	5,066,825.69	101.336514	5,066,825.69	0.00	1.12
06367CJQ1	BANK OF MONTREAL-					0.200000	02 Sep 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
06417MPH2	BANK OF NOVA SCOTIA					0.230000	11 May 2022		
		Local	2,000,000.000	100.007009	2,000,140.18	100.007009	2,000,140.18	0.00	0.44
		Base		100.007009	2,000,140.18	100.007009	2,000,140.18	0.00	0.44
13606CV50	CANADIAN IMPERIAL BK					0.070000	03 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
138994009	CANTOR FITZGERALD REPO REPO					0.220000	01 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
138994009	CANTOR FITZGERALD REPO REPO					0.200000	08 Sep 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.54
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.54
19121BH10	COCA-COLA COMPANY					0.120000	01 Aug 2022		
		Local	3,000,000.000	99.888667	2,996,660.00	99.888667	2,996,660.00	0.00	0.66
		Base		99.888667	2,996,660.00	99.888667	2,996,660.00	0.00	0.66
2546R3DV3	DISNEY (WALT) CO THE					0.270000	29 Apr 2022		
		Local	2,000,000.000	99.820000	1,996,400.00	99.820000	1,996,400.00	0.00	0.44
		Base		99.820000	1,996,400.00	99.820000	1,996,400.00	0.00	0.44
2546R3FW9	DISNEY (WALT) CO THE					0.210000	30 Jun 2022		
		Local	3,000,000.000	99.823833	2,994,715.00	99.823833	2,994,715.00	0.00	0.66
		Base		99.823833	2,994,715.00	99.823833	2,994,715.00	0.00	0.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229BC13	EXXON MOBIL CORP				0.100000	01 Mar 2022		
	5,000,000.000	Local	99.949722	4,997,486.11	99.949722	4,997,486.11	0.00	1.11
		Base	99.949722	4,997,486.11	99.949722	4,997,486.11	0.00	1.11
30601WAU3	FAIRWAY FINANCE CORP				0.130000	28 Jan 2022		
	5,000,000.000	Local	99.946194	4,997,309.72	99.946194	4,997,309.72	0.00	1.11
		Base	99.946194	4,997,309.72	99.946194	4,997,309.72	0.00	1.11
30601WBN8	FAIRWAY FINANCE CORP				0.130000	22 Feb 2022		
	3,700,000.000	Local	99.937167	3,697,675.17	99.937167	3,697,675.17	0.00	0.82
		Base	99.937167	3,697,675.17	99.937167	3,697,675.17	0.00	0.82
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.995599	4,999,779.95	99.995599	4,999,779.95	0.00	1.11
		Base	99.995599	4,999,779.95	99.995599	4,999,779.95	0.00	1.11
38346LYV2	GOTHAM FDG CORP				0.100000	29 Nov 2021		
	5,000,000.000	Local	99.975278	4,998,763.89	99.975278	4,998,763.89	0.00	1.11
		Base	99.975278	4,998,763.89	99.975278	4,998,763.89	0.00	1.11
40060WXS6	GTA FDG LLC DISC				0.120000	26 Oct 2021		
	3,000,000.000	Local	99.981667	2,999,450.00	99.981667	2,999,450.00	0.00	0.66
		Base	99.981667	2,999,450.00	99.981667	2,999,450.00	0.00	0.66
40588LW13	HALKIN FINANCE LLC USC				0.120000	01 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
45779PX60	INSTITUTIONAL SECURED				0.150000	06 Oct 2021		
	5,000,000.000	Local	99.985417	4,999,270.83	99.985417	4,999,270.83	0.00	1.11
		Base	99.985417	4,999,270.83	99.985417	4,999,270.83	0.00	1.11
45779PXM5	INSTITUTIONAL SECURED				0.150000	21 Oct 2021		
	2,900,000.000	Local	99.979167	2,899,395.83	99.979167	2,899,395.83	0.00	0.64
		Base	99.979167	2,899,395.83	99.979167	2,899,395.83	0.00	0.64
45920FWW4	INTL BUS MACH CORP				0.090000	30 Sep 2021		
	5,000,000.000	Local	99.992750	4,999,637.50	99.992750	4,999,637.50	0.00	1.11
		Base	99.992750	4,999,637.50	99.992750	4,999,637.50	0.00	1.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	0.77
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.77
47816FZ87	JOHNSON & JOHNSON				0.060000	08 Dec 2021		
	5,000,000.000	Local	99.983667	4,999,183.33	99.983667	4,999,183.33	0.00	1.11
		Base	99.983667	4,999,183.33	99.983667	4,999,183.33	0.00	1.11
56274LXU3	MANHATTAN ASSET FDG.				0.100000	28 Oct 2021		
	3,000,000.000	Local	99.984167	2,999,525.00	99.984167	2,999,525.00	0.00	0.66
		Base	99.984167	2,999,525.00	99.984167	2,999,525.00	0.00	0.66
56274MA69	MANHATTAN ASSET FDG.				0.140000	06 Jan 2022		
	4,027,000.000	Local	99.950611	4,025,011.11	99.950611	4,025,011.11	0.00	0.89
		Base	99.950611	4,025,011.11	99.950611	4,025,011.11	0.00	0.89
63254EZ11	NATL AUSTRALIA BK LT				0.070000	01 Dec 2021		
	10,000,000.000	Local	99.982306	9,998,230.55	99.982306	9,998,230.55	0.00	2.21
		Base	99.982306	9,998,230.55	99.982306	9,998,230.55	0.00	2.21
63307MAQ2	NATIONAL BK OF CANAD				0.140000	24 Jan 2022		
	5,000,000.000	Local	99.943611	4,997,180.55	99.943611	4,997,180.55	0.00	1.11
		Base	99.943611	4,997,180.55	99.943611	4,997,180.55	0.00	1.11
64951WXV1	NEW YORK LFE CAP COR				0.080000	29 Oct 2021		
	2,453,000.000	Local	99.987111	2,452,683.84	99.987111	2,452,683.84	0.00	0.54
		Base	99.987111	2,452,683.84	99.987111	2,452,683.84	0.00	0.54
78009BCU4	ROYAL BK OF CANADA				0.150000	28 Mar 2022		
	5,000,000.000	Local	99.913333	4,995,666.67	99.913333	4,995,666.67	0.00	1.11
		Base	99.913333	4,995,666.67	99.913333	4,995,666.67	0.00	1.11
8225X2W18	SHELL INTNL FNC B.V				0.200000	01 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.11
8225X2X17	SHELL INTNL FNC B.V				0.070000	01 Oct 2021		
	2,800,000.000	Local	99.994167	2,799,836.67	99.994167	2,799,836.67	0.00	0.62
		Base	99.994167	2,799,836.67	99.994167	2,799,836.67	0.00	0.62

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86562KY24	SUMITOMO MTSU BKG CORP				0.110000	02 Nov 2021		
	5,000,000.000	Local	99.981056	4,999,052.78	99.981056	4,999,052.78	0.00	1.11
		Base	99.981056	4,999,052.78	99.981056	4,999,052.78	0.00	1.11
86565C3Y3	SUMITOMO MITSUI BKG CORP				0.200000	27 Jun 2022		
	2,100,000.000	Local	99.999998	2,099,999.95	99.999998	2,099,999.95	0.00	0.46
		Base	99.999998	2,099,999.95	99.999998	2,099,999.95	0.00	0.46
89119BAQ9	TORONTO DOMINION BANK				0.140000	24 Jan 2022		
	5,010,000.000	Local	99.943611	5,007,174.92	99.943611	5,007,174.92	0.00	1.11
		Base	99.943611	5,007,174.92	99.943611	5,007,174.92	0.00	1.11
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	5,000,000.000	Local	99.711528	4,985,576.39	99.711528	4,985,576.39	0.00	1.10
		Base	99.711528	4,985,576.39	99.711528	4,985,576.39	0.00	1.10
94107PAA7	WASTE MANAGEMENT INC				0.340000	28 Apr 2022		
	5,000,000.000	Local	99.774278	4,988,713.89	99.774278	4,988,713.89	0.00	1.10
		Base	99.774278	4,988,713.89	99.774278	4,988,713.89	0.00	1.10
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022		
	3,250,000.000	Local	99.832694	3,244,562.57	99.832694	3,244,562.57	0.00	0.72
		Base	99.832694	3,244,562.57	99.832694	3,244,562.57	0.00	0.72
979QHR003	SOUTH STREET REPO				0.060000	01 Sep 2021		
	97,909,749.530	Local	100.000000	97,909,749.53	100.000000	97,909,749.53	0.00	21.68
		Base	100.000000	97,909,749.53	100.000000	97,909,749.53	0.00	21.68
US DOLLAR Total								
	300,333,749.530	Local		300,314,896.69		300,314,896.69	0.00	66.49
		Base		300,314,896.69		300,314,896.69	0.00	66.49
CASH EQUIVALENT Total								
	300,333,749.530	Base		300,314,896.69		300,314,896.69	0.00	66.49

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
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.721380	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.052967	5,002,648.35	2,648.35	1.11
		Base	100.000000	5,000,000.00	100.052967	5,002,648.35	2,648.35	1.11
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5				0.500000	26 Apr 2024		
	2,000,000.000	Local	99.905860	1,998,117.20	100.038689	2,000,773.78	2,656.58	0.44
		Base	99.905860	1,998,117.20	100.038689	2,000,773.78	2,656.58	0.44
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR				0.310000	26 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.459092	2,009,181.84	9,181.84	0.44
		Base	100.000000	2,000,000.00	100.459092	2,009,181.84	9,181.84	0.44
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.987897	9,998,789.70	102.094205	10,209,420.50	210,630.80	2.26
		Base	99.987897	9,998,789.70	102.094205	10,209,420.50	210,630.80	2.26
17329QKQ2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5				0.500000	28 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.882930	1,997,658.60	-2,341.40	0.44
		Base	100.000000	2,000,000.00	99.882930	1,997,658.60	-2,341.40	0.44
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.982065	9,998,206.54	100.840540	10,084,054.00	85,847.46	2.23
Original Face:	10,000,000.000	Base	99.982065	9,998,206.54	100.840540	10,084,054.00	85,847.46	2.23
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	236,691.940	Local	101.088846	239,269.15	105.802406	250,425.77	11,156.62	0.06
Original Face:	2,096,032.000	Base	101.088846	239,269.15	105.802406	250,425.77	11,156.62	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,638,418.800	Local	100.905021	1,653,246.84	106.751242	1,749,032.42	95,785.58	0.39
Original Face:	5,000,000.000	Base	100.905021	1,653,246.84	106.751242	1,749,032.42	95,785.58	0.39
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,243,249.840	Local	104.396996	2,341,885.45	108.899573	2,442,889.50	101,004.05	0.54
Original Face:	8,645,247.000	Base	104.396996	2,341,885.45	108.899573	2,442,889.50	101,004.05	0.54
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	756,383.600	Local	104.315936	789,028.63	108.584053	821,311.97	32,283.34	0.18
Original Face:	4,322,624.000	Base	104.315936	789,028.63	108.584053	821,311.97	32,283.34	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
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.026443	10,002,644.30	2,644.30	2.21
		Base	100.000000	10,000,000.00	100.026443	10,002,644.30	2,644.30	2.21
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	50,128.740	Local	102.610419	51,437.31	101.419630	50,840.38	-596.93	0.01
Original Face:	2,161,312.000	Base	102.610419	51,437.31	101.419630	50,840.38	-596.93	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	474,302.030	Local	101.399047	480,937.74	103.536670	491,076.53	10,138.79	0.11
Original Face:	4,322,624.000	Base	101.399047	480,937.74	103.536670	491,076.53	10,138.79	0.11
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	0.010	Local	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
Original Face:	8,584,720.000	Base	-13,000.000000	-1.30	100.000000	0.01	1.31	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	508,619.960	Local	101.315283	515,309.75	103.610290	526,982.62	11,672.87	0.12
Original Face:	4,322,624.000	Base	101.315283	515,309.75	103.610290	526,982.62	11,672.87	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	825,361.840	Local	100.748758	831,541.80	101.863130	840,739.40	9,197.60	0.19
Original Face:	5,111,816.000	Base	100.748758	831,541.80	101.863130	840,739.40	9,197.60	0.19
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	768,163.650	Local	99.792060	766,566.33	101.459450	779,374.61	12,808.28	0.17
Original Face:	4,322,624.000	Base	99.792060	766,566.33	101.459450	779,374.61	12,808.28	0.17
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,060,794.080	Local	101.423024	1,075,889.43	102.503400	1,087,350.00	11,460.57	0.24
Original Face:	5,326,337.000	Base	101.423024	1,075,889.43	102.503400	1,087,350.00	11,460.57	0.24
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	768,163.650	Local	100.201234	769,709.46	102.133930	784,555.72	14,846.26	0.17
Original Face:	4,322,624.000	Base	100.201234	769,709.46	102.133930	784,555.72	14,846.26	0.17
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	951,966.440	Local	100.646374	958,119.70	102.637650	977,075.98	18,956.28	0.22
Original Face:	8,645,247.000	Base	100.646374	958,119.70	102.637650	977,075.98	18,956.28	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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	931,386.930	101.492101	945,284.16	103.610290	965,012.70	19,728.54	0.21
Original Face:		Base	6,483,935.000	101.492101	945,284.16	103.610290	965,012.70	19,728.54	0.21
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	644,755.410	99.901128	644,117.93	101.298680	653,128.72	9,010.79	0.14
Original Face:		Base	4,322,624.000	99.901128	644,117.93	101.298680	653,128.72	9,010.79	0.14
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	864,813.780	99.659462	861,868.76	104.980900	907,889.29	46,020.53	0.20
Original Face:		Base	4,507,221.000	99.659462	861,868.76	104.980900	907,889.29	46,020.53	0.20
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,463,404.200	98.769597	1,445,398.43	104.359870	1,527,206.72	81,808.29	0.34
Original Face:		Base	5,000,000.000	98.769597	1,445,398.43	104.359870	1,527,206.72	81,808.29	0.34
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	147,782.560	98.375701	145,382.13	102.534750	151,528.48	6,146.35	0.03
Original Face:		Base	2,161,312.000	98.375701	145,382.13	102.534750	151,528.48	6,146.35	0.03
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	251,338.720	100.122564	251,646.77	101.108450	254,124.68	2,477.91	0.06
Original Face:		Base	4,527,840.000	100.122564	251,646.77	101.108450	254,124.68	2,477.91	0.06
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	168,490.590	101.282172	170,650.93	100.964220	170,115.21	-535.72	0.04
Original Face:		Base	8,645,247.000	101.282172	170,650.93	100.964220	170,115.21	-535.72	0.04
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	114,125.980	99.444009	113,491.45	101.559310	115,905.56	2,414.11	0.03
Original Face:		Base	2,161,312.000	99.444009	113,491.45	101.559310	115,905.56	2,414.11	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	238,354.210	99.979031	238,304.23	102.482800	244,272.07	5,967.84	0.05
Original Face:		Base	2,161,312.000	99.979031	238,304.23	102.482800	244,272.07	5,967.84	0.05
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	176,378.270	99.958215	176,304.57	103.010490	181,688.12	5,383.55	0.04
Original Face:		Base	2,472,541.000	99.958215	176,304.57	103.010490	181,688.12	5,383.55	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	474,453.150	100.162024	475,221.88	104.875930	497,587.15	22,365.27	0.11
	Original Face:	Base	4,322,624.000	100.162024	475,221.88	104.875930	497,587.15	22,365.27	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	521,880.640	100.340112	523,655.62	101.437770	529,384.08	5,728.46	0.12
	Original Face:	Base	6,483,935.000	100.340112	523,655.62	101.437770	529,384.08	5,728.46	0.12
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	986,179.650	100.054157	986,713.74	101.818790	1,004,116.19	17,402.45	0.22
	Original Face:	Base	5,619,411.000	100.054157	986,713.74	101.818790	1,004,116.19	17,402.45	0.22
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,385,215.850	101.192800	1,401,738.70	101.892650	1,411,433.14	9,694.44	0.31
	Original Face:	Base	4,322,624.000	101.192800	1,401,738.70	101.892650	1,411,433.14	9,694.44	0.31
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	802,568.440	100.022455	802,748.66	101.012590	810,695.17	7,946.51	0.18
	Original Face:	Base	4,322,624.000	100.022455	802,748.66	101.012590	810,695.17	7,946.51	0.18
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,006,420.690	100.696186	2,020,389.10	102.106420	2,048,684.34	28,295.24	0.45
	Original Face:	Base	10,806,559.000	100.696186	2,020,389.10	102.106420	2,048,684.34	28,295.24	0.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,148,316.300	100.443789	1,153,412.40	101.780690	1,168,764.25	15,351.85	0.26
	Original Face:	Base	10,806,559.000	100.443789	1,153,412.40	101.780690	1,168,764.25	15,351.85	0.26
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	525,283.850	100.486329	527,838.46	100.709700	529,011.79	1,173.33	0.12
	Original Face:	Base	4,322,624.000	100.486329	527,838.46	100.709700	529,011.79	1,173.33	0.12
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,353,550.940	99.910453	1,352,338.88	102.508930	1,387,510.59	35,171.71	0.31
	Original Face:	Base	6,483,935.000	99.910453	1,352,338.88	102.508930	1,387,510.59	35,171.71	0.31
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,045,045.380	102.160165	1,067,620.08	105.827210	1,105,942.37	38,322.29	0.24
	Original Face:	Base	6,000,000.000	102.160165	1,067,620.08	105.827210	1,105,942.37	38,322.29	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	2,376,969.100	Local	102.304981	2,431,757.79	100.571270	2,390,548.01	-41,209.78	0.53
Original Face:	10,000,000.000	Base	102.304981	2,431,757.79	100.571270	2,390,548.01	-41,209.78	0.53
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,376,969.100	Local	102.271308	2,430,957.38	100.493910	2,388,709.19	-42,248.19	0.53
Original Face:	10,000,000.000	Base	102.271308	2,430,957.38	100.493910	2,388,709.19	-42,248.19	0.53
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	4,556,266.630	Local	100.510200	4,579,512.72	105.160262	4,791,381.93	211,869.21	1.06
Original Face:	14,386,036.000	Base	100.510200	4,579,512.72	105.160262	4,791,381.93	211,869.21	1.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,566,337.020	Local	102.165678	1,600,258.84	105.036098	1,645,219.29	44,960.45	0.36
Original Face:	6,483,935.000	Base	102.165678	1,600,258.84	105.036098	1,645,219.29	44,960.45	0.36
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	337,527.520	Local	101.054320	341,086.14	106.849860	360,647.68	19,561.54	0.08
Original Face:	33,932,595.000	Base	101.054320	341,086.14	106.849860	360,647.68	19,561.54	0.08
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	483,912.300	Local	105.552488	510,781.47	116.263600	562,613.86	51,832.39	0.12
Original Face:	18,956,866.000	Base	105.552488	510,781.47	116.263600	562,613.86	51,832.39	0.12
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	50,763.130	Local	99.279004	50,397.13	100.703870	51,120.44	723.31	0.01
Original Face:	4,322,624.000	Base	99.279004	50,397.13	100.703870	51,120.44	723.31	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	176,716.080	Local	104.680638	184,987.52	107.770750	190,448.24	5,460.72	0.04
Original Face:	6,483,935.000	Base	104.680638	184,987.52	107.770750	190,448.24	5,460.72	0.04
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				0.300000	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.022999	2,000,459.98	459.98	0.44
		Base	100.000000	2,000,000.00	100.022999	2,000,459.98	459.98	0.44
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.160037	2,003,200.74	3,200.74	0.44
		Base	100.000000	2,000,000.00	100.160037	2,003,200.74	3,200.74	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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,578,262.080	101.952753	1,609,081.64	103.061460	1,626,579.94	17,498.30	0.36
	Original Face:	Base	7,989,505.000	101.952753	1,609,081.64	103.061460	1,626,579.94	17,498.30	0.36
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	4,252,074.800	94.685056	4,026,079.41	101.387450	4,311,070.21	284,990.80	0.95
	Original Face:	Base	10,000,000.000	94.685056	4,026,079.41	101.387450	4,311,070.21	284,990.80	0.95
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,141,997.350	97.816811	3,073,401.60	103.609090	3,255,394.86	181,993.26	0.72
	Original Face:	Base	5,000,000.000	97.816811	3,073,401.60	103.609090	3,255,394.86	181,993.26	0.72
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	984,093.800	100.778994	991,759.83	104.999640	1,033,294.95	41,535.12	0.23
	Original Face:	Base	10,000,000.000	100.778994	991,759.83	104.999640	1,033,294.95	41,535.12	0.23
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,952,350.850	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.67
	Original Face:	Base	5,000,000.000	96.534498	2,850,037.08	101.783410	3,005,003.37	154,966.29	0.67
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.972740	3,499,045.91	100.896478	3,531,376.73	32,330.82	0.78
		Base		99.972740	3,499,045.91	100.896478	3,531,376.73	32,330.82	0.78
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.072163	4,953,608.15	-46,391.85	1.10
		Base		100.000000	5,000,000.00	99.072163	4,953,608.15	-46,391.85	1.10
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	1,000,000.000	99.992353	999,923.53	100.383247	1,003,832.47	3,908.94	0.22
		Base		99.992353	999,923.53	100.383247	1,003,832.47	3,908.94	0.22
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.187889	5,009,394.45	9,394.45	1.11
		Base		100.000000	5,000,000.00	100.187889	5,009,394.45	9,394.45	1.11
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.998074	6,999,865.16	101.062773	7,074,394.11	74,528.95	1.57
		Base		99.998074	6,999,865.16	101.062773	7,074,394.11	74,528.95	1.57

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.784380	25 Jan 2029		
	621,381.560	Local	100.000002	621,381.57	98.258870	610,562.50	-10,819.07	0.14
Original Face:	2,161,312.000	Base	100.000002	621,381.57	98.258870	610,562.50	-10,819.07	0.14
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	107.511062	3,225,331.86	107.019898	3,210,596.94	-14,734.92	0.71
		Base	107.511062	3,225,331.86	107.019898	3,210,596.94	-14,734.92	0.71
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				0.405000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	100.373714	6,022,422.84	22,422.84	1.33
		Base	100.000000	6,000,000.00	100.373714	6,022,422.84	22,422.84	1.33
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.935155	999,351.55	100.191792	1,001,917.92	2,566.37	0.22
		Base	99.935155	999,351.55	100.191792	1,001,917.92	2,566.37	0.22
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.076618	5,003,830.92	100.739415	5,036,970.75	33,139.83	1.12
		Base	100.076618	5,003,830.92	100.739415	5,036,970.75	33,139.83	1.12
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	105.272211	8,421,776.84	105.506145	8,440,491.60	18,714.76	1.87
		Base	105.272211	8,421,776.84	105.506145	8,440,491.60	18,714.76	1.87
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
	1,845,000.000	Local	100.190588	1,848,516.35	100.482770	1,853,907.11	5,390.76	0.41
		Base	100.190588	1,848,516.35	100.482770	1,853,907.11	5,390.76	0.41
US DOLLAR Total								
	142,332,611.440	Local		143,071,302.85		145,137,205.16	2,065,902.31	32.14
Original Face:	327,834,878.000	Base		143,071,302.85		145,137,205.16	2,065,902.31	32.14
FIXED INCOME Total								
	142,332,611.440	Base		143,071,302.85		145,137,205.16	2,065,902.31	32.14
Original Face:	327,834,878.000							

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Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		448,854,702.920	Base		449,574,541.49		451,640,443.80	2,065,902.31	100.00
	Original Face:	327,834,878.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,765.490	1.000000	-1,765.49	1.000000	-1,765.49	0.00	0.00
		Base		1.000000	-1,765.49	1.000000	-1,765.49	0.00	0.00
US DOLLAR Total									
			-1,765.490		-1,765.49		-1,765.49	0.00	0.00
		Base			-1,765.49		-1,765.49	0.00	0.00
CASH Total									
			-1,765.490		-1,765.49		-1,765.49	0.00	0.00
		Base							
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A2WM0	AT&T INC					0.340000	21 Sep 2021		
			5,000,000.000	99.981111	4,999,055.56	99.981111	4,999,055.56	0.00	1.10
		Base		99.981111	4,999,055.56	99.981111	4,999,055.56	0.00	1.10
0020A2ZG0	AT&T INC					0.295000	16 Dec 2021		
			10,000,000.000	99.913139	9,991,313.89	99.913139	9,991,313.89	0.00	2.19
		Base		99.913139	9,991,313.89	99.913139	9,991,313.89	0.00	2.19
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.035113	31 Dec 2030		
			38,800,890.940	100.050000	38,820,291.41	100.050000	38,820,291.39	-0.02	8.52
		Base		100.050000	38,820,291.41	100.050000	38,820,291.39	-0.02	8.52
02665JXT2	AMERICAN HONDA FINAN					0.160000	27 Oct 2021		
			10,000,000.000	99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	2.19
		Base		99.975111	9,997,511.11	99.975111	9,997,511.11	0.00	2.19
0347M2X19	ANGLESEA FDG PLC and ANG					0.100000	01 Oct 2021		
			15,000,000.000	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	3.29
		Base		99.991667	14,998,750.00	99.991667	14,998,750.00	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
04821TY90	ATLANTIC ASSET SECUR					0.100000	09 Nov 2021		
		Local	20,000,000.000	99.980833	19,996,166.67	99.980833	19,996,166.67	0.00	4.39
		Base		99.980833	19,996,166.67	99.980833	19,996,166.67	0.00	4.39
15060XWM0	CEDAR SPRING CPTL CO					0.210000	21 Sep 2021		
		Local	15,000,000.000	99.988333	14,998,250.00	99.988333	14,998,250.00	0.00	3.29
		Base		99.988333	14,998,250.00	99.988333	14,998,250.00	0.00	3.29
17177LX41	CIESCO LLC					0.170000	04 Oct 2021		
		Local	15,000,000.000	99.984417	14,997,662.50	99.984417	14,997,662.50	0.00	3.29
		Base		99.984417	14,997,662.50	99.984417	14,997,662.50	0.00	3.29
2063C0Z13	CONCORD MIN CPTL CO					0.130000	01 Dec 2021		
		Local	9,000,000.000	99.967139	8,997,042.50	99.967139	8,997,042.50	0.00	1.97
		Base		99.967139	8,997,042.50	99.967139	8,997,042.50	0.00	1.97
2546R2XF8	WALT DISNEY CO					0.240000	15 Oct 2021		
		Local	10,000,000.000	99.970667	9,997,066.67	99.970667	9,997,066.67	0.00	2.19
		Base		99.970667	9,997,066.67	99.970667	9,997,066.67	0.00	2.19
26244HWT6	DUKE ENERGY CORP					0.130000	27 Sep 2021		
		Local	10,000,000.000	99.990611	9,999,061.11	99.990611	9,999,061.11	0.00	2.19
		Base		99.990611	9,999,061.11	99.990611	9,999,061.11	0.00	2.19
30229AYG8	EXXON MOBIL CORP					0.120000	16 Nov 2021		
		Local	10,000,000.000	99.974667	9,997,466.67	99.974667	9,997,466.67	0.00	2.19
		Base		99.974667	9,997,466.67	99.974667	9,997,466.67	0.00	2.19
36955DYA2	GEN DYNAMICS CORP					0.190000	10 Nov 2021		
		Local	15,000,000.000	99.963056	14,994,458.33	99.963056	14,994,458.33	0.00	3.29
		Base		99.963056	14,994,458.33	99.963056	14,994,458.33	0.00	3.29
40588LWU9	HALKIN FINANCE LLC USC					0.120000	28 Sep 2021		
		Local	10,000,000.000	99.991000	9,999,100.00	99.991000	9,999,100.00	0.00	2.19
		Base		99.991000	9,999,100.00	99.991000	9,999,100.00	0.00	2.19
40588LY11	HALKIN FINANCE LLC USC					0.200000	01 Nov 2021		
		Local	15,000,000.000	99.966111	14,994,916.67	99.966111	14,994,916.67	0.00	3.29
		Base		99.966111	14,994,916.67	99.966111	14,994,916.67	0.00	3.29

& 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
41282JXM8	HARLEY-DAVIDSON FND CP					0.360000	21 Oct 2021		
		Local	15,000,000.000	99.950000	14,992,500.00	99.950000	14,992,500.00	0.00	3.29
		Base		99.950000	14,992,500.00	99.950000	14,992,500.00	0.00	3.29
41282JY21	HARLEY-DAVIDSON FND CP					0.320000	02 Nov 2021		
		Local	10,000,000.000	99.944889	9,994,488.89	99.944889	9,994,488.89	0.00	2.19
		Base		99.944889	9,994,488.89	99.944889	9,994,488.89	0.00	2.19
41282JZE4	HARLEY-DAVIDSON FND CP					0.320000	14 Dec 2021		
		Local	10,000,000.000	99.907556	9,990,755.56	99.907556	9,990,755.56	0.00	2.19
		Base		99.907556	9,990,755.56	99.907556	9,990,755.56	0.00	2.19
45779PX52	INSTITUTIONAL SECURED					0.120000	05 Oct 2021		
		Local	15,000,000.000	99.988667	14,998,300.00	99.988667	14,998,300.00	0.00	3.29
		Base		99.988667	14,998,300.00	99.988667	14,998,300.00	0.00	3.29
45779PXM5	INSTITUTIONAL SECURED					0.150000	21 Oct 2021		
		Local	15,000,000.000	99.979167	14,996,875.00	99.979167	14,996,875.00	0.00	3.29
		Base		99.979167	14,996,875.00	99.979167	14,996,875.00	0.00	3.29
52953AX67	LEXINGTN PKR CAP CO LL					0.130000	06 Oct 2021		
		Local	10,000,000.000	99.987361	9,998,736.11	99.987361	9,998,736.11	0.00	2.19
		Base		99.987361	9,998,736.11	99.987361	9,998,736.11	0.00	2.19
52953BB36	LEXINGTN PKR CAP CO LL					0.210000	03 Feb 2022		
		Local	20,000,000.000	99.909583	19,981,916.67	99.909583	19,981,916.67	0.00	4.38
		Base		99.909583	19,981,916.67	99.909583	19,981,916.67	0.00	4.38
62455AY84	MOUNTCLIFF					0.160000	08 Nov 2021		
		Local	20,000,000.000	99.969778	19,993,955.55	99.969778	19,993,955.55	0.00	4.39
		Base		99.969778	19,993,955.55	99.969778	19,993,955.55	0.00	4.39
62455AZ18	MOUNTCLIFF					0.150000	01 Dec 2021		
		Local	15,000,000.000	99.962083	14,994,312.50	99.962083	14,994,312.50	0.00	3.29
		Base		99.962083	14,994,312.50	99.962083	14,994,312.50	0.00	3.29
85520LX75	STARBIRD FDG. CORP					0.080000	07 Oct 2021		
		Local	15,000,000.000	99.992000	14,998,800.00	99.992000	14,998,800.00	0.00	3.29
		Base		99.992000	14,998,800.00	99.992000	14,998,800.00	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
85520LZL2	STARBIRD FDG. CORP					0.130000	20 Dec 2021		
		Local	15,000,000.000	99.960278	14,994,041.67	99.960278	14,994,041.67	0.00	3.29
		Base		99.960278	14,994,041.67	99.960278	14,994,041.67	0.00	3.29
91842JWF2	VW CR INC					0.180000	15 Sep 2021		
		Local	15,000,000.000	99.993000	14,998,950.00	99.993000	14,998,950.00	0.00	3.29
		Base		99.993000	14,998,950.00	99.993000	14,998,950.00	0.00	3.29
92646KY14	VICTORY RECEIVABLES					0.090000	01 Nov 2021		
		Local	15,000,000.000	99.984750	14,997,712.50	99.984750	14,997,712.50	0.00	3.29
		Base		99.984750	14,997,712.50	99.984750	14,997,712.50	0.00	3.29
94107MWA0	WASTE MANAGEMENT INC					0.350000	10 Sep 2021		
		Local	3,700,000.000	99.991250	3,699,676.25	99.991250	3,699,676.25	0.00	0.81
		Base		99.991250	3,699,676.25	99.991250	3,699,676.25	0.00	0.81
94107MXD3	WASTE MANAGEMENT INC					0.180000	13 Oct 2021		
		Local	15,000,000.000	99.979000	14,996,850.00	99.979000	14,996,850.00	0.00	3.29
		Base		99.979000	14,996,850.00	99.979000	14,996,850.00	0.00	3.29
US DOLLAR Total									
		Local	416,500,890.940		416,405,983.79		416,405,983.77	-0.02	91.36
		Base			416,405,983.79		416,405,983.77	-0.02	91.36
CASH EQUIVALENT Total									
		Base	416,500,890.940		416,405,983.79		416,405,983.77	-0.02	91.36
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	34,367,269.890	0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.54
		Base		0.999980	34,366,584.52	1.000000	34,367,269.89	685.37	7.54
US DOLLAR Total									
		Local	34,367,269.890		34,366,584.52		34,367,269.89	685.37	7.54

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base				34,366,584.52		34,367,269.89	685.37	7.54
EQUITY Total										
			34,367,269.890	Base		34,366,584.52		34,367,269.89	685.37	7.54
FIXED INCOME										
US DOLLAR									Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR						0.274750	17 Sep 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.005218	5,000,260.90	260.90	1.10
				Base	100.000000	5,000,000.00	100.005218	5,000,260.90	260.90	1.10
US DOLLAR Total										
			5,000,000.000	Local		5,000,000.00		5,000,260.90	260.90	1.10
		Base				5,000,000.00		5,000,260.90	260.90	1.10
FIXED INCOME Total										
			5,000,000.000	Base		5,000,000.00		5,000,260.90	260.90	1.10

& 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								
		455,866,395.340	Base	455,770,802.82		455,771,749.07	946.25	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
		Local	1,874,787.470	100.000000	1,874,787.47	100.000000	1,874,787.47	0.00	19.24
		Base		100.000000	1,874,787.47	100.000000	1,874,787.47	0.00	19.24
US DOLLAR Total									
		Local	1,874,787.470		1,874,787.47		1,874,787.47	0.00	19.24
		Base			1,874,787.47		1,874,787.47	0.00	19.24
CASH EQUIVALENT Total									
		Base	1,874,787.470		1,874,787.47		1,874,787.47	0.00	19.24
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	453.710000	390,190.60	112,207.38	4.00
		Base		323.236302	277,983.22	453.710000	390,190.60	112,207.38	4.00
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	16,563.000	344.423879	5,704,692.71	451.560000	7,479,188.28	1,774,495.57	76.75
		Base		344.423879	5,704,692.71	451.560000	7,479,188.28	1,774,495.57	76.75
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	17,628.510		5,982,880.66		7,869,584.39	1,886,703.73	80.76
		Base			5,982,880.66		7,869,584.39	1,886,703.73	80.76
EQUITY Total									
		Base	17,628.510		5,982,880.66		7,869,584.39	1,886,703.73	80.76

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,892,415.980	Base		7,857,668.13		9,744,371.86	1,886,703.73	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			2,232.090	100.000000	2,232.09	100.000000	2,232.09	0.00	0.06
		Base		100.000000	2,232.09	100.000000	2,232.09	0.00	0.06
US DOLLAR Total									
			2,232.090		2,232.09		2,232.09	0.00	0.06
		Base			2,232.09		2,232.09	0.00	0.06
CASH EQUIVALENT Total									
			2,232.090	Base	2,232.09		2,232.09	0.00	0.06
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			7,891.000	417.574590	3,295,081.09	502.280000	3,963,491.48	668,410.39	99.94
		Base		417.574590	3,295,081.09	502.280000	3,963,491.48	668,410.39	99.94
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			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									
			8,039.450		3,295,228.98		3,963,639.93	668,410.95	99.94
		Base			3,295,228.98		3,963,639.93	668,410.95	99.94
EQUITY Total									
			8,039.450	Base	3,295,228.98		3,963,639.93	668,410.95	99.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		10,271.540	Base		3,297,461.07		3,965,872.02	668,410.95	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			145.990	100.000000	145.99	100.000000	145.99	0.00	0.01
		Base		100.000000	145.99	100.000000	145.99	0.00	0.01
US DOLLAR Total									
			145.990		145.99		145.99	0.00	0.01
		Base			145.99		145.99	0.00	0.01
CASH EQUIVALENT Total									
			145.990		145.99		145.99	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								
			23,539.000	93.777017	2,207,417.20	112.370000	2,645,077.43	437,660.23	99.99
		Base		93.777017	2,207,417.20	112.370000	2,645,077.43	437,660.23	99.99
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.01
		Base		0.997580	234.95	1.000000	235.52	0.57	0.01
US DOLLAR Total									
			23,774.520		2,207,652.15		2,645,312.95	437,660.80	99.99
		Base			2,207,652.15		2,645,312.95	437,660.80	99.99
EQUITY Total									
			23,774.520		2,207,652.15		2,645,312.95	437,660.80	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
FUND Total									
		23,920.510	Base		2,207,798.14		2,645,458.94	437,660.80	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.025112	31 Dec 2030		
			403,340.880	100.000000	403,340.88	100.000000	403,340.88	0.00	3.73
		Base		100.000000	403,340.88	100.000000	403,340.88	0.00	3.73
US DOLLAR Total									
			403,340.880		403,340.88		403,340.88	0.00	3.73
		Base			403,340.88		403,340.88	0.00	3.73
CASH EQUIVALENT Total									
			403,340.880		403,340.88		403,340.88	0.00	3.73
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			89,789.000	114.620958	10,291,701.20	116.060000	10,420,911.34	129,210.14	96.27
		Base		114.620958	10,291,701.20	116.060000	10,420,911.34	129,210.14	96.27
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									
			90,078.810		10,291,989.92		10,421,201.15	129,211.23	96.27
		Base			10,291,989.92		10,421,201.15	129,211.23	96.27
EQUITY Total									
			90,078.810		10,291,989.92		10,421,201.15	129,211.23	96.27

& 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								
		493,419.690	Base	10,695,330.80		10,824,542.03	129,211.23	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								
	297.500	Local	297.50	297.50	0.00	0.00		0.00
		Base	297.50	297.50	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,114,248.650	Local	4,116,305.81	4,116,305.77	0.35	-0.04		-0.04
		Base	4,116,305.81	4,116,305.77	0.35	-0.04	0.00	-0.04
EQUITY								
	19,809,395.000	Local	731,529,042.77	1,165,870,381.48	99.65	434,341,338.71		434,341,338.71
		Base	731,529,042.77	1,165,870,381.48	99.65	434,341,338.71	0.00	434,341,338.71
US DOLLAR Total								
	23,923,941.150	Local	735,645,646.08	1,169,986,984.75	100.00	434,341,338.67		434,341,338.67
		Base	735,645,646.08	1,169,986,984.75	100.00	434,341,338.67	0.00	434,341,338.67
FUND Total								
	23,923,941.150	Base	735,645,646.08	1,169,986,984.75	100.00	434,341,338.67	0.00	434,341,338.67

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	14,192,717.870	Local	14,199,861.51	14,199,814.23	1.95	-47.28		-47.28
		Base	14,199,861.51	14,199,814.23	1.95	-47.28	0.00	-47.28
EQUITY								
	21,061,748.000	Local	453,373,614.74	715,392,983.91	98.05	262,019,369.17		262,019,369.17
		Base	453,373,614.74	715,392,983.91	98.05	262,019,369.17	0.00	262,019,369.17
US DOLLAR Total								
	35,254,465.870	Local	467,573,476.25	729,592,798.14	100.00	262,019,321.89		262,019,321.89
		Base	467,573,476.25	729,592,798.14	100.00	262,019,321.89	0.00	262,019,321.89
FUND Total								
	35,254,465.870	Base	467,573,476.25	729,592,798.14	100.00	262,019,321.89	0.00	262,019,321.89

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	340,592,664.800	Local	340,531,493.41	340,515,922.19	13.77	-15,571.22		-15,571.22
		Base	340,531,493.41	340,515,922.19	13.77	-15,571.22	0.00	-15,571.22
EQUITY								
	6,276,813.000	Local	40,308,694.18	40,854,740.67	1.65	546,046.49		546,046.49
		Base	40,308,694.18	40,854,740.67	1.65	546,046.49	0.00	546,046.49
FIXED INCOME								
	1,942,563,352.980	Local	2,001,827,085.72	2,091,174,012.00	84.58	89,346,926.28		89,346,926.28
Original Face:	1,874,087,939.000	Base	2,001,827,085.72	2,091,174,012.00	84.58	89,346,926.28	0.00	89,346,926.28
US DOLLAR Total								
	2,289,432,830.780	Local	2,382,667,273.31	2,472,544,674.86	100.00	89,877,401.55		89,877,401.55
Original Face:	1,874,087,939.000	Base	2,382,667,273.31	2,472,544,674.86	100.00	89,877,401.55	0.00	89,877,401.55
FUND Total								
	2,289,432,830.780	Base	2,382,667,273.31	2,472,544,674.86	100.00	89,877,401.55	0.00	89,877,401.55
Original Face:	1,874,087,939.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,704,761.910	Local	5,704,761.91	5,704,761.91	0.93	0.00		0.00
		Base	5,704,761.91	5,704,761.91	0.93	0.00	0.00	0.00
CASH EQUIVALENT								
	189,290,000.000	Local	189,163,879.13	189,172,085.12	30.75	8,205.99		8,205.99
		Base	189,163,879.13	189,172,085.12	30.75	8,205.99	0.00	8,205.99
FIXED INCOME								
	415,812,330.900	Local	416,233,492.34	420,301,460.15	68.32	4,067,967.81		4,067,967.81
Original Face:	184,511,032.000	Base	416,233,492.34	420,301,460.15	68.32	4,067,967.81	0.00	4,067,967.81
US DOLLAR Total								
	610,807,092.810	Local	611,102,133.38	615,178,307.18	100.00	4,076,173.80		4,076,173.80
Original Face:	184,511,032.000	Base	611,102,133.38	615,178,307.18	100.00	4,076,173.80	0.00	4,076,173.80
FUND Total								
	610,807,092.810	Base	611,102,133.38	615,178,307.18	100.00	4,076,173.80	0.00	4,076,173.80
Original Face:	184,511,032.000							

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								
	-2,970,136.760	Local	-2,970,136.76	-2,970,136.76	0.86	0.00		0.00
		Base	-2,970,136.76	-2,970,136.76	0.86	0.00	0.00	0.00
CASH EQUIVALENT								
	86,509,783.120	Local	86,509,783.12	86,509,783.12	25.18	0.00		0.00
		Base	86,509,783.12	86,509,783.12	25.18	0.00	0.00	0.00
FIXED INCOME								
	252,901,503.770	Local	253,989,594.00	254,107,190.23	73.96	117,596.23		117,596.23
Original Face:	114,514,553.000	Base	253,989,594.00	254,107,190.23	73.96	117,596.23	0.00	117,596.23
US DOLLAR Total								
	336,441,150.130	Local	337,529,240.36	337,646,836.59	100.00	117,596.23		117,596.23
Original Face:	114,514,553.000	Base	337,529,240.36	337,646,836.59	100.00	117,596.23	0.00	117,596.23
FUND Total								
	336,441,150.130	Base	337,529,240.36	337,646,836.59	100.00	117,596.23	0.00	117,596.23
Original Face:	114,514,553.000							

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 EQUIVALENT								
	10,000,759.170	Local	10,005,825.50	10,005,759.55	0.34	-65.95		-65.95
		Base	10,005,825.50	10,005,759.55	0.34	-65.95	0.00	-65.95
EQUITY								
	22,773,288.000	Local	1,100,601,662.14	2,969,361,693.90	99.66	1,868,760,031.76		1,868,760,031.76
		Base	1,100,601,662.14	2,969,361,693.90	99.66	1,868,760,031.76	0.00	1,868,760,031.76
US DOLLAR Total								
	32,774,047.170	Local	1,110,607,487.64	2,979,367,453.45	100.00	1,868,759,965.81		1,868,759,965.81
		Base	1,110,607,487.64	2,979,367,453.45	100.00	1,868,759,965.81	0.00	1,868,759,965.81
FUND Total								
	32,774,047.170	Base	1,110,607,487.64	2,979,367,453.45	100.00	1,868,759,965.81	0.00	1,868,759,965.81

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-147,959.320	Local	-147,959.32	-147,959.32	0.01	0.00		0.00
		Base	-147,959.32	-147,959.32	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	773,804,159.880	Local	773,650,948.20	773,665,288.39	57.85	14,340.19		14,340.19
		Base	773,650,948.20	773,665,288.39	57.85	14,340.19	0.00	14,340.19
FIXED INCOME								
	559,916,222.630	Local	561,043,379.37	563,602,786.76	42.14	2,559,407.39		2,559,407.39
Original Face:	712,290,435.000	Base	561,043,379.37	563,602,786.76	42.14	2,559,407.39	0.00	2,559,407.39
US DOLLAR Total								
	1,333,572,423.190	Local	1,334,546,368.25	1,337,120,115.83	100.00	2,573,747.58		2,573,747.58
Original Face:	712,290,435.000	Base	1,334,546,368.25	1,337,120,115.83	100.00	2,573,747.58	0.00	2,573,747.58
FUND Total								
	1,333,572,423.190	Base	1,334,546,368.25	1,337,120,115.83	100.00	2,573,747.58	0.00	2,573,747.58
Original Face:	712,290,435.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,106,875.010	Local	5,106,875.01	5,106,875.01	0.09	0.00		0.00
		Base	5,106,875.01	5,106,875.01	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	3,471,389,397.640	Local	3,470,675,303.22	3,470,824,443.45	62.25	149,140.23		149,140.23
		Base	3,470,675,303.22	3,470,824,443.45	62.25	149,140.23	0.00	149,140.23
FIXED INCOME								
	2,082,605,085.010	Local	2,095,371,312.53	2,100,003,302.19	37.66	4,631,989.66		4,631,989.66
Original Face:	530,199,328.000	Base	2,095,371,312.53	2,100,003,302.19	37.66	4,631,989.66	0.00	4,631,989.66
US DOLLAR Total								
	5,559,101,357.660	Local	5,571,153,490.76	5,575,934,620.65	100.00	4,781,129.89		4,781,129.89
Original Face:	530,199,328.000	Base	5,571,153,490.76	5,575,934,620.65	100.00	4,781,129.89	0.00	4,781,129.89
FUND Total								
	5,559,101,357.660	Base	5,571,153,490.76	5,575,934,620.65	100.00	4,781,129.89	0.00	4,781,129.89
Original Face:	530,199,328.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-633,661.010	Local	-633,661.01	-633,661.01	0.55	0.00		0.00
		Base	-633,661.01	-633,661.01	0.55	0.00	0.00	0.00
CASH EQUIVALENT								
	2,079,513.190	Local	2,080,165.61	2,080,165.60	1.82	-0.01		-0.01
		Base	2,080,165.61	2,080,165.60	1.82	-0.01	0.00	-0.01
FIXED INCOME								
	110,668,088.630	Local	111,382,086.34	111,856,118.23	97.63	474,031.89		474,031.89
Original Face:	45,785,000.000	Base	111,382,086.34	111,856,118.23	97.63	474,031.89	0.00	474,031.89
US DOLLAR Total								
	112,113,940.810	Local	112,828,590.94	113,302,622.82	100.00	474,031.88		474,031.88
Original Face:	45,785,000.000	Base	112,828,590.94	113,302,622.82	100.00	474,031.88	0.00	474,031.88
FUND Total								
	112,113,940.810	Base	112,828,590.94	113,302,622.82	100.00	474,031.88	0.00	474,031.88
Original Face:	45,785,000.000							

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								
	25,000.010	Local	25,000.01	25,000.01	0.00	0.00		0.00
		Base	25,000.01	25,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	531,173,015.430	Local	531,127,409.60	531,127,409.60	49.46	0.00		0.00
		Base	531,127,409.60	531,127,409.60	49.46	0.00	0.00	0.00
FIXED INCOME								
	537,907,526.510	Local	540,029,796.67	542,698,435.03	50.54	2,668,638.36		2,668,638.36
Original Face:	323,393,263.000	Base	540,029,796.67	542,698,435.03	50.54	2,668,638.36	0.00	2,668,638.36
US DOLLAR Total								
	1,069,105,541.950	Local	1,071,182,206.28	1,073,850,844.64	100.00	2,668,638.36		2,668,638.36
Original Face:	323,393,263.000	Base	1,071,182,206.28	1,073,850,844.64	100.00	2,668,638.36	0.00	2,668,638.36
FUND Total								
	1,069,105,541.950	Base	1,071,182,206.28	1,073,850,844.64	100.00	2,668,638.36	0.00	2,668,638.36
Original Face:	323,393,263.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	6,250.020	Local	6,250.02	6,250.02	0.00	0.00		0.00
		Base	6,250.02	6,250.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,940,466,377.080	Local	1,940,086,874.81	1,940,086,874.81	95.15	0.00		0.00
		Base	1,940,086,874.81	1,940,086,874.81	95.15	0.00	0.00	0.00
FIXED INCOME								
	98,859,335.720	Local	98,856,082.66	98,860,754.11	4.85	4,671.45		4,671.45
Original Face:	92,325,000.000	Base	98,856,082.66	98,860,754.11	4.85	4,671.45	0.00	4,671.45
US DOLLAR Total								
	2,039,331,962.820	Local	2,038,949,207.49	2,038,953,878.94	100.00	4,671.45		4,671.45
Original Face:	92,325,000.000	Base	2,038,949,207.49	2,038,953,878.94	100.00	4,671.45	0.00	4,671.45
FUND Total								
	2,039,331,962.820	Base	2,038,949,207.49	2,038,953,878.94	100.00	4,671.45	0.00	4,671.45
Original Face:	92,325,000.000							

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								
	103,165.800	Local	103,165.80	103,165.80	0.01	0.00		0.00
		Base	103,165.80	103,165.80	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	877,965,005.040	Local	877,953,785.54	877,953,785.54	48.21	0.00		0.00
		Base	877,953,785.54	877,953,785.54	48.21	0.00	0.00	0.00
FIXED INCOME								
	943,000,000.000	Local	943,139,019.77	943,191,529.79	51.79	52,510.02		52,510.02
		Base	943,139,019.77	943,191,529.79	51.79	52,510.02	0.00	52,510.02
US DOLLAR Total								
	1,821,068,170.840	Local	1,821,195,971.11	1,821,248,481.13	100.00	52,510.02		52,510.02
		Base	1,821,195,971.11	1,821,248,481.13	100.00	52,510.02	0.00	52,510.02
FUND Total								
	1,821,068,170.840	Base	1,821,195,971.11	1,821,248,481.13	100.00	52,510.02	0.00	52,510.02

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								
	-29,434.060	Local	-29,434.06	-29,434.06	0.00	0.00		0.00
		Base	-29,434.06	-29,434.06	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.640	Local	1,698.47	1,698.47	0.00	0.00		0.00
		Base	1,698.47	1,698.47	0.00	0.00	0.00	0.00
EQUITY								
	349,102,535.564	Local	349,178,661.10	349,172,356.07	56.82	-6,305.03		-6,305.03
		Base	349,178,661.10	349,172,356.07	56.82	-6,305.03	0.00	-6,305.03
FIXED INCOME								
	263,775,000.000	Local	265,032,711.53	265,313,301.38	43.17	280,589.85		280,589.85
Original Face:	155,515,000.000	Base	265,032,711.53	265,313,301.38	43.17	280,589.85	0.00	280,589.85
US DOLLAR Total								
	612,849,800.144	Local	614,183,637.04	614,457,921.86	100.00	274,284.82		274,284.82
Original Face:	155,515,000.000	Base	614,183,637.04	614,457,921.86	100.00	274,284.82	0.00	274,284.82
FUND Total								
	612,849,800.144	Base	614,183,637.04	614,457,921.86	100.00	274,284.82	0.00	274,284.82
Original Face:	155,515,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	224,698.150	Local	224,698.15	224,698.15	0.04	0.00		0.00
		Base	224,698.15	224,698.15	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	99,000,000.000	Local	98,984,550.78	98,984,550.78	19.58	0.00		0.00
		Base	98,984,550.78	98,984,550.78	19.58	0.00	0.00	0.00
FIXED INCOME								
	396,689,592.460	Local	402,403,215.02	406,368,765.04	80.38	3,965,550.02		3,965,550.02
Original Face:	240,077,869.000	Base	402,403,215.02	406,368,765.04	80.38	3,965,550.02	0.00	3,965,550.02
US DOLLAR Total								
	495,914,290.610	Local	501,612,463.95	505,578,013.97	100.00	3,965,550.02		3,965,550.02
Original Face:	240,077,869.000	Base	501,612,463.95	505,578,013.97	100.00	3,965,550.02	0.00	3,965,550.02
FUND Total								
	495,914,290.610	Base	501,612,463.95	505,578,013.97	100.00	3,965,550.02	0.00	3,965,550.02
Original Face:	240,077,869.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	379,531.150	Local	379,531.15	379,531.15	0.03	0.00		0.00
		Base	379,531.15	379,531.15	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	1,443,959,383.400	Local	1,443,771,839.16	1,443,771,839.16	99.97	0.00		0.00
		Base	1,443,771,839.16	1,443,771,839.16	99.97	0.00	0.00	0.00
US DOLLAR Total								
	1,444,338,914.550	Local	1,444,151,370.31	1,444,151,370.31	100.00	0.00		0.00
		Base	1,444,151,370.31	1,444,151,370.31	100.00	0.00	0.00	0.00
FUND Total								
	1,444,338,914.550	Base	1,444,151,370.31	1,444,151,370.31	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								
	396,418.850	Local	396,418.85	396,418.85	0.14	0.00		0.00
		Base	396,418.85	396,418.85	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	40,000,000.000	Local	39,997,631.34	39,997,631.34	14.48	0.00		0.00
		Base	39,997,631.34	39,997,631.34	14.48	0.00	0.00	0.00
FIXED INCOME								
	229,385,230.630	Local	231,295,813.24	235,768,165.55	85.37	4,472,352.31		4,472,352.31
Original Face:	169,922,434.000	Base	231,295,813.24	235,768,165.55	85.37	4,472,352.31	0.00	4,472,352.31
US DOLLAR Total								
	269,781,649.480	Local	271,689,863.43	276,162,215.74	100.00	4,472,352.31		4,472,352.31
Original Face:	169,922,434.000	Base	271,689,863.43	276,162,215.74	100.00	4,472,352.31	0.00	4,472,352.31
FUND Total								
	269,781,649.480	Base	271,689,863.43	276,162,215.74	100.00	4,472,352.31	0.00	4,472,352.31
Original Face:	169,922,434.000							

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								
	6,188,341.950	Local	6,188,341.95	6,188,341.95	1.37	0.00		0.00
		Base	6,188,341.95	6,188,341.95	1.37	0.00	0.00	0.00
CASH EQUIVALENT								
	300,333,749.530	Local	300,314,896.69	300,314,896.69	66.49	0.00		0.00
		Base	300,314,896.69	300,314,896.69	66.49	0.00	0.00	0.00
FIXED INCOME								
	142,332,611.440	Local	143,071,302.85	145,137,205.16	32.14	2,065,902.31		2,065,902.31
Original Face:	327,834,878.000	Base	143,071,302.85	145,137,205.16	32.14	2,065,902.31	0.00	2,065,902.31
US DOLLAR Total								
	448,854,702.920	Local	449,574,541.49	451,640,443.80	100.00	2,065,902.31		2,065,902.31
Original Face:	327,834,878.000	Base	449,574,541.49	451,640,443.80	100.00	2,065,902.31	0.00	2,065,902.31
FUND Total								
	448,854,702.920	Base	449,574,541.49	451,640,443.80	100.00	2,065,902.31	0.00	2,065,902.31
Original Face:	327,834,878.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,765.490	Local	-1,765.49	-1,765.49	0.00	0.00		0.00
		Base	-1,765.49	-1,765.49	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	416,500,890.940	Local	416,405,983.79	416,405,983.77	91.36	-0.02		-0.02
		Base	416,405,983.79	416,405,983.77	91.36	-0.02	0.00	-0.02
EQUITY								
	34,367,269.890	Local	34,366,584.52	34,367,269.89	7.54	685.37		685.37
		Base	34,366,584.52	34,367,269.89	7.54	685.37	0.00	685.37
FIXED INCOME								
	5,000,000.000	Local	5,000,000.00	5,000,260.90	1.10	260.90		260.90
		Base	5,000,000.00	5,000,260.90	1.10	260.90	0.00	260.90
US DOLLAR Total								
	455,866,395.340	Local	455,770,802.82	455,771,749.07	100.00	946.25		946.25
		Base	455,770,802.82	455,771,749.07	100.00	946.25	0.00	946.25
FUND Total								
	455,866,395.340	Base	455,770,802.82	455,771,749.07	100.00	946.25	0.00	946.25

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								
	1,874,787.470	Local	1,874,787.47	1,874,787.47	19.24	0.00		0.00
		Base	1,874,787.47	1,874,787.47	19.24	0.00	0.00	0.00
EQUITY								
	17,628.510	Local	5,982,880.66	7,869,584.39	80.76	1,886,703.73		1,886,703.73
		Base	5,982,880.66	7,869,584.39	80.76	1,886,703.73	0.00	1,886,703.73
US DOLLAR Total								
	1,892,415.980	Local	7,857,668.13	9,744,371.86	100.00	1,886,703.73		1,886,703.73
		Base	7,857,668.13	9,744,371.86	100.00	1,886,703.73	0.00	1,886,703.73
FUND Total								
	1,892,415.980	Base	7,857,668.13	9,744,371.86	100.00	1,886,703.73	0.00	1,886,703.73

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								
	2,232.090	Local	2,232.09	2,232.09	0.06	0.00		0.00
		Base	2,232.09	2,232.09	0.06	0.00	0.00	0.00
EQUITY								
	8,039.450	Local	3,295,228.98	3,963,639.93	99.94	668,410.95		668,410.95
		Base	3,295,228.98	3,963,639.93	99.94	668,410.95	0.00	668,410.95
US DOLLAR Total								
	10,271.540	Local	3,297,461.07	3,965,872.02	100.00	668,410.95		668,410.95
		Base	3,297,461.07	3,965,872.02	100.00	668,410.95	0.00	668,410.95
FUND Total								
	10,271.540	Base	3,297,461.07	3,965,872.02	100.00	668,410.95	0.00	668,410.95

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	145.990	Local	145.99	145.99	0.01	0.00		0.00
		Base	145.99	145.99	0.01	0.00	0.00	0.00
EQUITY								
	23,774.520	Local	2,207,652.15	2,645,312.95	99.99	437,660.80		437,660.80
		Base	2,207,652.15	2,645,312.95	99.99	437,660.80	0.00	437,660.80
US DOLLAR Total								
	23,920.510	Local	2,207,798.14	2,645,458.94	100.00	437,660.80		437,660.80
		Base	2,207,798.14	2,645,458.94	100.00	437,660.80	0.00	437,660.80
FUND Total								
	23,920.510	Base	2,207,798.14	2,645,458.94	100.00	437,660.80	0.00	437,660.80

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								
	403,340.880	Local	403,340.88	403,340.88	3.73	0.00		0.00
		Base	403,340.88	403,340.88	3.73	0.00	0.00	0.00
EQUITY								
	90,078.810	Local	10,291,989.92	10,421,201.15	96.27	129,211.23		129,211.23
		Base	10,291,989.92	10,421,201.15	96.27	129,211.23	0.00	129,211.23
US DOLLAR Total								
	493,419.690	Local	10,695,330.80	10,824,542.03	100.00	129,211.23		129,211.23
		Base	10,695,330.80	10,824,542.03	100.00	129,211.23	0.00	129,211.23
FUND Total								
	493,419.690	Base	10,695,330.80	10,824,542.03	100.00	129,211.23	0.00	129,211.23

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	297.500	297.50	297.50	0.00	0.00	0.00	0.00
CASH Total	297.500	297.50	297.50	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	4,114,248.650	4,116,305.81	4,116,305.77	0.35	-0.04	0.00	-0.04
CASH EQUIVALENT Total	4,114,248.650	4,116,305.81	4,116,305.77	0.35	-0.04	0.00	-0.04

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,809,395.000	731,529,042.77	1,165,870,381.48	99.65	434,341,338.71	0.00	434,341,338.71
EQUITY Total	19,809,395.000	731,529,042.77	1,165,870,381.48	99.65	434,341,338.71	0.00	434,341,338.71

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	23,923,941.150	735,645,646.08	1,169,986,984.75	100.00	434,341,338.67	0.00	434,341,338.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	14,192,717.870	14,199,861.51	14,199,814.23	1.95	-47.28	0.00	-47.28
CASH EQUIVALENT Total	14,192,717.870	14,199,861.51	14,199,814.23	1.95	-47.28	0.00	-47.28

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	21,061,748.000	453,373,614.74	715,392,983.91	98.05	262,019,369.17	0.00	262,019,369.17
EQUITY Total	21,061,748.000	453,373,614.74	715,392,983.91	98.05	262,019,369.17	0.00	262,019,369.17

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	35,254,465.870	467,573,476.25	729,592,798.14	100.00	262,019,321.89	0.00	262,019,321.89

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	340,592,664.800	340,531,493.41	340,515,922.19	13.77	-15,571.22	0.00	-15,571.22
CASH EQUIVALENT Total	340,592,664.800	340,531,493.41	340,515,922.19	13.77	-15,571.22	0.00	-15,571.22

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	6,276,813.000	40,308,694.18	40,854,740.67	1.65	546,046.49	0.00	546,046.49
EQUITY Total	6,276,813.000	40,308,694.18	40,854,740.67	1.65	546,046.49	0.00	546,046.49

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	1,942,563,352.980	2,001,827,085.72	2,091,174,012.00	84.58	89,346,926.28	0.00	89,346,926.28
FIXED INCOME Total	1,942,563,352.980	2,001,827,085.72	2,091,174,012.00	84.58	89,346,926.28	0.00	89,346,926.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,289,432,830.780	2,382,667,273.31	2,472,544,674.86	100.00	89,877,401.55	0.00	89,877,401.55

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,704,761.910	5,704,761.91	5,704,761.91	0.93	0.00	0.00	0.00
CASH Total	5,704,761.910	5,704,761.91	5,704,761.91	0.93	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	189,290,000.000	189,163,879.13	189,172,085.12	30.75	8,205.99	0.00	8,205.99
CASH EQUIVALENT Total	189,290,000.000	189,163,879.13	189,172,085.12	30.75	8,205.99	0.00	8,205.99

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							
	415,812,330.900	416,233,492.34	420,301,460.15	68.32	4,067,967.81	0.00	4,067,967.81
FIXED INCOME Total							
	415,812,330.900	416,233,492.34	420,301,460.15	68.32	4,067,967.81	0.00	4,067,967.81

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	610,807,092.810	611,102,133.38	615,178,307.18	100.00	4,076,173.80	0.00	4,076,173.80

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	-2,970,136.760	-2,970,136.76	-2,970,136.76	0.86	0.00	0.00	0.00
CASH Total	-2,970,136.760	-2,970,136.76	-2,970,136.76	0.86	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	86,509,783.120	86,509,783.12	86,509,783.12	25.18	0.00	0.00	0.00
CASH EQUIVALENT Total	86,509,783.120	86,509,783.12	86,509,783.12	25.18	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	252,901,503.770	253,989,594.00	254,107,190.23	73.96	117,596.23	0.00	117,596.23
FIXED INCOME Total	252,901,503.770	253,989,594.00	254,107,190.23	73.96	117,596.23	0.00	117,596.23

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	336,441,150.130	337,529,240.36	337,646,836.59	100.00	117,596.23	0.00	117,596.23

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	10,000,759.170	10,005,825.50	10,005,759.55	0.34	-65.95	0.00	-65.95
CASH EQUIVALENT Total	10,000,759.170	10,005,825.50	10,005,759.55	0.34	-65.95	0.00	-65.95

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
EQUITY							
US DOLLAR	22,773,288.000	1,100,601,662.14	2,969,361,693.90	99.66	1,868,760,031.76	0.00	1,868,760,031.76
EQUITY Total	22,773,288.000	1,100,601,662.14	2,969,361,693.90	99.66	1,868,760,031.76	0.00	1,868,760,031.76

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	32,774,047.170	1,110,607,487.64	2,979,367,453.45	100.00	1,868,759,965.81	0.00	1,868,759,965.81

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-147,959.320	-147,959.32	-147,959.32	0.01	0.00	0.00	0.00
CASH Total	-147,959.320	-147,959.32	-147,959.32	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	773,804,159.880	773,650,948.20	773,665,288.39	57.85	14,340.19	0.00	14,340.19
CASH EQUIVALENT Total	773,804,159.880	773,650,948.20	773,665,288.39	57.85	14,340.19	0.00	14,340.19

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	559,916,222.630	561,043,379.37	563,602,786.76	42.14	2,559,407.39	0.00	2,559,407.39
FIXED INCOME Total							
	559,916,222.630	561,043,379.37	563,602,786.76	42.14	2,559,407.39	0.00	2,559,407.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,333,572,423.190	1,334,546,368.25	1,337,120,115.83	100.00	2,573,747.58	0.00	2,573,747.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,106,875.010	5,106,875.01	5,106,875.01	0.09	0.00	0.00	0.00
CASH Total	5,106,875.010	5,106,875.01	5,106,875.01	0.09	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,471,389,397.640	3,470,675,303.22	3,470,824,443.45	62.25	149,140.23	0.00	149,140.23
CASH EQUIVALENT Total	3,471,389,397.640	3,470,675,303.22	3,470,824,443.45	62.25	149,140.23	0.00	149,140.23

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	2,082,605,085.010	2,095,371,312.53	2,100,003,302.19	37.66	4,631,989.66	0.00	4,631,989.66
FIXED INCOME Total	2,082,605,085.010	2,095,371,312.53	2,100,003,302.19	37.66	4,631,989.66	0.00	4,631,989.66

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,559,101,357.660	5,571,153,490.76	5,575,934,620.65	100.00	4,781,129.89	0.00	4,781,129.89

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	-633,661.010	-633,661.01	-633,661.01	0.55	0.00	0.00	0.00
CASH Total	-633,661.010	-633,661.01	-633,661.01	0.55	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,079,513.190	2,080,165.61	2,080,165.60	1.82	-0.01	0.00	-0.01
CASH EQUIVALENT Total	2,079,513.190	2,080,165.61	2,080,165.60	1.82	-0.01	0.00	-0.01

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	110,668,088.630	111,382,086.34	111,856,118.23	97.63	474,031.89	0.00	474,031.89
FIXED INCOME Total							
	110,668,088.630	111,382,086.34	111,856,118.23	97.63	474,031.89	0.00	474,031.89

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	112,113,940.810	112,828,590.94	113,302,622.82	100.00	474,031.88	0.00	474,031.88

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	25,000.010	25,000.01	25,000.01	0.00	0.00	0.00	0.00
CASH Total	25,000.010	25,000.01	25,000.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	531,173,015.430	531,127,409.60	531,127,409.60	49.46	0.00	0.00	0.00
CASH EQUIVALENT Total	531,173,015.430	531,127,409.60	531,127,409.60	49.46	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	537,907,526.510	540,029,796.67	542,698,435.03	50.54	2,668,638.36	0.00	2,668,638.36
FIXED INCOME Total							
	537,907,526.510	540,029,796.67	542,698,435.03	50.54	2,668,638.36	0.00	2,668,638.36

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	1,069,105,541.950	1,071,182,206.28	1,073,850,844.64	100.00	2,668,638.36	0.00	2,668,638.36

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	6,250.020	6,250.02	6,250.02	0.00	0.00	0.00	0.00
CASH Total	6,250.020	6,250.02	6,250.02	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	1,940,466,377.080	1,940,086,874.81	1,940,086,874.81	95.15	0.00	0.00	0.00
CASH EQUIVALENT Total	1,940,466,377.080	1,940,086,874.81	1,940,086,874.81	95.15	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	98,859,335.720	98,856,082.66	98,860,754.11	4.85	4,671.45	0.00	4,671.45
FIXED INCOME Total	98,859,335.720	98,856,082.66	98,860,754.11	4.85	4,671.45	0.00	4,671.45

Holdings

Asset Summary

As of: *August 31, 2021*

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

View Date: *September 8, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,039,331,962.820	2,038,949,207.49	2,038,953,878.94	100.00	4,671.45	0.00	4,671.45

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	103,165.800	103,165.80	103,165.80	0.01	0.00	0.00	0.00
CASH Total	103,165.800	103,165.80	103,165.80	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	877,965,005.040	877,953,785.54	877,953,785.54	48.21	0.00	0.00	0.00
CASH EQUIVALENT Total	877,965,005.040	877,953,785.54	877,953,785.54	48.21	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	943,000,000.000	943,139,019.77	943,191,529.79	51.79	52,510.02	0.00	52,510.02
FIXED INCOME Total	943,000,000.000	943,139,019.77	943,191,529.79	51.79	52,510.02	0.00	52,510.02

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	1,821,068,170.840	1,821,195,971.11	1,821,248,481.13	100.00	52,510.02	0.00	52,510.02

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	-29,434.060	-29,434.06	-29,434.06	0.00	0.00	0.00	0.00
CASH Total	-29,434.060	-29,434.06	-29,434.06	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.640	1,698.47	1,698.47	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.640	1,698.47	1,698.47	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	349,102,535.564	349,178,661.10	349,172,356.07	56.82	-6,305.03	0.00	-6,305.03
EQUITY Total							
	349,102,535.564	349,178,661.10	349,172,356.07	56.82	-6,305.03	0.00	-6,305.03

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	263,775,000.000	265,032,711.53	265,313,301.38	43.17	280,589.85	0.00	280,589.85
FIXED INCOME Total							
	263,775,000.000	265,032,711.53	265,313,301.38	43.17	280,589.85	0.00	280,589.85

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	612,849,800.144	614,183,637.04	614,457,921.86	100.00	274,284.82	0.00	274,284.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	224,698.150	224,698.15	224,698.15	0.04	0.00	0.00	0.00
CASH Total	224,698.150	224,698.15	224,698.15	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	99,000,000.000	98,984,550.78	98,984,550.78	19.58	0.00	0.00	0.00
CASH EQUIVALENT Total	99,000,000.000	98,984,550.78	98,984,550.78	19.58	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	396,689,592.460	402,403,215.02	406,368,765.04	80.38	3,965,550.02	0.00	3,965,550.02
FIXED INCOME Total							
	396,689,592.460	402,403,215.02	406,368,765.04	80.38	3,965,550.02	0.00	3,965,550.02

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	495,914,290.610	501,612,463.95	505,578,013.97	100.00	3,965,550.02	0.00	3,965,550.02

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	379,531.150	379,531.15	379,531.15	0.03	0.00	0.00	0.00
CASH Total	379,531.150	379,531.15	379,531.15	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,443,959,383.400	1,443,771,839.16	1,443,771,839.16	99.97	0.00	0.00	0.00
CASH EQUIVALENT Total	1,443,959,383.400	1,443,771,839.16	1,443,771,839.16	99.97	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,444,338,914.550	1,444,151,370.31	1,444,151,370.31	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	396,418.850	396,418.85	396,418.85	0.14	0.00	0.00	0.00
CASH Total	396,418.850	396,418.85	396,418.85	0.14	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	40,000,000.000	39,997,631.34	39,997,631.34	14.48	0.00	0.00	0.00
CASH EQUIVALENT Total	40,000,000.000	39,997,631.34	39,997,631.34	14.48	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							
	229,385,230.630	231,295,813.24	235,768,165.55	85.37	4,472,352.31	0.00	4,472,352.31
FIXED INCOME Total							
	229,385,230.630	231,295,813.24	235,768,165.55	85.37	4,472,352.31	0.00	4,472,352.31

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	269,781,649.480	271,689,863.43	276,162,215.74	100.00	4,472,352.31	0.00	4,472,352.31

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	6,188,341.950	6,188,341.95	6,188,341.95	1.37	0.00	0.00	0.00
CASH Total	6,188,341.950	6,188,341.95	6,188,341.95	1.37	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	300,333,749.530	300,314,896.69	300,314,896.69	66.49	0.00	0.00	0.00
CASH EQUIVALENT Total	300,333,749.530	300,314,896.69	300,314,896.69	66.49	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							
	142,332,611.440	143,071,302.85	145,137,205.16	32.14	2,065,902.31	0.00	2,065,902.31
FIXED INCOME Total							
	142,332,611.440	143,071,302.85	145,137,205.16	32.14	2,065,902.31	0.00	2,065,902.31

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	448,854,702.920	449,574,541.49	451,640,443.80	100.00	2,065,902.31	0.00	2,065,902.31

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	-1,765.490	-1,765.49	-1,765.49	0.00	0.00	0.00	0.00
CASH Total	-1,765.490	-1,765.49	-1,765.49	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	416,500,890.940	416,405,983.79	416,405,983.77	91.36	-0.02	0.00	-0.02
CASH EQUIVALENT Total	416,500,890.940	416,405,983.79	416,405,983.77	91.36	-0.02	0.00	-0.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	34,367,269.890	34,366,584.52	34,367,269.89	7.54	685.37	0.00	685.37
EQUITY Total	34,367,269.890	34,366,584.52	34,367,269.89	7.54	685.37	0.00	685.37

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	5,000,000.000	5,000,000.00	5,000,260.90	1.10	260.90	0.00	260.90
FIXED INCOME Total							
	5,000,000.000	5,000,000.00	5,000,260.90	1.10	260.90	0.00	260.90

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	455,866,395.340	455,770,802.82	455,771,749.07	100.00	946.25	0.00	946.25

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,874,787.470	1,874,787.47	1,874,787.47	19.24	0.00	0.00	0.00
CASH EQUIVALENT Total	1,874,787.470	1,874,787.47	1,874,787.47	19.24	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	17,628.510	5,982,880.66	7,869,584.39	80.76	1,886,703.73	0.00	1,886,703.73
EQUITY Total	17,628.510	5,982,880.66	7,869,584.39	80.76	1,886,703.73	0.00	1,886,703.73

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,892,415.980	7,857,668.13	9,744,371.86	100.00	1,886,703.73	0.00	1,886,703.73

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	2,232.090	2,232.09	2,232.09	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	2,232.090	2,232.09	2,232.09	0.06	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	8,039.450	3,295,228.98	3,963,639.93	99.94	668,410.95	0.00	668,410.95
EQUITY Total	8,039.450	3,295,228.98	3,963,639.93	99.94	668,410.95	0.00	668,410.95

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	10,271.540	3,297,461.07	3,965,872.02	100.00	668,410.95	0.00	668,410.95

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 EQUIVALENT							
US DOLLAR	145.990	145.99	145.99	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	145.990	145.99	145.99	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	23,774.520	2,207,652.15	2,645,312.95	99.99	437,660.80	0.00	437,660.80
EQUITY Total	23,774.520	2,207,652.15	2,645,312.95	99.99	437,660.80	0.00	437,660.80

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	23,920.510	2,207,798.14	2,645,458.94	100.00	437,660.80	0.00	437,660.80

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	403,340.880	403,340.88	403,340.88	3.73	0.00	0.00	0.00
CASH EQUIVALENT Total	403,340.880	403,340.88	403,340.88	3.73	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	90,078.810	10,291,989.92	10,421,201.15	96.27	129,211.23	0.00	129,211.23
EQUITY Total	90,078.810	10,291,989.92	10,421,201.15	96.27	129,211.23	0.00	129,211.23

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	493,419.690	10,695,330.80	10,824,542.03	100.00	129,211.23	0.00	129,211.23

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							
	297.500	297.50	297.50	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							
	4,114,248.650	4,116,305.81	4,116,305.77	0.35	-0.04	0.00	-0.04
					0.00 GN	0.00 GN	0.00 GN
					-0.04 LS	0.00 LS	-0.04 LS
EQUITY							
	19,809,395.000	731,529,042.77	1,165,870,381.48	99.65	434,341,338.71	0.00	434,341,338.71
					461,538,257.87 GN	0.00 GN	461,538,257.87 GN
					-27,196,919.16 LS	0.00 LS	-27,196,919.16 LS
FUND Total							
0.000	23,923,941.150	735,645,646.08	1,169,986,984.75	100.00	434,341,338.67	0.00	434,341,338.67
					461,538,257.87 GN	0.00 GN	461,538,257.87 GN
					-27,196,919.20 LS	0.00 LS	-27,196,919.20 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 EQUIVALENT							
	14,192,717.870	14,199,861.51	14,199,814.23	1.95	-47.28	0.00	-47.28
					0.00 GN	0.00 GN	0.00 GN
					-47.28 LS	0.00 LS	-47.28 LS
EQUITY							
	21,061,748.000	453,373,614.74	715,392,983.91	98.05	262,019,369.17	0.00	262,019,369.17
					288,335,889.05 GN	0.00 GN	288,335,889.05 GN
					-26,316,519.88 LS	0.00 LS	-26,316,519.88 LS
FUND Total							
0.000	35,254,465.870	467,573,476.25	729,592,798.14	100.00	262,019,321.89	0.00	262,019,321.89
					288,335,889.05 GN	0.00 GN	288,335,889.05 GN
					-26,316,567.16 LS	0.00 LS	-26,316,567.16 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							
	340,592,664.800	340,531,493.41	340,515,922.19	13.77	-15,571.22	0.00	-15,571.22
					0.00 GN	0.00 GN	0.00 GN
					-15,571.22 LS	0.00 LS	-15,571.22 LS
EQUITY							
	6,276,813.000	40,308,694.18	40,854,740.67	1.65	546,046.49	0.00	546,046.49
					546,046.49 GN	0.00 GN	546,046.49 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,942,563,352.980	2,001,827,085.72	2,091,174,012.00	84.58	89,346,926.28	0.00	89,346,926.28
					96,042,288.33 GN	0.00 GN	96,042,288.33 GN
					-6,695,362.05 LS	0.00 LS	-6,695,362.05 LS
Original Face:	1,874,087,939.000						
FUND Total							
0.000	2,289,432,830.780	2,382,667,273.31	2,472,544,674.86	100.00	89,877,401.55	0.00	89,877,401.55
					96,588,334.82 GN	0.00 GN	96,588,334.82 GN
					-6,710,933.27 LS	0.00 LS	-6,710,933.27 LS
Original Face:	1,874,087,939.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,704,761.910	5,704,761.91	5,704,761.91	0.93	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	189,290,000.000	189,163,879.13	189,172,085.12	30.75	8,205.99	0.00	8,205.99
					10,602.92 GN	0.00 GN	10,602.92 GN
					-2,396.93 LS	0.00 LS	-2,396.93 LS
FIXED INCOME							
	415,812,330.900	416,233,492.34	420,301,460.15	68.32	4,067,967.81	0.00	4,067,967.81
					4,738,721.20 GN	0.00 GN	4,738,721.20 GN
					-670,753.39 LS	0.00 LS	-670,753.39 LS
Original Face:	184,511,032.000						
FUND Total							
0.000	610,807,092.810	611,102,133.38	615,178,307.18	100.00	4,076,173.80	0.00	4,076,173.80
					4,749,324.12 GN	0.00 GN	4,749,324.12 GN
					-673,150.32 LS	0.00 LS	-673,150.32 LS
Original Face:	184,511,032.000						

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							
	-2,970,136.760	-2,970,136.76	-2,970,136.76	0.86	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							
	86,509,783.120	86,509,783.12	86,509,783.12	25.18	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	252,901,503.770	253,989,594.00	254,107,190.23	73.96	117,596.23	0.00	117,596.23
					437,836.45 GN	0.00 GN	437,836.45 GN
					-320,240.22 LS	0.00 LS	-320,240.22 LS
Original Face:	114,514,553.000						
FUND Total							
0.000	336,441,150.130	337,529,240.36	337,646,836.59	100.00	117,596.23	0.00	117,596.23
					437,836.45 GN	0.00 GN	437,836.45 GN
					-320,240.22 LS	0.00 LS	-320,240.22 LS
Original Face:	114,514,553.000						

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 EQUIVALENT							
	10,000,759.170	10,005,825.50	10,005,759.55	0.34	-65.95	0.00	-65.95
					0.00 GN	0.00 GN	0.00 GN
					-65.95 LS	0.00 LS	-65.95 LS
EQUITY							
	22,773,288.000	1,100,601,662.14	2,969,361,693.90	99.66	1,868,760,031.76	0.00	1,868,760,031.76
					1,912,173,504.88 GN	0.00 GN	1,912,173,504.88 GN
					-43,413,473.12 LS	0.00 LS	-43,413,473.12 LS
FUND Total							
0.000	32,774,047.170	1,110,607,487.64	2,979,367,453.45	100.00	1,868,759,965.81	0.00	1,868,759,965.81
					1,912,173,504.88 GN	0.00 GN	1,912,173,504.88 GN
					-43,413,539.07 LS	0.00 LS	-43,413,539.07 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							
	-147,959.320	-147,959.32	-147,959.32	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							
	773,804,159.880	773,650,948.20	773,665,288.39	57.85	14,340.19	0.00	14,340.19
					14,340.19 GN	0.00 GN	14,340.19 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	559,916,222.630	561,043,379.37	563,602,786.76	42.14	2,559,407.39	0.00	2,559,407.39
					2,744,094.62 GN	0.00 GN	2,744,094.62 GN
					-184,687.23 LS	0.00 LS	-184,687.23 LS
Original Face:	712,290,435.000						
FUND Total							
0.000	1,333,572,423.190	1,334,546,368.25	1,337,120,115.83	100.00	2,573,747.58	0.00	2,573,747.58
					2,758,434.81 GN	0.00 GN	2,758,434.81 GN
					-184,687.23 LS	0.00 LS	-184,687.23 LS
Original Face:	712,290,435.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,106,875.010	5,106,875.01	5,106,875.01	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,471,389,397.640	3,470,675,303.22	3,470,824,443.45	62.25	149,140.23	0.00	149,140.23
					180,084.67 GN	0.00 GN	180,084.67 GN
					-30,944.44 LS	0.00 LS	-30,944.44 LS
FIXED INCOME							
	2,082,605,085.010	2,095,371,312.53	2,100,003,302.19	37.66	4,631,989.66	0.00	4,631,989.66
					10,266,517.24 GN	0.00 GN	10,266,517.24 GN
					-5,634,527.58 LS	0.00 LS	-5,634,527.58 LS
Original Face:	530,199,328.000						
FUND Total							
0.000	5,559,101,357.660	5,571,153,490.76	5,575,934,620.65	100.00	4,781,129.89	0.00	4,781,129.89
					10,446,601.91 GN	0.00 GN	10,446,601.91 GN
					-5,665,472.02 LS	0.00 LS	-5,665,472.02 LS
Original Face:	530,199,328.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-633,661.010	-633,661.01	-633,661.01	0.55	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,079,513.190	2,080,165.61	2,080,165.60	1.82	-0.01	0.00	-0.01
					0.00 GN	0.00 GN	0.00 GN
					-0.01 LS	0.00 LS	-0.01 LS
FIXED INCOME							
	110,668,088.630	111,382,086.34	111,856,118.23	97.63	474,031.89	0.00	474,031.89
					503,468.63 GN	0.00 GN	503,468.63 GN
					-29,436.74 LS	0.00 LS	-29,436.74 LS
Original Face:	45,785,000.000						
FUND Total							
0.000	112,113,940.810	112,828,590.94	113,302,622.82	100.00	474,031.88	0.00	474,031.88
					503,468.63 GN	0.00 GN	503,468.63 GN
					-29,436.75 LS	0.00 LS	-29,436.75 LS
Original Face:	45,785,000.000						

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							
	25,000.010	25,000.01	25,000.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	531,173,015.430	531,127,409.60	531,127,409.60	49.46	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	537,907,526.510	540,029,796.67	542,698,435.03	50.54	2,668,638.36	0.00	2,668,638.36
					2,792,265.55 GN	0.00 GN	2,792,265.55 GN
					-123,627.19 LS	0.00 LS	-123,627.19 LS
Original Face:	323,393,263.000						
FUND Total							
0.000	1,069,105,541.950	1,071,182,206.28	1,073,850,844.64	100.00	2,668,638.36	0.00	2,668,638.36
					2,792,265.55 GN	0.00 GN	2,792,265.55 GN
					-123,627.19 LS	0.00 LS	-123,627.19 LS
Original Face:	323,393,263.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	6,250.020	6,250.02	6,250.02	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							
	1,940,466,377.080	1,940,086,874.81	1,940,086,874.81	95.15	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							
	98,859,335.720	98,856,082.66	98,860,754.11	4.85	4,671.45	0.00	4,671.45
					4,912.16 GN	0.00 GN	4,912.16 GN
					-240.71 LS	0.00 LS	-240.71 LS
Original Face:	92,325,000.000						
FUND Total							
0.000	2,039,331,962.820	2,038,949,207.49	2,038,953,878.94	100.00	4,671.45	0.00	4,671.45
					4,912.16 GN	0.00 GN	4,912.16 GN
					-240.71 LS	0.00 LS	-240.71 LS
Original Face:	92,325,000.000						

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							
	103,165.800	103,165.80	103,165.80	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							
	877,965,005.040	877,953,785.54	877,953,785.54	48.21	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							
	943,000,000.000	943,139,019.77	943,191,529.79	51.79	52,510.02	0.00	52,510.02
					53,774.13 GN	0.00 GN	53,774.13 GN
					-1,264.11 LS	0.00 LS	-1,264.11 LS
FUND Total							
0.000	1,821,068,170.840	1,821,195,971.11	1,821,248,481.13	100.00	52,510.02	0.00	52,510.02
					53,774.13 GN	0.00 GN	53,774.13 GN
					-1,264.11 LS	0.00 LS	-1,264.11 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-29,434.060	-29,434.06	-29,434.06	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,698.640	1,698.47	1,698.47	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	349,102,535.564	349,178,661.10	349,172,356.07	56.82	-6,305.03	0.00	-6,305.03
					0.00 GN	0.00 GN	0.00 GN
					-6,305.03 LS	0.00 LS	-6,305.03 LS
FIXED INCOME							
	263,775,000.000	265,032,711.53	265,313,301.38	43.17	280,589.85	0.00	280,589.85
					280,589.85 GN	0.00 GN	280,589.85 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	155,515,000.000						
FUND Total							
0.000	612,849,800.144	614,183,637.04	614,457,921.86	100.00	274,284.82	0.00	274,284.82
					280,589.85 GN	0.00 GN	280,589.85 GN
					-6,305.03 LS	0.00 LS	-6,305.03 LS
Original Face:	155,515,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	224,698.150	224,698.15	224,698.15	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							
	99,000,000.000	98,984,550.78	98,984,550.78	19.58	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	396,689,592.460	402,403,215.02	406,368,765.04	80.38	3,965,550.02	0.00	3,965,550.02
					6,246,146.34 GN	0.00 GN	6,246,146.34 GN
					-2,280,596.32 LS	0.00 LS	-2,280,596.32 LS
Original Face:	240,077,869.000						
FUND Total							
0.000	495,914,290.610	501,612,463.95	505,578,013.97	100.00	3,965,550.02	0.00	3,965,550.02
					6,246,146.34 GN	0.00 GN	6,246,146.34 GN
					-2,280,596.32 LS	0.00 LS	-2,280,596.32 LS
Original Face:	240,077,869.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	379,531.150	379,531.15	379,531.15	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,443,959,383.400	1,443,771,839.16	1,443,771,839.16	99.97	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,444,338,914.550	1,444,151,370.31	1,444,151,370.31	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							
	396,418.850	396,418.85	396,418.85	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	40,000,000.000	39,997,631.34	39,997,631.34	14.48	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	229,385,230.630	231,295,813.24	235,768,165.55	85.37	4,472,352.31	0.00	4,472,352.31
					5,378,437.13 GN	0.00 GN	5,378,437.13 GN
					-906,084.82 LS	0.00 LS	-906,084.82 LS
Original Face:	169,922,434.000						
FUND Total							
0.000	269,781,649.480	271,689,863.43	276,162,215.74	100.00	4,472,352.31	0.00	4,472,352.31
					5,378,437.13 GN	0.00 GN	5,378,437.13 GN
					-906,084.82 LS	0.00 LS	-906,084.82 LS
Original Face:	169,922,434.000						

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							
	6,188,341.950	6,188,341.95	6,188,341.95	1.37	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	300,333,749.530	300,314,896.69	300,314,896.69	66.49	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							
	142,332,611.440	143,071,302.85	145,137,205.16	32.14	2,065,902.31	0.00	2,065,902.31
					2,224,780.17 GN	0.00 GN	2,224,780.17 GN
					-158,877.86 LS	0.00 LS	-158,877.86 LS
Original Face:	327,834,878.000						
FUND Total							
0.000	448,854,702.920	449,574,541.49	451,640,443.80	100.00	2,065,902.31	0.00	2,065,902.31
					2,224,780.17 GN	0.00 GN	2,224,780.17 GN
					-158,877.86 LS	0.00 LS	-158,877.86 LS
Original Face:	327,834,878.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,765.490	-1,765.49	-1,765.49	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	416,500,890.940	416,405,983.79	416,405,983.77	91.36	-0.02	0.00	-0.02
					0.00 GN	0.00 GN	0.00 GN
					-0.02 LS	0.00 LS	-0.02 LS
EQUITY							
	34,367,269.890	34,366,584.52	34,367,269.89	7.54	685.37	0.00	685.37
					685.37 GN	0.00 GN	685.37 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,000,000.000	5,000,000.00	5,000,260.90	1.10	260.90	0.00	260.90
					260.90 GN	0.00 GN	260.90 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	455,866,395.340	455,770,802.82	455,771,749.07	100.00	946.25	0.00	946.25
					946.27 GN	0.00 GN	946.27 GN
					-0.02 LS	0.00 LS	-0.02 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							
	1,874,787.470	1,874,787.47	1,874,787.47	19.24	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	17,628.510	5,982,880.66	7,869,584.39	80.76	1,886,703.73	0.00	1,886,703.73
					1,886,703.73 GN	0.00 GN	1,886,703.73 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,892,415.980	7,857,668.13	9,744,371.86	100.00	1,886,703.73	0.00	1,886,703.73
					1,886,703.73 GN	0.00 GN	1,886,703.73 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							
	2,232.090	2,232.09	2,232.09	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	8,039.450	3,295,228.98	3,963,639.93	99.94	668,410.95	0.00	668,410.95
					668,410.95 GN	0.00 GN	668,410.95 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	10,271.540	3,297,461.07	3,965,872.02	100.00	668,410.95	0.00	668,410.95
					668,410.95 GN	0.00 GN	668,410.95 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							
	145.990	145.99	145.99	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							
	23,774.520	2,207,652.15	2,645,312.95	99.99	437,660.80	0.00	437,660.80
					437,660.80 GN	0.00 GN	437,660.80 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	23,920.510	2,207,798.14	2,645,458.94	100.00	437,660.80	0.00	437,660.80
					437,660.80 GN	0.00 GN	437,660.80 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							
	403,340.880	403,340.88	403,340.88	3.73	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	90,078.810	10,291,989.92	10,421,201.15	96.27	129,211.23	0.00	129,211.23
					129,211.23 GN	0.00 GN	129,211.23 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	493,419.690	10,695,330.80	10,824,542.03	100.00	129,211.23	0.00	129,211.23
					129,211.23 GN	0.00 GN	129,211.23 GN
					0.00 LS	0.00 LS	0.00 LS