Holdings

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

As of: *June 30, 2022* *View Date:* *July 5, 2022*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			20.370	Local	1.000000	20.37	1.000000	20.37	0.00	0.00
				Base	1.000000	20.37	1.000000	20.37	0.00	0.00
US DOLLAR Total										
			20.370	Local		20.37		20.37	0.00	0.00
				Base		20.37		20.37	0.00	0.00
CASH Total										
			20.370	Base		20.37		20.37	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						1.365830	31 Dec 2030		
			1,072,351.510	Local	100.000000	1,072,351.51	100.000000	1,072,351.51	0.00	0.10
				Base	100.000000	1,072,351.51	100.000000	1,072,351.51	0.00	0.10
US DOLLAR Total										
			1,072,351.510	Local		1,072,351.51		1,072,351.51	0.00	0.10
				Base		1,072,351.51		1,072,351.51	0.00	0.10
CASH EQUIVALENT Total										
			1,072,351.510	Base		1,072,351.51		1,072,351.51	0.00	0.10
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001084102	AGCO CORP COMMON STOCK USD.01									
			32,335.000	Local	49.355480	1,595,909.44	98.700000	3,191,464.50	1,595,555.06	0.31
				Base	49.355480	1,595,909.44	98.700000	3,191,464.50	1,595,555.06	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	27,032.000	67.714932	1,830,470.04	90.250000	2,439,638.00	609,167.96	0.24
		Base		67.714932	1,830,470.04	90.250000	2,439,638.00	609,167.96	0.24
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	47,888.000	41.712687	1,997,537.15	67.630000	3,238,665.44	1,241,128.29	0.31
		Base		41.712687	1,997,537.15	67.630000	3,238,665.44	1,241,128.29	0.31
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	60,722.000	15.622567	948,633.49	25.890000	1,572,092.58	623,459.09	0.15
		Base		15.622567	948,633.49	25.890000	1,572,092.58	623,459.09	0.15
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	18,293.000	121.650300	2,225,348.94	154.040000	2,817,853.72	592,504.78	0.27
		Base		121.650300	2,225,348.94	154.040000	2,817,853.72	592,504.78	0.27
00766T100	AECOM COMMON STOCK USD.01								
		Local	26,019.000	41.666043	1,084,108.78	65.220000	1,696,959.18	612,850.40	0.16
		Base		41.666043	1,084,108.78	65.220000	1,696,959.18	612,850.40	0.16
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	20,459.000	86.452955	1,768,741.00	116.600000	2,385,519.40	616,778.40	0.23
		Base		86.452955	1,768,741.00	116.600000	2,385,519.40	616,778.40	0.23
013872106	ALCOA CORP COMMON STOCK USD.01								
		Local	97,572.000	59.107758	5,767,262.13	45.580000	4,447,331.76	-1,319,930.37	0.43
		Base		59.107758	5,767,262.13	45.580000	4,447,331.76	-1,319,930.37	0.43
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,118.000	440.025156	3,132,099.06	833.100000	5,930,005.80	2,797,906.74	0.58
		Base		440.025156	3,132,099.06	833.100000	5,930,005.80	2,797,906.74	0.58
018522300	ALLETE INC COMMON STOCK								
		Local	30,147.000	66.499481	2,004,759.84	58.780000	1,772,040.66	-232,719.18	0.17
		Base		66.499481	2,004,759.84	58.780000	1,772,040.66	-232,719.18	0.17
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	26,331.000	39.304350	1,034,922.83	37.060000	975,826.86	-59,095.97	0.09
		Base		39.304350	1,034,922.83	37.060000	975,826.86	-59,095.97	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
023436108	AMEDISYS INC COMMON STOCK USD.001							
	17,231.000	Local	134.060052	2,309,988.75	105.120000	1,811,322.72	-498,666.03	0.18
		Base	134.060052	2,309,988.75	105.120000	1,811,322.72	-498,666.03	0.18
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	73,786.000	Local	43.135991	3,182,832.23	64.470000	4,756,983.42	1,574,151.19	0.46
		Base	43.135991	3,182,832.23	64.470000	4,756,983.42	1,574,151.19	0.46
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	81,482.000	Local	16.494336	1,343,991.47	11.180000	910,968.76	-433,022.71	0.09
		Base	16.494336	1,343,991.47	11.180000	910,968.76	-433,022.71	0.09
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	35,114.000	Local	57.932371	2,034,237.28	138.810000	4,874,174.34	2,839,937.06	0.47
		Base	57.932371	2,034,237.28	138.810000	4,874,174.34	2,839,937.06	0.47
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	53,089.000	Local	25.002531	1,327,359.38	16.950000	899,858.55	-427,500.83	0.09
		Base	25.002531	1,327,359.38	16.950000	899,858.55	-427,500.83	0.09
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	172,102.000	Local	7.199889	1,239,115.31	9.050000	1,557,523.10	318,407.79	0.15
		Base	7.199889	1,239,115.31	9.050000	1,557,523.10	318,407.79	0.15
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	83,103.000	Local	39.343045	3,269,525.09	41.600000	3,457,084.80	187,559.71	0.34
		Base	39.343045	3,269,525.09	41.600000	3,457,084.80	187,559.71	0.34
038336103	APTARGROUP INC COMMON STOCK USD.01							
	34,687.000	Local	61.343889	2,127,835.49	103.210000	3,580,045.27	1,452,209.78	0.35
		Base	61.343889	2,127,835.49	103.210000	3,580,045.27	1,452,209.78	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	34,934.000	Local	44.791268	1,564,738.15	112.090000	3,915,752.06	2,351,013.91	0.38
		Base	44.791268	1,564,738.15	112.090000	3,915,752.06	2,351,013.91	0.38
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	55,934.000	Local	57.172637	3,197,894.27	35.210000	1,969,436.14	-1,228,458.13	0.19
		Base	57.172637	3,197,894.27	35.210000	1,969,436.14	-1,228,458.13	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
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	26,829.000	Local	40.386458	1,083,528.27	103.050000	2,764,728.45	1,681,200.18	0.27
		Base	40.386458	1,083,528.27	103.050000	2,764,728.45	1,681,200.18	0.27
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	79,372.000	Local	18.344490	1,456,038.85	18.260000	1,449,332.72	-6,706.13	0.14
		Base	18.344490	1,456,038.85	18.260000	1,449,332.72	-6,706.13	0.14
05329W102	AUTONATION INC COMMON STOCK USD.01							
	18,821.000	Local	47.292242	890,087.28	111.760000	2,103,434.96	1,213,347.68	0.20
		Base	47.292242	890,087.28	111.760000	2,103,434.96	1,213,347.68	0.20
05368V106	AVIENT CORP COMMON STOCK USD.01							
	48,364.000	Local	34.932908	1,689,495.18	40.080000	1,938,429.12	248,933.94	0.19
		Base	34.932908	1,689,495.18	40.080000	1,938,429.12	248,933.94	0.19
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	18,137.000	Local	47.929394	869,295.42	147.080000	2,667,589.96	1,798,294.54	0.26
		Base	47.929394	869,295.42	147.080000	2,667,589.96	1,798,294.54	0.26
053807103	AVNET INC COMMON STOCK USD1.0							
	51,674.000	Local	30.977008	1,600,705.91	42.880000	2,215,781.12	615,075.21	0.22
		Base	30.977008	1,600,705.91	42.880000	2,215,781.12	615,075.21	0.22
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	37,499.000	Local	74.322011	2,787,001.08	93.170000	3,493,781.83	706,780.75	0.34
		Base	74.322011	2,787,001.08	93.170000	3,493,781.83	706,780.75	0.34
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	71,366.000	Local	30.137533	2,150,795.19	62.320000	4,447,529.12	2,296,733.93	0.43
		Base	30.137533	2,150,795.19	62.320000	4,447,529.12	2,296,733.93	0.43
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	21,312.000	Local	58.109049	1,238,420.05	74.400000	1,585,612.80	347,192.75	0.15
		Base	58.109049	1,238,420.05	74.400000	1,585,612.80	347,192.75	0.15
06417N103	BANK OZK COMMON STOCK							
	59,730.000	Local	40.437748	2,415,346.70	37.530000	2,241,666.90	-173,679.80	0.22
		Base	40.437748	2,415,346.70	37.530000	2,241,666.90	-173,679.80	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
077454106	BELDEN INC COMMON STOCK USD.01							
	23,412.000	Local	65.456040	1,532,456.82	53.270000	1,247,157.24	-285,299.58	0.12
		Base	65.456040	1,532,456.82	53.270000	1,247,157.24	-285,299.58	0.12
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	57,709.000	Local	17.765318	1,025,218.74	24.890000	1,436,377.01	411,158.27	0.14
		Base	17.765318	1,025,218.74	24.890000	1,436,377.01	411,158.27	0.14
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	34,296.000	Local	48.564640	1,665,572.90	72.770000	2,495,719.92	830,147.02	0.24
		Base	48.564640	1,665,572.90	72.770000	2,495,719.92	830,147.02	0.24
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	24,085.000	Local	80.488849	1,938,573.92	58.070000	1,398,615.95	-539,957.97	0.14
		Base	80.488849	1,938,573.92	58.070000	1,398,615.95	-539,957.97	0.14
093671105	H+R BLOCK INC COMMON STOCK							
	84,425.000	Local	17.167893	1,449,399.34	35.320000	2,981,891.00	1,532,491.66	0.29
		Base	17.167893	1,449,399.34	35.320000	2,981,891.00	1,532,491.66	0.29
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,971.000	Local	331.821428	1,649,484.32	302.970000	1,506,063.87	-143,420.45	0.15
		Base	331.821428	1,649,484.32	302.970000	1,506,063.87	-143,420.45	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	42,318.000	Local	34.883991	1,476,220.71	49.750000	2,105,320.50	629,099.79	0.20
		Base	34.883991	1,476,220.71	49.750000	2,105,320.50	629,099.79	0.20
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	39,619.000	Local	38.232408	1,514,729.79	41.020000	1,625,171.38	110,441.59	0.16
		Base	38.232408	1,514,729.79	41.020000	1,625,171.38	110,441.59	0.16
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	24,876.000	Local	76.598811	1,905,472.01	60.710000	1,510,221.96	-395,250.05	0.15
		Base	76.598811	1,905,472.01	60.710000	1,510,221.96	-395,250.05	0.15
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	158,452.000	Local	17.555021	2,781,628.12	20.210000	3,202,314.92	420,686.80	0.31
		Base	17.555021	2,781,628.12	20.210000	3,202,314.92	420,686.80	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
114340102	AZENTA INC COMMON STOCK USD.01							
	39,666.000	Local	79.184634	3,140,937.69	72.100000	2,859,918.60	-281,019.09	0.28
		Base	79.184634	3,140,937.69	72.100000	2,859,918.60	-281,019.09	0.28
116794108	BRUKER CORP COMMON STOCK USD.01							
	52,901.000	Local	83.061317	4,394,026.74	62.760000	3,320,066.76	-1,073,959.98	0.32
		Base	83.061317	4,394,026.74	62.760000	3,320,066.76	-1,073,959.98	0.32
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	40,061.000	Local	32.995269	1,321,823.46	65.380000	2,619,188.18	1,297,364.72	0.25
		Base	32.995269	1,321,823.46	65.380000	2,619,188.18	1,297,364.72	0.25
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
	91,392.000	Local	37.540716	3,430,921.12	53.700000	4,907,750.40	1,476,829.28	0.48
		Base	37.540716	3,430,921.12	53.700000	4,907,750.40	1,476,829.28	0.48
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
	61,778.000	Local	36.379245	2,247,437.00	54.770000	3,383,581.06	1,136,144.06	0.33
		Base	36.379245	2,247,437.00	54.770000	3,383,581.06	1,136,144.06	0.33
12571T100	CMC MATERIALS INC COMMON STOCK USD.001							
	15,135.000	Local	132.799044	2,009,913.53	174.490000	2,640,906.15	630,992.62	0.26
		Base	132.799044	2,009,913.53	174.490000	2,640,906.15	630,992.62	0.26
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	61,305.000	Local	17.360063	1,064,258.64	18.090000	1,109,007.45	44,748.81	0.11
		Base	17.360063	1,064,258.64	18.090000	1,109,007.45	44,748.81	0.11
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	103,183.000	Local	10.838941	1,118,394.49	16.460000	1,698,392.18	579,997.69	0.16
		Base	10.838941	1,118,394.49	16.460000	1,698,392.18	579,997.69	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,600.000	Local	736.993546	1,916,183.22	1,289.320000	3,352,232.00	1,436,048.78	0.33
		Base	736.993546	1,916,183.22	1,289.320000	3,352,232.00	1,436,048.78	0.33
127055101	CABOT CORP COMMON STOCK USD1.0							
	29,853.000	Local	34.946930	1,043,270.70	63.790000	1,904,322.87	861,052.17	0.18
		Base	34.946930	1,043,270.70	63.790000	1,904,322.87	861,052.17	0.18

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Base Currency: USD - US DOLLAR

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	12,385.000	Local	182.762552	2,263,514.21	281.780000	3,489,845.30	1,226,331.09	0.34
		Base	182.762552	2,263,514.21	281.780000	3,489,845.30	1,226,331.09	0.34
12740C103	CADENCE BANK COMMON STOCK USD2.5							
	97,066.000	Local	25.978748	2,521,653.19	23.480000	2,279,109.68	-242,543.51	0.22
		Base	25.978748	2,521,653.19	23.480000	2,279,109.68	-242,543.51	0.22
13100M509	CALIX INC COMMON STOCK							
	29,394.000	Local	62.240044	1,829,483.86	34.140000	1,003,511.16	-825,972.70	0.10
		Base	62.240044	1,829,483.86	34.140000	1,003,511.16	-825,972.70	0.10
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	61,554.000	Local	32.469895	1,998,651.89	20.400000	1,255,701.60	-742,950.29	0.12
		Base	32.469895	1,998,651.89	20.400000	1,255,701.60	-742,950.29	0.12
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	27,349.000	Local	79.842038	2,183,599.90	238.610000	6,525,744.89	4,342,144.99	0.63
		Base	79.842038	2,183,599.90	238.610000	6,525,744.89	4,342,144.99	0.63
146229109	CARTER S INC COMMON STOCK USD.01							
	21,315.000	Local	59.526399	1,268,805.19	70.480000	1,502,281.20	233,476.01	0.15
		Base	59.526399	1,268,805.19	70.480000	1,502,281.20	233,476.01	0.15
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	19,631.000	Local	116.830716	2,293,503.79	184.980000	3,631,342.38	1,337,838.59	0.35
		Base	116.830716	2,293,503.79	184.980000	3,631,342.38	1,337,838.59	0.35
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	39,754.000	Local	20.530280	816,160.74	39.150000	1,556,369.10	740,208.36	0.15
		Base	20.530280	816,160.74	39.150000	1,556,369.10	740,208.36	0.15
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	107,598.000	Local	21.676248	2,332,320.88	19.850000	2,135,820.30	-196,500.58	0.21
		Base	21.676248	2,332,320.88	19.850000	2,135,820.30	-196,500.58	0.21
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	18,966.000	Local	171.353067	3,249,882.26	167.380000	3,174,529.08	-75,353.18	0.31
		Base	171.353067	3,249,882.26	167.380000	3,174,529.08	-75,353.18	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
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	7,919.000	Local	354.350977	2,806,105.39	469.390000	3,717,099.41	910,994.02	0.36
		Base	354.350977	2,806,105.39	469.390000	3,717,099.41	910,994.02	0.36
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	82,243.000	Local	22.378902	1,840,508.05	32.020000	2,633,420.86	792,912.81	0.26
		Base	22.378902	1,840,508.05	32.020000	2,633,420.86	792,912.81	0.26
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	17,406.000	Local	106.130681	1,847,310.64	111.630000	1,943,031.78	95,721.14	0.19
		Base	106.130681	1,847,310.64	111.630000	1,943,031.78	95,721.14	0.19
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	18,104.000	Local	68.468384	1,239,551.63	191.530000	3,467,459.12	2,227,907.49	0.34
		Base	68.468384	1,239,551.63	191.530000	3,467,459.12	2,227,907.49	0.34
171779309	CIENA CORP COMMON STOCK USD.01							
	80,475.000	Local	25.687167	2,067,174.80	45.700000	3,677,707.50	1,610,532.70	0.36
		Base	25.687167	2,067,174.80	45.700000	3,677,707.50	1,610,532.70	0.36
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	30,302.000	Local	59.941901	1,816,359.49	72.540000	2,198,107.08	381,747.59	0.21
		Base	59.941901	1,816,359.49	72.540000	2,198,107.08	381,747.59	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	26,489.000	Local	49.635153	1,314,785.56	87.670000	2,322,290.63	1,007,505.07	0.23
		Base	49.635153	1,314,785.56	87.670000	2,322,290.63	1,007,505.07	0.23
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	252,601.000	Local	17.525640	4,426,994.19	15.370000	3,882,477.37	-544,516.82	0.38
		Base	17.525640	4,426,994.19	15.370000	3,882,477.37	-544,516.82	0.38
192422103	COGNEX CORP COMMON STOCK USD.002							
	91,907.000	Local	29.254036	2,688,650.69	42.520000	3,907,885.64	1,219,234.95	0.38
		Base	29.254036	2,688,650.69	42.520000	3,907,885.64	1,219,234.95	0.38
192479103	COHERENT INC COMMON STOCK USD.01							
	13,125.000	Local	189.608938	2,488,617.31	266.220000	3,494,137.50	1,005,520.19	0.34
		Base	189.608938	2,488,617.31	266.220000	3,494,137.50	1,005,520.19	0.34

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194014502	ENOVIS CORP COMMON STOCK USD.001							
	24,866.000	Local	54.428813	1,353,426.87	55.000000	1,367,630.00	14,203.13	0.13
		Base	54.428813	1,353,426.87	55.000000	1,367,630.00	14,203.13	0.13
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	17,627.000	Local	95.274523	1,679,404.02	71.580000	1,261,740.66	-417,663.36	0.12
		Base	95.274523	1,679,404.02	71.580000	1,261,740.66	-417,663.36	0.12
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	58,118.000	Local	33.471227	1,945,280.78	65.650000	3,815,446.70	1,870,165.92	0.37
		Base	33.471227	1,945,280.78	65.650000	3,815,446.70	1,870,165.92	0.37
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	64,271.000	Local	17.368615	1,116,298.25	33.100000	2,127,370.10	1,011,071.85	0.21
		Base	17.368615	1,116,298.25	33.100000	2,127,370.10	1,011,071.85	0.21
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	23,594.000	Local	63.910370	1,507,901.26	62.900000	1,484,062.60	-23,838.66	0.14
		Base	63.910370	1,507,901.26	62.900000	1,484,062.60	-23,838.66	0.14
20602D101	CONCENTRIX CORP COMMON STOCK							
	22,759.000	Local	57.959640	1,319,103.44	135.640000	3,087,030.76	1,767,927.32	0.30
		Base	57.959640	1,319,103.44	135.640000	3,087,030.76	1,767,927.32	0.30
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	26,461.000	Local	168.712425	4,464,299.48	97.180000	2,571,479.98	-1,892,819.50	0.25
		Base	168.712425	4,464,299.48	97.180000	2,571,479.98	-1,892,819.50	0.25
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	59,467.000	Local	29.915708	1,778,997.39	26.190000	1,557,440.73	-221,556.66	0.15
		Base	29.915708	1,778,997.39	26.190000	1,557,440.73	-221,556.66	0.15
222070203	COTY INC CL A COMMON STOCK USD.01							
	182,011.000	Local	4.289821	780,794.56	8.010000	1,457,908.11	677,113.55	0.14
		Base	4.289821	780,794.56	8.010000	1,457,908.11	677,113.55	0.14
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	78,695.000	Local	37.120331	2,921,184.42	29.230000	2,300,254.85	-620,929.57	0.22
		Base	37.120331	2,921,184.42	29.230000	2,300,254.85	-620,929.57	0.22

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22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	12,287.000	Local	141.860795	1,743,043.59	83.490000	1,025,841.63	-717,201.96	0.10
		Base	141.860795	1,743,043.59	83.490000	1,025,841.63	-717,201.96	0.10
224441105	CRANE HOLDINGS CO COMMON STOCK USD1.0							
	25,205.000	Local	48.655898	1,226,371.91	87.560000	2,206,949.80	980,577.89	0.21
		Base	48.655898	1,226,371.91	87.560000	2,206,949.80	980,577.89	0.21
227046109	CROCS INC COMMON STOCK USD.001							
	32,572.000	Local	104.318148	3,397,850.72	48.670000	1,585,279.24	-1,812,571.48	0.15
		Base	104.318148	3,397,850.72	48.670000	1,585,279.24	-1,812,571.48	0.15
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	30,177.000	Local	71.987546	2,172,368.19	116.450000	3,514,111.65	1,341,743.46	0.34
		Base	71.987546	2,172,368.19	116.450000	3,514,111.65	1,341,743.46	0.34
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	20,338.000	Local	83.322974	1,694,622.65	132.060000	2,685,836.28	991,213.63	0.26
		Base	83.322974	1,694,622.65	132.060000	2,685,836.28	991,213.63	0.26
23345M107	DTE MIDSTREAM LLC W/I COMMON STOCK							
	51,171.000	Local	41.535391	2,125,407.50	49.020000	2,508,402.42	382,994.92	0.24
		Base	41.535391	2,125,407.50	49.020000	2,508,402.42	382,994.92	0.24
235825205	DANA INC COMMON STOCK USD.01							
	75,824.000	Local	19.305728	1,463,837.53	14.070000	1,066,843.68	-396,993.85	0.10
		Base	19.305728	1,463,837.53	14.070000	1,066,843.68	-396,993.85	0.10
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	85,440.000	Local	31.809728	2,717,823.12	59.800000	5,109,312.00	2,391,488.88	0.50
		Base	31.809728	2,717,823.12	59.800000	5,109,312.00	2,391,488.88	0.50
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,410.000	Local	95.518165	1,376,416.76	255.350000	3,679,593.50	2,303,176.74	0.36
		Base	95.518165	1,376,416.76	255.350000	3,679,593.50	2,303,176.74	0.36
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,710.000	Local	36.998110	1,136,211.95	75.370000	2,314,612.70	1,178,400.75	0.22
		Base	36.998110	1,136,211.95	75.370000	2,314,612.70	1,178,400.75	0.22

Base Currency: USD - US DOLLAR

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257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	65,361.000	Local	31.906840	2,085,462.96	48.140000	3,146,478.54	1,061,015.58	0.31
		Base	31.906840	2,085,462.96	48.140000	3,146,478.54	1,061,015.58	0.31
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	92,989.000	Local	31.600152	2,938,466.57	22.380000	2,081,093.82	-857,372.75	0.20
		Base	31.600152	2,938,466.57	22.380000	2,081,093.82	-857,372.75	0.20
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	15,674.000	Local	78.321300	1,227,608.05	93.040000	1,458,308.96	230,700.91	0.14
		Base	78.321300	1,227,608.05	93.040000	1,458,308.96	230,700.91	0.14
26884L109	EQT CORP COMMON STOCK							
	156,387.000	Local	19.310610	3,019,928.34	34.400000	5,379,712.80	2,359,784.46	0.52
		Base	19.310610	3,019,928.34	34.400000	5,379,712.80	2,359,784.46	0.52
26884U109	EPR PROPERTIES REIT USD.01							
	39,658.000	Local	54.602826	2,165,438.89	46.930000	1,861,149.94	-304,288.95	0.18
		Base	54.602826	2,165,438.89	46.930000	1,861,149.94	-304,288.95	0.18
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	20,898.000	Local	75.447470	1,576,701.22	109.940000	2,297,526.12	720,824.90	0.22
		Base	75.447470	1,576,701.22	109.940000	2,297,526.12	720,824.90	0.22
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	75,068.000	Local	30.228524	2,269,194.83	64.800000	4,864,406.40	2,595,211.57	0.47
		Base	30.228524	2,269,194.83	64.800000	4,864,406.40	2,595,211.57	0.47
277276101	EASTGROUP PROPERTIES INC REIT							
	22,048.000	Local	123.539517	2,723,799.26	154.330000	3,402,667.84	678,868.58	0.33
		Base	123.539517	2,723,799.26	154.330000	3,402,667.84	678,868.58	0.33
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	27,054.000	Local	57.931041	1,567,266.37	102.960000	2,785,479.84	1,218,213.47	0.27
		Base	57.931041	1,567,266.37	102.960000	2,785,479.84	1,218,213.47	0.27
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK							
	14,810.000	Local	182.755181	2,706,604.23	183.680000	2,720,300.80	13,696.57	0.26
		Base	182.755181	2,706,604.23	183.680000	2,720,300.80	13,696.57	0.26

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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
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	52,795.000	Local	48.195315	2,544,471.67	56.050000	2,959,159.75	414,688.08	0.29
		Base	48.195315	2,544,471.67	56.050000	2,959,159.75	414,688.08	0.29
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	34,675.000	Local	30.274189	1,049,757.51	28.350000	983,036.25	-66,721.26	0.10
		Base	30.274189	1,049,757.51	28.350000	983,036.25	-66,721.26	0.10
29275Y102	ENERSYS COMMON STOCK USD.01							
	21,821.000	Local	66.242062	1,445,468.04	58.960000	1,286,566.16	-158,901.88	0.12
		Base	66.242062	1,445,468.04	58.960000	1,286,566.16	-158,901.88	0.12
29404K106	ENVESTNET INC COMMON STOCK							
	29,193.000	Local	78.011161	2,277,379.81	52.770000	1,540,514.61	-736,865.20	0.15
		Base	78.011161	2,277,379.81	52.770000	1,540,514.61	-736,865.20	0.15
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	86,024.000	Local	43.364299	3,730,370.43	38.540000	3,315,364.96	-415,005.47	0.32
		Base	43.364299	3,730,370.43	38.540000	3,315,364.96	-415,005.47	0.32
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	215,194.000	Local	13.589574	2,924,394.69	6.360000	1,368,633.84	-1,555,760.85	0.13
		Base	13.589574	2,924,394.69	6.360000	1,368,633.84	-1,555,760.85	0.13
29605J106	ESAB CORP COMMON STOCK USD.001							
	24,135.000	Local	45.416337	1,096,123.29	43.750000	1,055,906.25	-40,217.04	0.10
		Base	45.416337	1,096,123.29	43.750000	1,055,906.25	-40,217.04	0.10
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	121,796.000	Local	28.177240	3,431,875.11	45.850000	5,584,346.60	2,152,471.49	0.54
		Base	28.177240	3,431,875.11	45.850000	5,584,346.60	2,152,471.49	0.54
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	26,742.000	Local	129.793791	3,470,945.57	100.590000	2,689,977.78	-780,967.79	0.26
		Base	129.793791	3,470,945.57	100.590000	2,689,977.78	-780,967.79	0.26
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	21,474.000	Local	83.236711	1,787,425.14	93.610000	2,010,181.14	222,756.00	0.20
		Base	83.236711	1,787,425.14	93.610000	2,010,181.14	222,756.00	0.20

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30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	169,670.000	Local	20.737295	3,518,496.76	20.820000	3,532,529.40	14,032.64	0.34
		Base	20.737295	3,518,496.76	20.820000	3,532,529.40	14,032.64	0.34
302520101	FNB CORP COMMON STOCK USD.01							
	178,490.000	Local	12.161397	2,170,687.68	10.860000	1,938,401.40	-232,286.28	0.19
		Base	12.161397	2,170,687.68	10.860000	1,938,401.40	-232,286.28	0.19
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,234.000	Local	115.480093	2,105,664.01	180.850000	3,297,618.90	1,191,954.89	0.32
		Base	115.480093	2,105,664.01	180.850000	3,297,618.90	1,191,954.89	0.32
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	13,718.000	Local	112.478420	1,542,978.97	400.900000	5,499,546.20	3,956,567.23	0.53
		Base	112.478420	1,542,978.97	400.900000	5,499,546.20	3,956,567.23	0.53
314211103	FEDERATED HERMES INC COMMON STOCK							
	48,492.000	Local	23.892128	1,158,577.09	31.790000	1,541,560.68	382,983.59	0.15
		Base	23.892128	1,158,577.09	31.790000	1,541,560.68	382,983.59	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	56,817.000	Local	27.294471	1,550,789.97	52.920000	3,006,755.64	1,455,965.67	0.29
		Base	27.294471	1,550,789.97	52.920000	3,006,755.64	1,455,965.67	0.29
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	67,948.000	Local	28.915114	1,964,724.20	39.270000	2,668,317.96	703,593.76	0.26
		Base	28.915114	1,964,724.20	39.270000	2,668,317.96	703,593.76	0.26
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	282,947.000	Local	12.493624	3,535,033.40	21.860000	6,185,221.42	2,650,188.02	0.60
		Base	12.493624	3,535,033.40	21.860000	6,185,221.42	2,650,188.02	0.60
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	69,828.000	Local	29.146134	2,035,216.22	47.480000	3,315,433.44	1,280,217.22	0.32
		Base	29.146134	2,035,216.22	47.480000	3,315,433.44	1,280,217.22	0.32
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	52,435.000	Local	50.495907	2,647,752.87	68.130000	3,572,396.55	924,643.68	0.35
		Base	50.495907	2,647,752.87	68.130000	3,572,396.55	924,643.68	0.35

Base Currency: USD - US DOLLAR

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33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	40,351.000	Local	81.216602	3,277,171.12	69.510000	2,804,798.01	-472,373.11	0.27
		Base	81.216602	3,277,171.12	69.510000	2,804,798.01	-472,373.11	0.27
33829M101	FIVE BELOW COMMON STOCK USD.01							
	29,366.000	Local	84.868050	2,492,235.15	113.430000	3,330,985.38	838,750.23	0.32
		Base	84.868050	2,492,235.15	113.430000	3,330,985.38	838,750.23	0.32
343412102	FLUOR CORP COMMON STOCK USD.01							
	75,122.000	Local	27.769892	2,086,129.86	24.340000	1,828,469.48	-257,660.38	0.18
		Base	27.769892	2,086,129.86	24.340000	1,828,469.48	-257,660.38	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	105,433.000	Local	16.314374	1,720,073.40	26.320000	2,774,996.56	1,054,923.16	0.27
		Base	16.314374	1,720,073.40	26.320000	2,774,996.56	1,054,923.16	0.27
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	69,110.000	Local	39.175063	2,707,388.62	28.630000	1,978,619.30	-728,769.32	0.19
		Base	39.175063	2,707,388.62	28.630000	1,978,619.30	-728,769.32	0.19
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	44,224.000	Local	35.848816	1,585,378.06	25.250000	1,116,656.00	-468,722.06	0.11
		Base	35.848816	1,585,378.06	25.250000	1,116,656.00	-468,722.06	0.11
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	22,296.000	Local	76.969471	1,716,111.33	80.540000	1,795,719.84	79,608.51	0.17
		Base	76.969471	1,716,111.33	80.540000	1,795,719.84	79,608.51	0.17
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	85,039.000	Local	11.218970	954,049.98	14.450000	1,228,813.55	274,763.57	0.12
		Base	11.218970	954,049.98	14.450000	1,228,813.55	274,763.57	0.12
361448103	GATX CORP COMMON STOCK USD.625							
	18,832.000	Local	44.755143	842,828.86	94.160000	1,773,221.12	930,392.26	0.17
		Base	44.755143	842,828.86	94.160000	1,773,221.12	930,392.26	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	53,828.000	Local	30.617116	1,648,058.13	43.270000	2,329,137.56	681,079.43	0.23
		Base	30.617116	1,648,058.13	43.270000	2,329,137.56	681,079.43	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
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	32,710.000	Local	212.100145	6,937,795.73	122.300000	4,000,433.00	-2,937,362.73	0.39
		Base	212.100145	6,937,795.73	122.300000	4,000,433.00	-2,937,362.73	0.39
364760108	GAP INC/THE COMMON STOCK USD.05							
	111,501.000	Local	15.476946	1,725,694.94	8.240000	918,768.24	-806,926.70	0.09
		Base	15.476946	1,725,694.94	8.240000	918,768.24	-806,926.70	0.09
371901109	GENTEX CORP COMMON STOCK USD.06							
	124,029.000	Local	14.293870	1,772,854.40	27.970000	3,469,091.13	1,696,236.73	0.34
		Base	14.293870	1,772,854.40	27.970000	3,469,091.13	1,696,236.73	0.34
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	57,421.000	Local	37.864910	2,174,240.99	47.420000	2,722,903.82	548,662.83	0.26
		Base	37.864910	2,174,240.99	47.420000	2,722,903.82	548,662.83	0.26
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	41,948.000	Local	33.765675	1,416,402.52	56.140000	2,354,960.72	938,558.20	0.23
		Base	33.765675	1,416,402.52	56.140000	2,354,960.72	938,558.20	0.23
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	149,423.000	Local	17.260921	2,579,178.58	10.710000	1,600,320.33	-978,858.25	0.16
		Base	17.260921	2,579,178.58	10.710000	1,600,320.33	-978,858.25	0.16
384109104	GRACO INC COMMON STOCK USD1.0							
	89,521.000	Local	23.401720	2,094,945.40	59.410000	5,318,442.61	3,223,497.21	0.52
		Base	23.401720	2,094,945.40	59.410000	5,318,442.61	3,223,497.21	0.52
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,073.000	Local	456.003632	945,295.53	566.840000	1,175,059.32	229,763.79	0.11
		Base	456.003632	945,295.53	566.840000	1,175,059.32	229,763.79	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	17,097.000	Local	93.005251	1,590,110.77	94.190000	1,610,366.43	20,255.66	0.16
		Base	93.005251	1,590,110.77	94.190000	1,610,366.43	20,255.66	0.16
397624107	GREIF INC CL A COMMON STOCK							
	14,072.000	Local	50.254872	707,186.56	62.380000	877,811.36	170,624.80	0.09
		Base	50.254872	707,186.56	62.380000	877,811.36	170,624.80	0.09

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39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	46,389.000	Local	38.308762	1,777,105.15	42.630000	1,977,563.07	200,457.92	0.19
		Base	38.308762	1,777,105.15	42.630000	1,977,563.07	200,457.92	0.19
403949100	HF SINCLAIR CORP COMMON STOCK							
	79,118.000	Local	34.952048	2,765,336.10	45.160000	3,572,968.88	807,632.78	0.35
		Base	34.952048	2,765,336.10	45.160000	3,572,968.88	807,632.78	0.35
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	27,038.000	Local	91.876611	2,484,159.82	65.180000	1,762,336.84	-721,822.98	0.17
		Base	91.876611	2,484,159.82	65.180000	1,762,336.84	-721,822.98	0.17
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	47,503.000	Local	27.168216	1,290,571.76	23.740000	1,127,721.22	-162,850.54	0.11
		Base	27.168216	1,290,571.76	23.740000	1,127,721.22	-162,850.54	0.11
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	72,976.000	Local	42.647654	3,112,255.19	44.000000	3,210,944.00	98,688.81	0.31
		Base	42.647654	3,112,255.19	44.000000	3,210,944.00	98,688.81	0.31
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	45,689.000	Local	33.549742	1,532,854.16	44.330000	2,025,393.37	492,539.21	0.20
		Base	33.549742	1,532,854.16	44.330000	2,025,393.37	492,539.21	0.20
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	184,501.000	Local	16.372548	3,020,751.55	10.290000	1,898,515.29	-1,122,236.26	0.18
		Base	16.372548	3,020,751.55	10.290000	1,898,515.29	-1,122,236.26	0.18
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	18,826.000	Local	67.974744	1,279,692.53	146.250000	2,753,302.50	1,473,609.97	0.27
		Base	67.974744	1,279,692.53	146.250000	2,753,302.50	1,473,609.97	0.27
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	77,963.000	Local	24.392600	1,901,720.29	31.660000	2,468,308.58	566,588.29	0.24
		Base	24.392600	1,901,720.29	31.660000	2,468,308.58	566,588.29	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	57,888.000	Local	29.227707	1,691,933.49	40.900000	2,367,619.20	675,685.71	0.23
		Base	29.227707	1,691,933.49	40.900000	2,367,619.20	675,685.71	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
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	80,198.000	Local	30.267254	2,427,373.20	27.200000	2,181,385.60	-245,987.60	0.21
		Base	30.267254	2,427,373.20	27.200000	2,181,385.60	-245,987.60	0.21
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	44,628.000	Local	80.415696	3,588,791.66	61.390000	2,739,712.92	-849,078.74	0.27
		Base	80.415696	3,588,791.66	61.390000	2,739,712.92	-849,078.74	0.27
428291108	HEXCEL CORP COMMON STOCK USD.01							
	44,462.000	Local	43.122847	1,917,328.03	52.310000	2,325,807.22	408,479.19	0.23
		Base	43.122847	1,917,328.03	52.310000	2,325,807.22	408,479.19	0.23
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	55,626.000	Local	35.391757	1,968,701.88	34.190000	1,901,852.94	-66,848.94	0.18
		Base	35.391757	1,968,701.88	34.190000	1,901,852.94	-66,848.94	0.18
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	100,079.000	Local	21.425110	2,144,203.54	20.770000	2,078,640.83	-65,562.71	0.20
		Base	21.425110	2,144,203.54	20.770000	2,078,640.83	-65,562.71	0.20
443510607	HUBBELL INC COMMON STOCK USD.01							
	28,387.000	Local	83.300818	2,364,660.31	178.580000	5,069,350.46	2,704,690.15	0.49
		Base	83.300818	2,364,660.31	178.580000	5,069,350.46	2,704,690.15	0.49
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	76,507.000	Local	23.461155	1,794,942.57	14.840000	1,135,363.88	-659,578.69	0.11
		Base	23.461155	1,794,942.57	14.840000	1,135,363.88	-659,578.69	0.11
449253103	IAA INC COMMON STOCK USD.01							
	70,890.000	Local	50.810512	3,601,957.19	32.770000	2,323,065.30	-1,278,891.89	0.23
		Base	50.810512	3,601,957.19	32.770000	2,323,065.30	-1,278,891.89	0.23
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	10,618.000	Local	227.337288	2,413,867.32	164.390000	1,745,493.02	-668,374.30	0.17
		Base	227.337288	2,413,867.32	164.390000	1,745,493.02	-668,374.30	0.17
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	18,385.000	Local	93.231800	1,714,066.65	94.130000	1,730,580.05	16,513.40	0.17
		Base	93.231800	1,714,066.65	94.130000	1,730,580.05	16,513.40	0.17

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45073V108	ITT INC COMMON STOCK USD1.0							
	44,172.000	Local	32.125563	1,419,050.39	67.240000	2,970,125.28	1,551,074.89	0.29
		Base	32.125563	1,419,050.39	67.240000	2,970,125.28	1,551,074.89	0.29
451107106	IDACORP INC COMMON STOCK							
	26,745.000	Local	55.543354	1,485,506.99	105.920000	2,832,830.40	1,347,323.41	0.28
		Base	55.543354	1,485,506.99	105.920000	2,832,830.40	1,347,323.41	0.28
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	17,985.000	Local	70.361250	1,265,447.09	67.990000	1,222,800.15	-42,646.94	0.12
		Base	70.361250	1,265,447.09	67.990000	1,222,800.15	-42,646.94	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	116,855.000	Local	22.164488	2,590,031.24	20.730000	2,422,404.15	-167,627.09	0.24
		Base	22.164488	2,590,031.24	20.730000	2,422,404.15	-167,627.09	0.24
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	20,500.000	Local	92.200822	1,890,116.85	63.140000	1,294,370.00	-595,746.85	0.13
		Base	92.200822	1,890,116.85	63.140000	1,294,370.00	-595,746.85	0.13
457187102	INGREDION INC COMMON STOCK USD.01							
	35,031.000	Local	56.588993	1,982,369.02	88.160000	3,088,332.96	1,105,963.94	0.30
		Base	56.588993	1,982,369.02	88.160000	3,088,332.96	1,105,963.94	0.30
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	18,846.000	Local	91.984729	1,733,544.21	99.830000	1,881,396.18	147,851.97	0.18
		Base	91.984729	1,733,544.21	99.830000	1,881,396.18	147,851.97	0.18
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	37,822.000	Local	60.355870	2,282,779.70	54.030000	2,043,522.66	-239,257.04	0.20
		Base	60.355870	2,282,779.70	54.030000	2,043,522.66	-239,257.04	0.20
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	46,262.000	Local	57.840990	2,675,839.90	55.010000	2,544,872.62	-130,967.28	0.25
		Base	57.840990	2,675,839.90	55.010000	2,544,872.62	-130,967.28	0.25
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,070.000	Local	24.387858	684,567.17	40.080000	1,125,045.60	440,478.43	0.11
		Base	24.387858	684,567.17	40.080000	1,125,045.60	440,478.43	0.11

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46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	67,708.000	Local	40.270650	2,726,645.15	37.560000	2,543,112.48	-183,532.67	0.25
		Base	40.270650	2,726,645.15	37.560000	2,543,112.48	-183,532.67	0.25
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	57,514.000	Local	35.036056	2,015,063.72	23.640000	1,359,630.96	-655,432.76	0.13
		Base	35.036056	2,015,063.72	23.640000	1,359,630.96	-655,432.76	0.13
466313103	JABIL INC COMMON STOCK USD.001							
	74,633.000	Local	28.521587	2,128,651.62	51.210000	3,821,955.93	1,693,304.31	0.37
		Base	28.521587	2,128,651.62	51.210000	3,821,955.93	1,693,304.31	0.37
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	101,358.000	Local	18.883674	1,914,011.38	27.620000	2,799,507.96	885,496.58	0.27
		Base	18.883674	1,914,011.38	27.620000	2,799,507.96	885,496.58	0.27
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	169,696.000	Local	12.106728	2,054,463.38	8.370000	1,420,355.52	-634,107.86	0.14
		Base	12.106728	2,054,463.38	8.370000	1,420,355.52	-634,107.86	0.14
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	25,849.000	Local	104.116687	2,691,312.23	174.860000	4,519,956.14	1,828,643.91	0.44
		Base	104.116687	2,691,312.23	174.860000	4,519,956.14	1,828,643.91	0.44
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	25,020.000	Local	74.504849	1,864,111.31	74.530000	1,864,740.60	629.29	0.18
		Base	74.504849	1,864,111.31	74.530000	1,864,740.60	629.29	0.18
48214T305	JUST EAT TAKEAWAY SPONS ADR ADR							
	152,199.000	Local	16.878940	2,568,957.75	3.090000	470,294.91	-2,098,662.84	0.05
		Base	16.878940	2,568,957.75	3.090000	470,294.91	-2,098,662.84	0.05
48242W106	KBR INC COMMON STOCK USD.001							
	73,827.000	Local	27.184084	2,006,919.38	48.390000	3,572,488.53	1,565,569.15	0.35
		Base	27.184084	2,006,919.38	48.390000	3,572,488.53	1,565,569.15	0.35
48666K109	KB HOME COMMON STOCK USD1.0							
	45,889.000	Local	17.993736	825,714.54	28.460000	1,306,000.94	480,286.40	0.13
		Base	17.993736	825,714.54	28.460000	1,306,000.94	480,286.40	0.13

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488401100	KEMPER CORP COMMON STOCK USD.1							
	31,725.000	Local	45.205005	1,434,128.78	47.900000	1,519,627.50	85,498.72	0.15
		Base	45.205005	1,434,128.78	47.900000	1,519,627.50	85,498.72	0.15
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	43,716.000	Local	29.117200	1,272,887.50	23.230000	1,015,522.68	-257,364.82	0.10
		Base	29.117200	1,272,887.50	23.230000	1,015,522.68	-257,364.82	0.10
49427F108	KILROY REALTY CORP REIT USD.01							
	55,568.000	Local	60.428374	3,357,883.86	52.330000	2,907,873.44	-450,010.42	0.28
		Base	60.428374	3,357,883.86	52.330000	2,907,873.44	-450,010.42	0.28
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	11,391.000	Local	201.176229	2,291,598.42	229.640000	2,615,829.24	324,230.82	0.25
		Base	201.176229	2,291,598.42	229.640000	2,615,829.24	324,230.82	0.25
497266106	KIRBY CORP COMMON STOCK USD.1							
	31,898.000	Local	55.052205	1,756,055.22	60.840000	1,940,674.32	184,619.10	0.19
		Base	55.052205	1,756,055.22	60.840000	1,940,674.32	184,619.10	0.19
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	115,871.000	Local	22.020869	2,551,580.13	17.290000	2,003,409.59	-548,170.54	0.19
		Base	22.020869	2,551,580.13	17.290000	2,003,409.59	-548,170.54	0.19
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	86,527.000	Local	43.433579	3,758,177.28	46.290000	4,005,334.83	247,157.55	0.39
		Base	43.433579	3,758,177.28	46.290000	4,005,334.83	247,157.55	0.39
500255104	KOHLS CORP COMMON STOCK USD.01							
	68,025.000	Local	21.481267	1,461,263.19	35.690000	2,427,812.25	966,549.06	0.24
		Base	21.481267	1,461,263.19	35.690000	2,427,812.25	966,549.06	0.24
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	95,029.000	Local	18.046357	1,714,927.23	9.780000	929,383.62	-785,543.61	0.09
		Base	18.046357	1,714,927.23	9.780000	929,383.62	-785,543.61	0.09
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,415.000	Local	129.568030	2,126,859.22	155.740000	2,556,472.10	429,612.88	0.25
		Base	129.568030	2,126,859.22	155.740000	2,556,472.10	429,612.88	0.25

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512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	46,055.000	49.107383	2,261,640.51	87.970000	4,051,458.35	1,789,817.84	0.39
		Base		49.107383	2,261,640.51	87.970000	4,051,458.35	1,789,817.84	0.39
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	10,482.000	83.602123	876,317.45	128.780000	1,349,871.96	473,554.51	0.13
		Base		83.602123	876,317.45	128.780000	1,349,871.96	473,554.51	0.13
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,641.000	63.836538	1,253,813.44	145.420000	2,856,194.22	1,602,380.78	0.28
		Base		63.836538	1,253,813.44	145.420000	2,856,194.22	1,602,380.78	0.28
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	72,795.000	56.868378	4,139,733.57	48.500000	3,530,557.50	-609,176.07	0.34
		Base		56.868378	4,139,733.57	48.500000	3,530,557.50	-609,176.07	0.34
521865204	LEAR CORP COMMON STOCK USD.01								
		Local	31,622.000	135.290886	4,278,168.39	125.890000	3,980,893.58	-297,274.81	0.39
		Base		135.290886	4,278,168.39	125.890000	3,980,893.58	-297,274.81	0.39
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	70,652.000	40.392365	2,853,801.38	34.580000	2,443,146.16	-410,655.22	0.24
		Base		40.392365	2,853,801.38	34.580000	2,443,146.16	-410,655.22	0.24
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,477.000	94.502173	1,651,614.48	206.590000	3,610,573.43	1,958,958.95	0.35
		Base		94.502173	1,651,614.48	206.590000	3,610,573.43	1,958,958.95	0.35
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	44,628.000	77.833943	3,473,573.20	111.660000	4,983,162.48	1,509,589.28	0.48
		Base		77.833943	3,473,573.20	111.660000	4,983,162.48	1,509,589.28	0.48
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,734.000	52.204638	1,604,457.34	123.360000	3,791,346.24	2,186,888.90	0.37
		Base		52.204638	1,604,457.34	123.360000	3,791,346.24	2,186,888.90	0.37
536797103	LITHIA MOTORS INC COMMON STOCK								
		Local	3,060.000	298.487242	913,370.96	274.810000	840,918.60	-72,452.36	0.08
		Base		298.487242	913,370.96	274.810000	840,918.60	-72,452.36	0.08

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	13,086.000	Local	165.773645	2,169,313.92	254.040000	3,324,367.44	1,155,053.52	0.32
		Base	165.773645	2,169,313.92	254.040000	3,324,367.44	1,155,053.52	0.32
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	43,441.000	Local	16.858820	732,364.00	52.410000	2,276,742.81	1,544,378.81	0.22
		Base	16.858820	732,364.00	52.410000	2,276,742.81	1,544,378.81	0.22
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	36,501.000	Local	61.536342	2,246,138.01	79.420000	2,898,909.42	652,771.41	0.28
		Base	61.536342	2,246,138.01	79.420000	2,898,909.42	652,771.41	0.28
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	107,572.000	Local	22.016111	2,368,317.06	26.990000	2,903,368.28	535,051.22	0.28
		Base	22.016111	2,368,317.06	26.990000	2,903,368.28	535,051.22	0.28
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	163,778.000	Local	12.606251	2,064,626.60	12.600000	2,063,602.80	-1,023.80	0.20
		Base	12.606251	2,064,626.60	12.600000	2,063,602.80	-1,023.80	0.20
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	29,443.000	Local	104.241665	3,069,187.35	102.630000	3,021,735.09	-47,452.26	0.29
		Base	104.241665	3,069,187.35	102.630000	3,021,735.09	-47,452.26	0.29
553498106	MSA SAFETY INC COMMON STOCK							
	19,352.000	Local	58.816837	1,138,223.42	121.070000	2,342,946.64	1,204,723.22	0.23
		Base	58.816837	1,138,223.42	121.070000	2,342,946.64	1,204,723.22	0.23
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	24,962.000	Local	66.012333	1,647,799.86	75.110000	1,874,895.82	227,095.96	0.18
		Base	66.012333	1,647,799.86	75.110000	1,874,895.82	227,095.96	0.18
554382101	MACERICH CO/THE REIT USD.01							
	116,795.000	Local	20.795433	2,428,802.61	8.710000	1,017,284.45	-1,411,518.16	0.10
		Base	20.795433	2,428,802.61	8.710000	1,017,284.45	-1,411,518.16	0.10
55616P104	MACY S INC COMMON STOCK USD.01							
	150,691.000	Local	26.343950	3,969,796.23	18.320000	2,760,659.12	-1,209,137.11	0.27
		Base	26.343950	3,969,796.23	18.320000	2,760,659.12	-1,209,137.11	0.27

Base Currency: USD - US DOLLAR

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562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	33,387.000	Local	64.341133	2,148,157.41	114.600000	3,826,150.20	1,677,992.79	0.37
		Base	64.341133	2,148,157.41	114.600000	3,826,150.20	1,677,992.79	0.37
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	27,900.000	Local	57.386686	1,601,088.54	76.410000	2,131,839.00	530,750.46	0.21
		Base	57.386686	1,601,088.54	76.410000	2,131,839.00	530,750.46	0.21
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	21,918.000	Local	114.579285	2,511,348.76	116.200000	2,546,871.60	35,522.84	0.25
		Base	114.579285	2,511,348.76	116.200000	2,546,871.60	35,522.84	0.25
574795100	MASIMO CORP COMMON STOCK USD.001							
	27,012.000	Local	113.579764	3,068,016.59	130.670000	3,529,658.04	461,641.45	0.34
		Base	113.579764	3,068,016.59	130.670000	3,529,658.04	461,641.45	0.34
576323109	MASTEC INC COMMON STOCK USD.1							
	30,230.000	Local	49.321538	1,490,990.08	71.660000	2,166,281.80	675,291.72	0.21
		Base	49.321538	1,490,990.08	71.660000	2,166,281.80	675,291.72	0.21
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	5,424.000	Local	53.623553	290,854.15	46.590000	252,704.16	-38,149.99	0.02
		Base	53.623553	290,854.15	46.590000	252,704.16	-38,149.99	0.02
577081102	MATTEL INC COMMON STOCK USD1.0							
	186,468.000	Local	11.975479	2,233,043.67	22.330000	4,163,830.44	1,930,786.77	0.40
		Base	11.975479	2,233,043.67	22.330000	4,163,830.44	1,930,786.77	0.40
577933104	MAXIMUS INC COMMON STOCK							
	32,488.000	Local	63.673414	2,068,621.86	62.510000	2,030,824.88	-37,796.98	0.20
		Base	63.673414	2,068,621.86	62.510000	2,030,824.88	-37,796.98	0.20
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	317,451.000	Local	16.536701	5,249,592.36	15.270000	4,847,476.77	-402,115.59	0.47
		Base	16.536701	5,249,592.36	15.270000	4,847,476.77	-402,115.59	0.47
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	14,240.000	Local	115.676347	1,647,231.18	149.670000	2,131,300.80	484,069.62	0.21
		Base	115.676347	1,647,231.18	149.670000	2,131,300.80	484,069.62	0.21

Base Currency: USD - US DOLLAR

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	30,508.000	Local	71.523629	2,182,042.87	64.330000	1,962,579.64	-219,463.23	0.19
		Base	71.523629	2,182,042.87	64.330000	1,962,579.64	-219,463.23	0.19
589400100	MERCURY GENERAL CORP COMMON STOCK							
	14,059.000	Local	44.005596	618,674.68	44.300000	622,813.70	4,139.02	0.06
		Base	44.005596	618,674.68	44.300000	622,813.70	4,139.02	0.06
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,773.000	Local	82.923115	2,385,946.78	125.360000	3,606,983.28	1,221,036.50	0.35
		Base	82.923115	2,385,946.78	125.360000	3,606,983.28	1,221,036.50	0.35
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	40,094.000	Local	27.647711	1,108,507.32	26.270000	1,053,269.38	-55,237.94	0.10
		Base	27.647711	1,108,507.32	26.270000	1,053,269.38	-55,237.94	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	17,439.000	Local	36.910803	643,687.50	61.340000	1,069,708.26	426,020.76	0.10
		Base	36.910803	643,687.50	61.340000	1,069,708.26	426,020.76	0.10
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	77,259.000	Local	25.766305	1,990,678.95	30.190000	2,332,449.21	341,770.26	0.23
		Base	25.766305	1,990,678.95	30.190000	2,332,449.21	341,770.26	0.23
626755102	MURPHY USA INC COMMON STOCK							
	11,779.000	Local	66.001842	777,435.70	232.870000	2,742,975.73	1,965,540.03	0.27
		Base	66.001842	777,435.70	232.870000	2,742,975.73	1,965,540.03	0.27
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	72,260.000	Local	21.007258	1,517,984.47	31.110000	2,248,008.60	730,024.13	0.22
		Base	21.007258	1,517,984.47	31.110000	2,248,008.60	730,024.13	0.22
62955J103	NOV INC COMMON STOCK USD.01							
	207,788.000	Local	12.702974	2,639,525.61	16.910000	3,513,695.08	874,169.47	0.34
		Base	12.702974	2,639,525.61	16.910000	3,513,695.08	874,169.47	0.34
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	48,379.000	Local	46.609150	2,254,904.08	66.050000	3,195,432.95	940,528.87	0.31
		Base	46.609150	2,254,904.08	66.050000	3,195,432.95	940,528.87	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	69,391.000	Local	29.796851	2,067,633.29	31.230000	2,167,080.93	99,447.64	0.21
		Base	29.796851	2,067,633.29	31.230000	2,167,080.93	99,447.64	0.21
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	93,056.000	Local	35.723578	3,324,293.31	43.000000	4,001,408.00	677,114.69	0.39
		Base	35.723578	3,324,293.31	43.000000	4,001,408.00	677,114.69	0.39
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	44,512.000	Local	47.677472	2,122,219.63	50.070000	2,228,715.84	106,496.21	0.22
		Base	47.677472	2,122,219.63	50.070000	2,228,715.84	106,496.21	0.22
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	78,234.000	Local	12.339739	965,387.14	13.990000	1,094,493.66	129,106.52	0.11
		Base	12.339739	965,387.14	13.990000	1,094,493.66	129,106.52	0.11
640491106	NEOGEN CORP COMMON STOCK USD.16							
	57,035.000	Local	33.909110	1,934,006.11	24.090000	1,373,973.15	-560,032.96	0.13
		Base	33.909110	1,934,006.11	24.090000	1,373,973.15	-560,032.96	0.13
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	50,559.000	Local	94.465172	4,776,064.62	97.480000	4,928,491.32	152,426.70	0.48
		Base	94.465172	4,776,064.62	97.480000	4,928,491.32	152,426.70	0.48
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	50,864.000	Local	36.086515	1,835,504.51	44.530000	2,264,973.92	429,469.41	0.22
		Base	36.086515	1,835,504.51	44.530000	2,264,973.92	429,469.41	0.22
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	247,061.000	Local	14.374469	3,551,370.66	9.130000	2,255,666.93	-1,295,703.73	0.22
		Base	14.374469	3,551,370.66	9.130000	2,255,666.93	-1,295,703.73	0.22
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	88,183.000	Local	21.391739	1,886,387.76	27.900000	2,460,305.70	573,917.94	0.24
		Base	21.391739	1,886,387.76	27.900000	2,460,305.70	573,917.94	0.24
651587107	NEWMARKET CORP COMMON STOCK							
	3,581.000	Local	218.946769	784,048.38	300.960000	1,077,737.76	293,689.38	0.10
		Base	218.946769	784,048.38	300.960000	1,077,737.76	293,689.38	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
655664100	NORDSTROM INC COMMON STOCK							
	59,025.000	Local	16.939149	999,833.29	21.130000	1,247,198.25	247,364.96	0.12
		Base	16.939149	999,833.29	21.130000	1,247,198.25	247,364.96	0.12
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	28,639.000	Local	60.670151	1,737,532.46	58.930000	1,687,696.27	-49,836.19	0.16
		Base	60.670151	1,737,532.46	58.930000	1,687,696.27	-49,836.19	0.16
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	26,559.000	Local	50.422586	1,339,173.46	43.300000	1,150,004.70	-189,168.76	0.11
		Base	50.422586	1,339,173.46	43.300000	1,150,004.70	-189,168.76	0.11
670704105	NUVASIVE INC COMMON STOCK USD.001							
	27,529.000	Local	65.020961	1,789,962.03	49.160000	1,353,325.64	-436,636.39	0.13
		Base	65.020961	1,789,962.03	49.160000	1,353,325.64	-436,636.39	0.13
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	105,906.000	Local	24.910883	2,638,211.99	38.560000	4,083,735.36	1,445,523.37	0.40
		Base	24.910883	2,638,211.99	38.560000	4,083,735.36	1,445,523.37	0.40
67098H104	O I GLASS INC COMMON STOCK							
	74,442.000	Local	14.254322	1,061,120.21	14.000000	1,042,188.00	-18,932.21	0.10
		Base	14.254322	1,061,120.21	14.000000	1,042,188.00	-18,932.21	0.10
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	154,975.000	Local	16.388663	2,539,833.03	14.790000	2,292,080.25	-247,752.78	0.22
		Base	16.388663	2,539,833.03	14.790000	2,292,080.25	-247,752.78	0.22
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	151,674.000	Local	16.991056	2,577,101.36	22.360000	3,391,430.64	814,329.28	0.33
		Base	16.991056	2,577,101.36	22.360000	3,391,430.64	814,329.28	0.33
680665205	OLIN CORP COMMON STOCK USD1.0							
	73,419.000	Local	21.712554	1,594,114.01	46.280000	3,397,831.32	1,803,717.31	0.33
		Base	21.712554	1,594,114.01	46.280000	3,397,831.32	1,803,717.31	0.33
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	30,862.000	Local	68.341202	2,109,146.19	58.750000	1,813,142.50	-296,003.69	0.18
		Base	68.341202	2,109,146.19	58.750000	1,813,142.50	-296,003.69	0.18

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681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	124,430.000	Local	29.998788	3,732,749.24	28.190000	3,507,681.70	-225,067.54	0.34
		Base	29.998788	3,732,749.24	28.190000	3,507,681.70	-225,067.54	0.34
68235P108	ONE GAS INC COMMON STOCK							
	28,613.000	Local	49.350188	1,412,056.93	81.190000	2,323,089.47	911,032.54	0.23
		Base	49.350188	1,412,056.93	81.190000	2,323,089.47	911,032.54	0.23
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	73,340.000	Local	28.376801	2,081,154.55	27.790000	2,038,118.60	-43,035.95	0.20
		Base	28.376801	2,081,154.55	27.790000	2,038,118.60	-43,035.95	0.20
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	34,806.000	Local	46.389976	1,614,649.52	82.140000	2,858,964.84	1,244,315.32	0.28
		Base	46.389976	1,614,649.52	82.140000	2,858,964.84	1,244,315.32	0.28
690742101	OWENS CORNING COMMON STOCK USD.001							
	51,354.000	Local	61.313234	3,148,679.81	74.310000	3,816,115.74	667,435.93	0.37
		Base	61.313234	3,148,679.81	74.310000	3,816,115.74	667,435.93	0.37
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	50,482.000	Local	72.361759	3,652,966.30	61.610000	3,110,196.02	-542,770.28	0.30
		Base	72.361759	3,652,966.30	61.610000	3,110,196.02	-542,770.28	0.30
69349H107	PNM RESOURCES INC COMMON STOCK							
	45,406.000	Local	24.417453	1,108,698.86	47.780000	2,169,498.68	1,060,799.82	0.21
		Base	24.417453	1,108,698.86	47.780000	2,169,498.68	1,060,799.82	0.21
69360J107	PS BUSINESS PARKS INC/MD REIT USD.01							
	10,668.000	Local	152.748765	1,629,523.83	187.150000	1,996,516.20	366,992.37	0.19
		Base	152.748765	1,629,523.83	187.150000	1,996,516.20	366,992.37	0.19
695263103	PACWEST BANCORP COMMON STOCK							
	62,130.000	Local	39.912284	2,479,750.19	26.660000	1,656,385.80	-823,364.39	0.16
		Base	39.912284	2,479,750.19	26.660000	1,656,385.80	-823,364.39	0.16
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	16,853.000	Local	82.822414	1,395,806.15	83.520000	1,407,562.56	11,756.41	0.14
		Base	82.822414	1,395,806.15	83.520000	1,407,562.56	11,756.41	0.14

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700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	123,453.000	Local	22.149810	2,734,460.55	13.570000	1,675,257.21	-1,059,203.34	0.16
		Base	22.149810	2,734,460.55	13.570000	1,675,257.21	-1,059,203.34	0.16
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	45,961.000	Local	22.784622	1,047,204.03	30.300000	1,392,618.30	345,414.27	0.14
		Base	22.784622	1,047,204.03	30.300000	1,392,618.30	345,414.27	0.14
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	20,995.000	Local	145.330812	3,051,220.40	174.420000	3,661,947.90	610,727.50	0.36
		Base	145.330812	3,051,220.40	174.420000	3,661,947.90	610,727.50	0.36
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	118,704.000	Local	30.588265	3,630,949.37	16.570000	1,966,925.28	-1,664,024.09	0.19
		Base	30.588265	3,630,949.37	16.570000	1,966,925.28	-1,664,024.09	0.19
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,735.000	Local	144.333408	2,704,086.40	124.520000	2,332,882.20	-371,204.20	0.23
		Base	144.333408	2,704,086.40	124.520000	2,332,882.20	-371,204.20	0.23
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	81,995.000	Local	45.297843	3,714,196.65	45.980000	3,770,130.10	55,933.45	0.37
		Base	45.297843	3,714,196.65	45.980000	3,770,130.10	55,933.45	0.37
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	119,180.000	Local	17.043460	2,031,239.52	17.450000	2,079,691.00	48,451.48	0.20
		Base	17.043460	2,031,239.52	17.450000	2,079,691.00	48,451.48	0.20
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	25,427.000	Local	29.341313	746,061.56	31.230000	794,085.21	48,023.65	0.08
		Base	29.341313	746,061.56	31.230000	794,085.21	48,023.65	0.08
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	40,407.000	Local	62.543597	2,527,199.14	72.310000	2,921,830.17	394,631.03	0.28
		Base	62.543597	2,527,199.14	72.310000	2,921,830.17	394,631.03	0.28
731068102	POLARIS INC COMMON STOCK USD.01							
	29,586.000	Local	64.901861	1,920,186.46	99.280000	2,937,298.08	1,017,111.62	0.29
		Base	64.901861	1,920,186.46	99.280000	2,937,298.08	1,017,111.62	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
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
		Local	35,000.000	48.295200	1,690,332.00	48.330000	1,691,550.00	1,218.00	0.16
		Base		48.295200	1,690,332.00	48.330000	1,691,550.00	1,218.00	0.16
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	29,564.000	39.484321	1,167,314.47	82.350000	2,434,595.40	1,267,280.93	0.24
		Base		39.484321	1,167,314.47	82.350000	2,434,595.40	1,267,280.93	0.24
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	39,446.000	40.377812	1,592,743.17	44.190000	1,743,118.74	150,375.57	0.17
		Base		40.377812	1,592,743.17	44.190000	1,743,118.74	150,375.57	0.17
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	30,845.000	92.138677	2,842,017.48	75.010000	2,313,683.45	-528,334.03	0.22
		Base		92.138677	2,842,017.48	75.010000	2,313,683.45	-528,334.03	0.22
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,357.000	55.394302	1,127,661.81	119.690000	2,436,529.33	1,308,867.52	0.24
		Base		55.394302	1,127,661.81	119.690000	2,436,529.33	1,308,867.52	0.24
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	27,520.000	22.685867	624,315.05	16.500000	454,080.00	-170,235.05	0.04
		Base		22.685867	624,315.05	16.500000	454,080.00	-170,235.05	0.04
74340E103	PROGYNY INC COMMON STOCK USD.0001								
		Local	37,451.000	56.318598	2,109,187.83	29.050000	1,087,951.55	-1,021,236.28	0.11
		Base		56.318598	2,109,187.83	29.050000	1,087,951.55	-1,021,236.28	0.11
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	48,763.000	55.289895	2,696,101.13	68.270000	3,329,050.01	632,948.88	0.32
		Base		55.289895	2,696,101.13	68.270000	3,329,050.01	632,948.88	0.32
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	17,667.000	104.011798	1,837,576.44	126.140000	2,228,515.38	390,938.94	0.22
		Base		104.011798	1,837,576.44	126.140000	2,228,515.38	390,938.94	0.22
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	2,224.000	111.684366	248,386.03	116.590000	259,296.16	10,910.13	0.03
		Base		111.684366	248,386.03	116.590000	259,296.16	10,910.13	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
74967X103	RH COMMON STOCK USD.0001							
	1,538.000	Local	383.796112	590,278.42	212.260000	326,455.88	-263,822.54	0.03
		Base	383.796112	590,278.42	212.260000	326,455.88	-263,822.54	0.03
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	68,502.000	Local	37.957625	2,600,173.22	78.720000	5,392,477.44	2,792,304.22	0.52
		Base	37.957625	2,600,173.22	78.720000	5,392,477.44	2,792,304.22	0.52
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	137,113.000	Local	30.723681	4,212,616.12	24.750000	3,393,546.75	-819,069.37	0.33
		Base	30.723681	4,212,616.12	24.750000	3,393,546.75	-819,069.37	0.33
754907103	RAYONIER INC REIT							
	77,388.000	Local	25.955038	2,008,608.49	37.380000	2,892,763.44	884,154.95	0.28
		Base	25.955038	2,008,608.49	37.380000	2,892,763.44	884,154.95	0.28
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	35,445.000	Local	109.409088	3,878,005.11	113.520000	4,023,716.40	145,711.29	0.39
		Base	109.409088	3,878,005.11	113.520000	4,023,716.40	145,711.29	0.39
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	35,437.000	Local	67.585798	2,395,037.92	117.290000	4,156,405.73	1,761,367.81	0.40
		Base	67.585798	2,395,037.92	117.290000	4,156,405.73	1,761,367.81	0.40
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	32,771.000	Local	61.157730	2,004,199.98	169.860000	5,566,482.06	3,562,282.08	0.54
		Base	61.157730	2,004,199.98	169.860000	5,566,482.06	3,562,282.08	0.54
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	27,271.000	Local	93.134660	2,539,875.30	162.400000	4,428,810.40	1,888,935.10	0.43
		Base	93.134660	2,539,875.30	162.400000	4,428,810.40	1,888,935.10	0.43
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	87,295.000	Local	52.976534	4,624,586.55	57.590000	5,027,319.05	402,732.50	0.49
		Base	52.976534	4,624,586.55	57.590000	5,027,319.05	402,732.50	0.49
77634L105	R1 RCM INC COMMON STOCK USD.01							
	71,022.000	Local	22.965582	1,631,061.57	20.960000	1,488,621.12	-142,440.45	0.14
		Base	22.965582	1,631,061.57	20.960000	1,488,621.12	-142,440.45	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
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	34,722.000	Local	84.410534	2,930,902.57	106.780000	3,707,615.16	776,712.59	0.36
		Base	84.410534	2,930,902.57	106.780000	3,707,615.16	776,712.59	0.36
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	27,052.000	Local	66.279073	1,792,981.48	71.060000	1,922,315.12	129,333.64	0.19
		Base	66.279073	1,792,981.48	71.060000	1,922,315.12	129,333.64	0.19
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	55,187.000	Local	33.097660	1,826,560.55	54.020000	2,981,201.74	1,154,641.19	0.29
		Base	33.097660	1,826,560.55	54.020000	2,981,201.74	1,154,641.19	0.29
78440X887	SL GREEN REALTY CORP REIT USD.01							
	34,848.000	Local	74.183081	2,585,132.02	46.150000	1,608,235.20	-976,896.82	0.16
		Base	74.183081	2,585,132.02	46.150000	1,608,235.20	-976,896.82	0.16
78442P106	SLM CORP COMMON STOCK USD.2							
	142,414.000	Local	9.999599	1,424,082.91	15.940000	2,270,079.16	845,996.25	0.22
		Base	9.999599	1,424,082.91	15.940000	2,270,079.16	845,996.25	0.22
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,558.000	Local	421.190799	6,131,695.65	413.490000	6,019,587.42	-112,108.23	0.58
		Base	421.190799	6,131,695.65	413.490000	6,019,587.42	-112,108.23	0.58
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	122,172.000	Local	21.505436	2,627,362.10	13.970000	1,706,742.84	-920,619.26	0.17
		Base	21.505436	2,627,362.10	13.970000	1,706,742.84	-920,619.26	0.17
78573M104	SABRE CORP COMMON STOCK USD.01							
	172,659.000	Local	18.654077	3,220,794.33	5.830000	1,006,601.97	-2,214,192.36	0.10
		Base	18.654077	3,220,794.33	5.830000	1,006,601.97	-2,214,192.36	0.10
78709Y105	SAIA INC COMMON STOCK USD.001							
	13,969.000	Local	336.545547	4,701,204.75	188.000000	2,626,172.00	-2,075,032.75	0.26
		Base	336.545547	4,701,204.75	188.000000	2,626,172.00	-2,075,032.75	0.26
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	49,872.000	Local	45.656304	2,276,971.18	62.680000	3,125,976.96	849,005.78	0.30
		Base	45.656304	2,276,971.18	62.680000	3,125,976.96	849,005.78	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
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	11,221.000	Local	160.554080	1,801,577.33	215.530000	2,418,462.13	616,884.80	0.23
		Base	160.554080	1,801,577.33	215.530000	2,418,462.13	616,884.80	0.23
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	29,529.000	Local	58.468453	1,726,514.96	93.100000	2,749,149.90	1,022,634.94	0.27
		Base	58.468453	1,726,514.96	93.100000	2,749,149.90	1,022,634.94	0.27
80874P109	LIGHT + WONDER INC COMMON STOCK USD.01							
	50,607.000	Local	52.597822	2,661,817.99	46.990000	2,378,022.93	-283,795.06	0.23
		Base	52.597822	2,661,817.99	46.990000	2,378,022.93	-283,795.06	0.23
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	21,390.000	Local	64.381657	1,377,123.64	78.990000	1,689,596.10	312,472.46	0.16
		Base	64.381657	1,377,123.64	78.990000	1,689,596.10	312,472.46	0.16
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	31,926.000	Local	71.789603	2,291,954.87	86.940000	2,775,646.44	483,691.57	0.27
		Base	71.789603	2,291,954.87	86.940000	2,775,646.44	483,691.57	0.27
816850101	SEMTECH CORP COMMON STOCK USD.01							
	33,574.000	Local	52.302197	1,755,993.95	54.970000	1,845,562.78	89,568.83	0.18
		Base	52.302197	1,755,993.95	54.970000	1,845,562.78	89,568.83	0.18
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	22,235.000	Local	39.268050	873,125.10	80.560000	1,791,251.60	918,126.50	0.17
		Base	39.268050	873,125.10	80.560000	1,791,251.60	918,126.50	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	83,971.000	Local	20.620081	1,731,488.86	69.120000	5,804,075.52	4,072,586.66	0.56
		Base	20.620081	1,731,488.86	69.120000	5,804,075.52	4,072,586.66	0.56
82489T104	SHOCKWAVE MEDICAL INC COMMON STOCK USD.001							
	18,944.000	Local	168.636900	3,194,657.43	191.170000	3,621,524.48	426,867.05	0.35
		Base	168.636900	3,194,657.43	191.170000	3,621,524.48	426,867.05	0.35
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	19,352.000	Local	63.749118	1,233,672.93	140.220000	2,713,537.44	1,479,864.51	0.26
		Base	63.749118	1,233,672.93	140.220000	2,713,537.44	1,479,864.51	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	44,545.000	Local	22.870684	1,018,774.61	41.350000	1,841,935.75	823,161.14	0.18
		Base	22.870684	1,018,774.61	41.350000	1,841,935.75	823,161.14	0.18
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	22,832.000	Local	91.568644	2,090,695.27	100.610000	2,297,127.52	206,432.25	0.22
		Base	91.568644	2,090,695.27	100.610000	2,297,127.52	206,432.25	0.22
82982T106	SITIME CORP COMMON STOCK USD.0001							
	8,237.000	Local	280.271890	2,308,599.56	163.030000	1,342,878.11	-965,721.45	0.13
		Base	280.271890	2,308,599.56	163.030000	1,342,878.11	-965,721.45	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	41,155.000	Local	51.768846	2,130,546.86	21.700000	893,063.50	-1,237,483.36	0.09
		Base	51.768846	2,130,546.86	21.700000	893,063.50	-1,237,483.36	0.09
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	71,352.000	Local	35.625737	2,541,967.58	35.580000	2,538,704.16	-3,263.42	0.25
		Base	35.625737	2,541,967.58	35.580000	2,538,704.16	-3,263.42	0.25
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	51,574.000	Local	37.199224	1,918,512.79	57.040000	2,941,780.96	1,023,268.17	0.29
		Base	37.199224	1,918,512.79	57.040000	2,941,780.96	1,023,268.17	0.29
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01							
	52,418.000	Local	20.140700	1,055,735.22	19.590000	1,026,868.62	-28,866.60	0.10
		Base	20.140700	1,055,735.22	19.590000	1,026,868.62	-28,866.60	0.10
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	35,364.000	Local	78.991756	2,793,464.47	87.080000	3,079,497.12	286,032.65	0.30
		Base	78.991756	2,793,464.47	87.080000	3,079,497.12	286,032.65	0.30
84857L101	SPIRE INC COMMON STOCK USD1.0							
	27,572.000	Local	76.929892	2,121,110.98	74.370000	2,050,529.64	-70,581.34	0.20
		Base	76.929892	2,121,110.98	74.370000	2,050,529.64	-70,581.34	0.20
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	71,048.000	Local	43.073115	3,060,258.65	37.780000	2,684,193.44	-376,065.21	0.26
		Base	43.073115	3,060,258.65	37.780000	2,684,193.44	-376,065.21	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
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	57,991.000	Local	21.674589	1,256,931.09	25.320000	1,468,332.12	211,401.03	0.14
		Base	21.674589	1,256,931.09	25.320000	1,468,332.12	211,401.03	0.14
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	25,291.000	Local	107.928857	2,729,628.71	70.930000	1,793,890.63	-935,738.08	0.17
		Base	107.928857	2,729,628.71	70.930000	1,793,890.63	-935,738.08	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	94,826.000	Local	21.384714	2,027,826.89	66.150000	6,272,739.90	4,244,913.01	0.61
		Base	21.384714	2,027,826.89	66.150000	6,272,739.90	4,244,913.01	0.61
858912108	STERICYCLE INC COMMON STOCK USD.01							
	48,714.000	Local	48.441090	2,359,759.28	43.850000	2,136,108.90	-223,650.38	0.21
		Base	48.441090	2,359,759.28	43.850000	2,136,108.90	-223,650.38	0.21
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	56,378.000	Local	35.840063	2,020,591.05	56.020000	3,158,295.56	1,137,704.51	0.31
		Base	35.840063	2,020,591.05	56.020000	3,158,295.56	1,137,704.51	0.31
862121100	STORE CAPITAL CORP REIT USD.01							
	133,577.000	Local	23.936135	3,197,317.08	26.080000	3,483,688.16	286,371.08	0.34
		Base	23.936135	3,197,317.08	26.080000	3,483,688.16	286,371.08	0.34
867652406	SUNPOWER CORP COMMON STOCK USD.001							
	44,146.000	Local	29.061923	1,282,967.66	15.810000	697,948.26	-585,019.40	0.07
		Base	29.061923	1,282,967.66	15.810000	697,948.26	-585,019.40	0.07
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	111,149.000	Local	60.184840	6,689,484.77	23.360000	2,596,440.64	-4,093,044.13	0.25
		Base	60.184840	6,689,484.77	23.360000	2,596,440.64	-4,093,044.13	0.25
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	20,951.000	Local	104.162702	2,182,312.78	118.050000	2,473,265.55	290,952.77	0.24
		Base	104.162702	2,182,312.78	118.050000	2,473,265.55	290,952.77	0.24
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	76,884.000	Local	25.689835	1,975,137.31	36.050000	2,771,668.20	796,530.89	0.27
		Base	25.689835	1,975,137.31	36.050000	2,771,668.20	796,530.89	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
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	21,860.000	Local	51.393905	1,123,470.76	91.100000	1,991,446.00	867,975.24	0.19
		Base	51.393905	1,123,470.76	91.100000	1,991,446.00	867,975.24	0.19
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	54,262.000	Local	58.959593	3,199,265.42	71.680000	3,889,500.16	690,234.74	0.38
		Base	58.959593	3,199,265.42	71.680000	3,889,500.16	690,234.74	0.38
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	53,924.000	Local	14.219437	766,768.93	16.870000	909,697.88	142,928.95	0.09
		Base	14.219437	766,768.93	16.870000	909,697.88	142,928.95	0.09
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	33,836.000	Local	127.686033	4,320,384.60	59.190000	2,002,752.84	-2,317,631.76	0.19
		Base	127.686033	4,320,384.60	59.190000	2,002,752.84	-2,317,631.76	0.19
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	120,605.000	Local	47.555259	5,735,402.05	59.670000	7,196,500.35	1,461,098.30	0.70
		Base	47.555259	5,735,402.05	59.670000	7,196,500.35	1,461,098.30	0.70
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	63,289.000	Local	24.644602	1,559,732.20	23.360000	1,478,431.04	-81,301.16	0.14
		Base	24.644602	1,559,732.20	23.360000	1,478,431.04	-81,301.16	0.14
87901J105	TEGNA INC COMMON STOCK USD1.0							
	117,056.000	Local	14.918468	1,746,296.24	20.970000	2,454,664.32	708,368.08	0.24
		Base	14.918468	1,746,296.24	20.970000	2,454,664.32	708,368.08	0.24
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	92,863.000	Local	16.418970	1,524,714.80	21.370000	1,984,482.31	459,767.51	0.19
		Base	16.418970	1,524,714.80	21.370000	1,984,482.31	459,767.51	0.19
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	56,985.000	Local	32.107073	1,829,621.58	52.560000	2,995,131.60	1,165,510.02	0.29
		Base	32.107073	1,829,621.58	52.560000	2,995,131.60	1,165,510.02	0.29
88076W103	TERADATA CORP COMMON STOCK USD.01							
	55,386.000	Local	29.672479	1,643,439.90	37.010000	2,049,835.86	406,395.96	0.20
		Base	29.672479	1,643,439.90	37.010000	2,049,835.86	406,395.96	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
880779103	TEREX CORP COMMON STOCK USD.01							
	36,660.000	Local	23.766915	871,295.10	27.370000	1,003,384.20	132,089.10	0.10
		Base	23.766915	871,295.10	27.370000	1,003,384.20	132,089.10	0.10
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	28,399.000	Local	83.670674	2,376,163.48	136.550000	3,877,883.45	1,501,719.97	0.38
		Base	83.670674	2,376,163.48	136.550000	3,877,883.45	1,501,719.97	0.38
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	26,832.000	Local	70.868415	1,901,541.30	52.640000	1,412,436.48	-489,104.82	0.14
		Base	70.868415	1,901,541.30	52.640000	1,412,436.48	-489,104.82	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	36,061.000	Local	50.829726	1,832,970.74	73.200000	2,639,665.20	806,694.46	0.26
		Base	50.829726	1,832,970.74	73.200000	2,639,665.20	806,694.46	0.26
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	29,111.000	Local	46.582098	1,356,051.46	74.730000	2,175,465.03	819,413.57	0.21
		Base	46.582098	1,356,051.46	74.730000	2,175,465.03	819,413.57	0.21
887389104	TIMKEN CO COMMON STOCK							
	35,686.000	Local	31.780047	1,134,102.77	53.050000	1,893,142.30	759,039.53	0.18
		Base	31.780047	1,134,102.77	53.050000	1,893,142.30	759,039.53	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	58,328.000	Local	30.703963	1,790,900.76	44.600000	2,601,428.80	810,528.04	0.25
		Base	30.703963	1,790,900.76	44.600000	2,601,428.80	810,528.04	0.25
89055F103	TOPBUILD CORP COMMON STOCK							
	17,340.000	Local	126.081592	2,186,254.80	167.160000	2,898,554.40	712,299.60	0.28
		Base	126.081592	2,186,254.80	167.160000	2,898,554.40	712,299.60	0.28
891092108	TORO CO COMMON STOCK USD1.0							
	55,300.000	Local	45.439543	2,512,806.73	75.790000	4,191,187.00	1,678,380.27	0.41
		Base	45.439543	2,512,806.73	75.790000	4,191,187.00	1,678,380.27	0.41
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01							
	45,185.000	Local	43.727244	1,975,815.53	38.820000	1,754,081.70	-221,733.83	0.17
		Base	43.727244	1,975,815.53	38.820000	1,754,081.70	-221,733.83	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
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	59,882.000	Local	35.852578	2,146,924.09	54.420000	3,258,778.44	1,111,854.35	0.32
		Base	35.852578	2,146,924.09	54.420000	3,258,778.44	1,111,854.35	0.32
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	52,998.000	Local	28.428709	1,506,664.72	17.800000	943,364.40	-563,300.32	0.09
		Base	28.428709	1,506,664.72	17.800000	943,364.40	-563,300.32	0.09
902104108	II VI INC COMMON STOCK							
	56,315.000	Local	37.147116	2,091,939.86	50.950000	2,869,249.25	777,309.39	0.28
		Base	37.147116	2,091,939.86	50.950000	2,869,249.25	777,309.39	0.28
902681105	UGI CORP COMMON STOCK							
	111,085.000	Local	28.187237	3,131,179.19	38.610000	4,288,991.85	1,157,812.66	0.42
		Base	28.187237	3,131,179.19	38.610000	4,288,991.85	1,157,812.66	0.42
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	22,788.000	Local	74.876427	1,706,284.02	86.100000	1,962,046.80	255,762.78	0.19
		Base	74.876427	1,706,284.02	86.100000	1,962,046.80	255,762.78	0.19
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	114,816.000	Local	17.322247	1,988,871.06	16.770000	1,925,464.32	-63,406.74	0.19
		Base	17.322247	1,988,871.06	16.770000	1,925,464.32	-63,406.74	0.19
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	99,805.000	Local	8.888000	887,066.84	8.330000	831,375.65	-55,691.19	0.08
		Base	8.888000	887,066.84	8.330000	831,375.65	-55,691.19	0.08
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	107,238.000	Local	8.082000	866,697.52	7.580000	812,864.04	-53,833.48	0.08
		Base	8.082000	866,697.52	7.580000	812,864.04	-53,833.48	0.08
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	71,794.000	Local	36.212058	2,599,808.47	35.070000	2,517,815.58	-81,992.89	0.24
		Base	36.212058	2,599,808.47	35.070000	2,517,815.58	-81,992.89	0.24
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	137,875.000	Local	22.497241	3,101,807.06	17.910000	2,469,341.25	-632,465.81	0.24
		Base	22.497241	3,101,807.06	17.910000	2,469,341.25	-632,465.81	0.24

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91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	23,963.000	Local	83.492860	2,000,739.41	235.640000	5,646,641.32	3,645,901.91	0.55
		Base	83.492860	2,000,739.41	235.640000	5,646,641.32	3,645,901.91	0.55
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	89,524.000	Local	17.767863	1,590,650.17	24.870000	2,226,461.88	635,811.71	0.22
		Base	17.767863	1,590,650.17	24.870000	2,226,461.88	635,811.71	0.22
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	22,977.000	Local	106.863055	2,455,392.41	101.140000	2,323,893.78	-131,498.63	0.23
		Base	106.863055	2,455,392.41	101.140000	2,323,893.78	-131,498.63	0.23
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	106,379.000	Local	26.259307	2,793,438.81	34.020000	3,619,013.58	825,574.77	0.35
		Base	26.259307	2,793,438.81	34.020000	3,619,013.58	825,574.77	0.35
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	222,302.000	Local	10.752122	2,390,218.13	10.410000	2,314,163.82	-76,054.31	0.22
		Base	10.752122	2,390,218.13	10.410000	2,314,163.82	-76,054.31	0.22
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	11,273.000	Local	113.990635	1,285,016.43	224.630000	2,532,253.99	1,247,237.56	0.25
		Base	113.990635	1,285,016.43	224.630000	2,532,253.99	1,247,237.56	0.25
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	94,267.000	Local	14.144897	1,333,396.98	28.830000	2,717,717.61	1,384,320.63	0.26
		Base	14.144897	1,333,396.98	28.830000	2,717,717.61	1,384,320.63	0.26
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	36,000.000	Local	182.732900	6,578,384.40	153.130000	5,512,680.00	-1,065,704.40	0.54
		Base	182.732900	6,578,384.40	153.130000	5,512,680.00	-1,065,704.40	0.54
92552V100	VIASAT INC COMMON STOCK USD.0001							
	39,376.000	Local	62.836695	2,474,257.70	30.630000	1,206,086.88	-1,268,170.82	0.12
		Base	62.836695	2,474,257.70	30.630000	1,206,086.88	-1,268,170.82	0.12
925815102	VICOR CORP COMMON STOCK USD.01							
	11,415.000	Local	120.319678	1,373,449.13	54.730000	624,742.95	-748,706.18	0.06
		Base	120.319678	1,373,449.13	54.730000	624,742.95	-748,706.18	0.06

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926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01							
	35,929.000	Local	57.481536	2,065,254.10	27.970000	1,004,934.13	-1,060,319.97	0.10
		Base	57.481536	2,065,254.10	27.970000	1,004,934.13	-1,060,319.97	0.10
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	69,789.000	Local	11.461149	799,862.10	17.820000	1,243,639.98	443,777.88	0.12
		Base	11.461149	799,862.10	17.820000	1,243,639.98	443,777.88	0.12
92839U206	VISTEON CORP COMMON STOCK							
	14,870.000	Local	117.792431	1,751,573.45	103.580000	1,540,234.60	-211,338.85	0.15
		Base	117.792431	1,751,573.45	103.580000	1,540,234.60	-211,338.85	0.15
928881101	VONTIER CORP COMMON STOCK USD.0001							
	85,173.000	Local	30.753482	2,619,366.31	22.990000	1,958,127.27	-661,239.04	0.19
		Base	30.753482	2,619,366.31	22.990000	1,958,127.27	-661,239.04	0.19
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	54,051.000	Local	66.317413	3,584,522.47	59.530000	3,217,656.03	-366,866.44	0.31
		Base	66.317413	3,584,522.47	59.530000	3,217,656.03	-366,866.44	0.31
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	34,547.000	Local	20.396359	704,633.00	30.020000	1,037,100.94	332,467.94	0.10
		Base	20.396359	704,633.00	30.020000	1,037,100.94	332,467.94	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	17,544.000	Local	115.218770	2,021,398.10	238.820000	4,189,858.08	2,168,459.98	0.41
		Base	115.218770	2,021,398.10	238.820000	4,189,858.08	2,168,459.98	0.41
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	14,510.000	Local	151.289244	2,195,206.93	122.840000	1,782,408.40	-412,798.53	0.17
		Base	151.289244	2,195,206.93	122.840000	1,782,408.40	-412,798.53	0.17
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	94,214.000	Local	38.054511	3,585,267.72	42.150000	3,971,120.10	385,852.38	0.39
		Base	38.054511	3,585,267.72	42.150000	3,971,120.10	385,852.38	0.39
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	90,669.000	Local	9.014213	817,309.65	18.880000	1,711,830.72	894,521.07	0.17
		Base	9.014213	817,309.65	18.880000	1,711,830.72	894,521.07	0.17

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950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	31,319.000	Local	31.319312	980,889.52	38.540000	1,207,034.26	226,144.74	0.12
		Base	31.319312	980,889.52	38.540000	1,207,034.26	226,144.74	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	204,211.000	Local	17.996272	3,675,036.78	16.470000	3,363,355.17	-311,681.61	0.33
		Base	17.996272	3,675,036.78	16.470000	3,363,355.17	-311,681.61	0.33
96208T104	WEX INC COMMON STOCK USD.01							
	23,799.000	Local	101.929209	2,425,813.24	155.560000	3,702,172.44	1,276,359.20	0.36
		Base	101.929209	2,425,813.24	155.560000	3,702,172.44	1,276,359.20	0.36
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,960.000	Local	43.718416	1,003,774.82	47.760000	1,096,569.60	92,794.78	0.11
		Base	43.718416	1,003,774.82	47.760000	1,096,569.60	92,794.78	0.11
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	37,047.000	Local	44.187229	1,637,004.29	110.950000	4,110,364.65	2,473,360.36	0.40
		Base	44.187229	1,637,004.29	110.950000	4,110,364.65	2,473,360.36	0.40
974155103	WINGSTOP INC COMMON STOCK USD.01							
	15,804.000	Local	133.626743	2,111,837.05	74.770000	1,181,665.08	-930,171.97	0.11
		Base	133.626743	2,111,837.05	74.770000	1,181,665.08	-930,171.97	0.11
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	30,294.000	Local	69.513260	2,105,834.69	80.150000	2,428,064.10	322,229.41	0.24
		Base	69.513260	2,105,834.69	80.150000	2,428,064.10	322,229.41	0.24
977852102	WOLFSPEED INC COMMON STOCK USD.00125							
	65,402.000	Local	46.749038	3,057,480.58	63.450000	4,149,756.90	1,092,276.32	0.40
		Base	46.749038	3,057,480.58	63.450000	4,149,756.90	1,092,276.32	0.40
980745103	WOODWARD INC COMMON STOCK USD.00292							
	32,082.000	Local	51.879209	1,664,388.78	92.490000	2,967,264.18	1,302,875.40	0.29
		Base	51.879209	1,664,388.78	92.490000	2,967,264.18	1,302,875.40	0.29
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	22,877.000	Local	71.549175	1,636,830.47	62.490000	1,429,583.73	-207,246.74	0.14
		Base	71.549175	1,636,830.47	62.490000	1,429,583.73	-207,246.74	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
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	16,973.000	Local	22.091548	374,959.85	44.100000	748,509.30	373,549.45	0.07
		Base	22.091548	374,959.85	44.100000	748,509.30	373,549.45	0.07
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	48,721.000	Local	58.140397	2,832,658.29	65.720000	3,201,944.12	369,285.83	0.31
		Base	58.140397	2,832,658.29	65.720000	3,201,944.12	369,285.83	0.31
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	52,325.000	Local	40.623962	2,125,648.82	48.160000	2,519,972.00	394,323.18	0.24
		Base	40.623962	2,125,648.82	48.160000	2,519,972.00	394,323.18	0.24
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
	63,080.000	Local	24.381862	1,538,007.84	14.850000	936,738.00	-601,269.84	0.09
		Base	24.381862	1,538,007.84	14.850000	936,738.00	-601,269.84	0.09
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	45,579.000	Local	74.911154	3,414,375.49	43.270000	1,972,203.33	-1,442,172.16	0.19
		Base	74.911154	3,414,375.49	43.270000	1,972,203.33	-1,442,172.16	0.19
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	50,154.000	Local	37.209480	1,866,204.27	29.630000	1,486,063.02	-380,141.25	0.14
		Base	37.209480	1,866,204.27	29.630000	1,486,063.02	-380,141.25	0.14
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	78,087.000	Local	43.694514	3,411,973.49	41.010000	3,202,347.87	-209,625.62	0.31
		Base	43.694514	3,411,973.49	41.010000	3,202,347.87	-209,625.62	0.31
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	56,921.000	Local	35.743685	2,034,566.31	38.900000	2,214,226.90	179,660.59	0.22
		Base	35.743685	2,034,566.31	38.900000	2,214,226.90	179,660.59	0.22
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	90,107.000	Local	44.871407	4,043,227.87	42.360000	3,816,932.52	-226,295.35	0.37
		Base	44.871407	4,043,227.87	42.360000	3,816,932.52	-226,295.35	0.37
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	12,613.000	Local	118.801694	1,498,445.77	162.410000	2,048,477.33	550,031.56	0.20
		Base	118.801694	1,498,445.77	162.410000	2,048,477.33	550,031.56	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
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	88,760.000	Local	26.675463	2,367,714.10	23.510000	2,086,747.60	-280,966.50	0.20
		Base	26.675463	2,367,714.10	23.510000	2,086,747.60	-280,966.50	0.20
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	32,966.000	Local	143.801222	4,740,551.09	156.010000	5,143,025.66	402,474.57	0.50
		Base	143.801222	4,740,551.09	156.010000	5,143,025.66	402,474.57	0.50
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	28,270.000	Local	71.304526	2,015,778.95	62.470000	1,766,026.90	-249,752.05	0.17
		Base	71.304526	2,015,778.95	62.470000	1,766,026.90	-249,752.05	0.17
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	87,998.000	Local	25.526671	2,246,295.98	31.330000	2,756,977.34	510,681.36	0.27
		Base	25.526671	2,246,295.98	31.330000	2,756,977.34	510,681.36	0.27
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,375.000	Local	121.574015	2,841,792.60	156.370000	3,655,148.75	813,356.15	0.36
		Base	121.574015	2,841,792.60	156.370000	3,655,148.75	813,356.15	0.36
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,188.000	Local	247.764919	1,533,169.32	206.150000	1,275,656.20	-257,513.12	0.12
		Base	247.764919	1,533,169.32	206.150000	1,275,656.20	-257,513.12	0.12
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	71,177.000	Local	38.990213	2,775,206.41	40.570000	2,887,650.89	112,444.48	0.28
		Base	38.990213	2,775,206.41	40.570000	2,887,650.89	112,444.48	0.28
US DOLLAR Total								
	22,953,597.000	Local		872,278,231.27		1,028,342,500.30	156,064,269.03	99.90
		Base		872,278,231.27		1,028,342,500.30	156,064,269.03	99.90
EQUITY Total								
	22,953,597.000	Base		872,278,231.27		1,028,342,500.30	156,064,269.03	99.90

& 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									
		24,025,968.880	Base		873,350,603.15		1,029,414,872.18	156,064,269.03	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									
			6,746.890	Local	1.000000	6,746.89	1.000000	6,746.89	0.00	0.00
				Base	1.000000	6,746.89	1.000000	6,746.89	0.00	0.00
US DOLLAR Total										
			6,746.890	Local		6,746.89		6,746.89	0.00	0.00
				Base		6,746.89		6,746.89	0.00	0.00
CASH Total										
			6,746.890	Base		6,746.89		6,746.89	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						1.365830	31 Dec 2030		
			5,630,900.230	Local	100.000000	5,630,900.23	100.000000	5,630,900.23	0.00	0.81
				Base	100.000000	5,630,900.23	100.000000	5,630,900.23	0.00	0.81
US DOLLAR Total										
			5,630,900.230	Local		5,630,900.23		5,630,900.23	0.00	0.81
				Base		5,630,900.23		5,630,900.23	0.00	0.81
CASH EQUIVALENT Total										
			5,630,900.230	Base		5,630,900.23		5,630,900.23	0.00	0.81
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			32,489.000	Local	29.262663	950,714.67	54.760000	1,779,097.64	828,382.97	0.26
				Base	29.262663	950,714.67	54.760000	1,779,097.64	828,382.97	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,638.000	28.391079	727,890.49	41.840000	1,072,693.92	344,803.43	0.15
		Base		28.391079	727,890.49	41.840000	1,072,693.92	344,803.43	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,817.000	29.867726	1,547,655.95	43.420000	2,249,894.14	702,238.19	0.32
		Base		29.867726	1,547,655.95	43.420000	2,249,894.14	702,238.19	0.32
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	23,140.000	36.110028	835,586.04	29.120000	673,836.80	-161,749.24	0.10
		Base		36.110028	835,586.04	29.120000	673,836.80	-161,749.24	0.10
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,652.000	38.531125	1,335,180.56	109.710000	3,801,670.92	2,466,490.36	0.55
		Base		38.531125	1,335,180.56	109.710000	3,801,670.92	2,466,490.36	0.55
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	10,151.000	50.254923	510,137.72	29.670000	301,180.17	-208,957.55	0.04
		Base		50.254923	510,137.72	29.670000	301,180.17	-208,957.55	0.04
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
		Local	45,243.000	14.214161	643,091.30	14.380000	650,594.34	7,503.04	0.09
		Base		14.214161	643,091.30	14.380000	650,594.34	7,503.04	0.09
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,419.000	48.067161	404,677.43	46.910000	394,935.29	-9,742.14	0.06
		Base		48.067161	404,677.43	46.910000	394,935.29	-9,742.14	0.06
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	19,131.000	33.775253	646,154.36	40.820000	780,927.42	134,773.06	0.11
		Base		33.775253	646,154.36	40.820000	780,927.42	134,773.06	0.11
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	23,797.000	19.298183	459,238.85	14.550000	346,246.35	-112,992.50	0.05
		Base		19.298183	459,238.85	14.550000	346,246.35	-112,992.50	0.05
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	39,067.000	17.148071	669,923.68	16.920000	661,013.64	-8,910.04	0.09
		Base		17.148071	669,923.68	16.920000	661,013.64	-8,910.04	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
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
	66,179.000	Local	38.116214	2,522,492.94	35.540000	2,352,001.66	-170,491.28	0.34
		Base	38.116214	2,522,492.94	35.540000	2,352,001.66	-170,491.28	0.34
004239109	ACADIA REALTY TRUST REIT USD.001							
	73,527.000	Local	23.128182	1,700,545.83	15.620000	1,148,491.74	-552,054.09	0.16
		Base	23.128182	1,700,545.83	15.620000	1,148,491.74	-552,054.09	0.16
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	12,453.000	Local	76.373470	951,078.82	83.280000	1,037,085.84	86,007.02	0.15
		Base	76.373470	951,078.82	83.280000	1,037,085.84	86,007.02	0.15
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	34,982.000	Local	35.206377	1,231,589.47	35.970000	1,258,302.54	26,713.07	0.18
		Base	35.206377	1,231,589.47	35.970000	1,258,302.54	26,713.07	0.18
00738A106	ADTRAN INC COMMON STOCK USD.01							
	38,063.000	Local	17.955266	683,431.30	17.530000	667,244.39	-16,186.91	0.10
		Base	17.955266	683,431.30	17.530000	667,244.39	-16,186.91	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	21,777.000	Local	21.270593	463,209.71	33.440000	728,222.88	265,013.17	0.10
		Base	21.270593	463,209.71	33.440000	728,222.88	265,013.17	0.10
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	57,990.000	Local	23.979482	1,390,570.16	40.600000	2,354,394.00	963,823.84	0.34
		Base	23.979482	1,390,570.16	40.600000	2,354,394.00	963,823.84	0.34
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	29,105.000	Local	36.373145	1,058,640.39	72.980000	2,124,082.90	1,065,442.51	0.30
		Base	36.373145	1,058,640.39	72.980000	2,124,082.90	1,065,442.51	0.30
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	17,955.000	Local	45.807709	822,477.41	82.200000	1,475,901.00	653,423.59	0.21
		Base	45.807709	822,477.41	82.200000	1,475,901.00	653,423.59	0.21
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	15,138.000	Local	18.089916	273,845.15	47.270000	715,573.26	441,728.11	0.10
		Base	18.089916	273,845.15	47.270000	715,573.26	441,728.11	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
008492100	AGREE REALTY CORP REIT USD.0001							
	58,253.000	Local	57.713923	3,362,009.15	72.130000	4,201,788.89	839,779.74	0.60
		Base	57.713923	3,362,009.15	72.130000	4,201,788.89	839,779.74	0.60
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	7,692.000	Local	82.293212	632,999.39	116.430000	895,579.56	262,580.17	0.13
		Base	82.293212	632,999.39	116.430000	895,579.56	262,580.17	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	35,708.000	Local	48.432587	1,729,430.83	61.860000	2,208,896.88	479,466.05	0.32
		Base	48.432587	1,729,430.83	61.860000	2,208,896.88	479,466.05	0.32
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	24,409.000	Local	47.244724	1,153,196.47	78.790000	1,923,185.11	769,988.64	0.28
		Base	47.244724	1,153,196.47	78.790000	1,923,185.11	769,988.64	0.28
014491104	ALEXANDER + BALDWIN INC REIT							
	56,320.000	Local	20.332509	1,145,126.88	17.950000	1,010,944.00	-134,182.88	0.15
		Base	20.332509	1,145,126.88	17.950000	1,010,944.00	-134,182.88	0.15
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	96,191.000	Local	11.188306	1,076,214.37	22.710000	2,184,497.61	1,108,283.24	0.31
		Base	11.188306	1,076,214.37	22.710000	2,184,497.61	1,108,283.24	0.31
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
	14,686.000	Local	34.659674	509,011.97	37.760000	554,543.36	45,531.39	0.08
		Base	34.659674	509,011.97	37.760000	554,543.36	45,531.39	0.08
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	11,793.000	Local	104.985759	1,238,097.06	113.090000	1,333,670.37	95,573.31	0.19
		Base	104.985759	1,238,097.06	113.090000	1,333,670.37	95,573.31	0.19
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	89,904.000	Local	8.832090	794,040.19	14.830000	1,333,276.32	539,236.13	0.19
		Base	8.832090	794,040.19	14.830000	1,333,276.32	539,236.13	0.19
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	34,902.000	Local	17.542363	612,263.54	11.350000	396,137.70	-216,125.84	0.06
		Base	17.542363	612,263.54	11.350000	396,137.70	-216,125.84	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
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	40,802.000	Local	35.114930	1,432,759.38	29.700000	1,211,819.40	-220,939.98	0.17
		Base	35.114930	1,432,759.38	29.700000	1,211,819.40	-220,939.98	0.17
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	88,716.000	Local	12.701388	1,126,816.38	7.530000	668,031.48	-458,784.90	0.10
		Base	12.701388	1,126,816.38	7.530000	668,031.48	-458,784.90	0.10
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
	59,855.000	Local	26.476188	1,584,732.23	36.570000	2,188,897.35	604,165.12	0.31
		Base	26.476188	1,584,732.23	36.570000	2,188,897.35	604,165.12	0.31
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
	14,612.000	Local	30.976412	452,627.33	16.160000	236,129.92	-216,497.41	0.03
		Base	30.976412	452,627.33	16.160000	236,129.92	-216,497.41	0.03
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	28,637.000	Local	46.466141	1,330,650.89	81.510000	2,334,201.87	1,003,550.98	0.34
		Base	46.466141	1,330,650.89	81.510000	2,334,201.87	1,003,550.98	0.34
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
	20,773.000	Local	15.313171	318,100.51	22.350000	464,276.55	146,176.04	0.07
		Base	15.313171	318,100.51	22.350000	464,276.55	146,176.04	0.07
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
	12,841.000	Local	53.331377	684,828.21	45.010000	577,973.41	-106,854.80	0.08
		Base	53.331377	684,828.21	45.010000	577,973.41	-106,854.80	0.08
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
	4,641.000	Local	94.976815	440,787.40	100.600000	466,884.60	26,097.20	0.07
		Base	94.976815	440,787.40	100.600000	466,884.60	26,097.20	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	14,971.000	Local	39.645074	593,526.41	52.010000	778,641.71	185,115.30	0.11
		Base	39.645074	593,526.41	52.010000	778,641.71	185,115.30	0.11
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	51,116.000	Local	33.545687	1,714,721.34	40.180000	2,053,840.88	339,119.54	0.29
		Base	33.545687	1,714,721.34	40.180000	2,053,840.88	339,119.54	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	29,136.000	21.249223	619,117.37	34.790000	1,013,641.44	394,524.07	0.15
		Base		21.249223	619,117.37	34.790000	1,013,641.44	394,524.07	0.15
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	24,380.000	29.604176	721,749.80	32.990000	804,296.20	82,546.40	0.12
		Base		29.604176	721,749.80	32.990000	804,296.20	82,546.40	0.12
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	30,051.000	16.746431	503,246.99	19.350000	581,486.85	78,239.86	0.08
		Base		16.746431	503,246.99	19.350000	581,486.85	78,239.86	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,270.000	35.266610	397,454.69	22.320000	251,546.40	-145,908.29	0.04
		Base		35.266610	397,454.69	22.320000	251,546.40	-145,908.29	0.04
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	17,200.000	25.108676	431,869.23	39.220000	674,584.00	242,714.77	0.10
		Base		25.108676	431,869.23	39.220000	674,584.00	242,714.77	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	102,408.000	16.213273	1,660,368.91	10.440000	1,069,139.52	-591,229.39	0.15
		Base		16.213273	1,660,368.91	10.440000	1,069,139.52	-591,229.39	0.15
03763A207	APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001								
		Local	29,534.000	77.077851	2,276,417.24	38.590000	1,139,717.06	-1,136,700.18	0.16
		Base		77.077851	2,276,417.24	38.590000	1,139,717.06	-1,136,700.18	0.16
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	29,790.000	51.004319	1,519,418.67	96.170000	2,864,904.30	1,345,485.63	0.41
		Base		51.004319	1,519,418.67	96.170000	2,864,904.30	1,345,485.63	0.41
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,973.000	34.420195	653,054.36	70.370000	1,335,130.01	682,075.65	0.19
		Base		34.420195	653,054.36	70.370000	1,335,130.01	682,075.65	0.19
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	104,641.000	9.593935	1,003,918.93	8.270000	865,381.07	-138,537.86	0.12
		Base		9.593935	1,003,918.93	8.270000	865,381.07	-138,537.86	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
039653100	ARCOSA INC COMMON STOCK USD.01							
	37,444.000	Local	34.449930	1,289,943.17	46.430000	1,738,524.92	448,581.75	0.25
		Base	34.449930	1,289,943.17	46.430000	1,738,524.92	448,581.75	0.25
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	81,972.000	Local	13.318991	1,091,784.29	28.050000	2,299,314.60	1,207,530.31	0.33
		Base	13.318991	1,091,784.29	28.050000	2,299,314.60	1,207,530.31	0.33
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	36,124.000	Local	30.830767	1,113,730.64	25.340000	915,382.16	-198,348.48	0.13
		Base	30.830767	1,113,730.64	25.340000	915,382.16	-198,348.48	0.13
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	67,309.000	Local	6.590914	443,627.84	6.270000	422,027.43	-21,600.41	0.06
		Base	6.590914	443,627.84	6.270000	422,027.43	-21,600.41	0.06
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	52,466.000	Local	13.507027	708,659.69	12.840000	673,663.44	-34,996.25	0.10
		Base	13.507027	708,659.69	12.840000	673,663.44	-34,996.25	0.10
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	79,947.000	Local	14.988500	1,198,285.58	7.040000	562,826.88	-635,458.70	0.08
		Base	14.988500	1,198,285.58	7.040000	562,826.88	-635,458.70	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	17,149.000	Local	90.215859	1,547,111.77	169.340000	2,904,011.66	1,356,899.89	0.42
		Base	90.215859	1,547,111.77	169.340000	2,904,011.66	1,356,899.89	0.42
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	17,700.000	Local	39.391547	697,230.38	40.780000	721,806.00	24,575.62	0.10
		Base	39.391547	697,230.38	40.780000	721,806.00	24,575.62	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	20,315.000	Local	46.419234	943,006.74	61.710000	1,253,638.65	310,631.91	0.18
		Base	46.419234	943,006.74	61.710000	1,253,638.65	310,631.91	0.18
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	36,672.000	Local	37.189341	1,363,807.52	27.340000	1,002,612.48	-361,195.04	0.14
		Base	37.189341	1,363,807.52	27.340000	1,002,612.48	-361,195.04	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
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
	47,846.000	Local	29.046118	1,389,740.58	15.260000	730,129.96	-659,610.62	0.10
		Base	29.046118	1,389,740.58	15.260000	730,129.96	-659,610.62	0.10
05379B107	AVISTA CORP COMMON STOCK							
	56,134.000	Local	34.703390	1,948,040.07	43.510000	2,442,390.34	494,350.27	0.35
		Base	34.703390	1,948,040.07	43.510000	2,442,390.34	494,350.27	0.35
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	25,587.000	Local	35.097551	898,041.05	54.840000	1,403,191.08	505,150.03	0.20
		Base	35.097551	898,041.05	54.840000	1,403,191.08	505,150.03	0.20
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	41,610.000	Local	25.587117	1,064,679.92	35.850000	1,491,718.50	427,038.58	0.21
		Base	25.587117	1,064,679.92	35.850000	1,491,718.50	427,038.58	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	53,379.000	Local	24.475573	1,306,481.62	23.780000	1,269,352.62	-37,129.00	0.18
		Base	24.475573	1,306,481.62	23.780000	1,269,352.62	-37,129.00	0.18
05580M108	B. RILEY FINANCIAL INC COMMON STOCK USD.0001							
	12,552.000	Local	70.544240	885,471.30	42.250000	530,322.00	-355,149.30	0.08
		Base	70.544240	885,471.30	42.250000	530,322.00	-355,149.30	0.08
056525108	BADGER METER INC COMMON STOCK USD1.0							
	22,681.000	Local	40.764075	924,569.99	80.890000	1,834,666.09	910,096.10	0.26
		Base	40.764075	924,569.99	80.890000	1,834,666.09	910,096.10	0.26
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	24,887.000	Local	71.712479	1,784,708.46	129.740000	3,228,839.38	1,444,130.92	0.46
		Base	71.712479	1,784,708.46	129.740000	3,228,839.38	1,444,130.92	0.46
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	14,711.000	Local	51.889978	763,353.47	95.710000	1,407,989.81	644,636.34	0.20
		Base	51.889978	763,353.47	95.710000	1,407,989.81	644,636.34	0.20
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
	43,838.000	Local	24.045476	1,054,105.57	19.520000	855,717.76	-198,387.81	0.12
		Base	24.045476	1,054,105.57	19.520000	855,717.76	-198,387.81	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	41,066.000	17.215466	706,970.31	17.620000	723,582.92	16,612.61	0.10
		Base		17.215466	706,970.31	17.620000	723,582.92	16,612.61	0.10
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	63,377.000	24.791502	1,571,211.00	35.570000	2,254,319.89	683,108.89	0.32
		Base		24.791502	1,571,211.00	35.570000	2,254,319.89	683,108.89	0.32
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	26,638.000	45.207190	1,204,229.12	56.210000	1,497,321.98	293,092.86	0.21
		Base		45.207190	1,204,229.12	56.210000	1,497,321.98	293,092.86	0.21
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	36,144.000	33.657105	1,216,502.42	31.140000	1,125,524.16	-90,978.26	0.16
		Base		33.657105	1,216,502.42	31.140000	1,125,524.16	-90,978.26	0.16
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	61,873.000	10.684073	661,055.67	4.970000	307,508.81	-353,546.86	0.04
		Base		10.684073	661,055.67	4.970000	307,508.81	-353,546.86	0.04
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	27,225.000	19.945503	543,016.32	22.560000	614,196.00	71,179.68	0.09
		Base		19.945503	543,016.32	22.560000	614,196.00	71,179.68	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	36,671.000	30.661332	1,124,381.72	24.770000	908,340.67	-216,041.05	0.13
		Base		30.661332	1,124,381.72	24.770000	908,340.67	-216,041.05	0.13
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,130.000	32.257233	713,852.56	20.970000	464,066.10	-249,786.46	0.07
		Base		32.257233	713,852.56	20.970000	464,066.10	-249,786.46	0.07
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	23,662.000	49.271149	1,165,853.92	13.810000	326,772.22	-839,081.70	0.05
		Base		49.271149	1,165,853.92	13.810000	326,772.22	-839,081.70	0.05
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	18,163.000	37.142625	674,621.49	21.680000	393,773.84	-280,847.65	0.06
		Base		37.142625	674,621.49	21.680000	393,773.84	-280,847.65	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
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	62,550.000	17.984750	1,124,946.09	16.620000	1,039,581.00	-85,365.09	0.15
		Base		17.984750	1,124,946.09	16.620000	1,039,581.00	-85,365.09	0.15
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	36,613.000	14.505057	531,073.65	18.460000	675,875.98	144,802.33	0.10
		Base		14.505057	531,073.65	18.460000	675,875.98	144,802.33	0.10
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,568.000	37.918014	1,159,077.86	59.490000	1,818,490.32	659,412.46	0.26
		Base		37.918014	1,159,077.86	59.490000	1,818,490.32	659,412.46	0.26
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	23,043.000	40.930504	943,161.60	68.910000	1,587,893.13	644,731.53	0.23
		Base		40.930504	943,161.60	68.910000	1,587,893.13	644,731.53	0.23
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,247.000	37.005657	1,378,349.72	47.240000	1,759,548.28	381,198.56	0.25
		Base		37.005657	1,378,349.72	47.240000	1,759,548.28	381,198.56	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	132,806.000	10.500166	1,394,485.08	9.640000	1,280,249.84	-114,235.24	0.18
		Base		10.500166	1,394,485.08	9.640000	1,280,249.84	-114,235.24	0.18
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
		Local	25,038.000	12.485782	312,619.02	18.010000	450,934.38	138,315.36	0.06
		Base		12.485782	312,619.02	18.010000	450,934.38	138,315.36	0.06
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	33,973.000	24.761370	841,218.01	22.030000	748,425.19	-92,792.82	0.11
		Base		24.761370	841,218.01	22.030000	748,425.19	-92,792.82	0.11
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	17,984.000	29.482893	530,220.35	23.400000	420,825.60	-109,394.75	0.06
		Base		29.482893	530,220.35	23.400000	420,825.60	-109,394.75	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	60,029.000	11.511282	691,010.76	13.310000	798,985.99	107,975.23	0.11
		Base		11.511282	691,010.76	13.310000	798,985.99	107,975.23	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	22,903.000	Local	36.042310	825,477.03	27.690000	634,184.07	-191,292.96	0.09
		Base	36.042310	825,477.03	27.690000	634,184.07	-191,292.96	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	24,107.000	Local	32.496380	783,390.24	59.680000	1,438,705.76	655,315.52	0.21
		Base	32.496380	783,390.24	59.680000	1,438,705.76	655,315.52	0.21
126501105	CTS CORP COMMON STOCK							
	24,865.000	Local	19.005073	472,561.13	34.050000	846,653.25	374,092.12	0.12
		Base	19.005073	472,561.13	34.050000	846,653.25	374,092.12	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
	102,747.000	Local	17.661490	1,814,665.08	24.810000	2,549,153.07	734,487.99	0.37
		Base	17.661490	1,814,665.08	24.810000	2,549,153.07	734,487.99	0.37
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	29,074.000	Local	32.679654	950,128.26	49.410000	1,436,546.34	486,418.08	0.21
		Base	32.679654	950,128.26	49.410000	1,436,546.34	486,418.08	0.21
128126109	CALAMP CORP COMMON STOCK USD.01							
	27,941.000	Local	11.971680	334,500.70	4.170000	116,513.97	-217,986.73	0.02
		Base	11.971680	334,500.70	4.170000	116,513.97	-217,986.73	0.02
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	13,728.000	Local	41.396144	568,286.26	41.720000	572,732.16	4,445.90	0.08
		Base	41.396144	568,286.26	41.720000	572,732.16	4,445.90	0.08
129500104	CALERES INC COMMON STOCK USD.01							
	29,423.000	Local	16.010490	471,076.64	26.240000	772,059.52	300,982.88	0.11
		Base	16.010490	471,076.64	26.240000	772,059.52	300,982.88	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	41,669.000	Local	38.033327	1,584,810.71	55.550000	2,314,712.95	729,902.24	0.33
		Base	38.033327	1,584,810.71	55.550000	2,314,712.95	729,902.24	0.33
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	36,809.000	Local	67.838692	2,497,074.41	39.200000	1,442,912.80	-1,054,161.61	0.21
		Base	67.838692	2,497,074.41	39.200000	1,442,912.80	-1,054,161.61	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
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	100,067.000	Local	11.705387	1,171,322.99	9.180000	918,615.06	-252,707.93	0.13
		Base	11.705387	1,171,322.99	9.180000	918,615.06	-252,707.93	0.13
140755109	CARA THERAPEUTICS INC COMMON STOCK USD.001							
	32,807.000	Local	14.694124	482,070.12	9.130000	299,527.91	-182,542.21	0.04
		Base	14.694124	482,070.12	9.130000	299,527.91	-182,542.21	0.04
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
	31,604.000	Local	35.638203	1,126,309.78	14.360000	453,833.44	-672,476.34	0.07
		Base	35.638203	1,126,309.78	14.360000	453,833.44	-672,476.34	0.07
14174T107	CARETRUST REIT INC REIT USD.01							
	82,506.000	Local	15.938989	1,315,062.25	18.440000	1,521,410.64	206,348.39	0.22
		Base	15.938989	1,315,062.25	18.440000	1,521,410.64	206,348.39	0.22
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	37,412.000	Local	22.911126	857,151.03	27.910000	1,044,168.92	187,017.89	0.15
		Base	22.911126	857,151.03	27.910000	1,044,168.92	187,017.89	0.15
14575E105	CARS.COM INC COMMON STOCK USD.01							
	50,619.000	Local	15.605515	789,935.57	9.430000	477,337.17	-312,598.40	0.07
		Base	15.605515	789,935.57	9.430000	477,337.17	-312,598.40	0.07
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
	13,569.000	Local	22.459909	304,758.50	11.610000	157,536.09	-147,222.41	0.02
		Base	22.459909	304,758.50	11.610000	157,536.09	-147,222.41	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	6,604.000	Local	141.682568	935,671.68	195.990000	1,294,317.96	358,646.28	0.19
		Base	141.682568	935,671.68	195.990000	1,294,317.96	358,646.28	0.19
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	29,783.000	Local	65.008166	1,936,138.21	65.260000	1,943,638.58	7,500.37	0.28
		Base	65.008166	1,936,138.21	65.260000	1,943,638.58	7,500.37	0.28
15202L107	CENTERSPACE REIT							
	11,906.000	Local	77.402951	921,559.54	81.550000	970,934.30	49,374.76	0.14
		Base	77.402951	921,559.54	81.550000	970,934.30	49,374.76	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,555.000	24.053517	181,724.32	42.420000	320,483.10	138,758.78	0.05
		Base		24.053517	181,724.32	42.420000	320,483.10	138,758.78	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	30,688.000	21.618560	663,430.38	40.010000	1,227,826.88	564,396.50	0.18
		Base		21.618560	663,430.38	40.010000	1,227,826.88	564,396.50	0.18
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,350.000	22.161350	473,144.82	21.450000	457,957.50	-15,187.32	0.07
		Base		22.161350	473,144.82	21.450000	457,957.50	-15,187.32	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	39,590.000	11.976473	474,148.56	7.370000	291,778.30	-182,370.26	0.04
		Base		11.976473	474,148.56	7.370000	291,778.30	-182,370.26	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	22,451.000	32.341622	726,101.76	44.970000	1,009,621.47	283,519.71	0.14
		Base		32.341622	726,101.76	44.970000	1,009,621.47	283,519.71	0.14
156727109	CERENCE INC COMMON STOCK USD.01								
		Local	30,458.000	35.735732	1,088,438.92	25.230000	768,455.34	-319,983.58	0.11
		Base		35.735732	1,088,438.92	25.230000	768,455.34	-319,983.58	0.11
157210105	CEVA INC COMMON STOCK USD.001								
		Local	17,983.000	28.405365	510,813.67	33.560000	603,509.48	92,695.81	0.09
		Base		28.405365	510,813.67	33.560000	603,509.48	92,695.81	0.09
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	37,819.000	16.995493	642,752.55	10.450000	395,208.55	-247,544.00	0.06
		Base		16.995493	642,752.55	10.450000	395,208.55	-247,544.00	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	38,041.000	27.644134	1,051,610.52	26.420000	1,005,043.22	-46,567.30	0.14
		Base		27.644134	1,051,610.52	26.420000	1,005,043.22	-46,567.30	0.14
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	25,478.000	29.099710	741,402.42	38.890000	990,839.42	249,437.00	0.14
		Base		29.099710	741,402.42	38.890000	990,839.42	249,437.00	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
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	13,737.000	100.966276	1,386,973.74	129.550000	1,779,628.35	392,654.61	0.26
		Base		100.966276	1,386,973.74	129.550000	1,779,628.35	392,654.61	0.26
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	96,973.000	6.587604	638,819.69	4.970000	481,955.81	-156,863.88	0.07
		Base		6.587604	638,819.69	4.970000	481,955.81	-156,863.88	0.07
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	9,974.000	51.365698	512,321.47	38.920000	388,188.08	-124,133.39	0.06
		Base		51.365698	512,321.47	38.920000	388,188.08	-124,133.39	0.06
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	14,675.000	25.520508	374,513.46	19.920000	292,326.00	-82,187.46	0.04
		Base		25.520508	374,513.46	19.920000	292,326.00	-82,187.46	0.04
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	83,069.000	15.940732	1,324,180.68	15.020000	1,247,696.38	-76,484.30	0.18
		Base		15.940732	1,324,180.68	15.020000	1,247,696.38	-76,484.30	0.18
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	15,698.000	34.819198	546,591.77	16.390000	257,290.22	-289,301.55	0.04
		Base		34.819198	546,591.77	16.390000	257,290.22	-289,301.55	0.04
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,596.000	53.032408	614,963.80	79.880000	926,288.48	311,324.68	0.13
		Base		53.032408	614,963.80	79.880000	926,288.48	311,324.68	0.13
17888H103	CIVITAS RESOURCES INC COMMON STOCK								
		Local	56,126.000	55.534671	3,116,938.95	52.290000	2,934,828.54	-182,110.41	0.42
		Base		55.534671	3,116,938.95	52.290000	2,934,828.54	-182,110.41	0.42
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,086.000	35.500005	464,553.06	33.630000	440,082.18	-24,470.88	0.06
		Base		35.500005	464,553.06	33.630000	440,082.18	-24,470.88	0.06
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,567.000	276.225935	985,297.91	563.900000	2,011,431.30	1,026,133.39	0.29
		Base		276.225935	985,297.91	563.900000	2,011,431.30	1,026,133.39	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	33,059.000	50.091252	1,655,966.71	60.760000	2,008,664.84	352,698.13	0.29
		Base		50.091252	1,655,966.71	60.760000	2,008,664.84	352,698.13	0.29
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	49,796.000	16.599453	826,586.36	7.240000	360,523.04	-466,063.32	0.05
		Base		16.599453	826,586.36	7.240000	360,523.04	-466,063.32	0.05
192576106	COHU INC COMMON STOCK USD1.0								
		Local	37,687.000	18.419881	694,190.04	27.750000	1,045,814.25	351,624.21	0.15
		Base		18.419881	694,190.04	27.750000	1,045,814.25	351,624.21	0.15
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	26,326.000	22.119478	582,317.39	17.720000	466,496.72	-115,820.67	0.07
		Base		22.119478	582,317.39	17.720000	466,496.72	-115,820.67	0.07
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	60,328.000	28.794192	1,737,096.02	28.650000	1,728,397.20	-8,698.82	0.25
		Base		28.794192	1,737,096.02	28.650000	1,728,397.20	-8,698.82	0.25
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	27,883.000	32.493652	906,020.50	83.150000	2,318,471.45	1,412,450.95	0.33
		Base		32.493652	906,020.50	83.150000	2,318,471.45	1,412,450.95	0.33
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	41,775.000	44.872532	1,874,550.04	63.280000	2,643,522.00	768,971.96	0.38
		Base		44.872532	1,874,550.04	63.280000	2,643,522.00	768,971.96	0.38
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	98,103.000	9.163673	898,983.84	3.750000	367,886.25	-531,097.59	0.05
		Base		9.163673	898,983.84	3.750000	367,886.25	-531,097.59	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	18,263.000	33.589555	613,446.05	36.210000	661,303.23	47,857.18	0.09
		Base		33.589555	613,446.05	36.210000	661,303.23	47,857.18	0.09
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	26,461.000	59.055188	1,562,659.34	35.390000	936,454.79	-626,204.55	0.13
		Base		59.055188	1,562,659.34	35.390000	936,454.79	-626,204.55	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
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	11,441.000	Local	43.086225	492,949.50	31.970000	365,768.77	-127,180.73	0.05
		Base	43.086225	492,949.50	31.970000	365,768.77	-127,180.73	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	20,547.000	Local	21.997476	451,982.14	9.070000	186,361.29	-265,620.85	0.03
		Base	21.997476	451,982.14	9.070000	186,361.29	-265,620.85	0.03
207410101	CONMED CORP COMMON STOCK USD.01							
	22,880.000	Local	61.246423	1,401,318.16	95.760000	2,190,988.80	789,670.64	0.31
		Base	61.246423	1,401,318.16	95.760000	2,190,988.80	789,670.64	0.31
208242107	CONN S INC COMMON STOCK USD.01							
	11,981.000	Local	17.297154	207,237.20	8.020000	96,087.62	-111,149.58	0.01
		Base	17.297154	207,237.20	8.020000	96,087.62	-111,149.58	0.01
20848V105	CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01							
	12,396.000	Local	57.756876	715,954.24	43.680000	541,457.28	-174,496.96	0.08
		Base	57.756876	715,954.24	43.680000	541,457.28	-174,496.96	0.08
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	24,819.000	Local	22.143940	549,590.45	49.380000	1,225,562.22	675,971.77	0.18
		Base	22.143940	549,590.45	49.380000	1,225,562.22	675,971.77	0.18
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	56,335.000	Local	15.948440	898,455.39	7.000000	394,345.00	-504,110.39	0.06
		Base	15.948440	898,455.39	7.000000	394,345.00	-504,110.39	0.06
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	74,101.000	Local	18.886799	1,399,530.70	23.780000	1,762,121.78	362,591.08	0.25
		Base	18.886799	1,399,530.70	23.780000	1,762,121.78	362,591.08	0.25
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	94,223.000	Local	9.981411	940,478.52	11.110000	1,046,817.53	106,339.01	0.15
		Base	9.981411	940,478.52	11.110000	1,046,817.53	106,339.01	0.15
22041X102	CORSAIR GAMING INC COMMON STOCK							
	25,874.000	Local	20.498436	530,376.53	13.130000	339,725.62	-190,650.91	0.05
		Base	20.498436	530,376.53	13.130000	339,725.62	-190,650.91	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
221006109	CORVEL CORP COMMON STOCK USD.0001							
	7,237.000	Local	66.171690	478,884.52	147.270000	1,065,792.99	586,908.47	0.15
		Base	66.171690	478,884.52	147.270000	1,065,792.99	586,908.47	0.15
22304C100	COVETRUS INC COMMON STOCK							
	81,020.000	Local	12.690918	1,028,218.14	20.750000	1,681,165.00	652,946.86	0.24
		Base	12.690918	1,028,218.14	20.750000	1,681,165.00	652,946.86	0.24
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	27,539.000	Local	10.991044	302,682.37	20.830000	573,637.37	270,955.00	0.08
		Base	10.991044	302,682.37	20.830000	573,637.37	270,955.00	0.08
228903100	ARTIVION INC COMMON STOCK USD.01							
	31,153.000	Local	14.915145	464,651.52	18.880000	588,168.64	123,517.12	0.08
		Base	14.915145	464,651.52	18.880000	588,168.64	123,517.12	0.08
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	23,513.000	Local	28.459631	669,171.30	33.900000	797,090.70	127,919.40	0.11
		Base	28.459631	669,171.30	33.900000	797,090.70	127,919.40	0.11
232109108	CUTERA INC COMMON STOCK USD.001							
	12,808.000	Local	36.585382	468,585.57	37.500000	480,300.00	11,714.43	0.07
		Base	36.585382	468,585.57	37.500000	480,300.00	11,714.43	0.07
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	66,372.000	Local	22.945650	1,522,948.68	39.290000	2,607,755.88	1,084,807.20	0.37
		Base	22.945650	1,522,948.68	39.290000	2,607,755.88	1,084,807.20	0.37
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	15,108.000	Local	52.378427	791,333.27	18.030000	272,397.24	-518,936.03	0.04
		Base	52.378427	791,333.27	18.030000	272,397.24	-518,936.03	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	13,291.000	Local	44.608616	592,893.11	30.630000	407,103.33	-185,789.78	0.06
		Base	44.608616	592,893.11	30.630000	407,103.33	-185,789.78	0.06
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
	30,165.000	Local	31.945457	963,634.70	32.780000	988,808.70	25,174.00	0.14
		Base	31.945457	963,634.70	32.780000	988,808.70	25,174.00	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
24790A127	DENBURY INC DENBURY CW23								
		Local	1,126.000	708.923739	798,248.13	28.000000	31,528.00	-766,720.13	0.00
		Base		708.923739	798,248.13	28.000000	31,528.00	-766,720.13	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	33,314.000	28.936459	963,989.21	21.670000	721,914.38	-242,074.83	0.10
		Base		28.936459	963,989.21	21.670000	721,914.38	-242,074.83	0.10
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	47,020.000	16.631918	782,032.77	13.060000	614,081.20	-167,951.57	0.09
		Base		16.631918	782,032.77	13.060000	614,081.20	-167,951.57	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	163,397.000	9.576545	1,564,778.70	8.210000	1,341,489.37	-223,289.33	0.19
		Base		9.576545	1,564,778.70	8.210000	1,341,489.37	-223,289.33	0.19
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	56,910.000	10.026738	570,621.65	2.270000	129,185.70	-441,435.95	0.02
		Base		10.026738	570,621.65	2.270000	129,185.70	-441,435.95	0.02
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	27,203.000	13.467727	366,362.58	24.220000	658,856.66	292,494.08	0.09
		Base		13.467727	366,362.58	24.220000	658,856.66	292,494.08	0.09
25400W102	DIGITAL TURBINE INC COMMON STOCK USD.0001								
		Local	46,675.000	18.250000	851,818.75	17.470000	815,412.25	-36,406.50	0.12
		Base		18.250000	851,818.75	17.470000	815,412.25	-36,406.50	0.12
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	24,936.000	27.538279	686,694.53	29.650000	739,352.40	52,657.87	0.11
		Base		27.538279	686,694.53	29.650000	739,352.40	52,657.87	0.11
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,980.000	61.613908	799,748.53	65.080000	844,738.40	44,989.87	0.12
		Base		61.613908	799,748.53	65.080000	844,738.40	44,989.87	0.12
254543101	DIODES INC COMMON STOCK USD.667								
		Local	35,062.000	43.482596	1,524,586.78	64.570000	2,263,953.34	739,366.56	0.32
		Base		43.482596	1,524,586.78	64.570000	2,263,953.34	739,366.56	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
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	185,193.000	Local	3.841226	711,368.18	1.820000	337,051.26	-374,316.92	0.05
		Base	3.841226	711,368.18	1.820000	337,051.26	-374,316.92	0.05
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	21,678.000	Local	23.116846	501,126.98	29.290000	634,948.62	133,821.64	0.09
		Base	23.116846	501,126.98	29.290000	634,948.62	133,821.64	0.09
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	21,932.000	Local	55.802531	1,223,861.11	109.710000	2,406,159.72	1,182,298.61	0.35
		Base	55.802531	1,223,861.11	109.710000	2,406,159.72	1,182,298.61	0.35
25961D105	DOUGLAS ELLIMAN INC COMMON STOCK							
	53,508.000	Local	6.259454	334,930.87	4.790000	256,303.32	-78,627.55	0.04
		Base	6.259454	334,930.87	4.790000	256,303.32	-78,627.55	0.04
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	26,749.000	Local	35.351318	945,612.40	25.800000	690,124.20	-255,488.20	0.10
		Base	35.351318	945,612.40	25.800000	690,124.20	-255,488.20	0.10
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001							
	91,028.000	Local	10.529855	958,511.67	12.590000	1,146,042.52	187,530.85	0.16
		Base	10.529855	958,511.67	12.590000	1,146,042.52	187,530.85	0.16
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	37,158.000	Local	25.249719	938,229.05	30.680000	1,140,007.44	201,778.39	0.16
		Base	25.249719	938,229.05	30.680000	1,140,007.44	201,778.39	0.16
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	15,094.000	Local	12.555018	189,505.44	9.840000	148,524.96	-40,980.48	0.02
		Base	12.555018	189,505.44	9.840000	148,524.96	-40,980.48	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	24,859.000	Local	51.821206	1,288,223.37	47.410000	1,178,565.19	-109,658.18	0.17
		Base	51.821206	1,288,223.37	47.410000	1,178,565.19	-109,658.18	0.17
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	8,660.000	Local	52.270254	452,660.40	44.430000	384,763.80	-67,896.60	0.06
		Base	52.270254	452,660.40	44.430000	384,763.80	-67,896.60	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	70,346.000	Local	21.359880	1,502,582.11	19.040000	1,339,387.84	-163,194.27	0.19
		Base	21.359880	1,502,582.11	19.040000	1,339,387.84	-163,194.27	0.19
278715206	EBIX INC COMMON STOCK USD.1							
	18,440.000	Local	23.964715	441,909.34	16.900000	311,636.00	-130,273.34	0.04
		Base	23.964715	441,909.34	16.900000	311,636.00	-130,273.34	0.04
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	40,916.000	Local	43.054288	1,761,609.26	34.520000	1,412,420.32	-349,188.94	0.20
		Base	43.054288	1,761,609.26	34.520000	1,412,420.32	-349,188.94	0.20
28238P109	EHEALTH INC COMMON STOCK USD.001							
	18,716.000	Local	55.158172	1,032,340.35	9.330000	174,620.28	-857,720.07	0.03
		Base	55.158172	1,032,340.35	9.330000	174,620.28	-857,720.07	0.03
282914100	8X8 INC COMMON STOCK USD.001							
	91,695.000	Local	12.836550	1,177,047.42	5.150000	472,229.25	-704,818.17	0.07
		Base	12.836550	1,177,047.42	5.150000	472,229.25	-704,818.17	0.07
28852N109	ELLINGTON FINANCIAL INC REIT							
	43,921.000	Local	18.094668	794,735.90	14.670000	644,321.07	-150,414.83	0.09
		Base	18.094668	794,735.90	14.670000	644,321.07	-150,414.83	0.09
29082K105	EMBECTA CORP COMMON STOCK USD.01							
	44,788.000	Local	32.350711	1,448,923.66	25.320000	1,134,032.16	-314,891.50	0.16
		Base	32.350711	1,448,923.66	25.320000	1,134,032.16	-314,891.50	0.16
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	34,652.000	Local	42.833177	1,484,255.24	31.040000	1,075,598.08	-408,657.16	0.15
		Base	42.833177	1,484,255.24	31.040000	1,075,598.08	-408,657.16	0.15
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	21,494.000	Local	26.512165	569,852.48	41.890000	900,383.66	330,531.18	0.13
		Base	26.512165	569,852.48	41.890000	900,383.66	330,531.18	0.13
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	14,285.000	Local	51.445537	734,899.49	47.270000	675,251.95	-59,647.54	0.10
		Base	51.445537	734,899.49	47.270000	675,251.95	-59,647.54	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
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	18,798.000	Local	35.599034	669,190.64	57.770000	1,085,960.46	416,769.82	0.16
		Base	35.599034	669,190.64	57.770000	1,085,960.46	416,769.82	0.16
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	15,287.000	Local	50.297578	768,899.08	103.920000	1,588,625.04	819,725.96	0.23
		Base	50.297578	768,899.08	103.920000	1,588,625.04	819,725.96	0.23
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	46,921.000	Local	23.068151	1,082,380.73	19.020000	892,437.42	-189,943.31	0.13
		Base	23.068151	1,082,380.73	19.020000	892,437.42	-189,943.31	0.13
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	16,118.000	Local	57.347522	924,327.36	81.930000	1,320,547.74	396,220.38	0.19
		Base	57.347522	924,327.36	81.930000	1,320,547.74	396,220.38	0.19
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	25,232.000	Local	23.654984	596,862.56	28.820000	727,186.24	130,323.68	0.10
		Base	23.654984	596,862.56	28.820000	727,186.24	130,323.68	0.10
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	40,840.000	Local	30.548826	1,247,614.07	73.470000	3,000,514.80	1,752,900.73	0.43
		Base	30.548826	1,247,614.07	73.470000	3,000,514.80	1,752,900.73	0.43
294268107	EPLUS INC COMMON STOCK USD.01							
	20,835.000	Local	29.492136	614,468.65	53.120000	1,106,755.20	492,286.55	0.16
		Base	29.492136	614,468.65	53.120000	1,106,755.20	492,286.55	0.16
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	20,032.000	Local	51.322539	1,028,093.11	68.370000	1,369,587.84	341,494.73	0.20
		Base	51.322539	1,028,093.11	68.370000	1,369,587.84	341,494.73	0.20
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	101,630.000	Local	22.868579	2,324,133.64	21.490000	2,184,028.70	-140,104.94	0.31
		Base	22.868579	2,324,133.64	21.490000	2,184,028.70	-140,104.94	0.31
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	17,071.000	Local	20.614728	351,914.03	20.210000	345,004.91	-6,909.12	0.05
		Base	20.614728	351,914.03	20.210000	345,004.91	-6,909.12	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30040P103	EVERTEC INC COMMON STOCK USD.01							
	46,016.000	Local	24.889663	1,145,322.73	36.880000	1,697,070.08	551,747.35	0.24
		Base	24.889663	1,145,322.73	36.880000	1,697,070.08	551,747.35	0.24
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	25,793.000	Local	54.398625	1,403,103.74	147.330000	3,800,082.69	2,396,978.95	0.55
		Base	54.398625	1,403,103.74	147.330000	3,800,082.69	2,396,978.95	0.55
30214U102	EXPONENT INC COMMON STOCK USD.001							
	40,157.000	Local	40.580469	1,629,589.88	91.470000	3,673,160.79	2,043,570.91	0.53
		Base	40.580469	1,629,589.88	91.470000	3,673,160.79	2,043,570.91	0.53
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	101,385.000	Local	11.938238	1,210,358.25	8.920000	904,354.20	-306,004.05	0.13
		Base	11.938238	1,210,358.25	8.920000	904,354.20	-306,004.05	0.13
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	41,601.000	Local	15.775321	656,269.14	7.510000	312,423.51	-343,845.63	0.04
		Base	15.775321	656,269.14	7.510000	312,423.51	-343,845.63	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	27,452.000	Local	32.925797	903,878.99	39.220000	1,076,667.44	172,788.45	0.15
		Base	32.925797	903,878.99	39.220000	1,076,667.44	172,788.45	0.15
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	14,151.000	Local	44.685335	632,342.18	30.830000	436,275.33	-196,066.85	0.06
		Base	44.685335	632,342.18	30.830000	436,275.33	-196,066.85	0.06
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	46,968.000	Local	17.681414	830,460.64	35.600000	1,672,060.80	841,600.16	0.24
		Base	17.681414	830,460.64	35.600000	1,672,060.80	841,600.16	0.24
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	36.960000	1,140,031.20	14,763.49	0.16
		Base	36.481365	1,125,267.71	36.960000	1,140,031.20	14,763.49	0.16
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	153,054.000	Local	7.328900	1,121,717.48	12.910000	1,975,927.14	854,209.66	0.28
		Base	7.328900	1,121,717.48	12.910000	1,975,927.14	854,209.66	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
318910106	FIRST BANCORP/NC COMMON STOCK							
	26,789.000	Local	36.977744	990,596.78	34.900000	934,936.10	-55,660.68	0.13
		Base	36.977744	990,596.78	34.900000	934,936.10	-55,660.68	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	73,087.000	Local	9.148258	668,618.72	13.420000	980,827.54	312,208.82	0.14
		Base	9.148258	668,618.72	13.420000	980,827.54	312,208.82	0.14
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	73,184.000	Local	20.736177	1,517,556.40	19.400000	1,419,769.60	-97,786.80	0.20
		Base	20.736177	1,517,556.40	19.400000	1,419,769.60	-97,786.80	0.20
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	99,236.000	Local	19.098582	1,895,266.88	22.710000	2,253,649.56	358,382.68	0.32
		Base	19.098582	1,895,266.88	22.710000	2,253,649.56	358,382.68	0.32
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	41,261.000	Local	34.441751	1,421,101.10	35.450000	1,462,702.45	41,601.35	0.21
		Base	34.441751	1,421,101.10	35.450000	1,462,702.45	41,601.35	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	60,492.000	Local	20.537946	1,242,381.44	38.730000	2,342,855.16	1,100,473.72	0.34
		Base	20.537946	1,242,381.44	38.730000	2,342,855.16	1,100,473.72	0.34
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,484.000	Local	37.863621	321,234.96	47.840000	405,874.56	84,639.60	0.06
		Base	37.863621	321,234.96	47.840000	405,874.56	84,639.60	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	20,815.000	Local	50.857378	1,058,596.32	91.960000	1,914,147.40	855,551.08	0.27
		Base	50.857378	1,058,596.32	91.960000	1,914,147.40	855,551.08	0.27
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	36,504.000	Local	13.291825	485,204.78	5.170000	188,725.68	-296,479.10	0.03
		Base	13.291825	485,204.78	5.170000	188,725.68	-296,479.10	0.03
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	76,860.000	Local	21.930844	1,685,604.64	26.590000	2,043,707.40	358,102.76	0.29
		Base	21.930844	1,685,604.64	26.590000	2,043,707.40	358,102.76	0.29

Base Currency: USD - US DOLLAR

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35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	64,853.000	Local	15.393256	998,298.85	13.480000	874,218.44	-124,080.41	0.13
		Base	15.393256	998,298.85	13.480000	874,218.44	-124,080.41	0.13
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	30,146.000	Local	41.621038	1,254,707.81	73.260000	2,208,495.96	953,788.15	0.32
		Base	41.621038	1,254,707.81	73.260000	2,208,495.96	953,788.15	0.32
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
	71,940.000	Local	9.965787	716,938.71	4.170000	299,989.80	-416,948.91	0.04
		Base	9.965787	716,938.71	4.170000	299,989.80	-416,948.91	0.04
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	15,275.000	Local	54.447926	831,692.07	54.530000	832,945.75	1,253.68	0.12
		Base	54.447926	831,692.07	54.530000	832,945.75	1,253.68	0.12
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	41,111.000	Local	37.967983	1,560,901.76	60.210000	2,475,293.31	914,391.55	0.36
		Base	37.967983	1,560,901.76	60.210000	2,475,293.31	914,391.55	0.36
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
	20,008.000	Local	12.947888	259,061.34	7.280000	145,658.24	-113,403.10	0.02
		Base	12.947888	259,061.34	7.280000	145,658.24	-113,403.10	0.02
36162J106	GEO GROUP INC/THE REIT USD.01							
	96,163.000	Local	8.488169	816,247.79	6.600000	634,675.80	-181,571.99	0.09
		Base	8.488169	816,247.79	6.600000	634,675.80	-181,571.99	0.09
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
	41,824.000	Local	21.374187	893,954.00	31.280000	1,308,254.72	414,300.72	0.19
		Base	21.374187	893,954.00	31.280000	1,308,254.72	414,300.72	0.19
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	33,417.000	Local	31.348801	1,047,582.89	20.230000	676,025.91	-371,556.98	0.10
		Base	31.348801	1,047,582.89	20.230000	676,025.91	-371,556.98	0.10
36251C103	GMS INC COMMON STOCK USD.01							
	33,353.000	Local	25.954277	865,652.99	44.500000	1,484,208.50	618,555.51	0.21
		Base	25.954277	865,652.99	44.500000	1,484,208.50	618,555.51	0.21

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36472T109	GANNETT CO INC COMMON STOCK USD.01							
	113,594.000	Local	7.372420	837,462.73	2.900000	329,422.60	-508,040.13	0.05
		Base	7.372420	837,462.73	2.900000	329,422.60	-508,040.13	0.05
371532102	GENESCO INC COMMON STOCK USD1.0							
	10,000.000	Local	49.365014	493,650.14	49.910000	499,100.00	5,449.86	0.07
		Base	49.365014	493,650.14	49.910000	499,100.00	5,449.86	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	395,593.000	Local	4.033480	1,595,616.56	3.530000	1,396,443.29	-199,173.27	0.20
		Base	4.033480	1,595,616.56	3.530000	1,396,443.29	-199,173.27	0.20
37253A103	GENTHERM INC COMMON STOCK							
	25,674.000	Local	52.675145	1,352,381.68	62.410000	1,602,314.34	249,932.66	0.23
		Base	52.675145	1,352,381.68	62.410000	1,602,314.34	249,932.66	0.23
374297109	GETTY REALTY CORP REIT USD.01							
	31,753.000	Local	23.970836	761,145.94	26.500000	841,454.50	80,308.56	0.12
		Base	23.970836	761,145.94	26.500000	841,454.50	80,308.56	0.12
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	25,411.000	Local	27.670424	703,133.14	38.750000	984,676.25	281,543.11	0.14
		Base	27.670424	703,133.14	38.750000	984,676.25	281,543.11	0.14
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	34,654.000	Local	16.891961	585,374.02	6.880000	238,419.52	-346,954.50	0.03
		Base	16.891961	585,374.02	6.880000	238,419.52	-346,954.50	0.03
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	36,679.000	Local	38.861088	1,425,385.86	45.420000	1,665,960.18	240,574.32	0.24
		Base	38.861088	1,425,385.86	45.420000	1,665,960.18	240,574.32	0.24
379378201	GLOBAL NET LEASE INC REIT USD.01							
	80,301.000	Local	16.521666	1,326,706.27	14.160000	1,137,062.16	-189,644.11	0.16
		Base	16.521666	1,326,706.27	14.160000	1,137,062.16	-189,644.11	0.16
38046C109	GOGO INC COMMON STOCK USD.0001							
	52,942.000	Local	22.801036	1,207,132.44	16.190000	857,130.98	-350,001.46	0.12
		Base	22.801036	1,207,132.44	16.190000	857,130.98	-350,001.46	0.12

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381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01							
	15,720.000	Local	57.659265	906,403.64	39.550000	621,726.00	-284,677.64	0.09
		Base	57.659265	906,403.64	39.550000	621,726.00	-284,677.64	0.09
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	35,153.000	Local	26.996574	949,010.57	29.140000	1,024,358.42	75,347.85	0.15
		Base	26.996574	949,010.57	29.140000	1,024,358.42	75,347.85	0.15
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
	41,733.000	Local	15.619111	651,832.37	9.570000	399,384.81	-252,447.56	0.06
		Base	15.619111	651,832.37	9.570000	399,384.81	-252,447.56	0.06
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
	42,009.000	Local	33.510661	1,407,749.36	25.110000	1,054,845.99	-352,903.37	0.15
		Base	33.510661	1,407,749.36	25.110000	1,054,845.99	-352,903.37	0.15
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
	41,707.000	Local	25.471442	1,062,337.43	27.170000	1,133,179.19	70,841.76	0.16
		Base	25.471442	1,062,337.43	27.170000	1,133,179.19	70,841.76	0.16
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	25,253.000	Local	33.115439	836,264.19	35.990000	908,855.47	72,591.28	0.13
		Base	33.115439	836,264.19	35.990000	908,855.47	72,591.28	0.13
398433102	GRIFFON CORP COMMON STOCK USD.25							
	37,123.000	Local	17.948510	666,302.52	28.030000	1,040,557.69	374,255.17	0.15
		Base	17.948510	666,302.52	28.030000	1,040,557.69	374,255.17	0.15
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	12,860.000	Local	84.857033	1,091,261.45	169.800000	2,183,628.00	1,092,366.55	0.31
		Base	84.857033	1,091,261.45	169.800000	2,183,628.00	1,092,366.55	0.31
401617105	GUESS? INC COMMON STOCK USD.01							
	27,789.000	Local	14.877576	413,432.95	17.050000	473,802.45	60,369.50	0.07
		Base	14.877576	413,432.95	17.050000	473,802.45	60,369.50	0.07
40416E103	HCI GROUP INC COMMON STOCK							
	6,117.000	Local	55.903140	341,959.51	67.760000	414,487.92	72,528.41	0.06
		Base	55.903140	341,959.51	67.760000	414,487.92	72,528.41	0.06

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404251100	HNI CORP COMMON STOCK USD1.0							
	32,844.000	Local	42.688125	1,402,048.77	34.690000	1,139,358.36	-262,690.41	0.16
		Base	42.688125	1,402,048.77	34.690000	1,139,358.36	-262,690.41	0.16
41043F208	HANGER INC COMMON STOCK USD.01							
	28,732.000	Local	20.916974	600,986.49	14.320000	411,442.24	-189,544.25	0.06
		Base	20.916974	600,986.49	14.320000	411,442.24	-189,544.25	0.06
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	23,609.000	Local	14.471757	341,663.71	22.440000	529,785.96	188,122.25	0.08
		Base	14.471757	341,663.71	22.440000	529,785.96	188,122.25	0.08
413160102	HARMONIC INC COMMON STOCK USD.001							
	80,969.000	Local	6.882847	557,297.24	8.670000	702,001.23	144,703.99	0.10
		Base	6.882847	557,297.24	8.670000	702,001.23	144,703.99	0.10
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	17,845.000	Local	38.253243	682,629.13	48.770000	870,300.65	187,671.52	0.12
		Base	38.253243	682,629.13	48.770000	870,300.65	187,671.52	0.12
415864107	HARSCO CORP COMMON STOCK USD1.25							
	61,541.000	Local	14.142859	870,365.67	7.110000	437,556.51	-432,809.16	0.06
		Base	14.142859	870,365.67	7.110000	437,556.51	-432,809.16	0.06
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	10,754.000	Local	16.825029	180,936.36	23.180000	249,277.72	68,341.36	0.04
		Base	16.825029	180,936.36	23.180000	249,277.72	68,341.36	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	39,774.000	Local	23.633136	939,984.34	14.310000	569,165.94	-370,818.40	0.08
		Base	23.633136	939,984.34	14.310000	569,165.94	-370,818.40	0.08
420261109	HAWKINS INC COMMON STOCK USD.01							
	14,563.000	Local	22.382986	325,963.43	36.030000	524,704.89	198,741.46	0.08
		Base	22.382986	325,963.43	36.030000	524,704.89	198,741.46	0.08
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	9,655.000	Local	44.990877	434,386.92	32.770000	316,394.35	-117,992.57	0.05
		Base	44.990877	434,386.92	32.770000	316,394.35	-117,992.57	0.05

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	57,371.000	Local	17.603093	1,009,907.02	17.410000	998,829.11	-11,077.91	0.14
		Base	17.603093	1,009,907.02	17.410000	998,829.11	-11,077.91	0.14
42222N103	HEALTHSTREAM INC COMMON STOCK							
	18,841.000	Local	25.622647	482,756.29	21.710000	409,038.11	-73,718.18	0.06
		Base	25.622647	482,756.29	21.710000	409,038.11	-73,718.18	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	36,088.000	Local	17.712997	639,226.63	13.910000	501,984.08	-137,242.55	0.07
		Base	17.712997	639,226.63	13.910000	501,984.08	-137,242.55	0.07
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	15,280.000	Local	25.213750	385,266.10	32.360000	494,460.80	109,194.70	0.07
		Base	25.213750	385,266.10	32.360000	494,460.80	109,194.70	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	110,464.000	Local	5.431928	600,032.44	3.100000	342,438.40	-257,594.04	0.05
		Base	5.431928	600,032.44	3.100000	342,438.40	-257,594.04	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	81,587.000	Local	23.525006	1,919,334.66	43.060000	3,513,136.22	1,593,801.56	0.50
		Base	23.525006	1,919,334.66	43.060000	3,513,136.22	1,593,801.56	0.50
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	27,201.000	Local	29.823736	811,235.44	25.160000	684,377.16	-126,858.28	0.10
		Base	29.823736	811,235.44	25.160000	684,377.16	-126,858.28	0.10
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	25,617.000	Local	15.536444	397,997.09	9.810000	251,302.77	-146,694.32	0.04
		Base	15.536444	397,997.09	9.810000	251,302.77	-146,694.32	0.04
42805E306	HESKA CORP COMMON STOCK USD.001							
	8,362.000	Local	106.734701	892,515.57	94.510000	790,292.62	-102,222.95	0.11
		Base	106.734701	892,515.57	94.510000	790,292.62	-102,222.95	0.11
428567101	HIBBETT INC COMMON STOCK USD.01							
	9,449.000	Local	37.027334	349,871.28	43.710000	413,015.79	63,144.51	0.06
		Base	37.027334	349,871.28	43.710000	413,015.79	63,144.51	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
431571108	HILLENBRAND INC COMMON STOCK							
	55,571.000	Local	27.429193	1,524,267.69	40.960000	2,276,188.16	751,920.47	0.33
		Base	27.429193	1,524,267.69	40.960000	2,276,188.16	751,920.47	0.33
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	38,523.000	Local	34.983764	1,347,679.55	26.660000	1,027,023.18	-320,656.37	0.15
		Base	34.983764	1,347,679.55	26.660000	1,027,023.18	-320,656.37	0.15
43785V102	HOMESTREET INC COMMON STOCK							
	14,491.000	Local	31.773029	460,422.97	34.670000	502,402.97	41,980.00	0.07
		Base	31.773029	460,422.97	34.670000	502,402.97	41,980.00	0.07
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	93,295.000	Local	10.973675	1,023,789.03	13.840000	1,291,202.80	267,413.77	0.19
		Base	10.973675	1,023,789.03	13.840000	1,291,202.80	267,413.77	0.19
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	32,105.000	Local	26.817189	860,965.85	38.380000	1,232,189.90	371,224.05	0.18
		Base	26.817189	860,965.85	38.380000	1,232,189.90	371,224.05	0.18
44109J106	HOSTESS BRANDS INC COMMON STOCK USD.0001							
	107,159.000	Local	20.829572	2,232,076.15	21.210000	2,272,842.39	40,766.24	0.33
		Base	20.829572	2,232,076.15	21.210000	2,272,842.39	40,766.24	0.33
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	26,345.000	Local	45.264419	1,192,491.13	70.940000	1,868,914.30	676,423.17	0.27
		Base	45.264419	1,192,491.13	70.940000	1,868,914.30	676,423.17	0.27
45031U101	ISTAR INC REIT USD.001							
	64,199.000	Local	13.144804	843,883.27	13.710000	880,168.29	36,285.02	0.13
		Base	13.144804	843,883.27	13.710000	880,168.29	36,285.02	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	36,249.000	Local	62.911792	2,280,489.55	79.430000	2,879,258.07	598,768.52	0.41
		Base	62.911792	2,280,489.55	79.430000	2,879,258.07	598,768.52	0.41
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	28,172.000	Local	48.084648	1,354,640.69	67.910000	1,913,160.52	558,519.83	0.27
		Base	48.084648	1,354,640.69	67.910000	1,913,160.52	558,519.83	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
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	50,682.000	Local	20.307590	1,029,229.26	14.080000	713,602.56	-315,626.70	0.10
		Base	20.307590	1,029,229.26	14.080000	713,602.56	-315,626.70	0.10
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	27,179.000	Local	39.594251	1,076,132.14	86.280000	2,345,004.12	1,268,871.98	0.34
		Base	39.594251	1,076,132.14	86.280000	2,345,004.12	1,268,871.98	0.34
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	19,229.000	Local	62.463912	1,201,118.57	95.790000	1,841,945.91	640,827.34	0.26
		Base	62.463912	1,201,118.57	95.790000	1,841,945.91	640,827.34	0.26
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	15,063.000	Local	34.889327	525,537.93	33.670000	507,171.21	-18,366.72	0.07
		Base	34.889327	525,537.93	33.670000	507,171.21	-18,366.72	0.07
45780L104	INOGEN INC COMMON STOCK USD.001							
	15,926.000	Local	44.334510	706,071.41	24.180000	385,090.68	-320,980.73	0.06
		Base	44.334510	706,071.41	24.180000	385,090.68	-320,980.73	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	17,934.000	Local	51.965799	931,954.64	83.160000	1,491,391.44	559,436.80	0.21
		Base	51.965799	931,954.64	83.160000	1,491,391.44	559,436.80	0.21
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	48,609.000	Local	12.089626	587,664.64	14.760000	717,468.84	129,804.20	0.10
		Base	12.089626	587,664.64	14.760000	717,468.84	129,804.20	0.10
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	21,675.000	Local	112.554634	2,439,621.69	109.870000	2,381,432.25	-58,189.44	0.34
		Base	112.554634	2,439,621.69	109.870000	2,381,432.25	-58,189.44	0.34
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	25,652.000	Local	49.106124	1,259,670.30	70.660000	1,812,570.32	552,900.02	0.26
		Base	49.106124	1,259,670.30	70.660000	1,812,570.32	552,900.02	0.26
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	13,819.000	Local	39.958658	552,188.69	73.060000	1,009,616.14	457,427.45	0.14
		Base	39.958658	552,188.69	73.060000	1,009,616.14	457,427.45	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
458665304	INTERFACE INC COMMON STOCK USD.1							
	46,081.000	Local	14.745795	679,500.96	12.540000	577,855.74	-101,645.22	0.08
		Base	14.745795	679,500.96	12.540000	577,855.74	-101,645.22	0.08
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	23,921.000	Local	72.664708	1,738,212.47	60.800000	1,454,396.80	-283,815.67	0.21
		Base	72.664708	1,738,212.47	60.800000	1,454,396.80	-283,815.67	0.21
46131B704	INVESCO MORTGAGE CAPITAL REIT USD.01							
	27,015.000	Local	88.599122	2,393,505.29	14.680000	396,580.20	-1,996,925.09	0.06
		Base	88.599122	2,393,505.29	14.680000	396,580.20	-1,996,925.09	0.06
462726100	IROBOT CORP COMMON STOCK USD.01							
	21,012.000	Local	39.961272	839,666.25	36.750000	772,191.00	-67,475.25	0.11
		Base	39.961272	839,666.25	36.750000	772,191.00	-67,475.25	0.11
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001							
	119,419.000	Local	11.648100	1,391,004.45	11.530000	1,376,901.07	-14,103.38	0.20
		Base	11.648100	1,391,004.45	11.530000	1,376,901.07	-14,103.38	0.20
46565G104	ITEOS THERAPEUTICS INC COMMON STOCK USD.001							
	15,698.000	Local	39.467289	619,557.50	20.600000	323,378.80	-296,178.70	0.05
		Base	39.467289	619,557.50	20.600000	323,378.80	-296,178.70	0.05
465741106	ITRON INC COMMON STOCK							
	34,919.000	Local	47.289033	1,651,285.73	49.430000	1,726,046.17	74,760.44	0.25
		Base	47.289033	1,651,285.73	49.430000	1,726,046.17	74,760.44	0.25
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	11,590.000	Local	94.561133	1,095,963.53	139.660000	1,618,659.40	522,695.87	0.23
		Base	94.561133	1,095,963.53	139.660000	1,618,659.40	522,695.87	0.23
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	16,306.000	Local	89.033350	1,451,777.80	56.060000	914,114.36	-537,663.44	0.13
		Base	89.033350	1,451,777.80	56.060000	914,114.36	-537,663.44	0.13
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	24,630.000	Local	57.927033	1,426,742.83	110.420000	2,719,644.60	1,292,901.77	0.39
		Base	57.927033	1,426,742.83	110.420000	2,719,644.60	1,292,901.77	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
	11,206.000	Local	73.753258	826,479.01	15.310000	171,563.86	-654,915.15	0.02
		Base	73.753258	826,479.01	15.310000	171,563.86	-654,915.15	0.02
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	94,176.000	Local	15.542634	1,463,743.13	14.770000	1,390,979.52	-72,763.61	0.20
		Base	15.542634	1,463,743.13	14.770000	1,390,979.52	-72,763.61	0.20
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	38,429.000	Local	19.591058	752,864.77	17.450000	670,586.05	-82,278.72	0.10
		Base	19.591058	752,864.77	17.450000	670,586.05	-82,278.72	0.10
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	12,324.000	Local	70.456428	868,305.02	79.090000	974,705.16	106,400.14	0.14
		Base	70.456428	868,305.02	79.090000	974,705.16	106,400.14	0.14
483548103	KAMAN CORP COMMON STOCK USD1.0							
	21,680.000	Local	38.594990	836,739.38	31.250000	677,500.00	-159,239.38	0.10
		Base	38.594990	836,739.38	31.250000	677,500.00	-159,239.38	0.10
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	26,781.000	Local	17.385006	465,587.85	19.830000	531,067.23	65,479.38	0.08
		Base	17.385006	465,587.85	19.830000	531,067.23	65,479.38	0.08
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	71,101.000	Local	15.234487	1,083,187.27	17.330000	1,232,180.33	148,993.06	0.18
		Base	15.234487	1,083,187.27	17.330000	1,232,180.33	148,993.06	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	36,033.000	Local	36.711183	1,322,814.07	33.370000	1,202,421.21	-120,392.86	0.17
		Base	36.711183	1,322,814.07	33.370000	1,202,421.21	-120,392.86	0.17
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,384.000	Local	30.131705	493,677.86	22.640000	370,933.76	-122,744.10	0.05
		Base	30.131705	493,677.86	22.640000	370,933.76	-122,744.10	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
	41,770.000	Local	31.745193	1,325,996.70	58.020000	2,423,495.40	1,097,498.70	0.35
		Base	31.745193	1,325,996.70	58.020000	2,423,495.40	1,097,498.70	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
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	45,820.000	Local	21.157389	969,431.55	42.810000	1,961,554.20	992,122.65	0.28
		Base	21.157389	969,431.55	42.810000	1,961,554.20	992,122.65	0.28
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	16,138.000	Local	58.400402	942,465.69	86.900000	1,402,392.20	459,926.51	0.20
		Base	58.400402	942,465.69	86.900000	1,402,392.20	459,926.51	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	19,694.000	Local	61.497832	1,211,138.30	111.880000	2,203,364.72	992,226.42	0.32
		Base	61.497832	1,211,138.30	111.880000	2,203,364.72	992,226.42	0.32
502175102	LTC PROPERTIES INC REIT USD.01							
	30,579.000	Local	35.823958	1,095,460.82	38.390000	1,173,927.81	78,466.99	0.17
		Base	35.823958	1,095,460.82	38.390000	1,173,927.81	78,466.99	0.17
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	33,493.000	Local	18.422814	617,035.30	23.710000	794,119.03	177,083.73	0.11
		Base	18.422814	617,035.30	23.710000	794,119.03	177,083.73	0.11
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	19,641.000	Local	70.926937	1,393,075.97	66.420000	1,304,555.22	-88,520.75	0.19
		Base	70.926937	1,393,075.97	66.420000	1,304,555.22	-88,520.75	0.19
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	53,185.000	Local	26.062393	1,386,128.37	66.030000	3,511,805.55	2,125,677.18	0.50
		Base	26.062393	1,386,128.37	66.030000	3,511,805.55	2,125,677.18	0.50
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	11,263.000	Local	78.640432	885,727.19	68.940000	776,471.22	-109,255.97	0.11
		Base	78.640432	885,727.19	68.940000	776,471.22	-109,255.97	0.11
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	14,969.000	Local	35.044288	524,577.94	45.550000	681,837.95	157,260.01	0.10
		Base	35.044288	524,577.94	45.550000	681,837.95	157,260.01	0.10
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	8,507.000	Local	113.969728	969,540.48	43.820000	372,776.74	-596,763.74	0.05
		Base	113.969728	969,540.48	43.820000	372,776.74	-596,763.74	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
529043101	LXP INDUSTRIAL TRUST REIT USD.0001							
	222,126.000	Local	10.551599	2,343,784.55	10.740000	2,385,633.24	41,848.69	0.34
		Base	10.551599	2,343,784.55	10.740000	2,385,633.24	41,848.69	0.34
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	13,066.000	Local	147.814509	1,931,344.38	89.220000	1,165,748.52	-765,595.86	0.17
		Base	147.814509	1,931,344.38	89.220000	1,165,748.52	-765,595.86	0.17
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	8,507.000	Local	86.611217	736,801.62	132.820000	1,129,899.74	393,098.12	0.16
		Base	86.611217	736,801.62	132.820000	1,129,899.74	393,098.12	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	20,676.000	Local	18.409735	380,639.69	13.440000	277,885.44	-102,754.25	0.04
		Base	18.409735	380,639.69	13.440000	277,885.44	-102,754.25	0.04
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	53,653.000	Local	18.300659	981,885.27	14.140000	758,653.42	-223,231.85	0.11
		Base	18.300659	981,885.27	14.140000	758,653.42	-223,231.85	0.11
53814L108	LIVENT CORP COMMON STOCK USD.001							
	125,337.000	Local	15.099124	1,892,478.86	22.690000	2,843,896.53	951,417.67	0.41
		Base	15.099124	1,892,478.86	22.690000	2,843,896.53	951,417.67	0.41
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	52,831.000	Local	27.740900	1,465,579.49	25.810000	1,363,568.11	-102,011.38	0.20
		Base	27.740900	1,465,579.49	25.810000	1,363,568.11	-102,011.38	0.20
54911Q107	LOYALTY VENTURES INC COMMON STOCK USD.01							
	15,448.000	Local	28.290686	437,034.52	3.570000	55,149.36	-381,885.16	0.01
		Base	28.290686	437,034.52	3.570000	55,149.36	-381,885.16	0.01
55003T107	LL FLOORING HOLDINGS INC COMMON STOCK USD.001							
	23,076.000	Local	20.819847	480,438.78	9.370000	216,222.12	-264,216.66	0.03
		Base	20.819847	480,438.78	9.370000	216,222.12	-264,216.66	0.03
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	44,115.000	Local	25.636077	1,130,935.52	32.310000	1,425,355.65	294,420.13	0.20
		Base	25.636077	1,130,935.52	32.310000	1,425,355.65	294,420.13	0.20

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55303J106	MGP INGREDIENTS INC COMMON STOCK							
	9,711.000	Local	76.437132	742,280.99	100.090000	971,973.99	229,693.00	0.14
		Base	76.437132	742,280.99	100.090000	971,973.99	229,693.00	0.14
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	21,921.000	Local	26.052714	571,101.54	39.660000	869,386.86	298,285.32	0.12
		Base	26.052714	571,101.54	39.660000	869,386.86	298,285.32	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	13,176.000	Local	41.553280	547,506.02	88.130000	1,161,200.88	613,694.86	0.17
		Base	41.553280	547,506.02	88.130000	1,161,200.88	613,694.86	0.17
554489104	VERIS RESIDENTIAL INC REIT USD.01							
	62,075.000	Local	13.185700	818,502.34	13.240000	821,873.00	3,370.66	0.12
		Base	13.185700	818,502.34	13.240000	821,873.00	3,370.66	0.12
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	58,174.000	Local	23.946350	1,393,054.97	32.210000	1,873,784.54	480,729.57	0.27
		Base	23.946350	1,393,054.97	32.210000	1,873,784.54	480,729.57	0.27
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	21,345.000	Local	48.935848	1,044,535.68	95.450000	2,037,380.25	992,844.57	0.29
		Base	48.935848	1,044,535.68	95.450000	2,037,380.25	992,844.57	0.29
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	18,986.000	Local	36.643875	695,720.62	36.990000	702,292.14	6,571.52	0.10
		Base	36.643875	695,720.62	36.990000	702,292.14	6,571.52	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	17,085.000	Local	17.285951	295,330.47	14.770000	252,345.45	-42,985.02	0.04
		Base	17.285951	295,330.47	14.770000	252,345.45	-42,985.02	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	16,685.000	Local	17.846662	297,771.55	36.120000	602,662.20	304,890.65	0.09
		Base	17.846662	297,771.55	36.120000	602,662.20	304,890.65	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	45,720.000	Local	11.352388	519,031.20	16.820000	769,010.40	249,979.20	0.11
		Base	11.352388	519,031.20	16.820000	769,010.40	249,979.20	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
576690101	MATERION CORP COMMON STOCK							
	15,894.000	Local	44.766518	711,519.04	73.730000	1,171,864.62	460,345.58	0.17
		Base	44.766518	711,519.04	73.730000	1,171,864.62	460,345.58	0.17
57686G105	MATSON INC COMMON STOCK							
	31,415.000	Local	39.283377	1,234,087.29	72.880000	2,289,525.20	1,055,437.91	0.33
		Base	39.283377	1,234,087.29	72.880000	2,289,525.20	1,055,437.91	0.33
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	24,259.000	Local	37.875530	918,822.48	28.670000	695,505.53	-223,316.95	0.10
		Base	37.875530	918,822.48	28.670000	695,505.53	-223,316.95	0.10
57776J100	MAXLINEAR INC COMMON STOCK							
	55,147.000	Local	32.009026	1,765,201.78	33.980000	1,873,895.06	108,693.28	0.27
		Base	32.009026	1,765,201.78	33.980000	1,873,895.06	108,693.28	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	8,922.000	Local	77.041986	687,368.60	180.510000	1,610,510.22	923,141.62	0.23
		Base	77.041986	687,368.60	180.510000	1,610,510.22	923,141.62	0.23
58502B106	MEDNAX INC COMMON STOCK USD.01							
	66,733.000	Local	24.150194	1,611,614.92	21.010000	1,402,060.33	-209,554.59	0.20
		Base	24.150194	1,611,614.92	21.010000	1,402,060.33	-209,554.59	0.20
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	31,260.000	Local	12.958649	405,087.37	13.150000	411,069.00	5,981.63	0.06
		Base	12.958649	405,087.37	13.150000	411,069.00	5,981.63	0.06
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	33,766.000	Local	18.598896	628,010.31	30.420000	1,027,161.72	399,151.41	0.15
		Base	18.598896	628,010.31	30.420000	1,027,161.72	399,151.41	0.15
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	39,530.000	Local	31.573386	1,248,095.94	54.270000	2,145,293.10	897,197.16	0.31
		Base	31.573386	1,248,095.94	54.270000	2,145,293.10	897,197.16	0.31
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	28,435.000	Local	48.837101	1,388,682.96	72.500000	2,061,537.50	672,854.54	0.30
		Base	48.837101	1,388,682.96	72.500000	2,061,537.50	672,854.54	0.30

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59001K100	MERITOR INC COMMON STOCK USD1.0							
	54,844.000	Local	25.654020	1,406,969.10	36.330000	1,992,482.52	585,513.42	0.29
		Base	25.654020	1,406,969.10	36.330000	1,992,482.52	585,513.42	0.29
59064R109	MESA LABORATORIES INC COMMON STOCK							
	4,081.000	Local	244.499944	997,804.27	203.940000	832,279.14	-165,525.13	0.12
		Base	244.499944	997,804.27	203.940000	832,279.14	-165,525.13	0.12
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	22,755.000	Local	29.319143	667,157.09	38.670000	879,935.85	212,778.76	0.13
		Base	29.319143	667,157.09	38.670000	879,935.85	212,778.76	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	28,617.000	Local	24.103985	689,783.75	37.040000	1,059,973.68	370,189.93	0.15
		Base	24.103985	689,783.75	37.040000	1,059,973.68	370,189.93	0.15
596680108	MIDDLESEX WATER CO COMMON STOCK							
	13,607.000	Local	102.652935	1,396,798.49	87.680000	1,193,061.76	-203,736.73	0.17
		Base	102.652935	1,396,798.49	87.680000	1,193,061.76	-203,736.73	0.17
60783X104	MODIVCARE INC COMMON STOCK USD.001							
	9,579.000	Local	63.012755	603,599.18	84.500000	809,425.50	205,826.32	0.12
		Base	63.012755	603,599.18	84.500000	809,425.50	205,826.32	0.12
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	10,238.000	Local	29.371658	300,707.03	58.670000	600,663.46	299,956.43	0.09
		Base	29.371658	300,707.03	58.670000	600,663.46	299,956.43	0.09
610236101	MONRO INC COMMON STOCK USD.01							
	25,995.000	Local	46.091157	1,198,139.63	42.880000	1,114,665.60	-83,474.03	0.16
		Base	46.091157	1,198,139.63	42.880000	1,114,665.60	-83,474.03	0.16
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	22,474.000	Local	55.450068	1,246,184.82	79.390000	1,784,210.86	538,026.04	0.26
		Base	55.450068	1,246,184.82	79.390000	1,784,210.86	538,026.04	0.26
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	14,802.000	Local	26.347338	389,993.30	13.120000	194,202.24	-195,791.06	0.03
		Base	26.347338	389,993.30	13.120000	194,202.24	-195,791.06	0.03

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624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	12,480.000	Local	22.543861	281,347.39	30.930000	386,006.40	104,659.01	0.06
		Base	22.543861	281,347.39	30.930000	386,006.40	104,659.01	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	44,094.000	Local	29.429467	1,297,662.90	53.290000	2,349,769.26	1,052,106.36	0.34
		Base	29.429467	1,297,662.90	53.290000	2,349,769.26	1,052,106.36	0.34
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	57,270.000	Local	29.222398	1,673,566.71	36.740000	2,104,099.80	430,533.09	0.30
		Base	29.222398	1,673,566.71	36.740000	2,104,099.80	430,533.09	0.30
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	28,163.000	Local	15.236848	429,115.36	22.730000	640,144.99	211,029.63	0.09
		Base	15.236848	429,115.36	22.730000	640,144.99	211,029.63	0.09
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	62,258.000	Local	21.146772	1,316,555.71	18.170000	1,131,227.86	-185,327.85	0.16
		Base	21.146772	1,316,555.71	18.170000	1,131,227.86	-185,327.85	0.16
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	33,186.000	Local	27.522941	913,376.31	37.590000	1,247,461.74	334,085.43	0.18
		Base	27.522941	913,376.31	37.590000	1,247,461.74	334,085.43	0.18
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	66,703.000	Local	17.146168	1,143,700.85	16.650000	1,110,604.95	-33,095.90	0.16
		Base	17.146168	1,143,700.85	16.650000	1,110,604.95	-33,095.90	0.16
62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	9,245.000	Local	122.486159	1,132,384.54	116.740000	1,079,261.30	-53,123.24	0.15
		Base	122.486159	1,132,384.54	116.740000	1,079,261.30	-53,123.24	0.15
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	23,285.000	Local	32.752782	762,648.52	38.270000	891,116.95	128,468.43	0.13
		Base	32.752782	762,648.52	38.270000	891,116.95	128,468.43	0.13
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	18,081.000	Local	25.722246	465,083.93	48.940000	884,884.14	419,800.21	0.13
		Base	25.722246	465,083.93	48.940000	884,884.14	419,800.21	0.13

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,936.000	Local	88.011725	346,414.15	65.640000	258,359.04	-88,055.11	0.04
		Base	88.011725	346,414.15	65.640000	258,359.04	-88,055.11	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	63,143.000	Local	26.764300	1,689,978.19	27.500000	1,736,432.50	46,454.31	0.25
		Base	26.764300	1,689,978.19	27.500000	1,736,432.50	46,454.31	0.25
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	26,800.000	Local	23.768383	636,992.66	32.770000	878,236.00	241,243.34	0.13
		Base	23.768383	636,992.66	32.770000	878,236.00	241,243.34	0.13
640079109	NEENAH INC COMMON STOCK USD.01							
	13,009.000	Local	36.864125	479,565.40	34.140000	444,127.26	-35,438.14	0.06
		Base	36.864125	479,565.40	34.140000	444,127.26	-35,438.14	0.06
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	144,345.000	Local	12.820025	1,850,506.55	3.800000	548,511.00	-1,301,995.55	0.08
		Base	12.820025	1,850,506.55	3.800000	548,511.00	-1,301,995.55	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	96,676.000	Local	19.922374	1,926,015.44	8.150000	787,909.40	-1,138,106.04	0.11
		Base	19.922374	1,926,015.44	8.150000	787,909.40	-1,138,106.04	0.11
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	22,295.000	Local	22.158879	494,032.21	18.520000	412,903.40	-81,128.81	0.06
		Base	22.158879	494,032.21	18.520000	412,903.40	-81,128.81	0.06
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	57,211.000	Local	30.542946	1,747,392.51	33.850000	1,936,592.35	189,199.84	0.28
		Base	30.542946	1,747,392.51	33.850000	1,936,592.35	189,199.84	0.28
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	295,431.000	Local	4.965467	1,466,952.90	2.760000	815,389.56	-651,563.34	0.12
		Base	4.965467	1,466,952.90	2.760000	815,389.56	-651,563.34	0.12
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	18,386.000	Local	49.635969	912,606.92	62.510000	1,149,308.86	236,701.94	0.16
		Base	49.635969	912,606.92	62.510000	1,149,308.86	236,701.94	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
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	43,524.000	Local	24.432119	1,063,383.55	17.440000	759,058.56	-304,324.99	0.11
		Base	24.432119	1,063,383.55	17.440000	759,058.56	-304,324.99	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
	33,344.000	Local	14.346757	478,378.28	13.030000	434,472.32	-43,905.96	0.06
		Base	14.346757	478,378.28	13.030000	434,472.32	-43,905.96	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	98,188.000	Local	12.266022	1,204,376.17	12.800000	1,256,806.40	52,430.23	0.18
		Base	12.266022	1,204,376.17	12.800000	1,256,806.40	52,430.23	0.18
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	26,545.000	Local	51.848513	1,376,318.78	53.100000	1,409,539.50	33,220.72	0.20
		Base	51.848513	1,376,318.78	53.100000	1,409,539.50	33,220.72	0.20
67011P100	NOW INC COMMON STOCK USD.01							
	85,789.000	Local	8.901090	763,615.60	9.780000	839,016.42	75,400.82	0.12
		Base	8.901090	763,615.60	9.780000	839,016.42	75,400.82	0.12
67098H104	O I GLASS INC COMMON STOCK							
	121,052.000	Local	15.874499	1,921,639.89	14.000000	1,694,728.00	-226,911.89	0.24
		Base	15.874499	1,921,639.89	14.000000	1,694,728.00	-226,911.89	0.24
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	37,662.000	Local	17.737435	668,027.26	25.400000	956,614.80	288,587.54	0.14
		Base	17.737435	668,027.26	25.400000	956,614.80	288,587.54	0.14
671044105	OSI SYSTEMS INC COMMON STOCK							
	12,283.000	Local	61.870472	759,955.01	85.440000	1,049,459.52	289,504.51	0.15
		Base	61.870472	759,955.01	85.440000	1,049,459.52	289,504.51	0.15
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	77,687.000	Local	12.408858	964,006.93	10.680000	829,697.16	-134,309.77	0.12
		Base	12.408858	964,006.93	10.680000	829,697.16	-134,309.77	0.12
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
	37,525.000	Local	46.260630	1,735,930.14	19.950000	748,623.75	-987,306.39	0.11
		Base	46.260630	1,735,930.14	19.950000	748,623.75	-987,306.39	0.11

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678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
	47,960.000	Local	17.593595	843,788.81	5.420000	259,943.20	-583,845.61	0.04
		Base	17.593595	843,788.81	5.420000	259,943.20	-583,845.61	0.04
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	7,243.000	Local	21.687951	157,085.83	25.750000	186,507.25	29,421.42	0.03
		Base	21.687951	157,085.83	25.750000	186,507.25	29,421.42	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001							
	34,249.000	Local	56.238135	1,926,099.88	113.750000	3,895,823.75	1,969,723.87	0.56
		Base	56.238135	1,926,099.88	113.750000	3,895,823.75	1,969,723.87	0.56
68287N100	ONESPAN INC COMMON STOCK USD.001							
	26,671.000	Local	13.791786	367,840.72	11.900000	317,384.90	-50,455.82	0.05
		Base	13.791786	367,840.72	11.900000	317,384.90	-50,455.82	0.05
683344105	ONTO INNOVATION INC COMMON STOCK							
	38,402.000	Local	30.765845	1,181,469.98	69.740000	2,678,155.48	1,496,685.50	0.38
		Base	30.765845	1,181,469.98	69.740000	2,678,155.48	1,496,685.50	0.38
68401U204	OPTIMIZERX CORP COMMON STOCK USD.001							
	14,066.000	Local	62.470151	878,705.15	27.390000	385,267.74	-493,437.41	0.06
		Base	62.470151	878,705.15	27.390000	385,267.74	-493,437.41	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	56,146.000	Local	10.919451	613,083.50	2.710000	152,155.66	-460,927.84	0.02
		Base	10.919451	613,083.50	2.710000	152,155.66	-460,927.84	0.02
68621F102	ORGANOGENESIS HOLDINGS INC COMMON STOCK							
	49,031.000	Local	13.892867	681,181.18	4.880000	239,271.28	-441,909.90	0.03
		Base	13.892867	681,181.18	4.880000	239,271.28	-441,909.90	0.03
68629Y103	ORION OFFICE REIT INC REIT USD.01							
	43,880.000	Local	17.296268	758,960.26	10.960000	480,924.80	-278,035.46	0.07
		Base	17.296268	758,960.26	10.960000	480,924.80	-278,035.46	0.07
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	15,430.000	Local	36.892140	569,245.72	23.540000	363,222.20	-206,023.52	0.05
		Base	36.892140	569,245.72	23.540000	363,222.20	-206,023.52	0.05

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690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	58,977.000	19.274969	1,136,779.87	31.450000	1,854,826.65	718,046.78	0.27
		Base		19.274969	1,136,779.87	31.450000	1,854,826.65	718,046.78	0.27
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,906.000	54.657626	650,753.70	88.740000	1,056,538.44	405,784.74	0.15
		Base		54.657626	650,753.70	88.740000	1,056,538.44	405,784.74	0.15
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	73,968.000	9.092626	672,563.34	29.020000	2,146,551.36	1,473,988.02	0.31
		Base		9.092626	672,563.34	29.020000	2,146,551.36	1,473,988.02	0.31
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	8,549.000	49.446621	422,719.16	44.050000	376,583.45	-46,135.71	0.05
		Base		49.446621	422,719.16	44.050000	376,583.45	-46,135.71	0.05
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	22,910.000	18.687460	428,129.71	21.510000	492,794.10	64,664.39	0.07
		Base		18.687460	428,129.71	21.510000	492,794.10	64,664.39	0.07
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	46,431.000	12.503609	580,555.07	16.640000	772,611.84	192,056.77	0.11
		Base		12.503609	580,555.07	16.640000	772,611.84	192,056.77	0.11
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	30,833.000	32.753866	1,009,899.94	36.360000	1,121,087.88	111,187.94	0.16
		Base		32.753866	1,009,899.94	36.360000	1,121,087.88	111,187.94	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	73,562.000	31.959655	2,351,016.15	29.240000	2,150,952.88	-200,063.27	0.31
		Base		31.959655	2,351,016.15	29.240000	2,150,952.88	-200,063.27	0.31
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	35,209.000	42.531992	1,497,508.92	58.300000	2,052,684.70	555,175.78	0.29
		Base		42.531992	1,497,508.92	58.300000	2,052,684.70	555,175.78	0.29
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	18,536.000	81.733896	1,515,019.50	64.400000	1,193,718.40	-321,301.10	0.17
		Base		81.733896	1,515,019.50	64.400000	1,193,718.40	-321,301.10	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	35,406.000	Local	17.425004	616,949.69	15.590000	551,979.54	-64,970.15	0.08
		Base	17.425004	616,949.69	15.590000	551,979.54	-64,970.15	0.08
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	15,060.000	Local	21.106821	317,868.72	12.760000	192,165.60	-125,703.12	0.03
		Base	21.106821	317,868.72	12.760000	192,165.60	-125,703.12	0.03
700658107	PARK NATIONAL CORP COMMON STOCK							
	11,206.000	Local	92.862242	1,040,614.28	121.250000	1,358,727.50	318,113.22	0.20
		Base	92.862242	1,040,614.28	121.250000	1,358,727.50	318,113.22	0.20
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	16,935.000	Local	46.276118	783,686.06	51.840000	877,910.40	94,224.34	0.13
		Base	46.276118	783,686.06	51.840000	877,910.40	94,224.34	0.13
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	167,614.000	Local	6.291798	1,054,593.43	15.760000	2,641,596.64	1,587,003.21	0.38
		Base	6.291798	1,054,593.43	15.760000	2,641,596.64	1,587,003.21	0.38
70788V102	RANGER OIL CORP A COMMON STOCK							
	16,399.000	Local	48.215176	790,680.67	32.870000	539,035.13	-251,645.54	0.08
		Base	48.215176	790,680.67	32.870000	539,035.13	-251,645.54	0.08
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	21,006.000	Local	9.769227	205,212.39	12.810000	269,086.86	63,874.47	0.04
		Base	9.769227	205,212.39	12.810000	269,086.86	63,874.47	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	71,256.000	Local	17.310419	1,233,471.22	13.830000	985,470.48	-248,000.74	0.14
		Base	17.310419	1,233,471.22	13.830000	985,470.48	-248,000.74	0.14
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	53,297.000	Local	8.626063	459,743.27	11.780000	627,838.66	168,095.39	0.09
		Base	8.626063	459,743.27	11.780000	627,838.66	168,095.39	0.09
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	26,850.000	Local	36.628682	983,480.12	91.690000	2,461,876.50	1,478,396.38	0.35
		Base	36.628682	983,480.12	91.690000	2,461,876.50	1,478,396.38	0.35

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716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	16,257.000	Local	18.201760	295,906.02	19.900000	323,514.30	27,608.28	0.05
		Base	18.201760	295,906.02	19.900000	323,514.30	27,608.28	0.05
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	15,760.000	Local	27.839374	438,748.53	19.130000	301,488.80	-137,259.73	0.04
		Base	27.839374	438,748.53	19.130000	301,488.80	-137,259.73	0.04
719405102	PHOTRONICS INC COMMON STOCK USD.01							
	47,834.000	Local	11.260457	538,632.68	19.480000	931,806.32	393,173.64	0.13
		Base	11.260457	538,632.68	19.480000	931,806.32	393,173.64	0.13
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,961.000	Local	63.493504	695,952.30	113.360000	1,242,538.96	546,586.66	0.18
		Base	63.493504	695,952.30	113.360000	1,242,538.96	546,586.66	0.18
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	126,330.000	Local	5.742848	725,494.03	3.620000	457,314.60	-268,179.43	0.07
		Base	5.742848	725,494.03	3.620000	457,314.60	-268,179.43	0.07
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	33,150.000	Local	25.044427	830,222.75	39.680000	1,315,392.00	485,169.25	0.19
		Base	25.044427	830,222.75	39.680000	1,315,392.00	485,169.25	0.19
729132100	PLEXUS CORP COMMON STOCK USD.01							
	21,483.000	Local	47.064271	1,011,081.74	78.500000	1,686,415.50	675,333.76	0.24
		Base	47.064271	1,011,081.74	78.500000	1,686,415.50	675,333.76	0.24
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	7,029.000	Local	33.579367	236,029.37	23.370000	164,267.73	-71,761.64	0.02
		Base	33.579367	236,029.37	23.370000	164,267.73	-71,761.64	0.02
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	10,551.000	Local	62.471080	659,132.36	68.020000	717,679.02	58,546.66	0.10
		Base	62.471080	659,132.36	68.020000	717,679.02	58,546.66	0.10
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	38,961.000	Local	52.999228	2,064,902.94	58.800000	2,290,906.80	226,003.86	0.33
		Base	52.999228	2,064,902.94	58.800000	2,290,906.80	226,003.86	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
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	18,661.000	69.450739	1,296,020.24	71.630000	1,336,687.43	40,667.19	0.19
		Base		69.450739	1,296,020.24	71.630000	1,336,687.43	40,667.19	0.19
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,882.000	33.495357	1,402,852.54	23.630000	989,671.66	-413,180.88	0.14
		Base		33.495357	1,402,852.54	23.630000	989,671.66	-413,180.88	0.14
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	14,358.000	26.755217	384,151.41	16.500000	236,907.00	-147,244.41	0.03
		Base		26.755217	384,151.41	16.500000	236,907.00	-147,244.41	0.03
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	33,914.000	31.084517	1,054,200.31	45.300000	1,536,304.20	482,103.89	0.22
		Base		31.084517	1,054,200.31	45.300000	1,536,304.20	482,103.89	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	66,237.000	13.785849	913,133.31	10.000000	662,370.00	-250,763.31	0.10
		Base		13.785849	913,133.31	10.000000	662,370.00	-250,763.31	0.10
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	21,307.000	75.407766	1,606,713.28	47.840000	1,019,326.88	-587,386.40	0.15
		Base		75.407766	1,606,713.28	47.840000	1,019,326.88	-587,386.40	0.15
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	58,366.000	17.228873	1,005,580.40	22.260000	1,299,227.16	293,646.76	0.19
		Base		17.228873	1,005,580.40	22.260000	1,299,227.16	293,646.76	0.19
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK								
		Local	79,656.000	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base		0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	10,410.000	97.561882	1,015,619.19	149.520000	1,556,503.20	540,884.01	0.22
		Base		97.561882	1,015,619.19	149.520000	1,556,503.20	540,884.01	0.22
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,872.000	17.153363	443,791.80	22.750000	588,588.00	144,796.20	0.08
		Base		17.153363	443,791.80	22.750000	588,588.00	144,796.20	0.08

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	39,073.000	Local	10.001645	390,794.27	10.060000	393,074.38	2,280.11	0.06
		Base	10.001645	390,794.27	10.060000	393,074.38	2,280.11	0.06
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	116.590000	2,207,631.65	1,447,109.23	0.32
		Base	40.164902	760,522.42	116.590000	2,207,631.65	1,447,109.23	0.32
749660106	RPC INC COMMON STOCK USD.1							
	54,555.000	Local	5.222016	284,887.08	6.910000	376,975.05	92,087.97	0.05
		Base	5.222016	284,887.08	6.910000	376,975.05	92,087.97	0.05
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	212.260000	1,647,986.64	1,358,460.75	0.24
		Base	37.290815	289,525.89	212.260000	1,647,986.64	1,358,460.75	0.24
74971D101	RPT REALTY REIT USD.01							
	65,953.000	Local	12.189002	803,901.24	9.830000	648,317.99	-155,583.25	0.09
		Base	12.189002	803,901.24	9.830000	648,317.99	-155,583.25	0.09
750491102	RADNET INC COMMON STOCK USD.0001							
	36,158.000	Local	19.210077	694,597.96	17.280000	624,810.24	-69,787.72	0.09
		Base	19.210077	694,597.96	17.280000	624,810.24	-69,787.72	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
	85,422.000	Local	13.871668	1,184,945.65	21.490000	1,835,718.78	650,773.13	0.26
		Base	13.871668	1,184,945.65	21.490000	1,835,718.78	650,773.13	0.26
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	49,477.000	Local	12.388792	612,960.28	2.620000	129,629.74	-483,330.54	0.02
		Base	12.388792	612,960.28	2.620000	129,629.74	-483,330.54	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	14,929.000	Local	30.009490	448,011.68	24.520000	366,059.08	-81,952.60	0.05
		Base	30.009490	448,011.68	24.520000	366,059.08	-81,952.60	0.05
75574U101	READY CAPITAL CORP REIT USD.0001							
	54,187.000	Local	14.111079	764,637.06	11.920000	645,909.04	-118,728.02	0.09
		Base	14.111079	764,637.06	11.920000	645,909.04	-118,728.02	0.09

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75605Y106	ANYWHERE REAL ESTATE INC COMMON STOCK USD.01							
	91,561.000	Local	7.977298	730,409.42	9.830000	900,044.63	169,635.21	0.13
		Base	7.977298	730,409.42	9.830000	900,044.63	169,635.21	0.13
758075402	REDWOOD TRUST INC REIT USD.01							
	93,217.000	Local	11.219572	1,045,854.83	7.710000	718,703.07	-327,151.76	0.10
		Base	11.219572	1,045,854.83	7.710000	718,703.07	-327,151.76	0.10
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	29,414.000	Local	52.556788	1,545,905.37	24.700000	726,525.80	-819,379.57	0.10
		Base	52.556788	1,545,905.37	24.700000	726,525.80	-819,379.57	0.10
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	43,317.000	Local	32.101568	1,390,543.61	28.810000	1,247,962.77	-142,580.84	0.18
		Base	32.101568	1,390,543.61	28.810000	1,247,962.77	-142,580.84	0.18
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	41,705.000	Local	23.334975	973,185.12	19.450000	811,162.25	-162,022.87	0.12
		Base	23.334975	973,185.12	19.450000	811,162.25	-162,022.87	0.12
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	112,671.000	Local	14.977527	1,687,532.95	19.420000	2,188,070.82	500,537.87	0.31
		Base	14.977527	1,687,532.95	19.420000	2,188,070.82	500,537.87	0.31
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
	24,114.000	Local	12.906196	311,220.01	20.370000	491,202.18	179,982.17	0.07
		Base	12.906196	311,220.01	20.370000	491,202.18	179,982.17	0.07
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	96,245.000	Local	15.869475	1,527,357.58	15.780000	1,518,746.10	-8,611.48	0.22
		Base	15.869475	1,527,357.58	15.780000	1,518,746.10	-8,611.48	0.22
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	4,037.000	Local	64.470149	260,265.99	84.800000	342,337.60	82,071.61	0.05
		Base	64.470149	260,265.99	84.800000	342,337.60	82,071.61	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0							
	14,514.000	Local	102.615688	1,489,364.10	262.090000	3,803,974.26	2,314,610.16	0.55
		Base	102.615688	1,489,364.10	262.090000	3,803,974.26	2,314,610.16	0.55

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783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,260.000	10.881086	263,975.14	16.260000	394,467.60	130,492.46	0.06
		Base		10.881086	263,975.14	16.260000	394,467.60	130,492.46	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	30,462.000	26.562760	809,154.78	27.430000	835,572.66	26,417.88	0.12
		Base		26.562760	809,154.78	27.430000	835,572.66	26,417.88	0.12
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	94,433.000	15.920224	1,503,394.50	34.190000	3,228,664.27	1,725,269.77	0.46
		Base		15.920224	1,503,394.50	34.190000	3,228,664.27	1,725,269.77	0.46
784635104	SPX CORP COMMON STOCK USD.01								
		Local	35,478.000	24.935045	884,645.51	52.840000	1,874,657.52	990,012.01	0.27
		Base		24.935045	884,645.51	52.840000	1,874,657.52	990,012.01	0.27
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	27,970.000	54.120508	1,513,750.61	113.050000	3,162,008.50	1,648,257.89	0.45
		Base		54.120508	1,513,750.61	113.050000	3,162,008.50	1,648,257.89	0.45
78645L100	SAFEHOLD INC REIT USD.01								
		Local	12,000.000	45.787218	549,446.61	35.370000	424,440.00	-125,006.61	0.06
		Base		45.787218	549,446.61	35.370000	424,440.00	-125,006.61	0.06
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,852.000	62.864862	682,209.48	97.100000	1,053,729.20	371,519.72	0.15
		Base		62.864862	682,209.48	97.100000	1,053,729.20	371,519.72	0.15
790148100	ST JOE CO/THE COMMON STOCK								
		Local	25,565.000	26.135237	668,147.33	39.560000	1,011,351.40	343,204.07	0.15
		Base		26.135237	668,147.33	39.560000	1,011,351.40	343,204.07	0.15
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	82,916.000	9.691019	803,540.49	11.920000	988,358.72	184,818.23	0.14
		Base		9.691019	803,540.49	11.920000	988,358.72	184,818.23	0.14
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,919.000	75.639185	523,347.52	72.490000	501,558.31	-21,789.21	0.07
		Base		75.639185	523,347.52	72.490000	501,558.31	-21,789.21	0.07

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801056102	SANMINA CORP COMMON STOCK USD.01							
	47,148.000	Local	23.220397	1,094,795.30	40.730000	1,920,338.04	825,542.74	0.28
		Base	23.220397	1,094,795.30	40.730000	1,920,338.04	825,542.74	0.28
804395101	SAUL CENTERS INC REIT USD.01							
	10,186.000	Local	42.492369	432,827.27	47.110000	479,862.46	47,035.19	0.07
		Base	42.492369	432,827.27	47.110000	479,862.46	47,035.19	0.07
806037107	SCANSOURCE INC COMMON STOCK							
	19,552.000	Local	33.156119	648,268.43	31.140000	608,849.28	-39,419.15	0.09
		Base	33.156119	648,268.43	31.140000	608,849.28	-39,419.15	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
	23,612.000	Local	32.734454	772,925.93	35.970000	849,323.64	76,397.71	0.12
		Base	32.734454	772,925.93	35.970000	849,323.64	76,397.71	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
	24,702.000	Local	31.033464	766,588.64	25.120000	620,514.24	-146,074.40	0.09
		Base	31.033464	766,588.64	25.120000	620,514.24	-146,074.40	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
	44,789.000	Local	14.996174	671,663.63	12.470000	558,518.83	-113,144.80	0.08
		Base	14.996174	671,663.63	12.470000	558,518.83	-113,144.80	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	47,454.000	Local	27.825874	1,320,449.04	33.040000	1,567,880.16	247,431.12	0.23
		Base	27.825874	1,320,449.04	33.040000	1,567,880.16	247,431.12	0.23
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	79,967.000	Local	16.305842	1,303,929.27	23.620000	1,888,820.54	584,891.27	0.27
		Base	16.305842	1,303,929.27	23.620000	1,888,820.54	584,891.27	0.27
816307300	SELECTQUOTE INC COMMON STOCK USD.01							
	96,821.000	Local	11.504248	1,113,852.81	2.480000	240,116.08	-873,736.73	0.03
		Base	11.504248	1,113,852.81	2.480000	240,116.08	-873,736.73	0.03
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
	4,698.000	Local	32.422678	152,321.74	55.540000	260,926.92	108,605.18	0.04
		Base	32.422678	152,321.74	55.540000	260,926.92	108,605.18	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
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	127,930.000	Local	11.716770	1,498,926.45	5.230000	669,073.90	-829,852.55	0.10
		Base	11.716770	1,498,926.45	5.230000	669,073.90	-829,852.55	0.10
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	37,863.000	Local	37.135998	1,406,080.29	78.920000	2,988,147.96	1,582,067.67	0.43
		Base	37.135998	1,406,080.29	78.920000	2,988,147.96	1,582,067.67	0.43
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	30,395.000	Local	53.631461	1,630,128.25	39.480000	1,199,994.60	-430,133.65	0.17
		Base	53.631461	1,630,128.25	39.480000	1,199,994.60	-430,133.65	0.17
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	38,789.000	Local	35.819166	1,389,389.63	22.200000	861,115.80	-528,273.83	0.12
		Base	35.819166	1,389,389.63	22.200000	861,115.80	-528,273.83	0.12
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
	13,254.000	Local	17.820382	236,191.34	21.610000	286,418.94	50,227.60	0.04
		Base	17.820382	236,191.34	21.610000	286,418.94	50,227.60	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
	17,971.000	Local	53.713515	965,285.58	57.310000	1,029,918.01	64,632.43	0.15
		Base	53.713515	965,285.58	57.310000	1,029,918.01	64,632.43	0.15
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	98,207.000	Local	23.382058	2,296,281.78	21.260000	2,087,880.82	-208,400.96	0.30
		Base	23.382058	2,296,281.78	21.260000	2,087,880.82	-208,400.96	0.30
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	68,444.000	Local	32.474133	2,222,659.56	37.770000	2,585,129.88	362,470.32	0.37
		Base	32.474133	2,222,659.56	37.770000	2,585,129.88	362,470.32	0.37
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
	12,214.000	Local	58.076190	709,342.58	49.330000	602,516.62	-106,825.96	0.09
		Base	58.076190	709,342.58	49.330000	602,516.62	-106,825.96	0.09
82981J109	SITE CENTERS CORP REIT USD.1							
	140,840.000	Local	9.590181	1,350,681.12	13.470000	1,897,114.80	546,433.68	0.27
		Base	9.590181	1,350,681.12	13.470000	1,897,114.80	546,433.68	0.27

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
830879102	SKYWEST INC COMMON STOCK								
		Local	39,150.000	22.539402	882,417.59	21.250000	831,937.50	-50,480.09	0.12
		Base		22.539402	882,417.59	21.250000	831,937.50	-50,480.09	0.12
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	17,228.000	28.060384	483,424.29	30.950000	533,206.60	49,782.31	0.08
		Base		28.060384	483,424.29	30.950000	533,206.60	49,782.31	0.08
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	15,147.000	21.677059	328,342.41	36.630000	554,834.61	226,492.20	0.08
		Base		21.677059	328,342.41	36.630000	554,834.61	226,492.20	0.08
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	99,102.000	27.623788	2,737,572.65	18.040000	1,787,800.08	-949,772.57	0.26
		Base		27.623788	2,737,572.65	18.040000	1,787,800.08	-949,772.57	0.26
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	94,854.000	28.217105	2,676,505.25	34.140000	3,238,315.56	561,810.31	0.46
		Base		28.217105	2,676,505.25	34.140000	3,238,315.56	561,810.31	0.46
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	24,891.000	30.769529	765,884.34	37.420000	931,421.22	165,536.88	0.13
		Base		30.769529	765,884.34	37.420000	931,421.22	165,536.88	0.13
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	864,930.000	4.044045	3,497,815.77	6.250000	5,405,812.50	1,907,996.73	0.78
		Base		4.044045	3,497,815.77	6.250000	5,405,812.50	1,907,996.73	0.78
847215100	SPARTANNASH CO COMMON STOCK								
		Local	28,010.000	21.668335	606,930.07	30.170000	845,061.70	238,131.63	0.12
		Base		21.668335	606,930.07	30.170000	845,061.70	238,131.63	0.12
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,717.000	29.656362	436,452.68	44.990000	662,117.83	225,665.15	0.10
		Base		29.656362	436,452.68	44.990000	662,117.83	225,665.15	0.10
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,353.000	56.789334	531,150.64	84.780000	792,947.34	261,796.70	0.11
		Base		56.789334	531,150.64	84.780000	792,947.34	261,796.70	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
858586100	STEPAN CO COMMON STOCK USD1.0							
	16,463.000	Local	68.238464	1,123,409.83	101.350000	1,668,525.05	545,115.22	0.24
		Base	68.238464	1,123,409.83	101.350000	1,668,525.05	545,115.22	0.24
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
	20,936.000	Local	32.800763	686,716.78	49.750000	1,041,566.00	354,849.22	0.15
		Base	32.800763	686,716.78	49.750000	1,041,566.00	354,849.22	0.15
861896108	STONEX GROUP INC COMMON STOCK USD.01							
	13,298.000	Local	39.998441	531,899.27	78.070000	1,038,174.86	506,275.59	0.15
		Base	39.998441	531,899.27	78.070000	1,038,174.86	506,275.59	0.15
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	17,792.000	Local	75.110155	1,336,359.88	70.580000	1,255,759.36	-80,600.52	0.18
		Base	75.110155	1,336,359.88	70.580000	1,255,759.36	-80,600.52	0.18
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
	13,646.000	Local	45.222677	617,108.65	63.650000	868,567.90	251,459.25	0.12
		Base	45.222677	617,108.65	63.650000	868,567.90	251,459.25	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
	82,965.000	Local	11.544670	957,803.51	7.270000	603,155.55	-354,647.96	0.09
		Base	11.544670	957,803.51	7.270000	603,155.55	-354,647.96	0.09
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
	64,612.000	Local	9.647119	623,319.68	6.810000	440,007.72	-183,311.96	0.06
		Base	9.647119	623,319.68	6.810000	440,007.72	-183,311.96	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	41,390.000	Local	21.387078	885,211.15	28.920000	1,196,998.80	311,787.65	0.17
		Base	21.387078	885,211.15	28.920000	1,196,998.80	311,787.65	0.17
868873100	SURMODICS INC COMMON STOCK USD.05							
	10,841.000	Local	25.642003	277,984.95	37.230000	403,610.43	125,625.48	0.06
		Base	25.642003	277,984.95	37.230000	403,610.43	125,625.48	0.06
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	27,345.000	Local	32.243852	881,708.12	32.680000	893,634.60	11,926.48	0.13
		Base	32.243852	881,708.12	32.680000	893,634.60	11,926.48	0.13

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87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	26,233.000	Local	20.013552	525,015.50	16.870000	442,550.71	-82,464.79	0.06
		Base	20.013552	525,015.50	16.870000	442,550.71	-82,464.79	0.06
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	78,275.000	Local	12.453204	974,774.56	12.500000	978,437.50	3,662.94	0.14
		Base	12.453204	974,774.56	12.500000	978,437.50	3,662.94	0.14
87484T108	TALOS ENERGY INC COMMON STOCK							
	31,978.000	Local	16.613383	531,262.75	15.470000	494,699.66	-36,563.09	0.07
		Base	16.613383	531,262.75	15.470000	494,699.66	-36,563.09	0.07
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
	80,895.000	Local	14.879293	1,203,660.44	14.220000	1,150,326.90	-53,333.54	0.17
		Base	14.879293	1,203,660.44	14.220000	1,150,326.90	-53,333.54	0.17
87874R100	TECHTARGET COMMON STOCK USD.001							
	20,609.000	Local	37.988716	782,909.45	65.720000	1,354,423.48	571,514.03	0.19
		Base	37.988716	782,909.45	65.720000	1,354,423.48	571,514.03	0.19
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	76,456.000	Local	20.049120	1,532,875.49	15.790000	1,207,240.24	-325,635.25	0.17
		Base	20.049120	1,532,875.49	15.790000	1,207,240.24	-325,635.25	0.17
880345103	TENNANT CO COMMON STOCK USD.375							
	14,398.000	Local	53.499085	770,279.83	59.250000	853,081.50	82,801.67	0.12
		Base	53.499085	770,279.83	59.250000	853,081.50	82,801.67	0.12
88337F105	ODP CORP/THE COMMON STOCK USD.01							
	79,431.000	Local	25.496059	2,025,177.50	30.240000	2,401,993.44	376,815.94	0.34
		Base	25.496059	2,025,177.50	30.240000	2,401,993.44	376,815.94	0.34
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
	100,999.000	Local	11.938957	1,205,822.71	9.700000	979,690.30	-226,132.41	0.14
		Base	11.938957	1,205,822.71	9.700000	979,690.30	-226,132.41	0.14
886029206	THRYV HOLDINGS INC COMMON STOCK							
	13,266.000	Local	35.994811	477,507.16	22.390000	297,025.74	-180,481.42	0.04
		Base	35.994811	477,507.16	22.390000	297,025.74	-180,481.42	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
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	32,156.000	15.245069	490,220.43	18.710000	601,638.76	111,418.33	0.09
		Base		15.245069	490,220.43	18.710000	601,638.76	111,418.33	0.09
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	39,814.000	15.704675	625,265.93	15.100000	601,191.40	-24,074.53	0.09
		Base		15.704675	625,265.93	15.100000	601,191.40	-24,074.53	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,116.000	56.893936	518,645.12	72.100000	657,263.60	138,618.48	0.09
		Base		56.893936	518,645.12	72.100000	657,263.60	138,618.48	0.09
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	13,804.000	35.048248	483,806.01	35.350000	487,971.40	4,165.39	0.07
		Base		35.048248	483,806.01	35.350000	487,971.40	4,165.39	0.07
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,937.000	17.443371	347,768.48	10.000000	199,370.00	-148,398.48	0.03
		Base		17.443371	347,768.48	10.000000	199,370.00	-148,398.48	0.03
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	43,409.000	38.294772	1,662,337.77	41.820000	1,815,364.38	153,026.61	0.26
		Base		38.294772	1,662,337.77	41.820000	1,815,364.38	153,026.61	0.26
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	54,249.000	24.003000	1,302,138.75	24.220000	1,313,910.78	11,772.03	0.19
		Base		24.003000	1,302,138.75	24.220000	1,313,910.78	11,772.03	0.19
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	18,326.000	50.471514	924,940.97	62.560000	1,146,474.56	221,533.59	0.16
		Base		50.471514	924,940.97	62.560000	1,146,474.56	221,533.59	0.16
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	50,080.000	21.922281	1,097,867.85	13.290000	665,563.20	-432,304.65	0.10
		Base		21.922281	1,097,867.85	13.290000	665,563.20	-432,304.65	0.10
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	25,783.000	19.120806	492,991.74	17.900000	461,515.70	-31,476.04	0.07
		Base		19.120806	492,991.74	17.900000	461,515.70	-31,476.04	0.07

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898202106	TRUPANION INC COMMON STOCK USD.00001							
	26,821.000	Local	80.306551	2,153,902.01	60.260000	1,616,233.46	-537,668.55	0.23
		Base	80.306551	2,153,902.01	60.260000	1,616,233.46	-537,668.55	0.23
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	14,876.000	Local	29.508086	438,962.29	30.840000	458,775.84	19,813.55	0.07
		Base	29.508086	438,962.29	30.840000	458,775.84	19,813.55	0.07
898402102	TRUSTMARK CORP COMMON STOCK							
	47,629.000	Local	31.005701	1,476,770.54	29.190000	1,390,290.51	-86,480.03	0.20
		Base	31.005701	1,476,770.54	29.190000	1,390,290.51	-86,480.03	0.20
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	14,215.000	Local	36.123932	513,501.70	67.890000	965,056.35	451,554.65	0.14
		Base	36.123932	513,501.70	67.890000	965,056.35	451,554.65	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	35,525.000	Local	12.852291	456,577.65	6.340000	225,228.50	-231,349.15	0.03
		Base	12.852291	456,577.65	6.340000	225,228.50	-231,349.15	0.03
90187B408	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
	266,678.000	Local	6.973842	1,859,770.11	4.980000	1,328,056.44	-531,713.67	0.19
		Base	6.973842	1,859,770.11	4.980000	1,328,056.44	-531,713.67	0.19
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
	48,613.000	Local	30.885808	1,501,451.78	68.140000	3,312,489.82	1,811,038.04	0.48
		Base	30.885808	1,501,451.78	68.140000	3,312,489.82	1,811,038.04	0.48
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	8,921.000	Local	67.958774	606,260.22	72.360000	645,523.56	39,263.34	0.09
		Base	67.958774	606,260.22	72.360000	645,523.56	39,263.34	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	10,067.000	Local	67.205709	676,559.87	109.200000	1,099,316.40	422,756.53	0.16
		Base	67.205709	676,559.87	109.200000	1,099,316.40	422,756.53	0.16
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
	58,487.000	Local	22.992493	1,344,761.92	11.420000	667,921.54	-676,840.38	0.10
		Base	22.992493	1,344,761.92	11.420000	667,921.54	-676,840.38	0.10

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90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	34,948.000	Local	26.719573	933,795.63	29.770000	1,040,401.96	106,606.33	0.15
		Base	26.719573	933,795.63	29.770000	1,040,401.96	106,606.33	0.15
904677200	UNIFI INC COMMON STOCK USD.1							
	10,739.000	Local	24.995407	268,425.68	14.060000	150,990.34	-117,435.34	0.02
		Base	24.995407	268,425.68	14.060000	150,990.34	-117,435.34	0.02
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	11,764.000	Local	109.557583	1,288,835.41	172.180000	2,025,525.52	736,690.11	0.29
		Base	109.557583	1,288,835.41	172.180000	2,025,525.52	736,690.11	0.29
909214306	UNISYS CORP COMMON STOCK USD.01							
	52,413.000	Local	16.011957	839,234.71	12.030000	630,528.39	-208,706.32	0.09
		Base	16.011957	839,234.71	12.030000	630,528.39	-208,706.32	0.09
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	81,339.000	Local	22.931412	1,865,218.15	30.190000	2,455,624.41	590,406.26	0.35
		Base	22.931412	1,865,218.15	30.190000	2,455,624.41	590,406.26	0.35
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	16,745.000	Local	26.655158	446,340.62	34.230000	573,181.35	126,840.73	0.08
		Base	26.655158	446,340.62	34.230000	573,181.35	126,840.73	0.08
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	45,150.000	Local	23.551934	1,063,369.83	39.400000	1,778,910.00	715,540.17	0.26
		Base	23.551934	1,063,369.83	39.400000	1,778,910.00	715,540.17	0.26
913259107	UNITIL CORP COMMON STOCK							
	12,422.000	Local	52.888799	656,984.66	58.720000	729,419.84	72,435.18	0.10
		Base	52.888799	656,984.66	58.720000	729,419.84	72,435.18	0.10
91325V108	UNITI GROUP INC REIT USD.0001							
	183,734.000	Local	9.164525	1,683,834.89	9.420000	1,730,774.28	46,939.39	0.25
		Base	9.164525	1,683,834.89	9.420000	1,730,774.28	46,939.39	0.25
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	19,069.000	Local	49.203357	938,258.81	60.500000	1,153,674.50	215,415.69	0.17
		Base	49.203357	938,258.81	60.500000	1,153,674.50	215,415.69	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
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	9,787.000	Local	32.365001	316,756.26	25.570000	250,253.59	-66,502.67	0.04
		Base	32.365001	316,756.26	25.570000	250,253.59	-66,502.67	0.04
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	9,935.000	Local	56.699166	563,306.21	53.210000	528,641.35	-34,664.86	0.08
		Base	56.699166	563,306.21	53.210000	528,641.35	-34,664.86	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	21,582.000	Local	17.114159	369,357.79	13.030000	281,213.46	-88,144.33	0.04
		Base	17.114159	369,357.79	13.030000	281,213.46	-88,144.33	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	49,666.000	Local	20.061200	996,359.56	18.660000	926,767.56	-69,592.00	0.13
		Base	20.061200	996,359.56	18.660000	926,767.56	-69,592.00	0.13
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	85,535.000	Local	18.713842	1,600,688.51	15.210000	1,300,987.35	-299,701.16	0.19
		Base	18.713842	1,600,688.51	15.210000	1,300,987.35	-299,701.16	0.19
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	23,372.000	Local	18.780972	438,948.88	16.200000	378,626.40	-60,322.48	0.05
		Base	18.780972	438,948.88	16.200000	378,626.40	-60,322.48	0.05
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	43,774.000	Local	16.611733	727,161.99	10.900000	477,136.60	-250,025.39	0.07
		Base	16.611733	727,161.99	10.900000	477,136.60	-250,025.39	0.07
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	125,581.000	Local	187.166628	23,504,572.25	170.030000	21,352,537.43	-2,152,034.82	3.06
		Base	187.166628	23,504,572.25	170.030000	21,352,537.43	-2,152,034.82	3.06
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	30,841.000	Local	26.829061	827,435.08	21.390000	659,688.99	-167,746.09	0.09
		Base	26.829061	827,435.08	21.390000	659,688.99	-167,746.09	0.09
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	102,053.000	Local	8.576698	875,277.77	10.500000	1,071,556.50	196,278.73	0.15
		Base	8.576698	875,277.77	10.500000	1,071,556.50	196,278.73	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
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	39,708.000	Local	27.988798	1,111,379.20	19.400000	770,335.20	-341,044.00	0.11
		Base	27.988798	1,111,379.20	19.400000	770,335.20	-341,044.00	0.11
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	41,750.000	Local	25.825105	1,078,198.13	29.260000	1,221,605.00	143,406.87	0.18
		Base	25.825105	1,078,198.13	29.260000	1,221,605.00	143,406.87	0.18
923454102	VERITIV CORP COMMON STOCK USD.01							
	10,812.000	Local	60.909099	658,549.18	108.550000	1,173,642.60	515,093.42	0.17
		Base	60.909099	658,549.18	108.550000	1,173,642.60	515,093.42	0.17
92346J108	VERICEL CORP COMMON STOCK							
	36,513.000	Local	49.396209	1,803,603.77	25.180000	919,397.34	-884,206.43	0.13
		Base	49.396209	1,803,603.77	25.180000	919,397.34	-884,206.43	0.13
92552R406	VIAD CORP COMMON STOCK USD1.5							
	15,956.000	Local	28.235846	450,531.16	27.610000	440,545.16	-9,986.00	0.06
		Base	28.235846	450,531.16	27.610000	440,545.16	-9,986.00	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	176,547.000	Local	9.442479	1,667,041.33	13.230000	2,335,716.81	668,675.48	0.34
		Base	9.442479	1,667,041.33	13.230000	2,335,716.81	668,675.48	0.34
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
	57,444.000	Local	23.195991	1,332,470.51	25.470000	1,463,098.68	130,628.17	0.21
		Base	23.195991	1,332,470.51	25.470000	1,463,098.68	130,628.17	0.21
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,443.000	Local	126.516642	688,630.08	171.020000	930,861.86	242,231.78	0.13
		Base	126.516642	688,630.08	171.020000	930,861.86	242,231.78	0.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	43,467.000	Local	20.582578	894,662.93	27.900000	1,212,729.30	318,066.37	0.17
		Base	20.582578	894,662.93	27.900000	1,212,729.30	318,066.37	0.17
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	195,643.000	Local	11.153666	2,182,136.63	18.840000	3,685,914.12	1,503,777.49	0.53
		Base	11.153666	2,182,136.63	18.840000	3,685,914.12	1,503,777.49	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
929236107	WD 40 CO COMMON STOCK USD.001							
	10,586.000	Local	108.863016	1,152,423.89	201.360000	2,131,596.96	979,173.07	0.31
		Base	108.863016	1,152,423.89	201.360000	2,131,596.96	979,173.07	0.31
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	50,163.000	Local	47.705786	2,393,065.32	40.090000	2,011,034.67	-382,030.65	0.29
		Base	47.705786	2,393,065.32	40.090000	2,011,034.67	-382,030.65	0.29
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	37,996.000	Local	13.368547	507,951.33	13.580000	515,985.68	8,034.35	0.07
		Base	13.368547	507,951.33	13.580000	515,985.68	8,034.35	0.07
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	23,619.000	Local	45.861204	1,083,195.77	96.340000	2,275,454.46	1,192,258.69	0.33
		Base	45.861204	1,083,195.77	96.340000	2,275,454.46	1,192,258.69	0.33
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	40,026.000	Local	20.381883	815,805.26	30.610000	1,225,195.86	409,390.60	0.18
		Base	20.381883	815,805.26	30.610000	1,225,195.86	409,390.60	0.18
939653101	WASHINGTON REIT REIT USD.01							
	67,747.000	Local	26.063813	1,765,745.11	21.310000	1,443,688.57	-322,056.54	0.21
		Base	26.063813	1,765,745.11	21.310000	1,443,688.57	-322,056.54	0.21
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	20,833.000	Local	51.753917	1,078,189.35	55.660000	1,159,564.78	81,375.43	0.17
		Base	51.753917	1,078,189.35	55.660000	1,159,564.78	81,375.43	0.17
966084204	WHITESTONE REIT REIT USD.001							
	35,799.000	Local	11.582874	414,655.29	10.750000	384,839.25	-29,816.04	0.06
		Base	11.582874	414,655.29	10.750000	384,839.25	-29,816.04	0.06
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	25,398.000	Local	29.740702	755,354.35	48.560000	1,233,326.88	477,972.53	0.18
		Base	29.740702	755,354.35	48.560000	1,233,326.88	477,972.53	0.18
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
	85,177.000	Local	7.077412	602,832.70	5.070000	431,847.39	-170,985.31	0.06
		Base	7.077412	602,832.70	5.070000	431,847.39	-170,985.31	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
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	62,561.000	Local	21.748133	1,360,584.92	20.160000	1,261,229.76	-99,355.16	0.18
		Base	21.748133	1,360,584.92	20.160000	1,261,229.76	-99,355.16	0.18
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	2,832.000	Local	95.879054	271,529.48	112.240000	317,863.68	46,334.20	0.05
		Base	95.879054	271,529.48	112.240000	317,863.68	46,334.20	0.05
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	48,831.000	Local	30.897328	1,508,747.40	20.460000	999,082.26	-509,665.14	0.14
		Base	30.897328	1,508,747.40	20.460000	999,082.26	-509,665.14	0.14
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	41,420.000	Local	16.069335	665,591.87	6.390000	264,673.80	-400,918.07	0.04
		Base	16.069335	665,591.87	6.390000	264,673.80	-400,918.07	0.04
98379L100	XPEL INC COMMON STOCK							
	12,838.000	Local	59.810469	767,846.80	45.930000	589,649.34	-178,197.46	0.08
		Base	59.810469	767,846.80	45.930000	589,649.34	-178,197.46	0.08
98390M103	XPERI HOLDING CORP COMMON STOCK							
	80,552.000	Local	22.073692	1,778,080.07	14.430000	1,162,365.36	-615,714.71	0.17
		Base	22.073692	1,778,080.07	14.430000	1,162,365.36	-615,714.71	0.17
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	88,613.000	Local	19.071391	1,689,973.21	14.530000	1,287,546.89	-402,426.32	0.18
		Base	19.071391	1,689,973.21	14.530000	1,287,546.89	-402,426.32	0.18
98401F105	XENCOR INC COMMON STOCK USD.01							
	46,140.000	Local	38.358720	1,769,871.35	27.370000	1,262,851.80	-507,019.55	0.18
		Base	38.358720	1,769,871.35	27.370000	1,262,851.80	-507,019.55	0.18
985817105	YELP INC COMMON STOCK USD.000001							
	51,614.000	Local	28.719100	1,482,307.63	27.770000	1,433,320.78	-48,986.85	0.21
		Base	28.719100	1,482,307.63	27.770000	1,433,320.78	-48,986.85	0.21
98888T107	ZIMVIE INC COMMON STOCK USD.01							
	16,168.000	Local	24.029229	388,504.57	16.010000	258,849.68	-129,654.89	0.04
		Base	24.029229	388,504.57	16.010000	258,849.68	-129,654.89	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
989817101	ZUMIEZ INC COMMON STOCK							
	12,802.000	Local	27.893799	357,096.41	26.000000	332,852.00	-24,244.41	0.05
		Base	27.893799	357,096.41	26.000000	332,852.00	-24,244.41	0.05
98986M103	ZYNEX INC COMMON STOCK USD.001							
	17,246.000	Local	17.822243	307,362.41	7.980000	137,623.08	-169,739.33	0.02
		Base	17.822243	307,362.41	7.980000	137,623.08	-169,739.33	0.02
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	49,667.000	Local	30.191611	1,499,526.73	55.790000	2,770,921.93	1,271,395.20	0.40
		Base	30.191611	1,499,526.73	55.790000	2,770,921.93	1,271,395.20	0.40
G3323L100	FABRINET COMMON STOCK USD.01							
	28,505.000	Local	45.259514	1,290,122.46	81.100000	2,311,755.50	1,021,633.04	0.33
		Base	45.259514	1,290,122.46	81.100000	2,311,755.50	1,021,633.04	0.33
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	25,939.000	Local	31.573148	818,975.88	29.530000	765,978.67	-52,997.21	0.11
		Base	31.573148	818,975.88	29.530000	765,978.67	-52,997.21	0.11
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	22,186.000	Local	27.544126	611,093.99	25.980000	576,392.28	-34,701.71	0.08
		Base	27.544126	611,093.99	25.980000	576,392.28	-34,701.71	0.08
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	29,020.000	Local	33.783686	980,402.57	24.780000	719,115.60	-261,286.97	0.10
		Base	33.783686	980,402.57	24.780000	719,115.60	-261,286.97	0.10
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
	16,781.000	Local	38.670309	648,926.46	33.340000	559,478.54	-89,447.92	0.08
		Base	38.670309	648,926.46	33.340000	559,478.54	-89,447.92	0.08
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	6,856.000	Local	112.260597	769,658.65	133.900000	918,018.40	148,359.75	0.13
		Base	112.260597	769,658.65	133.900000	918,018.40	148,359.75	0.13
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	36,723.000	Local	27.113070	995,673.28	53.460000	1,963,211.58	967,538.30	0.28
		Base	27.113070	995,673.28	53.460000	1,963,211.58	967,538.30	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
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	67,042.000	Local	12.170096	815,907.57	5.420000	363,367.64	-452,539.93	0.05
		Base	12.170096	815,907.57	5.420000	363,367.64	-452,539.93	0.05
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	36,635.000	Local	23.064512	844,968.41	16.370000	599,714.95	-245,253.46	0.09
		Base	23.064512	844,968.41	16.370000	599,714.95	-245,253.46	0.09
G9059U107	TRINSEO PLC COMMON STOCK							
	52,706.000	Local	41.872738	2,206,944.53	38.460000	2,027,072.76	-179,871.77	0.29
		Base	41.872738	2,206,944.53	38.460000	2,027,072.76	-179,871.77	0.29
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	35,884.000	Local	19.097373	685,290.14	19.810000	710,862.04	25,571.90	0.10
		Base	19.097373	685,290.14	19.810000	710,862.04	25,571.90	0.10
N90064101	UNIQURE NV COMMON STOCK EUR.05							
	28,195.000	Local	26.703995	752,919.13	18.640000	525,554.80	-227,364.33	0.08
		Base	26.703995	752,919.13	18.640000	525,554.80	-227,364.33	0.08
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	21,462.000	Local	12.845782	275,696.18	15.200000	326,222.40	50,526.22	0.05
		Base	12.845782	275,696.18	15.200000	326,222.40	50,526.22	0.05
US DOLLAR Total								
	25,586,135.000	Local		610,009,187.57		691,092,349.41	81,083,161.84	99.19
		Base		610,009,187.57		691,092,349.41	81,083,161.84	99.19
EQUITY Total								
	25,586,135.000	Base		610,009,187.57		691,092,349.41	81,083,161.84	99.19

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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
FUND Total								
		31,223,782.120	Base	615,646,834.69		696,729,996.53	81,083,161.84	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								
			-52,249.640	1.000000	-52,249.64	1.000000	-52,249.64	0.00	0.00
		Base		1.000000	-52,249.64	1.000000	-52,249.64	0.00	0.00
US DOLLAR Total									
			-52,249.640		-52,249.64		-52,249.64	0.00	0.00
		Base			-52,249.64		-52,249.64	0.00	0.00
CASH Total									
			-52,249.640	Base	-52,249.64		-52,249.64	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3JD3	AT+T INC					1.300000	13 Sep 2022		
			15,000,000.000	Local	99.732778	14,959,916.67	99.732778	14,959,916.67	0.00	0.59
		Base		99.732778	14,959,916.67	99.732778	14,959,916.67	0.00	0.59
0347M3GF5	ANGLESEA FDG PLC + ANG					0.710000	15 Jul 2022		
			15,000,000.000	Local	99.972389	14,995,858.33	99.972389	14,995,858.33	0.00	0.59
		Base		99.972389	14,995,858.33	99.972389	14,995,858.33	0.00	0.59
05253CKB1	AUST + NEW ZEA					0.230000	11 Oct 2022		
			10,000,000.000	Local	99.934833	9,993,483.33	99.348900	9,934,890.00	-58,593.33	0.39
		Base		99.934833	9,993,483.33	99.348900	9,934,890.00	-58,593.33	0.39
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
			10,000,000.000	Local	98.133111	9,813,311.11	97.744500	9,774,450.00	-38,861.11	0.39
		Base		98.133111	9,813,311.11	97.744500	9,774,450.00	-38,861.11	0.39
17177MKR2	CIESCO LLC					2.500000	25 Oct 2022		
			5,000,000.000	Local	99.194444	4,959,722.22	99.187500	4,959,375.00	-347.22	0.20
		Base		99.194444	4,959,722.22	99.187500	4,959,375.00	-347.22	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
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	12,000,000.000	Local	99.931000	11,991,720.00	99.258400	11,911,008.00	-80,712.00	0.47
		Base	99.931000	11,991,720.00	99.258400	11,911,008.00	-80,712.00	0.47
17327BR56	CITIGROUP GLOBAL MKTS INC S				2.230000	05 Apr 2023		
	10,000,000.000	Local	98.277945	9,827,794.45	97.467100	9,746,710.00	-81,084.45	0.39
		Base	98.277945	9,827,794.45	97.467100	9,746,710.00	-81,084.45	0.39
2063C1HV5	CONCORD MIN CPTL CO				1.430000	29 Aug 2022		
	15,000,000.000	Local	99.765639	14,964,845.83	99.765639	14,964,845.83	0.00	0.59
		Base	99.765639	14,964,845.83	99.765639	14,964,845.83	0.00	0.59
2284K1GM9	CROWN POINT CAP CO.				1.220000	21 Jul 2022		
	10,000,000.000	Local	99.932222	9,993,222.22	99.932222	9,993,222.22	0.00	0.40
		Base	99.932222	9,993,222.22	99.932222	9,993,222.22	0.00	0.40
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	10,000,000.000	Local	99.919889	9,991,988.89	99.299000	9,929,900.00	-62,088.89	0.39
		Base	99.919889	9,991,988.89	99.299000	9,929,900.00	-62,088.89	0.39
2284K1KE2	CROWN POINT CAP CO.				0.280000	14 Oct 2022		
	10,000,000.000	Local	99.918333	9,991,833.33	99.719200	9,971,920.00	-19,913.33	0.40
		Base	99.918333	9,991,833.33	99.719200	9,971,920.00	-19,913.33	0.40
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	10,000,000.000	Local	99.951444	9,995,144.44	99.951444	9,995,144.44	0.00	0.40
		Base	99.951444	9,995,144.44	99.951444	9,995,144.44	0.00	0.40
26244JGK9	DUKE ENERGY CORP				1.930000	19 Jul 2022		
	20,000,000.000	Local	99.903500	19,980,700.00	99.903500	19,980,700.00	0.00	0.79
		Base	99.903500	19,980,700.00	99.903500	19,980,700.00	0.00	0.79
26244JGN3	DUKE ENERGY CORP				1.940000	22 Jul 2022		
	10,000,000.000	Local	99.886833	9,988,683.34	99.886833	9,988,683.34	0.00	0.40
		Base	99.886833	9,988,683.34	99.886833	9,988,683.34	0.00	0.40
38346MGN8	GOTHAM FDG CORP				1.150000	22 Jul 2022		
	15,000,000.000	Local	99.932917	14,989,937.50	99.932917	14,989,937.50	0.00	0.59
		Base	99.932917	14,989,937.50	99.932917	14,989,937.50	0.00	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MH15	GOTHAM FDG CORP					1.400000	01 Aug 2022		
		Local	10,000,000.000	99.879444	9,987,944.44	99.879444	9,987,944.44	0.00	0.40
		Base		99.879444	9,987,944.44	99.879444	9,987,944.44	0.00	0.40
40060XJF8	GTA FDG LLC DISC					1.480000	15 Sep 2022		
		Local	10,000,000.000	99.687556	9,968,755.55	99.687556	9,968,755.55	0.00	0.39
		Base		99.687556	9,968,755.55	99.687556	9,968,755.55	0.00	0.39
41282KGN2	HARLEY DAVIDSON FND CP					1.660000	22 Jul 2022		
		Local	15,000,000.000	99.903167	14,985,475.00	99.903167	14,985,475.00	0.00	0.59
		Base		99.903167	14,985,475.00	99.903167	14,985,475.00	0.00	0.59
43851UL76	HONEYWELL INTERNATN					0.205000	07 Nov 2022		
		Local	15,000,000.000	99.926542	14,988,981.25	99.793200	14,968,980.00	-20,001.25	0.59
		Base		99.926542	14,988,981.25	99.793200	14,968,980.00	-20,001.25	0.59
4499929H1	ILA FINANCIAL SQUARE GOVT					1.365830	31 Dec 2030		
		Local	25,677,391.170	100.000000	25,677,391.17	100.000000	25,677,391.17	0.00	1.02
		Base		100.000000	25,677,391.17	100.000000	25,677,391.17	0.00	1.02
52953BH30	LEXINGTN PKR CAP CO LL					1.300000	03 Aug 2022		
		Local	12,700,000.000	99.880833	12,684,865.83	99.880833	12,684,865.83	0.00	0.50
		Base		99.880833	12,684,865.83	99.880833	12,684,865.83	0.00	0.50
53127UKC3	LIBERTY FUNDING LLC					2.500000	12 Oct 2022		
		Local	15,000,000.000	99.284722	14,892,708.34	99.277700	14,891,655.00	-1,053.34	0.59
		Base		99.284722	14,892,708.34	99.277700	14,891,655.00	-1,053.34	0.59
62455BJD8	MOUNTCLIFF					0.460000	13 Sep 2022		
		Local	15,000,000.000	99.905444	14,985,816.66	99.905444	14,985,816.66	0.00	0.59
		Base		99.905444	14,985,816.66	99.905444	14,985,816.66	0.00	0.59
85520MH22	STARBIRD FDG. CORP					1.370000	02 Aug 2022		
		Local	15,000,000.000	99.878222	14,981,733.33	99.878222	14,981,733.33	0.00	0.59
		Base		99.878222	14,981,733.33	99.878222	14,981,733.33	0.00	0.59
92646LG12	VICTORY RECEIVABLES					1.000000	01 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.59
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022		
	26,000,000.000	Local	99.910444	25,976,715.55	99.288700	25,815,062.00	-161,653.55	1.02
		Base	99.910444	25,976,715.55	99.288700	25,815,062.00	-161,653.55	1.02
US DOLLAR Total								
	351,377,391.170	Local		350,568,548.78		350,044,240.31	-524,308.47	13.87
		Base		350,568,548.78		350,044,240.31	-524,308.47	13.87
CASH EQUIVALENT Total								
	351,377,391.170	Base		350,568,548.78		350,044,240.31	-524,308.47	13.87
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	113.910000	32,261,818.02	-4,033,181.95	1.28
		Base	128.150355	36,294,999.97	113.910000	32,261,818.02	-4,033,181.95	1.28
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	52,100.000	Local	27.099445	1,411,881.07	26.350000	1,372,835.00	-39,046.07	0.05
		Base	27.099445	1,411,881.07	26.350000	1,372,835.00	-39,046.07	0.05
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.24
US DOLLAR Total								
	6,335,322.000	Local		43,706,881.04		39,634,653.02	-4,072,228.02	1.57
		Base		43,706,881.04		39,634,653.02	-4,072,228.02	1.57
EQUITY Total								
	6,335,322.000	Base		43,706,881.04		39,634,653.02	-4,072,228.02	1.57
FIXED INCOME								

& 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
US DOLLAR							Exchange Rate: 1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.928795	7,494,659.63	90.327893	6,774,591.98	-720,067.65	0.27
		Base	99.928795	7,494,659.63	90.327893	6,774,591.98	-720,067.65	0.27
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.167364	10,222,079.51	98.231356	10,024,509.88	-197,569.63	0.40
		Base	100.167364	10,222,079.51	98.231356	10,024,509.88	-197,569.63	0.40
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	98.858387	9,947,130.90	-101,551.04	0.39
		Base	99.867640	10,048,681.94	98.858387	9,947,130.90	-101,551.04	0.39
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.629747	9,962,974.68	81.365417	8,136,541.70	-1,826,432.98	0.32
		Base	99.629747	9,962,974.68	81.365417	8,136,541.70	-1,826,432.98	0.32
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	10,000,000.000	Local	99.989821	9,998,982.11	90.093740	9,009,374.00	-989,608.11	0.36
		Base	99.989821	9,998,982.11	90.093740	9,009,374.00	-989,608.11	0.36
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	101.726004	5,086,300.22	100.630500	5,031,525.00	-54,775.22	0.20
		Base	101.726004	5,086,300.22	100.630500	5,031,525.00	-54,775.22	0.20
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	10,000,000.000	Local	99.939119	9,993,911.91	91.971107	9,197,110.70	-796,801.21	0.36
		Base	99.939119	9,993,911.91	91.971107	9,197,110.70	-796,801.21	0.36
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25				0.250000	12 May 2023		
	18,000,000.000	Local	99.993959	17,998,912.60	97.914920	17,624,685.60	-374,227.00	0.70
		Base	99.993959	17,998,912.60	97.914920	17,624,685.60	-374,227.00	0.70
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.909283	9,990,928.28	95.156881	9,515,688.10	-475,240.18	0.38
		Base	99.909283	9,990,928.28	95.156881	9,515,688.10	-475,240.18	0.38
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.807710	4,990,385.50	132.807000	6,640,350.00	1,649,964.50	0.26

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.807710	4,990,385.50	132.807000	6,640,350.00	1,649,964.50	0.26
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				2.202860	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.070976	10,007,097.60	7,097.60	0.40
		Base	100.000000	10,000,000.00	100.070976	10,007,097.60	7,097.60	0.40
025816CJ6	AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR				0.529981	03 Nov 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.034226	9,903,422.60	-96,577.40	0.39
		Base	100.000000	10,000,000.00	99.034226	9,903,422.60	-96,577.40	0.39
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				1.554320	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	96.510276	13,511,438.64	-488,561.36	0.54
		Base	100.000000	14,000,000.00	96.510276	13,511,438.64	-488,561.36	0.54
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.644000	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.009620	4,000,384.80	384.80	0.16
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.009620	4,000,384.80	384.80	0.16
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.959764	2,998,792.91	110.717744	3,321,532.32	322,739.41	0.13
		Base	99.959764	2,998,792.91	110.717744	3,321,532.32	322,739.41	0.13
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	98.268430	7,415,335.76	87.888796	6,632,088.55	-783,247.21	0.26
		Base	98.268430	7,415,335.76	87.888796	6,632,088.55	-783,247.21	0.26
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.929745	4,996,487.26	90.462746	4,523,137.30	-473,349.96	0.18
		Base	99.929745	4,996,487.26	90.462746	4,523,137.30	-473,349.96	0.18
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.837524	4,991,876.21	93.965804	4,698,290.20	-293,586.01	0.19
		Base	99.837524	4,991,876.21	93.965804	4,698,290.20	-293,586.01	0.19
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.997525	9,999,752.53	97.037658	9,703,765.80	-295,986.73	0.38
		Base	99.997525	9,999,752.53	97.037658	9,703,765.80	-295,986.73	0.38
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	88.347163	13,252,074.45	-1,747,925.55	0.52

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		Base	100.000000	15,000,000.00	88.347163	13,252,074.45	-1,747,925.55	0.52
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	10,500,000.000	Local	108.283739	11,369,792.57	97.540522	10,241,754.81	-1,128,037.76	0.41
		Base	108.283739	11,369,792.57	97.540522	10,241,754.81	-1,128,037.76	0.41
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	15,000,000.000	Local	99.956092	14,993,413.76	99.692618	14,953,892.70	-39,521.06	0.59
		Base	99.956092	14,993,413.76	99.692618	14,953,892.70	-39,521.06	0.59
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	101.373137	5,068,656.85	96.146819	4,807,340.95	-261,315.90	0.19
		Base	101.373137	5,068,656.85	96.146819	4,807,340.95	-261,315.90	0.19
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.971177	14,995,676.59	98.992710	14,848,906.50	-146,770.09	0.59
		Base	99.971177	14,995,676.59	98.992710	14,848,906.50	-146,770.09	0.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.996232	14,999,434.73	99.728466	14,959,269.90	-40,164.83	0.59
		Base	99.996232	14,999,434.73	99.728466	14,959,269.90	-40,164.83	0.59
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.966670	2,999,000.10	98.102624	2,943,078.72	-55,921.38	0.12
		Base	99.966670	2,999,000.10	98.102624	2,943,078.72	-55,921.38	0.12
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.939387	9,993,938.73	87.177347	8,717,734.70	-1,276,204.03	0.35
		Base	99.939387	9,993,938.73	87.177347	8,717,734.70	-1,276,204.03	0.35
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	98.804662	29,641,398.60	-358,601.40	1.17
		Base	100.000000	30,000,000.00	98.804662	29,641,398.60	-358,601.40	1.17
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	115.727693	5,786,384.63	93.656252	4,682,812.60	-1,103,572.03	0.19
		Base	115.727693	5,786,384.63	93.656252	4,682,812.60	-1,103,572.03	0.19
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	92.536980	4,626,849.00	-373,151.00	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
		Base	100.000000	5,000,000.00	92.536980	4,626,849.00	-373,151.00	0.18
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	11,526,836.950	Local	95.482380	11,006,098.31	87.778020	10,118,029.24	-888,069.07	0.40
Original Face:	15,000,000.000	Base	95.482380	11,006,098.31	87.778020	10,118,029.24	-888,069.07	0.40
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	9,481,115.690	Local	98.116874	9,302,574.32	89.587480	8,493,892.62	-808,681.70	0.34
Original Face:	10,000,000.000	Base	98.116874	9,302,574.32	89.587480	8,493,892.62	-808,681.70	0.34
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,995,432.040	Local	95.284919	4,759,893.39	88.658010	4,428,850.64	-331,042.75	0.18
Original Face:	5,000,000.000	Base	95.284919	4,759,893.39	88.658010	4,428,850.64	-331,042.75	0.18
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.065702	3,368,168.18	98.653860	3,255,577.38	-112,590.80	0.13
Original Face:	3,300,000.000	Base	102.065702	3,368,168.18	98.653860	3,255,577.38	-112,590.80	0.13
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	100.068680	0.01	8.73	0.00
		Base	-87,200.000000	-8.72	100.068680	0.01	8.73	0.00
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.39
		Base	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.39
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.631105	2,988,933.16	83.339243	2,500,177.29	-488,755.87	0.10
		Base	99.631105	2,988,933.16	83.339243	2,500,177.29	-488,755.87	0.10
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	15,000,000.000	Local	99.981009	14,997,151.37	97.543282	14,631,492.30	-365,659.07	0.58
		Base	99.981009	14,997,151.37	97.543282	14,631,492.30	-365,659.07	0.58
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	20,000,000.000	Local	100.138233	20,027,646.67	97.244213	19,448,842.60	-578,804.07	0.77
		Base	100.138233	20,027,646.67	97.244213	19,448,842.60	-578,804.07	0.77
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	97.570047	9,757,004.70	-242,995.30	0.39

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		Base	100.000000	10,000,000.00	97.570047	9,757,004.70	-242,995.30	0.39
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.095344	2,001,906.88	1,906.88	0.08
		Base	100.000000	2,000,000.00	100.095344	2,001,906.88	1,906.88	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
	10,000,000.000	Local	106.867831	10,686,783.05	93.580249	9,358,024.90	-1,328,758.15	0.37
		Base	106.867831	10,686,783.05	93.580249	9,358,024.90	-1,328,758.15	0.37
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				2.052140	14 May 2029		
	10,000,000.000	Local	101.680332	10,168,033.20	98.480190	9,848,019.00	-320,014.20	0.39
Original Face:	10,000,000.000	Base	101.680332	10,168,033.20	98.480190	9,848,019.00	-320,014.20	0.39
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				1.357338	06 Oct 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	91.643039	13,746,455.85	-1,253,544.15	0.54
		Base	100.000000	15,000,000.00	91.643039	13,746,455.85	-1,253,544.15	0.54
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	5,000,000.000	Local	102.322695	5,116,134.76	97.474470	4,873,723.50	-242,411.26	0.19
Original Face:	5,000,000.000	Base	102.322695	5,116,134.76	97.474470	4,873,723.50	-242,411.26	0.19
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.800156	9,980,015.56	111.351918	11,135,191.80	1,155,176.24	0.44
		Base	99.800156	9,980,015.56	111.351918	11,135,191.80	1,155,176.24	0.44
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	100.911315	8,469,486.64	98.881962	8,299,163.07	-170,323.57	0.33
		Base	100.911315	8,469,486.64	98.881962	8,299,163.07	-170,323.57	0.33
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45				1.450000	15 Apr 2026		
	5,000,000.000	Local	99.967018	4,998,350.91	90.536013	4,526,800.65	-471,550.26	0.18
		Base	99.967018	4,998,350.91	90.536013	4,526,800.65	-471,550.26	0.18
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.750293	12,967,538.15	84.495869	10,984,462.97	-1,983,075.18	0.44
		Base	99.750293	12,967,538.15	84.495869	10,984,462.97	-1,983,075.18	0.44
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				2.108860	30 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	100.081164	15,012,174.60	12,174.60	0.59

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		Base	100.000000	15,000,000.00	100.081164	15,012,174.60	12,174.60	0.59
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	94.916439	4,745,821.95	-254,178.05	0.19
		Base	100.000000	5,000,000.00	94.916439	4,745,821.95	-254,178.05	0.19
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	31,927.150	Local	100.118363	31,964.94	106.848040	34,113.53	2,148.59	0.00
Original Face:	5,000,000.000	Base	100.118363	31,964.94	106.848040	34,113.53	2,148.59	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,333,919.900	Local	91.581699	1,221,626.51	94.452278	1,259,917.73	38,291.22	0.05
Original Face:	10,000,000.000	Base	91.581699	1,221,626.51	94.452278	1,259,917.73	38,291.22	0.05
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	210,433.170	Local	101.301525	213,172.01	102.393519	215,469.93	2,297.92	0.01
Original Face:	5,085,000.000	Base	101.301525	213,172.01	102.393519	215,469.93	2,297.92	0.01
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	955,238.050	Local	102.361296	977,794.05	101.597809	970,500.93	-7,293.12	0.04
Original Face:	5,000,000.000	Base	102.361296	977,794.05	101.597809	970,500.93	-7,293.12	0.04
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	892,827.400	Local	106.398428	949,954.32	102.001945	910,701.31	-39,253.01	0.04
Original Face:	5,000,000.000	Base	106.398428	949,954.32	102.001945	910,701.31	-39,253.01	0.04
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	1,582,567.770	Local	102.552124	1,622,956.86	98.430573	1,557,730.52	-65,226.34	0.06
Original Face:	7,000,000.000	Base	102.552124	1,622,956.86	98.430573	1,557,730.52	-65,226.34	0.06
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	1,045,408.720	Local	100.753708	1,053,288.05	97.994998	1,024,448.25	-28,839.80	0.04
Original Face:	3,550,000.000	Base	100.753708	1,053,288.05	97.994998	1,024,448.25	-28,839.80	0.04
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	1,065,245.600	Local	102.669553	1,093,682.90	99.751798	1,062,601.64	-31,081.26	0.04
Original Face:	5,000,000.000	Base	102.669553	1,093,682.90	99.751798	1,062,601.64	-31,081.26	0.04
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	624,027.150	Local	103.850066	648,052.61	107.245307	669,239.83	21,187.22	0.03

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Original Face:	10,300,000.000	Base	103.850066	648,052.61	107.245307	669,239.83	21,187.22	0.03
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	362,993.610	Local	99.708706	361,936.23	105.217045	381,931.15	19,994.92	0.02
Original Face:	14,598,876.000	Base	99.708706	361,936.23	105.217045	381,931.15	19,994.92	0.02
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	339,202.940	Local	99.701261	338,189.61	104.507187	354,491.45	16,301.84	0.01
Original Face:	11,774,977.000	Base	99.701261	338,189.61	104.507187	354,491.45	16,301.84	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	182,449.720	Local	99.655313	181,820.84	103.933056	189,625.57	7,804.73	0.01
Original Face:	3,598,890.000	Base	99.655313	181,820.84	103.933056	189,625.57	7,804.73	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	80,547.380	Local	99.723728	80,324.85	104.339564	84,042.79	3,717.94	0.00
Original Face:	6,241,535.000	Base	99.723728	80,324.85	104.339564	84,042.79	3,717.94	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	103,575.150	Local	100.176838	103,758.31	104.850836	108,599.41	4,841.10	0.00
Original Face:	5,000,000.000	Base	100.176838	103,758.31	104.850836	108,599.41	4,841.10	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	181,131.150	Local	100.674633	182,353.12	106.360192	192,651.44	10,298.32	0.01
Original Face:	5,000,000.000	Base	100.674633	182,353.12	106.360192	192,651.44	10,298.32	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	155,451.750	Local	100.458728	156,164.85	106.927052	166,219.97	10,055.12	0.01
Original Face:	5,000,000.000	Base	100.458728	156,164.85	106.927052	166,219.97	10,055.12	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.356000	01 Jan 2037		
	405,963.180	Local	102.955371	417,960.90	103.356889	419,590.91	1,630.01	0.02
Original Face:	6,000,000.000	Base	102.955371	417,960.90	103.356889	419,590.91	1,630.01	0.02
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.028000	01 Oct 2036		
	373,243.050	Local	102.903722	384,080.99	102.280512	381,754.90	-2,326.09	0.02
Original Face:	5,000,000.000	Base	102.903722	384,080.99	102.280512	381,754.90	-2,326.09	0.02
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,409,587.710	Local	99.946289	1,408,830.60	98.645657	1,390,497.06	-18,333.54	0.06

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Original Face:	8,208,821.000	Base	99.946289	1,408,830.60	98.645657	1,390,497.06	-18,333.54	0.06
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	91.335826	9,133,582.60	-866,417.40	0.36
		Base	100.000000	10,000,000.00	91.335826	9,133,582.60	-866,417.40	0.36
3130ALRG1	FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125				0.125000	17 Mar 2023		
	20,000,000.000	Local	99.960919	19,992,183.81	98.213351	19,642,670.20	-349,513.61	0.78
		Base	99.960919	19,992,183.81	98.213351	19,642,670.20	-349,513.61	0.78
3130AMR53	FEDERAL HOME LOAN BANK BONDS 12/24 0.62				0.620000	09 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	94.273749	9,427,374.90	-572,625.10	0.37
		Base	100.000000	10,000,000.00	94.273749	9,427,374.90	-572,625.10	0.37
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.417219	4,920,860.95	-79,139.05	0.19
		Base	100.000000	5,000,000.00	98.417219	4,920,860.95	-79,139.05	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	1,202,504.100	Local	103.079301	1,239,532.82	99.251247	1,193,500.31	-46,032.51	0.05
Original Face:	5,000,000.000	Base	103.079301	1,239,532.82	99.251247	1,193,500.31	-46,032.51	0.05
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	1,362,405.050	Local	109.213576	1,487,931.27	102.396014	1,395,048.47	-92,882.80	0.06
Original Face:	7,231,153.000	Base	109.213576	1,487,931.27	102.396014	1,395,048.47	-92,882.80	0.06
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,884,178.860	Local	99.927407	1,882,811.07	95.389938	1,797,317.05	-85,494.02	0.07
Original Face:	8,000,000.000	Base	99.927407	1,882,811.07	95.389938	1,797,317.05	-85,494.02	0.07
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	1,514,484.000	Local	102.794709	1,556,809.42	102.117661	1,546,555.64	-10,253.78	0.06
Original Face:	6,000,000.000	Base	102.794709	1,556,809.42	102.117661	1,546,555.64	-10,253.78	0.06
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	1,658,756.250	Local	100.398974	1,665,374.25	97.995016	1,625,498.45	-39,875.80	0.06
Original Face:	5,000,000.000	Base	100.398974	1,665,374.25	97.995016	1,625,498.45	-39,875.80	0.06
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	105.285495	5,264,274.77	106.120658	5,306,032.90	41,758.13	0.21

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		Base	105.285495	5,264,274.77	106.120658	5,306,032.90	41,758.13	0.21
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	104.145913	5,207,295.67	104.815395	5,240,769.75	33,474.08	0.21
		Base	104.145913	5,207,295.67	104.815395	5,240,769.75	33,474.08	0.21
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	114.587151	4,858,495.21	90.547805	3,839,226.93	-1,019,268.28	0.15
		Base	114.587151	4,858,495.21	90.547805	3,839,226.93	-1,019,268.28	0.15
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45				1.450000	11 Jun 2030		
	4,000,000.000	Local	86.212942	3,448,517.67	85.143904	3,405,756.16	-42,761.51	0.13
		Base	86.212942	3,448,517.67	85.143904	3,405,756.16	-42,761.51	0.13
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	88.120369	3,084,212.90	87.294757	3,055,316.50	-28,896.40	0.12
		Base	88.120369	3,084,212.90	87.294757	3,055,316.50	-28,896.40	0.12
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	88.702385	3,344,966.94	88.288867	3,329,373.17	-15,593.77	0.13
		Base	88.702385	3,344,966.94	88.288867	3,329,373.17	-15,593.77	0.13
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	87.201055	2,733,753.07	87.117143	2,731,122.43	-2,630.64	0.11
		Base	87.201055	2,733,753.07	87.117143	2,731,122.43	-2,630.64	0.11
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	100.000000	9,000,000.00	86.275674	7,764,810.66	-1,235,189.34	0.31
		Base	100.000000	9,000,000.00	86.275674	7,764,810.66	-1,235,189.34	0.31
3133EMYX4	FEDERAL FARM CREDIT BANK BONDS 05/23 0.125				0.125000	10 May 2023		
	7,000,000.000	Local	99.945118	6,996,158.25	97.706095	6,839,426.65	-156,731.60	0.27
		Base	99.945118	6,996,158.25	97.706095	6,839,426.65	-156,731.60	0.27
3133ENCN8	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				1.545000	30 Nov 2023		
	10,000,000.000	Local	99.985687	9,998,568.70	99.984459	9,998,445.90	-122.80	0.40
		Base	99.985687	9,998,568.70	99.984459	9,998,445.90	-122.80	0.40
3133ENDJ6	FEDERAL FARM CREDIT BANK BONDS 11/24 VAR				1.600000	08 Nov 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.932101	9,993,210.10	-6,789.90	0.40

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		Base	100.000000	10,000,000.00	99.932101	9,993,210.10	-6,789.90	0.40
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	90.655517	5,193,654.57	87.430856	5,008,913.74	-184,740.83	0.20
		Base	90.655517	5,193,654.57	87.430856	5,008,913.74	-184,740.83	0.20
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	90.260793	6,408,516.29	88.167976	6,259,926.30	-148,589.99	0.25
		Base	90.260793	6,408,516.29	88.167976	6,259,926.30	-148,589.99	0.25
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	131.321356	6,566,067.78	123.864660	6,193,233.00	-372,834.78	0.25
		Base	131.321356	6,566,067.78	123.864660	6,193,233.00	-372,834.78	0.25
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.759171	4,987,958.54	91.910328	4,595,516.40	-392,442.14	0.18
		Base	99.759171	4,987,958.54	91.910328	4,595,516.40	-392,442.14	0.18
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.616963	25 Mar 2052		
	302,288.060	Local	108.241890	327,202.31	105.755370	319,685.86	-7,516.45	0.01
Original Face:	4,261,779.000	Base	108.241890	327,202.31	105.755370	319,685.86	-7,516.45	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	604,144.150	Local	103.115475	622,966.11	100.285830	605,870.98	-17,095.13	0.02
Original Face:	5,000,000.000	Base	103.115475	622,966.11	100.285830	605,870.98	-17,095.13	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	3,973,583.400	Local	98.475683	3,913,013.41	95.267950	3,785,551.45	-127,461.96	0.15
Original Face:	30,000,000.000	Base	98.475683	3,913,013.41	95.267950	3,785,551.45	-127,461.96	0.15
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	730,440.250	Local	101.154216	738,871.11	97.236470	710,254.31	-28,616.80	0.03
Original Face:	5,000,000.000	Base	101.154216	738,871.11	97.236470	710,254.31	-28,616.80	0.03
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,134,003.180	Local	99.932932	1,133,242.63	96.311070	1,092,170.60	-41,072.03	0.04
Original Face:	6,000,000.000	Base	99.932932	1,133,242.63	96.311070	1,092,170.60	-41,072.03	0.04
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	984,229.600	Local	99.380852	978,135.76	97.372560	958,369.56	-19,766.20	0.04

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Original Face:	5,000,000.000	Base	99.380852	978,135.76	97.372560	958,369.56	-19,766.20	0.04
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	590,256.540	Local	100.744968	594,653.76	97.524170	575,642.79	-19,010.97	0.02
Original Face:	6,000,000.000	Base	100.744968	594,653.76	97.524170	575,642.79	-19,010.97	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				1.973570	25 Apr 2038		
	964,057.400	Local	99.877602	962,877.41	99.417870	958,445.33	-4,432.08	0.04
Original Face:	5,000,000.000	Base	99.877602	962,877.41	99.417870	958,445.33	-4,432.08	0.04
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	361,988.900	Local	105.263476	381,042.10	100.593780	364,138.32	-16,903.78	0.01
Original Face:	5,000,000.000	Base	105.263476	381,042.10	100.593780	364,138.32	-16,903.78	0.01
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	704,563.820	Local	101.875623	717,778.78	100.226640	706,160.64	-11,618.14	0.03
Original Face:	1,750,000.000	Base	101.875623	717,778.78	100.226640	706,160.64	-11,618.14	0.03
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	2,879,049.330	Local	94.830304	2,730,211.22	99.405430	2,861,931.37	131,720.15	0.11
Original Face:	3,651,802.000	Base	94.830304	2,730,211.22	99.405430	2,861,931.37	131,720.15	0.11
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	458,394.550	Local	101.423494	464,919.77	99.784090	457,404.83	-7,514.94	0.02
Original Face:	8,500,000.000	Base	101.423494	464,919.77	99.784090	457,404.83	-7,514.94	0.02
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	153,594.450	Local	102.412828	157,300.42	99.760720	153,226.93	-4,073.49	0.01
Original Face:	5,000,000.000	Base	102.412828	157,300.42	99.760720	153,226.93	-4,073.49	0.01
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	613,347.250	Local	101.911258	625,069.90	99.494380	610,246.04	-14,823.86	0.02
Original Face:	5,000,000.000	Base	101.911258	625,069.90	99.494380	610,246.04	-14,823.86	0.02
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	560,846.250	Local	101.538343	569,473.99	99.604690	558,629.17	-10,844.82	0.02
Original Face:	5,000,000.000	Base	101.538343	569,473.99	99.604690	558,629.17	-10,844.82	0.02
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	760,620.660	Local	101.796664	774,286.46	99.535380	757,086.66	-17,199.80	0.03

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Original Face:		Base	6,000,000.000	101.796664	774,286.46	99.535380	757,086.66	-17,199.80	0.03
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	1,510,933.000	102.278073	1,545,353.15	100.221420	1,514,278.51	-31,074.64	0.06
Original Face:		Base	9,284,523.000	102.278073	1,545,353.15	100.221420	1,514,278.51	-31,074.64	0.06
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	86.057824	911,705.59	100.000000	1,059,410.46	147,704.87	0.04
Original Face:		Base	6,000,000.000	86.057824	911,705.59	100.000000	1,059,410.46	147,704.87	0.04
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	101.815180	10,886,357.00	97.705070	10,446,892.82	-439,464.18	0.41
Original Face:		Base	10,692,273.000	101.815180	10,886,357.00	97.705070	10,446,892.82	-439,464.18	0.41
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	71,366.550	101.889947	72,715.34	99.944560	71,326.98	-1,388.36	0.00
Original Face:		Base	15,000,000.000	101.889947	72,715.34	99.944560	71,326.98	-1,388.36	0.00
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	521,564.780	104.376687	544,392.04	100.244120	522,838.02	-21,554.02	0.02
Original Face:		Base	11,000,000.000	104.376687	544,392.04	100.244120	522,838.02	-21,554.02	0.02
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	349,858.830	101.922753	356,585.75	99.894130	349,488.43	-7,097.32	0.01
Original Face:		Base	2,304,044.000	101.922753	356,585.75	99.894130	349,488.43	-7,097.32	0.01
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	1,305,684.010	106.862895	1,395,291.73	97.874820	1,277,935.87	-117,355.86	0.05
Original Face:		Base	4,600,000.000	106.862895	1,395,291.73	97.874820	1,277,935.87	-117,355.86	0.05
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	3,406,665.840	102.434411	3,489,598.09	99.587200	3,392,603.12	-96,994.97	0.13
Original Face:		Base	6,976,000.000	102.434411	3,489,598.09	99.587200	3,392,603.12	-96,994.97	0.13
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	1,592,032.290	100.855493	1,605,652.02	97.259930	1,548,409.49	-57,242.53	0.06
Original Face:		Base	6,000,000.000	100.855493	1,605,652.02	97.259930	1,548,409.49	-57,242.53	0.06
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	1,474,858.620	101.203968	1,492,615.44	95.869690	1,413,942.39	-78,673.05	0.06

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Original Face:	6,000,000.000	Base	101.203968	1,492,615.44	95.869690	1,413,942.39	-78,673.05	0.06
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	2,458,097.700	Local	99.140887	2,436,979.87	96.204930	2,364,811.17	-72,168.70	0.09
Original Face:	10,000,000.000	Base	99.140887	2,436,979.87	96.204930	2,364,811.17	-72,168.70	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,229,048.850	Local	99.874580	1,227,507.38	96.204930	1,182,405.59	-45,101.79	0.05
Original Face:	5,000,000.000	Base	99.874580	1,227,507.38	96.204930	1,182,405.59	-45,101.79	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,310,738.250	Local	104.225634	4,492,894.29	93.623250	4,035,853.25	-457,041.04	0.16
Original Face:	5,000,000.000	Base	104.225634	4,492,894.29	93.623250	4,035,853.25	-457,041.04	0.16
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,034,542.080	Local	104.535547	6,308,241.60	93.592770	5,647,895.09	-660,346.51	0.22
Original Face:	7,000,000.000	Base	104.535547	6,308,241.60	93.592770	5,647,895.09	-660,346.51	0.22
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	3,226,770.550	Local	100.417115	3,240,229.88	85.366860	2,754,592.70	-485,637.18	0.11
Original Face:	5,000,000.000	Base	100.417115	3,240,229.88	85.366860	2,754,592.70	-485,637.18	0.11
3136BLMG2	FANNIE MAE FNR 2022 1 KV				3.000000	25 Jun 2033		
	5,011,687.490	Local	100.673910	5,045,461.75	97.605850	4,891,700.17	-153,761.58	0.19
Original Face:	5,173,000.000	Base	100.673910	5,045,461.75	97.605850	4,891,700.17	-153,761.58	0.19
3136BMS41	FANNIE MAE FNR 2022 36 VA				4.500000	25 Jul 2033		
	6,039,425.650	Local	102.433417	6,186,390.08	103.310850	6,239,381.97	52,991.89	0.25
Original Face:	6,075,000.000	Base	102.433417	6,186,390.08	103.310850	6,239,381.97	52,991.89	0.25
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	128,450.670	Local	99.893640	128,314.05	105.198054	135,127.61	6,813.56	0.01
Original Face:	6,625,000.000	Base	99.893640	128,314.05	105.198054	135,127.61	6,813.56	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	136,269.060	Local	99.949409	136,200.12	107.200356	146,080.92	9,880.80	0.01
Original Face:	6,000,000.000	Base	99.949409	136,200.12	107.200356	146,080.92	9,880.80	0.01
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	288,442.530	Local	103.577059	298,760.29	101.129180	291,699.57	-7,060.72	0.01

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Original Face:	7,703,000.000	Base	103.577059	298,760.29	101.129180	291,699.57	-7,060.72	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	538,838.000	Local	102.695164	553,360.57	100.789970	543,094.66	-10,265.91	0.02
Original Face:	10,000,000.000	Base	102.695164	553,360.57	100.789970	543,094.66	-10,265.91	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	875,584.840	Local	102.251435	895,298.06	95.548030	836,604.07	-58,693.99	0.03
Original Face:	13,000,000.000	Base	102.251435	895,298.06	95.548030	836,604.07	-58,693.99	0.03
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	198,062.850	Local	100.465468	198,984.77	98.832510	195,750.49	-3,234.28	0.01
Original Face:	3,000,000.000	Base	100.465468	198,984.77	98.832510	195,750.49	-3,234.28	0.01
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	345,084.000	Local	102.710291	354,436.78	100.133350	345,544.17	-8,892.61	0.01
Original Face:	12,500,000.000	Base	102.710291	354,436.78	100.133350	345,544.17	-8,892.61	0.01
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	562,120.100	Local	105.793561	594,686.87	102.037720	573,574.53	-21,112.34	0.02
Original Face:	5,000,000.000	Base	105.793561	594,686.87	102.037720	573,574.53	-21,112.34	0.02
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	2,408,840.720	Local	101.921331	2,455,122.53	100.486140	2,420,551.06	-34,571.47	0.10
Original Face:	8,000,000.000	Base	101.921331	2,455,122.53	100.486140	2,420,551.06	-34,571.47	0.10
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	721,279.700	Local	101.958232	735,404.03	95.786910	690,891.54	-44,512.49	0.03
Original Face:	5,000,000.000	Base	101.958232	735,404.03	95.786910	690,891.54	-44,512.49	0.03
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	281,729.250	Local	103.349482	291,165.72	99.801220	281,169.23	-9,996.49	0.01
Original Face:	5,000,000.000	Base	103.349482	291,165.72	99.801220	281,169.23	-9,996.49	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	958,649.100	Local	100.627913	964,668.58	97.339990	933,148.94	-31,519.64	0.04
Original Face:	5,000,000.000	Base	100.627913	964,668.58	97.339990	933,148.94	-31,519.64	0.04
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,030,244.100	Local	102.902962	1,060,151.69	98.359730	1,013,345.32	-46,806.37	0.04

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Original Face:	5,000,000.000	Base	102.902962	1,060,151.69	98.359730	1,013,345.32	-46,806.37	0.04
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.412382	6,305,897.62	99.243900	6,232,516.92	-73,380.70	0.25
Original Face:	6,280,000.000	Base	100.412382	6,305,897.62	99.243900	6,232,516.92	-73,380.70	0.25
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	923,362.900	Local	104.094843	961,173.16	100.588320	928,795.23	-32,377.93	0.04
Original Face:	5,000,000.000	Base	104.094843	961,173.16	100.588320	928,795.23	-32,377.93	0.04
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	82,864.720	Local	100.696279	83,441.69	99.491730	82,443.54	-998.15	0.00
Original Face:	1,000,000.000	Base	100.696279	83,441.69	99.491730	82,443.54	-998.15	0.00
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	254,440.800	Local	100.806832	256,493.71	99.699910	253,677.25	-2,816.46	0.01
Original Face:	5,000,000.000	Base	100.806832	256,493.71	99.699910	253,677.25	-2,816.46	0.01
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	64,302.150	Local	101.750517	65,427.77	99.993700	64,298.10	-1,129.67	0.00
Original Face:	7,500,000.000	Base	101.750517	65,427.77	99.993700	64,298.10	-1,129.67	0.00
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	2,333,903.900	Local	102.320240	2,388,056.08	97.986550	2,286,911.91	-101,144.17	0.09
Original Face:	10,000,000.000	Base	102.320240	2,388,056.08	97.986550	2,286,911.91	-101,144.17	0.09
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	589,927.900	Local	101.368352	598,000.19	99.813580	588,828.16	-9,172.03	0.02
Original Face:	5,000,000.000	Base	101.368352	598,000.19	99.813580	588,828.16	-9,172.03	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	99.023196	1,767,541.27	96.034630	1,714,196.06	-53,345.21	0.07
Original Face:	1,784,977.000	Base	99.023196	1,767,541.27	96.034630	1,714,196.06	-53,345.21	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	1,713,395.740	Local	101.057176	1,731,509.35	99.695030	1,708,170.40	-23,338.95	0.07
Original Face:	5,183,921.000	Base	101.057176	1,731,509.35	99.695030	1,708,170.40	-23,338.95	0.07
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	547,309.600	Local	100.875992	552,103.99	98.789050	540,681.95	-11,422.04	0.02

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Original Face:	5,000,000.000	Base	100.875992	552,103.99	98.789050	540,681.95	-11,422.04	0.02
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	123,372.800	Local	102.148837	126,023.88	99.970140	123,335.96	-2,687.92	0.00
Original Face:	14,550,000.000	Base	102.148837	126,023.88	99.970140	123,335.96	-2,687.92	0.00
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,450,108.920	Local	102.499104	1,486,348.65	99.673330	1,445,371.85	-40,976.80	0.06
Original Face:	3,000,000.000	Base	102.499104	1,486,348.65	99.673330	1,445,371.85	-40,976.80	0.06
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	175,658.300	Local	102.553810	180,144.28	100.020720	175,694.70	-4,449.58	0.01
Original Face:	5,000,000.000	Base	102.553810	180,144.28	100.020720	175,694.70	-4,449.58	0.01
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026		
	1,072,612.180	Local	102.033233	1,094,420.89	99.592850	1,068,245.04	-26,175.85	0.04
Original Face:	2,579,263.000	Base	102.033233	1,094,420.89	99.592850	1,068,245.04	-26,175.85	0.04
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033		
	202,751.200	Local	101.936294	206,677.06	100.012210	202,775.96	-3,901.10	0.01
Original Face:	5,000,000.000	Base	101.936294	206,677.06	100.012210	202,775.96	-3,901.10	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043		
	387,168.600	Local	102.607164	397,262.72	99.826760	386,497.87	-10,764.85	0.02
Original Face:	5,000,000.000	Base	102.607164	397,262.72	99.826760	386,497.87	-10,764.85	0.02
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043		
	48,243.300	Local	101.718581	49,072.40	99.887960	48,189.25	-883.15	0.00
Original Face:	5,000,000.000	Base	101.718581	49,072.40	99.887960	48,189.25	-883.15	0.00
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044		
	71,677.280	Local	99.853970	71,572.61	99.437140	71,273.84	-298.77	0.00
Original Face:	3,650,000.000	Base	99.853970	71,572.61	99.437140	71,273.84	-298.77	0.00
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.805274	9,980,527.41	91.794519	9,179,451.90	-801,075.51	0.36
		Base	99.805274	9,980,527.41	91.794519	9,179,451.90	-801,075.51	0.36
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	434,230.250	Local	102.746066	446,154.50	99.512820	432,114.77	-14,039.73	0.02

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Original Face:	5,000,000.000	Base	102.746066	446,154.50	99.512820	432,114.77	-14,039.73	0.02
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	2,305,736.950	Local	100.582607	2,319,170.34	96.394100	2,222,594.38	-96,575.96	0.09
Original Face:	5,000,000.000	Base	100.582607	2,319,170.34	96.394100	2,222,594.38	-96,575.96	0.09
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,201,173.780	Local	99.511390	4,180,646.43	97.613310	4,100,904.79	-79,741.64	0.16
Original Face:	6,000,000.000	Base	99.511390	4,180,646.43	97.613310	4,100,904.79	-79,741.64	0.16
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	1,840,661.300	Local	111.899854	2,059,697.31	110.287330	2,030,016.20	-29,681.11	0.08
Original Face:	10,000,000.000	Base	111.899854	2,059,697.31	110.287330	2,030,016.20	-29,681.11	0.08
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	7,703,998.140	Local	103.613603	7,982,390.05	99.500700	7,665,532.08	-316,857.97	0.30
Original Face:	11,739,000.000	Base	103.613603	7,982,390.05	99.500700	7,665,532.08	-316,857.97	0.30
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040		
	2,345,586.300	Local	102.187308	2,396,891.50	97.130460	2,278,278.76	-118,612.74	0.09
Original Face:	5,000,000.000	Base	102.187308	2,396,891.50	97.130460	2,278,278.76	-118,612.74	0.09
3137H2B78	FREDDIE MAC FHR 5139 DH				2.000000	25 Feb 2051		
	9,546,270.500	Local	102.771599	9,810,854.83	91.302110	8,715,946.39	-1,094,908.44	0.35
Original Face:	10,000,000.000	Base	102.771599	9,810,854.83	91.302110	8,715,946.39	-1,094,908.44	0.35
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	1,162,884.000	Local	103.631021	1,205,108.56	101.015462	1,174,692.65	-30,415.91	0.05
Original Face:	10,000,000.000	Base	103.631021	1,205,108.56	101.015462	1,174,692.65	-30,415.91	0.05
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	539,174.790	Local	101.480841	547,159.11	99.961588	538,967.68	-8,191.43	0.02
Original Face:	7,000,000.000	Base	101.480841	547,159.11	99.961588	538,967.68	-8,191.43	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.499000	01 Nov 2035		
	351,815.750	Local	102.786265	361,618.27	102.825911	361,757.75	139.48	0.01
Original Face:	5,000,000.000	Base	102.786265	361,618.27	102.825911	361,757.75	139.48	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,768,665.200	Local	105.067109	1,858,285.40	103.353819	1,827,983.03	-30,302.37	0.07

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Original Face:	20,000,000.000	Base	105.067109	1,858,285.40	103.353819	1,827,983.03	-30,302.37	0.07
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.977000	01 May 2036		
	423,180.850	Local	102.925886	435,562.64	102.697547	434,596.35	-966.29	0.02
Original Face:	5,000,000.000	Base	102.925886	435,562.64	102.697547	434,596.35	-966.29	0.02
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				3.223000	01 Oct 2037		
	142,170.920	Local	105.590081	150,118.39	101.517592	144,328.49	-5,789.90	0.01
Original Face:	4,000,000.000	Base	105.590081	150,118.39	101.517592	144,328.49	-5,789.90	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	884,572.080	Local	103.459286	915,171.96	99.837614	883,135.66	-32,036.30	0.03
Original Face:	8,000,000.000	Base	103.459286	915,171.96	99.837614	883,135.66	-32,036.30	0.03
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.107000	01 Aug 2037		
	74,546.750	Local	105.806209	78,875.09	99.069265	73,852.92	-5,022.17	0.00
Original Face:	5,000,000.000	Base	105.806209	78,875.09	99.069265	73,852.92	-5,022.17	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.718000	01 Apr 2023		
	1,638,643.200	Local	100.650405	1,649,301.02	100.128165	1,640,743.37	-8,557.65	0.07
Original Face:	4,950,000.000	Base	100.650405	1,649,301.02	100.128165	1,640,743.37	-8,557.65	0.07
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.422000	01 Feb 2023		
	1,316,241.180	Local	100.361330	1,320,997.15	100.003911	1,316,292.66	-4,704.49	0.05
Original Face:	6,575,000.000	Base	100.361330	1,320,997.15	100.003911	1,316,292.66	-4,704.49	0.05
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	653,793.480	Local	101.602332	664,269.42	99.525596	650,691.86	-13,577.56	0.03
Original Face:	6,000,000.000	Base	101.602332	664,269.42	99.525596	650,691.86	-13,577.56	0.03
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	673,847.400	Local	102.270361	689,146.17	99.813255	672,589.02	-16,557.15	0.03
Original Face:	10,000,000.000	Base	102.270361	689,146.17	99.813255	672,589.02	-16,557.15	0.03
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,096,685.400	Local	103.727519	1,137,564.56	100.152292	1,098,355.56	-39,209.00	0.04
Original Face:	6,000,000.000	Base	103.727519	1,137,564.56	100.152292	1,098,355.56	-39,209.00	0.04
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	1,859,975.330	Local	104.532075	1,944,270.81	98.101024	1,824,654.84	-119,615.97	0.07

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Original Face:	6,750,000.000	Base	104.532075	1,944,270.81	98.101024	1,824,654.84	-119,615.97	0.07
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	1,038,793.000	Local	102.517112	1,064,940.58	100.396059	1,042,907.23	-22,033.35	0.04
Original Face:	7,000,000.000	Base	102.517112	1,064,940.58	100.396059	1,042,907.23	-22,033.35	0.04
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,043,679.150	Local	99.832305	8,030,190.28	99.163014	7,976,354.68	-53,835.60	0.32
Original Face:	8,500,000.000	Base	99.832305	8,030,190.28	99.163014	7,976,354.68	-53,835.60	0.32
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.838134	5,607,908.00	98.147403	5,512,939.63	-94,968.37	0.22
Original Face:	5,617,000.000	Base	99.838134	5,607,908.00	98.147403	5,512,939.63	-94,968.37	0.22
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,296,373.140	Local	101.013966	1,309,517.92	95.719095	1,240,876.64	-68,641.28	0.05
Original Face:	5,948,304.000	Base	101.013966	1,309,517.92	95.719095	1,240,876.64	-68,641.28	0.05
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	1,803,920.660	Local	101.904987	1,838,285.11	98.342582	1,774,022.15	-64,262.96	0.07
Original Face:	7,922,201.000	Base	101.904987	1,838,285.11	98.342582	1,774,022.15	-64,262.96	0.07
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	1,344,216.420	Local	101.858706	1,369,201.45	100.152922	1,346,272.02	-22,929.43	0.05
Original Face:	6,000,000.000	Base	101.858706	1,369,201.45	100.152922	1,346,272.02	-22,929.43	0.05
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	2,770,264.010	Local	103.732934	2,873,676.13	101.951392	2,824,322.72	-49,353.41	0.11
Original Face:	11,523,254.000	Base	103.732934	2,873,676.13	101.951392	2,824,322.72	-49,353.41	0.11
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	2,978,054.680	Local	115.627492	3,443,449.93	105.410650	3,139,186.80	-304,263.13	0.12
Original Face:	41,000,000.000	Base	115.627492	3,443,449.93	105.410650	3,139,186.80	-304,263.13	0.12
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	107,840.750	Local	101.257437	109,196.78	107.108010	115,506.08	6,309.30	0.00
Original Face:	5,000,000.000	Base	101.257437	109,196.78	107.108010	115,506.08	6,309.30	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	646,458.180	Local	107.225085	693,165.33	101.475340	655,995.64	-37,169.69	0.03

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Original Face:		Base	5,855,000.000	107.225085	693,165.33	101.475340	655,995.64	-37,169.69	0.03
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.017383	25 Sep 2039		
		Local	271,671.600	104.337248	283,454.67	106.234600	288,609.24	5,154.57	0.01
Original Face:		Base	5,000,000.000	104.337248	283,454.67	106.234600	288,609.24	5,154.57	0.01
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	630.360	100.637731	634.38	100.097840	630.98	-3.40	0.00
Original Face:		Base	6,000,000.000	100.637731	634.38	100.097840	630.98	-3.40	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.581735	25 Aug 2039		
		Local	876,718.800	102.326268	897,113.63	104.449360	915,727.18	18,613.55	0.04
Original Face:		Base	10,000,000.000	102.326268	897,113.63	104.449360	915,727.18	18,613.55	0.04
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	2,351,760.290	101.962158	2,397,905.54	101.875030	2,395,856.50	-2,049.04	0.09
Original Face:		Base	8,609,641.000	101.962158	2,397,905.54	101.875030	2,395,856.50	-2,049.04	0.09
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	1,430,356.400	99.734434	1,426,557.86	99.678450	1,425,757.09	-800.77	0.06
Original Face:		Base	5,000,000.000	99.734434	1,426,557.86	99.678450	1,425,757.09	-800.77	0.06
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.000923	25 Oct 2040		
		Local	616,401.900	107.257263	661,135.81	106.721970	657,836.25	-3,299.56	0.03
Original Face:		Base	5,000,000.000	107.257263	661,135.81	106.721970	657,836.25	-3,299.56	0.03
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	682,526.470	99.707141	680,527.63	105.222991	718,174.77	37,647.14	0.03
Original Face:		Base	11,959,998.000	99.707141	680,527.63	105.222991	718,174.77	37,647.14	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	116,993.900	99.477084	116,382.12	104.935253	122,767.84	6,385.72	0.00
Original Face:		Base	5,000,000.000	99.477084	116,382.12	104.935253	122,767.84	6,385.72	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	117,892.970	100.491268	118,472.14	107.205997	126,388.33	7,916.19	0.01
Original Face:		Base	6,500,000.000	100.491268	118,472.14	107.205997	126,388.33	7,916.19	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	222,410.640	100.116919	222,670.68	107.201681	238,427.94	15,757.26	0.01

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Original Face:	8,000,000.000	Base	100.116919	222,670.68	107.201681	238,427.94	15,757.26	0.01
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
	96,065.350	Local	100.387455	96,437.56	104.039661	99,946.06	3,508.50	0.00
Original Face:	5,457,127.000	Base	100.387455	96,437.56	104.039661	99,946.06	3,508.50	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	241,338.100	Local	100.437295	242,393.46	104.852147	253,048.18	10,654.72	0.01
Original Face:	5,000,000.000	Base	100.437295	242,393.46	104.852147	253,048.18	10,654.72	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	531,659.080	Local	100.803900	535,933.09	105.872428	562,880.38	26,947.29	0.02
Original Face:	10,547,657.000	Base	100.803900	535,933.09	105.872428	562,880.38	26,947.29	0.02
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	277,084.500	Local	100.448888	278,328.30	105.497063	292,316.01	13,987.71	0.01
Original Face:	17,500,000.000	Base	100.448888	278,328.30	105.497063	292,316.01	13,987.71	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	61,940.090	Local	102.863283	63,713.61	104.326414	64,619.87	906.26	0.00
Original Face:	9,397,749.000	Base	102.863283	63,713.61	104.326414	64,619.87	906.26	0.00
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	3,550,879.470	Local	104.964642	3,727,167.93	100.588128	3,571,763.19	-155,404.74	0.14
Original Face:	15,243,777.000	Base	104.964642	3,727,167.93	100.588128	3,571,763.19	-155,404.74	0.14
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	597,184.650	Local	100.540791	600,414.17	92.710144	553,650.75	-46,763.42	0.02
Original Face:	4,744,826.000	Base	100.540791	600,414.17	92.710144	553,650.75	-46,763.42	0.02
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	687,077.700	Local	100.564220	690,954.33	92.688283	636,840.52	-54,113.81	0.03
Original Face:	4,166,154.000	Base	100.564220	690,954.33	92.688283	636,840.52	-54,113.81	0.03
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	2,610,159.400	Local	102.341875	2,671,286.08	97.940397	2,556,400.48	-114,885.60	0.10
Original Face:	10,000,000.000	Base	102.341875	2,671,286.08	97.940397	2,556,400.48	-114,885.60	0.10
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	4,233,118.050	Local	107.544310	4,552,477.60	101.612014	4,301,356.51	-251,121.09	0.17

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Original Face:	9,938,165.000	Base	107.544310	4,552,477.60	101.612014	4,301,356.51	-251,121.09	0.17
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	2,365,214.140	Local	107.540083	2,543,553.24	101.609875	2,403,291.13	-140,262.11	0.10
Original Face:	6,864,195.000	Base	107.540083	2,543,553.24	101.609875	2,403,291.13	-140,262.11	0.10
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	1,267,947.730	Local	104.967428	1,330,932.12	101.278299	1,284,155.89	-46,776.23	0.05
Original Face:	11,668,342.000	Base	104.967428	1,330,932.12	101.278299	1,284,155.89	-46,776.23	0.05
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	2,770,760.400	Local	99.860884	2,766,905.82	99.509718	2,757,175.86	-9,729.96	0.11
Original Face:	10,000,000.000	Base	99.860884	2,766,905.82	99.509718	2,757,175.86	-9,729.96	0.11
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	11,271,525.450	Local	106.110721	11,960,296.91	91.963534	10,365,693.14	-1,594,603.77	0.41
Original Face:	12,784,918.000	Base	106.110721	11,960,296.91	91.963534	10,365,693.14	-1,594,603.77	0.41
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	1,481,676.240	Local	100.573115	1,490,167.95	98.239587	1,455,592.62	-34,575.33	0.06
Original Face:	6,000,000.000	Base	100.573115	1,490,167.95	98.239587	1,455,592.62	-34,575.33	0.06
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	449,826.470	Local	104.498063	470,059.95	106.770022	480,279.82	10,219.87	0.02
Original Face:	9,100,000.000	Base	104.498063	470,059.95	106.770022	480,279.82	10,219.87	0.02
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	221,501.430	Local	100.705580	223,064.30	101.134275	224,013.87	949.57	0.01
Original Face:	7,060,000.000	Base	100.705580	223,064.30	101.134275	224,013.87	949.57	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	253,684.560	Local	101.686208	257,962.21	101.310135	257,008.17	-954.04	0.01
Original Face:	6,000,000.000	Base	101.686208	257,962.21	101.310135	257,008.17	-954.04	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	829,357.250	Local	103.739981	860,375.05	101.256788	839,780.51	-20,594.54	0.03
Original Face:	5,000,000.000	Base	103.739981	860,375.05	101.256788	839,780.51	-20,594.54	0.03
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	1,946,826.980	Local	103.178456	2,008,706.02	95.679698	1,862,718.18	-145,987.84	0.07

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Original Face:	7,000,000.000	Base	103.178456	2,008,706.02	95.679698	1,862,718.18	-145,987.84	0.07
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	79,167.200	Local	100.530561	79,587.23	101.128895	80,060.91	473.68	0.00
Original Face:	7,000,000.000	Base	100.530561	79,587.23	101.128895	80,060.91	473.68	0.00
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	561,650.790	Local	104.529936	587,093.21	101.804106	571,783.57	-15,309.64	0.02
Original Face:	6,100,000.000	Base	104.529936	587,093.21	101.804106	571,783.57	-15,309.64	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	1,550,794.630	Local	101.337631	1,571,538.54	98.911779	1,533,918.56	-37,619.98	0.06
Original Face:	9,500,000.000	Base	101.337631	1,571,538.54	98.911779	1,533,918.56	-37,619.98	0.06
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	832,923.150	Local	102.358559	852,568.13	100.153045	834,197.90	-18,370.23	0.03
Original Face:	5,000,000.000	Base	102.358559	852,568.13	100.153045	834,197.90	-18,370.23	0.03
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,398,669.080	Local	103.335996	1,445,328.63	101.812201	1,424,015.78	-21,312.85	0.06
Original Face:	7,899,440.000	Base	103.335996	1,445,328.63	101.812201	1,424,015.78	-21,312.85	0.06
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	1,538,418.000	Local	105.077697	1,616,534.20	101.709812	1,564,722.06	-51,812.14	0.06
Original Face:	8,000,000.000	Base	105.077697	1,616,534.20	101.709812	1,564,722.06	-51,812.14	0.06
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	1,709,272.620	Local	101.854158	1,740,965.24	99.753197	1,705,054.08	-35,911.16	0.07
Original Face:	6,000,000.000	Base	101.854158	1,740,965.24	99.753197	1,705,054.08	-35,911.16	0.07
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	1,224,321.800	Local	101.966508	1,248,398.19	99.199399	1,214,519.87	-33,878.32	0.05
Original Face:	5,000,000.000	Base	101.966508	1,248,398.19	99.199399	1,214,519.87	-33,878.32	0.05
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	961,829.350	Local	102.740213	988,185.52	101.909168	980,192.29	-7,993.23	0.04
Original Face:	5,000,000.000	Base	102.740213	988,185.52	101.909168	980,192.29	-7,993.23	0.04
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				2.860000	01 Feb 2037		
	307,551.900	Local	102.635132	315,656.30	103.000071	316,778.68	1,122.38	0.01

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Original Face:	5,000,000.000	Base	102.635132	315,656.30	103.000071	316,778.68	1,122.38	0.01
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	262,668.990	Local	104.820402	275,330.69	102.824950	270,089.26	-5,241.43	0.01
Original Face:	3,262,241.000	Base	104.820402	275,330.69	102.824950	270,089.26	-5,241.43	0.01
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				2.836000	01 Jan 2037		
	403,332.180	Local	102.625935	413,923.42	103.076540	415,740.86	1,817.44	0.02
Original Face:	6,271,091.000	Base	102.625935	413,923.42	103.076540	415,740.86	1,817.44	0.02
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	328,712.280	Local	101.632005	334,076.88	99.694818	327,709.11	-6,367.77	0.01
Original Face:	12,000,000.000	Base	101.632005	334,076.88	99.694818	327,709.11	-6,367.77	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.121597	9,912,159.69	100.170316	10,017,031.60	104,871.91	0.40
		Base	99.121597	9,912,159.69	100.170316	10,017,031.60	104,871.91	0.40
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4				4.000000	26 May 2025		
	4,000,000.000	Local	107.348173	4,293,926.93	98.421492	3,936,859.68	-357,067.25	0.16
		Base	107.348173	4,293,926.93	98.421492	3,936,859.68	-357,067.25	0.16
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.717757	4,985,887.85	113.295903	5,664,795.15	678,907.30	0.22
		Base	99.717757	4,985,887.85	113.295903	5,664,795.15	678,907.30	0.22
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				1.189964	10 May 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	99.189669	14,878,450.35	-121,549.65	0.59
		Base	100.000000	15,000,000.00	99.189669	14,878,450.35	-121,549.65	0.59
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	4,000,000.000	Local	95.101882	3,804,075.29	93.145160	3,725,806.40	-78,268.89	0.15
Original Face:	4,000,000.000	Base	95.101882	3,804,075.29	93.145160	3,725,806.40	-78,268.89	0.15
34528QHB3	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2				1.924000	15 Sep 2024		
	20,000,000.000	Local	100.047192	20,009,438.40	100.039080	20,007,816.00	-1,622.40	0.79
Original Face:	20,000,000.000	Base	100.047192	20,009,438.40	100.039080	20,007,816.00	-1,622.40	0.79
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	13,750,000.000	Local	99.929587	13,740,318.26	90.536360	12,448,749.50	-1,291,568.76	0.49

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Original Face:	13,750,000.000	Base	99.929587	13,740,318.26	90.536360	12,448,749.50	-1,291,568.76	0.49
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	102.978713	6,271,403.62	98.455640	5,995,948.48	-275,455.14	0.24
Original Face:	6,090,000.000	Base	102.978713	6,271,403.62	98.455640	5,995,948.48	-275,455.14	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.601932	25 Jul 2022		
	1,106,093.180	Local	99.987158	1,105,951.13	99.843350	1,104,360.49	-1,590.64	0.04
Original Face:	5,000,000.000	Base	99.987158	1,105,951.13	99.843350	1,104,360.49	-1,590.64	0.04
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	1,125,849.100	Local	109.910255	1,237,423.62	109.451606	1,232,259.92	-5,163.70	0.05
Original Face:	8,707,929.000	Base	109.910255	1,237,423.62	109.451606	1,232,259.92	-5,163.70	0.05
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	4,931,247.040	Local	105.299913	5,192,598.86	101.040981	4,982,580.38	-210,018.48	0.20
Original Face:	11,805,572.000	Base	105.299913	5,192,598.86	101.040981	4,982,580.38	-210,018.48	0.20
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	989,784.600	Local	100.000000	989,784.60	98.787260	977,781.09	-12,003.51	0.04
Original Face:	10,000,000.000	Base	100.000000	989,784.60	98.787260	977,781.09	-12,003.51	0.04
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	8,203,667.390	Local	111.604819	9,155,688.14	100.548851	8,248,693.30	-906,994.84	0.33
Original Face:	9,821,806.000	Base	111.604819	9,155,688.14	100.548851	8,248,693.30	-906,994.84	0.33
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3				3.000000	20 Jun 2051		
	12,451,044.110	Local	106.559699	13,267,795.13	94.519905	11,768,715.06	-1,499,080.07	0.47
Original Face:	12,889,444.000	Base	106.559699	13,267,795.13	94.519905	11,768,715.06	-1,499,080.07	0.47
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5				3.500000	20 Jul 2051		
	9,529,229.600	Local	108.994543	10,386,340.27	97.482223	9,289,304.85	-1,097,035.42	0.37
Original Face:	10,000,000.000	Base	108.994543	10,386,340.27	97.482223	9,289,304.85	-1,097,035.42	0.37
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3				3.000000	20 May 2051		
	9,538,551.680	Local	106.258556	10,135,527.31	96.491850	9,203,924.98	-931,602.33	0.36
Original Face:	10,204,176.000	Base	106.258556	10,135,527.31	96.491850	9,203,924.98	-931,602.33	0.36
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5				3.500000	20 Jun 2051		
	11,592,304.130	Local	108.845274	12,617,675.15	98.026327	11,363,509.95	-1,254,165.20	0.45

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Original Face:	12,373,645.000	Base	108.845274	12,617,675.15	98.026327	11,363,509.95	-1,254,165.20	0.45
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	994,278.300	Local	108.158125	1,075,392.77	106.953958	1,063,420.00	-11,972.77	0.04
Original Face:	6,000,000.000	Base	108.158125	1,075,392.77	106.953958	1,063,420.00	-11,972.77	0.04
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	1,784,079.570	Local	105.256624	1,877,861.92	101.653960	1,813,587.53	-64,274.39	0.07
Original Face:	5,682,660.000	Base	105.256624	1,877,861.92	101.653960	1,813,587.53	-64,274.39	0.07
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	786,397.730	Local	105.480336	829,494.97	102.267127	804,226.37	-25,268.60	0.03
Original Face:	5,271,946.000	Base	105.480336	829,494.97	102.267127	804,226.37	-25,268.60	0.03
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	4,719,760.590	Local	105.281107	4,969,016.18	100.830573	4,758,961.65	-210,054.53	0.19
Original Face:	8,934,236.000	Base	105.281107	4,969,016.18	100.830573	4,758,961.65	-210,054.53	0.19
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	107,509.500	Local	100.760026	108,326.60	108.377674	116,516.30	8,189.70	0.00
Original Face:	7,000,000.000	Base	100.760026	108,326.60	108.377674	116,516.30	8,189.70	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	874,014.440	Local	102.638476	897,075.10	101.289087	885,281.25	-11,793.85	0.04
Original Face:	22,821,698.000	Base	102.638476	897,075.10	101.289087	885,281.25	-11,793.85	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	92,063.300	Local	102.415968	94,287.52	96.733471	89,056.03	-5,231.49	0.00
Original Face:	5,000,000.000	Base	102.415968	94,287.52	96.733471	89,056.03	-5,231.49	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	1,624,662.860	Local	100.805349	1,637,747.06	97.764190	1,588,338.49	-49,408.57	0.06
Original Face:	13,640,889.000	Base	100.805349	1,637,747.06	97.764190	1,588,338.49	-49,408.57	0.06
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	764,506.890	Local	107.327326	820,524.80	103.195724	788,938.42	-31,586.38	0.03
Original Face:	5,000,000.000	Base	107.327326	820,524.80	103.195724	788,938.42	-31,586.38	0.03
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	1,434,883.290	Local	105.797053	1,518,064.24	102.543172	1,471,374.84	-46,689.40	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
Original Face:	10,000,000.000	Base	105.797053	1,518,064.24	102.543172	1,471,374.84	-46,689.40	0.06
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.810000	20 Mar 2070		
	5,213,625.950	Local	106.343458	5,544,350.12	102.013540	5,318,604.39	-225,745.73	0.21
Original Face:	6,631,731.000	Base	106.343458	5,544,350.12	102.013540	5,318,604.39	-225,745.73	0.21
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.649000	20 Apr 2070		
	6,111,940.860	Local	111.848019	6,836,084.78	104.534060	6,389,059.93	-447,024.85	0.25
Original Face:	10,005,856.000	Base	111.848019	6,836,084.78	104.534060	6,389,059.93	-447,024.85	0.25
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	4,652,571.610	Local	106.658237	4,962,350.86	98.927856	4,602,689.34	-359,661.52	0.18
Original Face:	7,538,423.000	Base	106.658237	4,962,350.86	98.927856	4,602,689.34	-359,661.52	0.18
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.188000	20 May 2070		
	6,576,395.290	Local	110.380812	7,259,078.51	102.990720	6,773,076.86	-486,001.65	0.27
Original Face:	10,000,000.000	Base	110.380812	7,259,078.51	102.990720	6,773,076.86	-486,001.65	0.27
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.957000	20 Oct 2070		
	7,019,404.790	Local	108.469516	7,613,914.38	103.711661	7,279,941.30	-333,973.08	0.29
Original Face:	10,000,000.000	Base	108.469516	7,613,914.38	103.711661	7,279,941.30	-333,973.08	0.29
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.581000	20 Jan 2071		
	4,666,125.030	Local	112.368236	5,243,242.39	101.536870	4,737,837.31	-505,405.08	0.19
Original Face:	6,168,892.000	Base	112.368236	5,243,242.39	101.536870	4,737,837.31	-505,405.08	0.19
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.559000	20 Aug 2071		
	8,875,895.380	Local	109.442606	9,714,011.22	101.066207	8,970,530.80	-743,480.42	0.36
Original Face:	10,000,000.000	Base	109.442606	9,714,011.22	101.066207	8,970,530.80	-743,480.42	0.36
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				3.708000	20 Feb 2072		
	9,966,528.900	Local	108.090338	10,772,854.79	105.621408	10,526,788.15	-246,066.64	0.42
Original Face:	10,000,000.000	Base	108.090338	10,772,854.79	105.621408	10,526,788.15	-246,066.64	0.42
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.585000	20 Oct 2067		
	16,881,833.340	Local	102.273400	17,265,624.91	101.352010	17,110,077.41	-155,547.50	0.68
Original Face:	18,000,000.000	Base	102.273400	17,265,624.91	101.352010	17,110,077.41	-155,547.50	0.68
362569AF2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 C				1.110000	21 Oct 2024		
	16,970,000.000	Local	98.048704	16,638,865.09	98.042160	16,637,754.55	-1,110.54	0.66

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Original Face:	16,970,000.000	Base	98.048704	16,638,865.09	98.042160	16,637,754.55	-1,110.54	0.66
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	112,699.600	Local	100.721200	113,512.39	107.663121	121,335.91	7,823.52	0.00
Original Face:	7,322,535.000	Base	100.721200	113,512.39	107.663121	121,335.91	7,823.52	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	490,177.690	Local	104.587330	512,663.76	105.470346	516,992.11	4,328.35	0.02
Original Face:	8,800,000.000	Base	104.587330	512,663.76	105.470346	516,992.11	4,328.35	0.02
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				2.004646	10 Sep 2027		
	10,000,000.000	Local	99.594257	9,959,425.72	94.904974	9,490,497.40	-468,928.32	0.38
		Base	99.594257	9,959,425.72	94.904974	9,490,497.40	-468,928.32	0.38
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	85.895227	8,589,522.70	-1,410,477.30	0.34
		Base	100.000000	10,000,000.00	85.895227	8,589,522.70	-1,410,477.30	0.34
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	91.372905	9,137,290.50	-862,709.50	0.36
		Base	100.000000	10,000,000.00	91.372905	9,137,290.50	-862,709.50	0.36
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.963173	9,996,317.30	-3,682.70	0.40
		Base	100.000000	10,000,000.00	99.963173	9,996,317.30	-3,682.70	0.40
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	452,897.400	Local	105.802138	479,175.13	99.471900	450,505.65	-28,669.48	0.02
Original Face:	2,500,000.000	Base	105.802138	479,175.13	99.471900	450,505.65	-28,669.48	0.02
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	2,404,702.400	Local	105.617768	2,539,792.99	99.395510	2,390,166.21	-149,626.78	0.09
Original Face:	8,000,000.000	Base	105.617768	2,539,792.99	99.395510	2,390,166.21	-149,626.78	0.09
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.968290	20 Apr 2067		
	6,027,554.800	Local	103.403825	6,232,722.24	98.777250	5,953,852.87	-278,869.37	0.24
Original Face:	10,000,000.000	Base	103.403825	6,232,722.24	98.777250	5,953,852.87	-278,869.37	0.24
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	236,824.900	Local	103.136423	244,252.73	97.919930	231,898.78	-12,353.95	0.01

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Original Face:	10,000,000.000	Base	103.136423	244,252.73	97.919930	231,898.78	-12,353.95	0.01
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.767250	20 Dec 2066		
	6,305,331.300	Local	100.986325	6,367,522.34	98.260960	6,195,679.07	-171,843.27	0.25
Original Face:	10,000,000.000	Base	100.986325	6,367,522.34	98.260960	6,195,679.07	-171,843.27	0.25
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.687600	20 Aug 2034		
	517,482.000	Local	106.022984	548,649.86	106.179470	549,459.64	809.78	0.02
Original Face:	5,000,000.000	Base	106.022984	548,649.86	106.179470	549,459.64	809.78	0.02
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.923370	20 Apr 2037		
	1,029,392.000	Local	107.169706	1,103,196.38	106.612310	1,097,458.59	-5,737.79	0.04
Original Face:	10,000,000.000	Base	107.169706	1,103,196.38	106.612310	1,097,458.59	-5,737.79	0.04
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	247,489.910	Local	101.541812	251,305.74	99.755030	246,883.63	-4,422.11	0.01
Original Face:	6,500,000.000	Base	101.541812	251,305.74	99.755030	246,883.63	-4,422.11	0.01
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
	2,000,000.000	Local	99.711188	1,994,223.75	98.999240	1,979,984.80	-14,238.95	0.08
Original Face:	2,000,000.000	Base	99.711188	1,994,223.75	98.999240	1,979,984.80	-14,238.95	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	3,605,932.100	Local	103.015773	3,714,678.81	99.333330	3,581,892.43	-132,786.38	0.14
Original Face:	5,000,000.000	Base	103.015773	3,714,678.81	99.333330	3,581,892.43	-132,786.38	0.14
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	462,419.160	Local	100.254533	463,596.17	99.726970	461,156.62	-2,439.55	0.02
Original Face:	12,000,000.000	Base	100.254533	463,596.17	99.726970	461,156.62	-2,439.55	0.02
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,323,652.810	Local	96.594669	5,142,364.80	99.499590	5,297,012.72	154,647.92	0.21
Original Face:	5,429,000.000	Base	96.594669	5,142,364.80	99.499590	5,297,012.72	154,647.92	0.21
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,656,246.090	Local	101.877702	1,687,345.45	96.767460	1,602,707.27	-84,638.18	0.06
Original Face:	3,000,000.000	Base	101.877702	1,687,345.45	96.767460	1,602,707.27	-84,638.18	0.06
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
	1,514,494.980	Local	95.055922	1,439,617.16	92.546960	1,401,619.06	-37,998.10	0.06

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Original Face:	2,000,000.000	Base	95.055922	1,439,617.16	92.546960	1,401,619.06	-37,998.10	0.06
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.086660	20 Nov 2042		
	1,545,119.220	Local	112.426017	1,737,115.99	103.322130	1,596,450.09	-140,665.90	0.06
Original Face:	5,010,613.000	Base	112.426017	1,737,115.99	103.322130	1,596,450.09	-140,665.90	0.06
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	3,471,465.800	Local	101.306265	3,516,812.36	95.750503	3,323,945.96	-192,866.40	0.13
Original Face:	6,068,715.000	Base	101.306265	3,516,812.36	95.750503	3,323,945.96	-192,866.40	0.13
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	11,196,084.820	Local	101.801331	11,397,763.36	97.649805	10,932,954.99	-464,808.37	0.43
Original Face:	23,575,000.000	Base	101.801331	11,397,763.36	97.649805	10,932,954.99	-464,808.37	0.43
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
	8,568,396.110	Local	102.283602	8,764,064.21	97.931540	8,391,162.26	-372,901.95	0.33
Original Face:	19,739,472.000	Base	102.283602	8,764,064.21	97.931540	8,391,162.26	-372,901.95	0.33
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.803290	20 Aug 2069		
	5,944,867.900	Local	102.658652	6,102,921.22	100.037170	5,947,077.61	-155,843.61	0.24
Original Face:	10,000,000.000	Base	102.658652	6,102,921.22	100.037170	5,947,077.61	-155,843.61	0.24
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	4,375,435.000	Local	101.910036	4,459,007.37	97.734534	4,276,311.01	-182,696.36	0.17
Original Face:	10,000,000.000	Base	101.910036	4,459,007.37	97.734534	4,276,311.01	-182,696.36	0.17
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	7,137,993.610	Local	100.255657	7,156,242.36	96.190474	6,866,069.89	-290,172.47	0.27
Original Face:	11,000,000.000	Base	100.255657	7,156,242.36	96.190474	6,866,069.89	-290,172.47	0.27
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.396020	20 Jul 2070		
	13,300,089.720	Local	117.639780	15,646,196.27	98.084098	13,045,273.04	-2,600,923.23	0.52
Original Face:	13,083,197.000	Base	117.639780	15,646,196.27	98.084098	13,045,273.04	-2,600,923.23	0.52
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.803290	20 Aug 2070		
	3,462,376.850	Local	103.702494	3,590,571.16	100.421240	3,476,961.77	-113,609.39	0.14
Original Face:	5,000,000.000	Base	103.702494	3,590,571.16	100.421240	3,476,961.77	-113,609.39	0.14
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.953290	20 Aug 2070		
	3,463,258.350	Local	104.730177	3,627,076.61	101.090110	3,501,011.68	-126,064.93	0.14

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Original Face:	5,000,000.000	Base	104.730177	3,627,076.61	101.090110	3,501,011.68	-126,064.93	0.14
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.853290	20 Sep 2070		
	7,599,377.400	Local	104.535873	7,944,075.49	100.657990	7,649,380.54	-294,694.95	0.30
Original Face:	10,000,000.000	Base	104.535873	7,944,075.49	100.657990	7,649,380.54	-294,694.95	0.30
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				5.624360	20 Jun 2048		
	3,292,237.600	Local	106.041339	3,491,132.84	105.835640	3,484,360.73	-6,772.11	0.14
Original Face:	10,000,000.000	Base	106.041339	3,491,132.84	105.835640	3,484,360.73	-6,772.11	0.14
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.482640	20 Feb 2049		
	2,804,983.800	Local	104.343798	2,926,826.64	101.853410	2,856,971.65	-69,854.99	0.11
Original Face:	10,000,000.000	Base	104.343798	2,926,826.64	101.853410	2,856,971.65	-69,854.99	0.11
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	1,012,437.900	Local	101.736474	1,030,018.62	96.210160	974,068.12	-55,950.50	0.04
Original Face:	10,000,000.000	Base	101.736474	1,030,018.62	96.210160	974,068.12	-55,950.50	0.04
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.280840	20 Jun 2034		
	1,466,670.560	Local	104.070108	1,526,365.64	103.423350	1,516,879.83	-9,485.81	0.06
Original Face:	6,317,173.000	Base	104.070108	1,526,365.64	103.423350	1,516,879.83	-9,485.81	0.06
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.620250	20 Dec 2041		
	3,166,644.270	Local	104.507111	3,309,368.43	102.281600	3,238,894.43	-70,474.00	0.13
Original Face:	11,457,930.000	Base	104.507111	3,309,368.43	102.281600	3,238,894.43	-70,474.00	0.13
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.546940	20 Jan 2050		
	4,434,087.940	Local	112.789805	5,001,199.12	106.148210	4,706,704.98	-294,494.14	0.19
Original Face:	8,141,884.000	Base	112.789805	5,001,199.12	106.148210	4,706,704.98	-294,494.14	0.19
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	6,224,234.700	Local	100.319080	6,244,094.97	87.074860	5,419,743.65	-824,351.32	0.21
Original Face:	10,000,000.000	Base	100.319080	6,244,094.97	87.074860	5,419,743.65	-824,351.32	0.21
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	6,937,008.100	Local	102.589563	7,116,646.29	92.062820	6,386,405.28	-730,241.01	0.25

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Original Face:	10,000,000.000	Base	102.589563	7,116,646.29	92.062820	6,386,405.28	-730,241.01	0.25
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.904614	4,995,230.69	98.867726	4,943,386.30	-51,844.39	0.20
		Base	99.904614	4,995,230.69	98.867726	4,943,386.30	-51,844.39	0.20
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.960253	3,998,410.11	97.216812	3,888,672.48	-109,737.63	0.15
		Base	99.960253	3,998,410.11	97.216812	3,888,672.48	-109,737.63	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	111.693530	11,169,353.00	111.016067	11,101,606.70	-67,746.30	0.44
		Base	111.693530	11,169,353.00	111.016067	11,101,606.70	-67,746.30	0.44
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.389073	4,969,453.63	113.701147	5,685,057.35	715,603.72	0.23
		Base	99.389073	4,969,453.63	113.701147	5,685,057.35	715,603.72	0.23
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	10,000,000.000	Local	99.972281	9,997,228.05	99.546063	9,954,606.30	-42,621.75	0.39
		Base	99.972281	9,997,228.05	99.546063	9,954,606.30	-42,621.75	0.39
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,164,249.080	Local	100.619268	2,177,651.58	99.216470	2,147,291.54	-30,360.04	0.09
Original Face:	4,840,000.000	Base	100.619268	2,177,651.58	99.216470	2,147,291.54	-30,360.04	0.09
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				1.784650	10 Dec 2025		
	10,000,000.000	Local	100.122550	10,012,254.96	96.706000	9,670,600.00	-341,654.96	0.38
		Base	100.122550	10,012,254.96	96.706000	9,670,600.00	-341,654.96	0.38
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.675785	4,933,789.27	108.911568	5,445,578.40	511,789.13	0.22
		Base	98.675785	4,933,789.27	108.911568	5,445,578.40	511,789.13	0.22
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.950353	9,995,035.26	88.315984	8,831,598.40	-1,163,436.86	0.35
		Base	99.950353	9,995,035.26	88.315984	8,831,598.40	-1,163,436.86	0.35
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.397973	7,454,848.01	73.445617	5,508,421.28	-1,946,426.73	0.22

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		Base	99.397973	7,454,848.01	73.445617	5,508,421.28	-1,946,426.73	0.22
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				3.045860	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.847858	4,992,392.90	-7,607.10	0.20
		Base	100.000000	5,000,000.00	99.847858	4,992,392.90	-7,607.10	0.20
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.961251	4,998,062.54	97.385978	4,869,298.90	-128,763.64	0.19
		Base	99.961251	4,998,062.54	97.385978	4,869,298.90	-128,763.64	0.19
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.740513	9,974,051.25	90.161381	9,016,138.10	-957,913.15	0.36
		Base	99.740513	9,974,051.25	90.161381	9,016,138.10	-957,913.15	0.36
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3				2.300000	14 Sep 2022		
	2,425,000.000	Local	100.417767	2,435,130.86	99.998110	2,424,954.17	-10,176.69	0.10
		Base	100.417767	2,435,130.86	99.998110	2,424,954.17	-10,176.69	0.10
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.705989	3,988,239.54	76.303685	3,052,147.40	-936,092.14	0.12
		Base	99.705989	3,988,239.54	76.303685	3,052,147.40	-936,092.14	0.12
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				2.221860	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.826686	14,974,002.90	-25,997.10	0.59
		Base	100.000000	15,000,000.00	99.826686	14,974,002.90	-25,997.10	0.59
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.854340	14,828,150.97	71.242773	10,686,415.95	-4,141,735.02	0.42
		Base	98.854340	14,828,150.97	71.242773	10,686,415.95	-4,141,735.02	0.42
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.945395	4,997,269.74	84.617865	4,230,893.25	-766,376.49	0.17
		Base	99.945395	4,997,269.74	84.617865	4,230,893.25	-766,376.49	0.17
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.755671	4,987,783.53	113.798133	5,689,906.65	702,123.12	0.23
		Base	99.755671	4,987,783.53	113.798133	5,689,906.65	702,123.12	0.23
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	110.312410	5,515,620.48	98.129069	4,906,453.45	-609,167.03	0.19

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		Base	110.312410	5,515,620.48	98.129069	4,906,453.45	-609,167.03	0.19
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	20,000,000.000	Local	102.202620	20,440,524.03	99.651832	19,930,366.40	-510,157.63	0.79
		Base	102.202620	20,440,524.03	99.651832	19,930,366.40	-510,157.63	0.79
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	112.447250	11,244,724.97	112.069433	11,206,943.30	-37,781.67	0.44
		Base	112.447250	11,244,724.97	112.069433	11,206,943.30	-37,781.67	0.44
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.799174	16,466,863.67	77.785871	12,834,668.72	-3,632,194.95	0.51
		Base	99.799174	16,466,863.67	77.785871	12,834,668.72	-3,632,194.95	0.51
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	7,155,000.000	Local	100.437540	7,186,306.02	99.882641	7,146,602.96	-39,703.06	0.28
		Base	100.437540	7,186,306.02	99.882641	7,146,602.96	-39,703.06	0.28
63111XAC5	NASDAQ INC SR UNSECURED 12/22 0.445				0.445000	21 Dec 2022		
	10,000,000.000	Local	99.899825	9,989,982.51	98.690836	9,869,083.60	-120,898.91	0.39
		Base	99.899825	9,989,982.51	98.690836	9,869,083.60	-120,898.91	0.39
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.899408	9,989,940.75	96.256836	9,625,683.60	-364,257.15	0.38
		Base	99.899408	9,989,940.75	96.256836	9,625,683.60	-364,257.15	0.38
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023		
	7,000,000.000	Local	99.165377	6,941,576.40	98.564115	6,899,488.05	-42,088.35	0.27
		Base	99.165377	6,941,576.40	98.564115	6,899,488.05	-42,088.35	0.27
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.709481	4,985,474.04	88.602826	4,430,141.30	-555,332.74	0.18
		Base	99.709481	4,985,474.04	88.602826	4,430,141.30	-555,332.74	0.18
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	10,000,000.000	Local	99.996597	9,999,659.66	98.290231	9,829,023.10	-170,636.56	0.39
		Base	99.996597	9,999,659.66	98.290231	9,829,023.10	-170,636.56	0.39
65339KBV1	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR				1.578150	01 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.503402	4,975,170.10	-24,829.90	0.20

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		Base	100.000000	5,000,000.00	99.503402	4,975,170.10	-24,829.90	0.20
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.714362	6,980,005.37	91.833107	6,428,317.49	-551,687.88	0.25
		Base	99.714362	6,980,005.37	91.833107	6,428,317.49	-551,687.88	0.25
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.923380	4,996,169.00	95.296458	4,764,822.90	-231,346.10	0.19
		Base	99.923380	4,996,169.00	95.296458	4,764,822.90	-231,346.10	0.19
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.705139	4,985,256.97	85.149492	4,257,474.60	-727,782.37	0.17
		Base	99.705139	4,985,256.97	85.149492	4,257,474.60	-727,782.37	0.17
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.842277	4,992,113.86	100.745155	5,037,257.75	45,143.89	0.20
		Base	99.842277	4,992,113.86	100.745155	5,037,257.75	45,143.89	0.20
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	35,000,000.000	Local	100.000000	35,000,000.00	97.267753	34,043,713.55	-956,286.45	1.35
		Base	100.000000	35,000,000.00	97.267753	34,043,713.55	-956,286.45	1.35
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	10,000,000.000	Local	99.964380	9,996,438.02	89.680671	8,968,067.10	-1,028,370.92	0.36
		Base	99.964380	9,996,438.02	89.680671	8,968,067.10	-1,028,370.92	0.36
6944PL2M0	PACIFIC LIFE GF II SECURED 144A 03/25 VAR				2.316740	30 Mar 2025		
	15,000,000.000	Local	100.026648	15,003,997.20	99.013000	14,851,950.00	-152,047.20	0.59
		Base	100.026648	15,003,997.20	99.013000	14,851,950.00	-152,047.20	0.59
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	20,000,000.000	Local	99.932467	19,986,493.41	99.701024	19,940,204.80	-46,288.61	0.79
		Base	99.932467	19,986,493.41	99.701024	19,940,204.80	-46,288.61	0.79
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.974579	4,998,728.94	100.708913	5,035,445.65	36,716.71	0.20
		Base	99.974579	4,998,728.94	100.708913	5,035,445.65	36,716.71	0.20
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	108.639580	5,431,979.00	92.415972	4,620,798.60	-811,180.40	0.18

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		Base	108.639580	5,431,979.00	92.415972	4,620,798.60	-811,180.40	0.18
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	111.533300	3,345,999.01	112.797471	3,383,924.13	37,925.12	0.13
		Base	111.533300	3,345,999.01	112.797471	3,383,924.13	37,925.12	0.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.760896	19,952,179.14	81.899322	16,379,864.40	-3,572,314.74	0.65
		Base	99.760896	19,952,179.14	81.899322	16,379,864.40	-3,572,314.74	0.65
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.958651	9,795,947.78	116.022750	11,370,229.50	1,574,281.72	0.45
		Base	99.958651	9,795,947.78	116.022750	11,370,229.50	1,574,281.72	0.45
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				1.172769	12 Apr 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	98.859993	7,414,499.48	-85,500.52	0.29
		Base	100.000000	7,500,000.00	98.859993	7,414,499.48	-85,500.52	0.29
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	7,500,000.000	Local	99.970269	7,497,770.21	91.935305	6,895,147.88	-602,622.33	0.27
		Base	99.970269	7,497,770.21	91.935305	6,895,147.88	-602,622.33	0.27
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.899482	14,984,922.27	86.424797	12,963,719.55	-2,021,202.72	0.51
		Base	99.899482	14,984,922.27	86.424797	12,963,719.55	-2,021,202.72	0.51
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.203252	5,010,162.59	99.808870	4,990,443.50	-19,719.09	0.20
		Base	100.203252	5,010,162.59	99.808870	4,990,443.50	-19,719.09	0.20
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				2.831000	22 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.667000	9,966,700.00	-33,300.00	0.39
		Base	100.000000	10,000,000.00	99.667000	9,966,700.00	-33,300.00	0.39
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				2.970000	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
		Base	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.30
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.59

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		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.59
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	8,000,000.000	Local	99.998060	7,999,844.78	94.711352	7,576,908.16	-422,936.62	0.30
		Base	99.998060	7,999,844.78	94.711352	7,576,908.16	-422,936.62	0.30
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.916131	9,991,613.10	95.745531	9,574,553.10	-417,060.00	0.38
		Base	99.916131	9,991,613.10	95.745531	9,574,553.10	-417,060.00	0.38
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				2.133772	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.395109	4,919,755.45	-80,244.55	0.19
		Base	100.000000	5,000,000.00	98.395109	4,919,755.45	-80,244.55	0.19
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				3.625000	25 Dec 2041		
	9,462,819.090	Local	112.846520	10,678,462.06	112.578884	10,653,136.13	-25,325.93	0.42
Original Face:	10,000,000.000	Base	112.846520	10,678,462.06	112.578884	10,653,136.13	-25,325.93	0.42
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				4.375000	25 Feb 2032		
	9,464,420.870	Local	112.210611	10,620,084.50	110.355103	10,444,471.40	-175,613.10	0.41
Original Face:	10,000,000.000	Base	112.210611	10,620,084.50	110.355103	10,444,471.40	-175,613.10	0.41
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				3.625000	25 Jan 2032		
	9,519,543.460	Local	109.373049	10,411,814.94	108.964599	10,372,932.36	-38,882.58	0.41
Original Face:	10,000,000.000	Base	109.373049	10,411,814.94	108.964599	10,372,932.36	-38,882.58	0.41
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				0.750000	25 May 2047		
	4,984,786.240	Local	100.000000	4,984,786.24	99.767919	4,973,217.50	-11,568.74	0.20
Original Face:	5,000,000.000	Base	100.000000	4,984,786.24	99.767919	4,973,217.50	-11,568.74	0.20
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.989799	4,999,489.93	99.096091	4,954,804.55	-44,685.38	0.20
		Base	99.989799	4,999,489.93	99.096091	4,954,804.55	-44,685.38	0.20
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR				4.475000	01 Aug 2024		
	5,000,000.000	Local	100.425316	5,021,265.79	100.469276	5,023,463.80	2,198.01	0.20
		Base	100.425316	5,021,265.79	100.469276	5,023,463.80	2,198.01	0.20
842587DK0	SOUTHERN CO SR UNSECURED 05/23 VAR				1.310262	10 May 2023		
	7,000,000.000	Local	100.000000	7,000,000.00	99.233718	6,946,360.26	-53,639.74	0.28

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		Base	100.000000	7,000,000.00	99.233718	6,946,360.26	-53,639.74	0.28
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.900710	4,995,035.51	81.037118	4,051,855.90	-943,179.61	0.16
		Base	99.900710	4,995,035.51	81.037118	4,051,855.90	-943,179.61	0.16
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				1.380165	14 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.402392	4,970,119.60	-29,880.40	0.20
		Base	100.000000	5,000,000.00	99.402392	4,970,119.60	-29,880.40	0.20
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.985917	4,999,295.83	99.747482	4,987,374.10	-11,921.73	0.20
		Base	99.985917	4,999,295.83	99.747482	4,987,374.10	-11,921.73	0.20
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	95.956957	4,797,847.85	-202,152.15	0.19
		Base	100.000000	5,000,000.00	95.956957	4,797,847.85	-202,152.15	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	106.061430	5,303,071.52	115.907192	5,795,359.60	492,288.08	0.23
		Base	106.061430	5,303,071.52	115.907192	5,795,359.60	492,288.08	0.23
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	5,000,000.000	Local	99.968036	4,998,401.78	83.157255	4,157,862.75	-840,539.03	0.16
		Base	99.968036	4,998,401.78	83.157255	4,157,862.75	-840,539.03	0.16
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	12,000,000.000	Local	99.968915	11,996,269.76	98.099595	11,771,951.40	-224,318.36	0.47
		Base	99.968915	11,996,269.76	98.099595	11,771,951.40	-224,318.36	0.47
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984				0.984000	01 Jul 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	90.065350	4,052,940.75	-447,059.25	0.16
		Base	100.000000	4,500,000.00	90.065350	4,052,940.75	-447,059.25	0.16
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.096406	2,377,289.65	86.883450	2,063,481.94	-313,807.71	0.08
		Base	100.096406	2,377,289.65	86.883450	2,063,481.94	-313,807.71	0.08
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.683454	9,968,345.40	99.223426	9,922,342.60	-46,002.80	0.39

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.683454	9,968,345.40	99.223426	9,922,342.60	-46,002.80	0.39
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.734220	4,986,711.01	117.103708	5,855,185.40	868,474.39	0.23
		Base	99.734220	4,986,711.01	117.103708	5,855,185.40	868,474.39	0.23
911312BJ4	UNITED PARCEL SERVICE SR UNSECURED 04/23 VAR				1.416860	01 Apr 2023		
	10,000,000.000	Local	100.217847	10,021,784.72	100.083549	10,008,354.90	-13,429.82	0.40
		Base	100.217847	10,021,784.72	100.083549	10,008,354.90	-13,429.82	0.40
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	111.666139	5,583,306.95	110.328125	5,516,406.25	-66,900.70	0.22
		Base	111.666139	5,583,306.95	110.328125	5,516,406.25	-66,900.70	0.22
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	111.246180	13,905,772.48	111.523438	13,940,429.75	34,657.27	0.55
		Base	111.246180	13,905,772.48	111.523438	13,940,429.75	34,657.27	0.55
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	108.612389	13,576,548.60	110.140625	13,767,578.13	191,029.53	0.55
		Base	108.612389	13,576,548.60	110.140625	13,767,578.13	191,029.53	0.55
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	116.107260	23,221,452.09	114.324219	22,864,843.80	-356,608.29	0.91
		Base	116.107260	23,221,452.09	114.324219	22,864,843.80	-356,608.29	0.91
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	118.056607	14,757,075.85	114.046875	14,255,859.38	-501,216.47	0.56
		Base	118.056607	14,757,075.85	114.046875	14,255,859.38	-501,216.47	0.56
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	112.221817	16,833,272.57	115.644531	17,346,679.65	513,407.08	0.69
		Base	112.221817	16,833,272.57	115.644531	17,346,679.65	513,407.08	0.69
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	120.145902	18,021,885.34	115.054688	17,258,203.20	-763,682.14	0.68
		Base	120.145902	18,021,885.34	115.054688	17,258,203.20	-763,682.14	0.68
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	116.930394	26,309,338.57	113.562500	25,551,562.50	-757,776.07	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
		Base	116.930394	26,309,338.57	113.562500	25,551,562.50	-757,776.07	1.01
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	116.644265	20,412,746.44	112.699219	19,722,363.33	-690,383.11	0.78
		Base	116.644265	20,412,746.44	112.699219	19,722,363.33	-690,383.11	0.78
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	10,000,000.000	Local	100.589616	10,058,961.57	85.265625	8,526,562.50	-1,532,399.07	0.34
		Base	100.589616	10,058,961.57	85.265625	8,526,562.50	-1,532,399.07	0.34
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.120226	5,006,011.29	99.956162	4,997,808.10	-8,203.19	0.20
		Base	100.120226	5,006,011.29	99.956162	4,997,808.10	-8,203.19	0.20
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	102.443697	5,122,184.86	96.031250	4,801,562.50	-320,622.36	0.19
		Base	102.443697	5,122,184.86	96.031250	4,801,562.50	-320,622.36	0.19
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	100.501216	5,025,060.78	99.941406	4,997,070.30	-27,990.48	0.20
		Base	100.501216	5,025,060.78	99.941406	4,997,070.30	-27,990.48	0.20
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.220018	2,530,500.46	98.363281	2,459,082.03	-71,418.43	0.10
		Base	101.220018	2,530,500.46	98.363281	2,459,082.03	-71,418.43	0.10
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.937748	4,996,887.39	99.750000	4,987,500.00	-9,387.39	0.20
		Base	99.937748	4,996,887.39	99.750000	4,987,500.00	-9,387.39	0.20
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.791396	9,779,139.56	95.742188	9,574,218.80	-204,920.76	0.38
		Base	97.791396	9,779,139.56	95.742188	9,574,218.80	-204,920.76	0.38
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.915887	9,991,588.73	96.558594	9,655,859.40	-335,729.33	0.38
		Base	99.915887	9,991,588.73	96.558594	9,655,859.40	-335,729.33	0.38
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.917334	4,995,866.72	92.171875	4,608,593.75	-387,272.97	0.18

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		Base	99.917334	4,995,866.72	92.171875	4,608,593.75	-387,272.97	0.18
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.497932	4,974,896.62	91.230469	4,561,523.45	-413,373.17	0.18
		Base	99.497932	4,974,896.62	91.230469	4,561,523.45	-413,373.17	0.18
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	100.005912	10,000,591.19	98.578125	9,857,812.50	-142,778.69	0.39
		Base	100.005912	10,000,591.19	98.578125	9,857,812.50	-142,778.69	0.39
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	10,000,000.000	Local	99.689429	9,968,942.93	96.214844	9,621,484.40	-347,458.53	0.38
		Base	99.689429	9,968,942.93	96.214844	9,621,484.40	-347,458.53	0.38
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	98.924362	9,892,436.20	99.015625	9,901,562.50	9,126.30	0.39
		Base	98.924362	9,892,436.20	99.015625	9,901,562.50	9,126.30	0.39
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	98.767299	9,876,729.94	98.796875	9,879,687.50	2,957.56	0.39
		Base	98.767299	9,876,729.94	98.796875	9,879,687.50	2,957.56	0.39
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.909298	4,995,464.90	80.132503	4,006,625.15	-988,839.75	0.16
		Base	99.909298	4,995,464.90	80.132503	4,006,625.15	-988,839.75	0.16
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				2.249850	20 Mar 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	98.321061	14,748,159.15	-251,840.85	0.58
		Base	100.000000	15,000,000.00	98.321061	14,748,159.15	-251,840.85	0.58
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	5,000,000.000	Local	99.996551	4,999,827.55	95.460188	4,773,009.40	-226,818.15	0.19
		Base	99.996551	4,999,827.55	95.460188	4,773,009.40	-226,818.15	0.19
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	25,262.500	Local	99.994577	25,261.13	100.067360	25,279.52	18.39	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
Original Face:	5,000,000.000	Base	99.994577	25,261.13	100.067360	25,279.52	18.39	0.00
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	10,000,000.000	Local	99.989800	9,998,980.02	97.777130	9,777,713.00	-221,267.02	0.39
Original Face:	10,000,000.000	Base	99.989800	9,998,980.02	97.777130	9,777,713.00	-221,267.02	0.39
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.990471	7,999,237.70	98.900000	7,912,000.00	-87,237.70	0.31
Original Face:	8,000,000.000	Base	99.990471	7,999,237.70	98.900000	7,912,000.00	-87,237.70	0.31
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	103.992867	5,199,643.37	87.904378	4,395,218.90	-804,424.47	0.17
		Base	103.992867	5,199,643.37	87.904378	4,395,218.90	-804,424.47	0.17
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	4,345,777.700	Local	106.237635	4,616,851.44	98.423290	4,277,257.39	-339,594.05	0.17
Original Face:	9,250,000.000	Base	106.237635	4,616,851.44	98.423290	4,277,257.39	-339,594.05	0.17
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.955484	4,997,774.19	109.674025	5,483,701.25	485,927.06	0.22
		Base	99.955484	4,997,774.19	109.674025	5,483,701.25	485,927.06	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.989489	4,999,474.44	99.357413	4,967,870.65	-31,603.79	0.20
		Base	99.989489	4,999,474.44	99.357413	4,967,870.65	-31,603.79	0.20
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.849985	6,989,498.92	95.923567	6,714,649.69	-274,849.23	0.27
		Base	99.849985	6,989,498.92	95.923567	6,714,649.69	-274,849.23	0.27
98162VAE9	WORLD OMNI AUTO RECEIVABLES TR WOART 2019 B A4				2.640000	16 Jun 2025		
	12,000,000.000	Local	101.090821	12,130,898.46	99.651190	11,958,142.80	-172,755.66	0.47
Original Face:	12,000,000.000	Base	101.090821	12,130,898.46	99.651190	11,958,142.80	-172,755.66	0.47
US DOLLAR Total								
	2,178,730,621.520	Local		2,229,057,547.48		2,134,473,973.32	-94,583,574.16	84.56
Original Face:	1,941,813,336.000	Base		2,229,057,547.48		2,134,473,973.32	-94,583,574.16	84.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		2,178,730,621.520	Base		2,229,057,547.48		2,134,473,973.32	-94,583,574.16	84.56
	Original Face:	1,941,813,336.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,536,391,085.050	Base		2,623,280,727.66		2,524,100,617.01	-99,180,110.65	100.00
	Original Face:	1,941,813,336.000							

& 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
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			92,464.680	Local	1.000000	92,464.68	1.000000	92,464.68	0.00	0.01
				Base	1.000000	92,464.68	1.000000	92,464.68	0.00	0.01
US DOLLAR Total										
			92,464.680	Local		92,464.68		92,464.68	0.00	0.01
				Base		92,464.68		92,464.68	0.00	0.01
CASH Total										
			92,464.680	Base		92,464.68		92,464.68	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3GV6	AT+T INC						1.630000	29 Jul 2022		
			5,000,000.000	Local	99.873222	4,993,661.11	99.873222	4,993,661.11	0.00	0.78
				Base	99.873222	4,993,661.11	99.873222	4,993,661.11	0.00	0.78
02665KGR2	AMERICAN HONDA FINAN						1.760000	25 Jul 2022		
			5,000,000.000	Local	99.882667	4,994,133.33	99.882667	4,994,133.33	0.00	0.78
				Base	99.882667	4,994,133.33	99.882667	4,994,133.33	0.00	0.78
04056BG12	ARIZONA PUBLIC SERVI						1.810000	01 Jul 2022		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
05253CGU4	AUST + NEW ZEA						0.560000	28 Jul 2022		
			5,665,000.000	Local	99.958000	5,662,620.70	99.958000	5,662,620.70	0.00	0.89
				Base	99.958000	5,662,620.70	99.958000	5,662,620.70	0.00	0.89
05253CKB1	AUST + NEW ZEA						0.260000	11 Oct 2022		
			3,000,000.000	Local	99.926333	2,997,790.00	99.348900	2,980,467.00	-17,323.00	0.47
				Base	99.926333	2,997,790.00	99.348900	2,980,467.00	-17,323.00	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05253CKB1	AUST + NEW ZEA					0.340000	11 Oct 2022		
		Local	2,000,000.000	99.903667	1,998,073.33	99.348900	1,986,978.00	-11,095.33	0.31
		Base		99.903667	1,998,073.33	99.348900	1,986,978.00	-11,095.33	0.31
06367CG35	BANK OF MONTREAL					1.670000	07 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
06367CN86	BANK OF MONTREAL					0.340000	02 Nov 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.269500	4,963,475.00	-36,525.00	0.78
		Base		100.000000	5,000,000.00	99.269500	4,963,475.00	-36,525.00	0.78
06367CRZ2	BANK OF MONTREAL					1.770000	01 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.803000	4,990,150.00	-9,850.00	0.78
		Base		100.000000	5,000,000.00	99.803000	4,990,150.00	-9,850.00	0.78
06417KGV5	BANK OF NOVA SCOTIA/THE					0.190000	29 Jul 2022		
		Local	5,000,000.000	99.985222	4,999,261.11	99.985222	4,999,261.11	0.00	0.78
		Base		99.985222	4,999,261.11	99.985222	4,999,261.11	0.00	0.78
06417KJV2	BANK OF NOVA SCOTIA/THE					0.220000	29 Sep 2022		
		Local	4,000,000.000	99.945000	3,997,800.00	99.467500	3,978,700.00	-19,100.00	0.62
		Base		99.945000	3,997,800.00	99.467500	3,978,700.00	-19,100.00	0.62
06417KJV2	BANK OF NOVA SCOTIA/THE					0.260000	29 Sep 2022		
		Local	1,000,000.000	99.935000	999,350.00	99.467500	994,675.00	-4,675.00	0.16
		Base		99.935000	999,350.00	99.467500	994,675.00	-4,675.00	0.16
07644BN32	BEDFORD ROW FDG CORP					3.000000	03 Jan 2023		
		Local	5,000,000.000	98.450000	4,922,500.00	98.436000	4,921,800.00	-700.00	0.77
		Base		98.450000	4,922,500.00	98.436000	4,921,800.00	-700.00	0.77
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
15060YJ19	CEDAR SPRING CPTL CO					1.730000	01 Sep 2022		
		Local	5,000,000.000	99.702056	4,985,102.78	99.702056	4,985,102.78	0.00	0.78
		Base		99.702056	4,985,102.78	99.702056	4,985,102.78	0.00	0.78

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YM15	CEDAR SPRING CPTL CO					2.200000	01 Dec 2022		
		Local	5,000,000.000	99.065000	4,953,250.00	98.817200	4,940,860.00	-12,390.00	0.78
		Base		99.065000	4,953,250.00	98.817200	4,940,860.00	-12,390.00	0.78
15060YP12	CEDAR SPRING CPTL CO					3.170000	01 Feb 2023		
		Local	5,000,000.000	98.106806	4,905,340.28	98.121700	4,906,085.00	744.72	0.77
		Base		98.106806	4,905,340.28	98.121700	4,906,085.00	744.72	0.77
17327BJW6	CITIGROUP GLOBAL MKTS INC S					0.200000	30 Sep 2022		
		Local	5,000,000.000	99.949444	4,997,472.22	99.409000	4,970,450.00	-27,022.22	0.78
		Base		99.949444	4,997,472.22	99.409000	4,970,450.00	-27,022.22	0.78
17327BKT1	CITIGROUP GLOBAL MKTS INC S					1.820000	27 Oct 2022		
		Local	5,000,000.000	99.403444	4,970,172.22	99.163800	4,958,190.00	-11,982.22	0.78
		Base		99.403444	4,970,172.22	99.163800	4,958,190.00	-11,982.22	0.78
17327BTG0	CITIGROUP GLOBAL MKTS INC S					3.590000	16 Jun 2023		
		Local	3,000,000.000	96.509722	2,895,291.66	96.370100	2,891,103.00	-4,188.66	0.45
		Base		96.509722	2,895,291.66	96.370100	2,891,103.00	-4,188.66	0.45
2284K1H14	CROWN POINT CAP CO.					0.260000	01 Aug 2022		
		Local	5,000,000.000	99.977611	4,998,880.56	99.977611	4,998,880.56	0.00	0.78
		Base		99.977611	4,998,880.56	99.977611	4,998,880.56	0.00	0.78
2546R3JW5	DISNEY (WALT) CO THE					0.230000	30 Sep 2022		
		Local	2,500,000.000	99.941861	2,498,546.53	99.457000	2,486,425.00	-12,121.53	0.39
		Base		99.941861	2,498,546.53	99.457000	2,486,425.00	-12,121.53	0.39
26244JGU7	DUKE ENERGY CORP					1.950000	28 Jul 2022		
		Local	5,000,000.000	99.853750	4,992,687.50	99.853750	4,992,687.50	0.00	0.78
		Base		99.853750	4,992,687.50	99.853750	4,992,687.50	0.00	0.78
30601WJS9	FAIRWAY FINANCE CORP					1.750000	26 Sep 2022		
		Local	3,000,000.000	99.577083	2,987,312.50	99.577083	2,987,312.50	0.00	0.47
		Base		99.577083	2,987,312.50	99.577083	2,987,312.50	0.00	0.47
30601WK73	FAIRWAY FINANCE CORP					1.850000	07 Oct 2022		
		Local	4,000,000.000	99.496389	3,979,855.56	99.352300	3,974,092.00	-5,763.56	0.62
		Base		99.496389	3,979,855.56	99.352300	3,974,092.00	-5,763.56	0.62

& 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
40060XK41	GTA FDG LLC DISC					1.850000	04 Oct 2022		
		Local	5,000,000.000	99.511806	4,975,590.28	99.379800	4,968,990.00	-6,600.28	0.78
		Base		99.511806	4,975,590.28	99.379800	4,968,990.00	-6,600.28	0.78
41282KH27	HARLEY DAVIDSON FND CP					1.720000	02 Aug 2022		
		Local	5,000,000.000	99.847111	4,992,355.56	99.847111	4,992,355.56	0.00	0.78
		Base		99.847111	4,992,355.56	99.847111	4,992,355.56	0.00	0.78
56274MG14	MANHATTAN ASSET FDG.					0.490000	01 Jul 2022		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.16
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.16
59157ULU2	METLIFE SHORT TERM FDG					2.460000	28 Nov 2022		
		Local	5,000,000.000	98.975000	4,948,750.00	98.870800	4,943,540.00	-5,210.00	0.78
		Base		98.975000	4,948,750.00	98.870800	4,943,540.00	-5,210.00	0.78
78012U2C8	ROYAL BK OF CANADA					1.760000	01 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.923000	4,996,150.00	-3,850.00	0.78
		Base		100.000000	5,000,000.00	99.923000	4,996,150.00	-3,850.00	0.78
78014XHE0	ROYAL BANK OF CANADA					1.940000	06 Apr 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
91842KHP4	VW CR INC					0.320000	23 Aug 2022		
		Local	5,000,000.000	99.952889	4,997,644.44	99.952889	4,997,644.44	0.00	0.78
		Base		99.952889	4,997,644.44	99.952889	4,997,644.44	0.00	0.78
91842KHS8	VW CR INC					0.330000	26 Aug 2022		
		Local	2,050,000.000	99.948667	2,048,947.67	99.948667	2,048,947.67	0.00	0.32
		Base		99.948667	2,048,947.67	99.948667	2,048,947.67	0.00	0.32
91842KHS8	VW CR INC					1.580000	26 Aug 2022		
		Local	1,325,000.000	99.754223	1,321,743.45	99.754223	1,321,743.45	0.00	0.21
		Base		99.754223	1,321,743.45	99.754223	1,321,743.45	0.00	0.21
92344MG56	VERIZON COMMNTN INC					1.200000	05 Jul 2022		
		Local	5,000,000.000	99.986667	4,999,333.33	99.986667	4,999,333.33	0.00	0.78
		Base		99.986667	4,999,333.33	99.986667	4,999,333.33	0.00	0.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92344MGB3	VERIZON COMMNTN INC				1.850000	11 Jul 2022		
	3,000,000.000	Local	99.948611	2,998,458.33	99.948611	2,998,458.33	0.00	0.47
		Base	99.948611	2,998,458.33	99.948611	2,998,458.33	0.00	0.47
92646LGU8	VICTORY RECEIVABLES				1.250000	28 Jul 2022		
	3,500,000.000	Local	99.906250	3,496,718.75	99.906250	3,496,718.75	0.00	0.55
		Base	99.906250	3,496,718.75	99.906250	3,496,718.75	0.00	0.55
92646LJW1	VICTORY RECEIVABLES				2.350000	30 Sep 2022		
	5,000,000.000	Local	99.405972	4,970,298.61	99.404400	4,970,220.00	-78.61	0.78
		Base	99.405972	4,970,298.61	99.404400	4,970,220.00	-78.61	0.78
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	5,000,000.000	Local	99.972444	4,998,622.22	99.972444	4,998,622.22	0.00	0.78
		Base	99.972444	4,998,622.22	99.972444	4,998,622.22	0.00	0.78
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022		
	4,000,000.000	Local	99.910445	3,996,417.78	99.288700	3,971,548.00	-24,869.78	0.62
		Base	99.910445	3,996,417.78	99.288700	3,971,548.00	-24,869.78	0.62
94107NL36	WASTE MANAGEMENT INC				0.390000	03 Nov 2022		
	4,500,000.000	Local	99.864583	4,493,906.25	99.085700	4,458,856.50	-35,049.75	0.70
		Base	99.864583	4,493,906.25	99.085700	4,458,856.50	-35,049.75	0.70
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022		
	4,000,000.000	Local	99.950861	3,998,034.44	99.950861	3,998,034.44	0.00	0.63
		Base	99.950861	3,998,034.44	99.950861	3,998,034.44	0.00	0.63
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
979QHR003	SOUTH STREET REPO				1.500000	01 Jul 2022		
	8,724,608.340	Local	100.000000	8,724,608.34	100.000000	8,724,608.34	0.00	1.37
		Base	100.000000	8,724,608.34	100.000000	8,724,608.34	0.00	1.37
US DOLLAR Total								
	188,264,608.340	Local		187,690,530.84		187,442,880.62	-247,650.22	29.41
		Base		187,690,530.84		187,442,880.62	-247,650.22	29.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	188,264,608.340		187,690,530.84		187,442,880.62	-247,650.22	29.41
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	2,500,000.000	99.928795	2,498,219.88	90.327893	2,258,197.33	-240,022.55	0.35
		Base		99.928795	2,498,219.88	90.327893	2,258,197.33	-240,022.55	0.35
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	95.417555	2,862,526.65	-137,473.35	0.45
		Base		100.000000	3,000,000.00	95.417555	2,862,526.65	-137,473.35	0.45
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
		Local	3,000,000.000	99.939086	2,998,172.58	91.474844	2,744,245.32	-253,927.26	0.43
		Base		99.939086	2,998,172.58	91.474844	2,744,245.32	-253,927.26	0.43
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	3,000,000.000	99.939119	2,998,173.57	91.971107	2,759,133.21	-239,040.36	0.43
		Base		99.939119	2,998,173.57	91.971107	2,759,133.21	-239,040.36	0.43
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
		Local	4,000,000.000	99.909283	3,996,371.31	95.156881	3,806,275.24	-190,096.07	0.60
		Base		99.909283	3,996,371.31	95.156881	3,806,275.24	-190,096.07	0.60
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	3,000,000.000	99.802350	2,994,070.51	98.223644	2,946,709.32	-47,361.19	0.46
		Base		99.802350	2,994,070.51	98.223644	2,946,709.32	-47,361.19	0.46
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.866054	4,993,302.68	97.380346	4,869,017.30	-124,285.38	0.76
		Base		99.866054	4,993,302.68	97.380346	4,869,017.30	-124,285.38	0.76
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					2.440000	04 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.088634	2,972,659.02	-27,340.98	0.47
		Base		100.000000	3,000,000.00	99.088634	2,972,659.02	-27,340.98	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
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.644000	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.009620	4,000,384.80	384.80	0.63
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.009620	4,000,384.80	384.80	0.63
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				2.085000	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.386664	4,969,333.20	-30,666.80	0.78
		Base	100.000000	5,000,000.00	99.386664	4,969,333.20	-30,666.80	0.78
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75				0.750000	09 Aug 2024		
	2,000,000.000	Local	99.952147	1,999,042.93	94.128492	1,882,569.84	-116,473.09	0.30
		Base	99.952147	1,999,042.93	94.128492	1,882,569.84	-116,473.09	0.30
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5				1.500000	13 Jan 2025		
	3,000,000.000	Local	99.933061	2,997,991.83	94.971285	2,849,138.55	-148,853.28	0.45
		Base	99.933061	2,997,991.83	94.971285	2,849,138.55	-148,853.28	0.45
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.901996	1,998,039.91	96.984130	1,939,682.60	-58,357.31	0.30
		Base	99.901996	1,998,039.91	96.984130	1,939,682.60	-58,357.31	0.30
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.898839	4,994,941.95	93.951851	4,697,592.55	-297,349.40	0.74
		Base	99.898839	4,994,941.95	93.951851	4,697,592.55	-297,349.40	0.74
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.838677	4,991,933.84	91.149277	4,557,463.85	-434,469.99	0.71
		Base	99.838677	4,991,933.84	91.149277	4,557,463.85	-434,469.99	0.71
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				0.650000	23 Dec 2025		
	3,000,000.000	Local	99.773036	2,993,191.07	86.678596	2,600,357.88	-392,833.19	0.41
		Base	99.773036	2,993,191.07	86.678596	2,600,357.88	-392,833.19	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR				0.600000	26 Jan 2026		
	3,000,000.000	Local	97.390370	2,921,711.09	86.910413	2,607,312.39	-314,398.70	0.41
		Base	97.390370	2,921,711.09	86.910413	2,607,312.39	-314,398.70	0.41
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3				3.000000	27 Sep 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.499638	1,949,992.76	-50,007.24	0.31
		Base	100.000000	2,000,000.00	97.499638	1,949,992.76	-50,007.24	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
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
		Local	3,564,000.000	101.279336	3,609,595.53	99.707819	3,553,586.67	-56,008.86	0.56
		Base		101.279336	3,609,595.53	99.707819	3,553,586.67	-56,008.86	0.56
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	92.607963	3,704,318.52	-295,681.48	0.58
		Base		100.000000	4,000,000.00	92.607963	3,704,318.52	-295,681.48	0.58
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	90.495000	2,714,850.00	-285,150.00	0.43
		Base		100.000000	3,000,000.00	90.495000	2,714,850.00	-285,150.00	0.43
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					3.042000	12 May 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.962000	2,998,860.00	-1,140.00	0.47
		Base		100.000000	3,000,000.00	99.962000	2,998,860.00	-1,140.00	0.47
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	4,229,000.000	100.000000	4,229,000.00	90.074830	3,809,264.56	-419,735.44	0.60
		Base		100.000000	4,229,000.00	90.074830	3,809,264.56	-419,735.44	0.60
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	3,000,000.000	99.918965	2,997,568.96	96.587381	2,897,621.43	-99,947.53	0.45
		Base		99.918965	2,997,568.96	96.587381	2,897,621.43	-99,947.53	0.45
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	2,000,000.000	99.950368	1,999,007.36	96.281140	1,925,622.80	-73,384.56	0.30
		Base		99.950368	1,999,007.36	96.281140	1,925,622.80	-73,384.56	0.30
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	3,000,000.000	99.936302	2,998,089.07	95.069013	2,852,070.39	-146,018.68	0.45
		Base		99.936302	2,998,089.07	95.069013	2,852,070.39	-146,018.68	0.45
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					2.130000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.896205	2,966,886.15	-33,113.85	0.47
		Base		100.000000	3,000,000.00	98.896205	2,966,886.15	-33,113.85	0.47
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.277487	2,978,324.61	-21,675.39	0.47
		Base		100.000000	3,000,000.00	99.277487	2,978,324.61	-21,675.39	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
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8				0.800000	30 Dec 2025		
	2,420,000.000	Local	100.000000	2,420,000.00	87.869871	2,126,450.88	-293,549.12	0.33
		Base	100.000000	2,420,000.00	87.869871	2,126,450.88	-293,549.12	0.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.996231	2,999,886.94	99.728466	2,991,853.98	-8,032.96	0.47
		Base	99.996231	2,999,886.94	99.728466	2,991,853.98	-8,032.96	0.47
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				1.970000	10 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.297077	2,948,912.31	-51,087.69	0.46
		Base	100.000000	3,000,000.00	98.297077	2,948,912.31	-51,087.69	0.46
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44				2.440000	11 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	97.955027	1,959,100.54	-40,899.46	0.31
		Base	100.000000	2,000,000.00	97.955027	1,959,100.54	-40,899.46	0.31
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.918786	4,995,939.30	96.288542	4,814,427.10	-181,512.20	0.76
		Base	99.918786	4,995,939.30	96.288542	4,814,427.10	-181,512.20	0.76
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
	3,000,000.000	Local	99.933491	2,998,004.72	96.835894	2,905,076.82	-92,927.90	0.46
		Base	99.933491	2,998,004.72	96.835894	2,905,076.82	-92,927.90	0.46
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	98.870780	1,977,415.60	-22,584.40	0.31
		Base	100.000000	2,000,000.00	98.870780	1,977,415.60	-22,584.40	0.31
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2				0.230000	15 Mar 2024		
	641,357.580	Local	99.997819	641,343.59	99.594090	638,754.25	-2,589.34	0.10
Original Face:	2,250,000.000	Base	99.997819	641,343.59	99.594090	638,754.25	-2,589.34	0.10
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
		Base	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.31
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	89.954000	2,698,620.00	-301,380.00	0.42
		Base	100.000000	3,000,000.00	89.954000	2,698,620.00	-301,380.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					3.000000	09 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.47
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	95.888296	2,876,648.88	-123,351.12	0.45
		Base		100.000000	3,000,000.00	95.888296	2,876,648.88	-123,351.12	0.45
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	2,000,000.000	99.944690	1,998,893.79	95.381225	1,907,624.50	-91,269.29	0.30
		Base		99.944690	1,998,893.79	95.381225	1,907,624.50	-91,269.29	0.30
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	3,000,000.000	99.899878	2,996,996.35	94.178632	2,825,358.96	-171,637.39	0.44
		Base		99.899878	2,996,996.35	94.178632	2,825,358.96	-171,637.39	0.44
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	3,000,000.000	99.878399	2,996,351.97	99.832343	2,994,970.29	-1,381.68	0.47
		Base		99.878399	2,996,351.97	99.832343	2,994,970.29	-1,381.68	0.47
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.945809	4,597,290.45	-402,709.55	0.72
		Base		100.000000	5,000,000.00	91.945809	4,597,290.45	-402,709.55	0.72
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	91.952156	2,758,564.68	-241,435.32	0.43
		Base		100.000000	3,000,000.00	91.952156	2,758,564.68	-241,435.32	0.43
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	92.746859	4,637,342.95	-362,657.05	0.73
		Base		100.000000	5,000,000.00	92.746859	4,637,342.95	-362,657.05	0.73
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	96.853897	2,905,616.91	-94,383.09	0.46
		Base		100.000000	3,000,000.00	96.853897	2,905,616.91	-94,383.09	0.46
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	96.390071	2,891,702.13	-108,297.87	0.45
		Base		100.000000	3,000,000.00	96.390071	2,891,702.13	-108,297.87	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45				0.450000	17 Jan 2024		
	3,000,000.000	Local	99.961759	2,998,852.76	95.940206	2,878,206.18	-120,646.58	0.45
		Base	99.961759	2,998,852.76	95.940206	2,878,206.18	-120,646.58	0.45
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	2,000,000.000	Local	99.952369	1,999,047.37	94.131802	1,882,636.04	-116,411.33	0.30
		Base	99.952369	1,999,047.37	94.131802	1,882,636.04	-116,411.33	0.30
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	3,000,000.000	Local	99.997402	2,999,922.06	98.852760	2,965,582.80	-34,339.26	0.47
Original Face:	3,000,000.000	Base	99.997402	2,999,922.06	98.852760	2,965,582.80	-34,339.26	0.47
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.826674	4,991,333.70	96.459302	4,822,965.10	-168,368.60	0.76
		Base	99.826674	4,991,333.70	96.459302	4,822,965.10	-168,368.60	0.76
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026		
	2,000,000.000	Local	99.900184	1,998,003.67	89.675929	1,793,518.58	-204,485.09	0.28
		Base	99.900184	1,998,003.67	89.675929	1,793,518.58	-204,485.09	0.28
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.499605	4,874,980.25	-125,019.75	0.76
		Base	100.000000	5,000,000.00	97.499605	4,874,980.25	-125,019.75	0.76
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	326,077.600	Local	102.961997	335,736.01	101.353455	330,490.91	-5,245.10	0.05
Original Face:	2,090,000.000	Base	102.961997	335,736.01	101.353455	330,490.91	-5,245.10	0.05
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	224.600	Local	100.151380	224.94	102.393519	229.98	5.04	0.00
Original Face:	250,000.000	Base	100.151380	224.94	102.393519	229.98	5.04	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	6,635.530	Local	100.036772	6,637.97	102.393519	6,794.35	156.38	0.00
Original Face:	1,000,000.000	Base	100.036772	6,637.97	102.393519	6,794.35	156.38	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	6,618.390	Local	100.190530	6,631.00	102.393519	6,776.80	145.80	0.00
Original Face:	2,206,300.000	Base	100.190530	6,631.00	102.393519	6,776.80	145.80	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	236,702.950	100.780269	238,549.87	99.845493	236,337.23	-2,212.64	0.04
Original Face:		Base	5,000,000.000	100.780269	238,549.87	99.845493	236,337.23	-2,212.64	0.04
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	722,564.900	101.281121	731,821.83	98.816625	714,014.25	-17,807.58	0.11
Original Face:		Base	5,000,000.000	101.281121	731,821.83	98.816625	714,014.25	-17,807.58	0.11
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	6,828.860	100.370047	6,854.13	102.393519	6,992.31	138.18	0.00
Original Face:		Base	1,000,000.000	100.370047	6,854.13	102.393519	6,992.31	138.18	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	93,399.780	100.591308	93,952.06	101.216466	94,535.96	583.90	0.01
Original Face:		Base	6,000,000.000	100.591308	93,952.06	101.216466	94,535.96	583.90	0.01
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	89,181.400	100.798821	89,893.80	99.856649	89,053.56	-840.24	0.01
Original Face:		Base	5,000,000.000	100.798821	89,893.80	99.856649	89,053.56	-840.24	0.01
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	633,005.300	103.291647	653,841.60	98.513169	623,593.58	-30,248.02	0.10
Original Face:		Base	5,000,000.000	103.291647	653,841.60	98.513169	623,593.58	-30,248.02	0.10
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	586,216.220	103.144621	604,650.50	101.354451	594,156.23	-10,494.27	0.09
Original Face:		Base	5,700,000.000	103.144621	604,650.50	101.354451	594,156.23	-10,494.27	0.09
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	241,663.620	102.946728	248,784.79	101.354115	244,936.02	-3,848.77	0.04
Original Face:		Base	2,000,000.000	102.946728	248,784.79	101.354115	244,936.02	-3,848.77	0.04
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	92.170065	2,765,101.95	-234,898.05	0.43
		Base		100.000000	3,000,000.00	92.170065	2,765,101.95	-234,898.05	0.43
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	90.322870	2,641,943.95	-283,056.05	0.41
Original Face:		Base	3,000,000.000	100.000000	2,925,000.00	90.322870	2,641,943.95	-283,056.05	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
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75				0.750000	07 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.409676	2,802,290.28	-197,709.72	0.44
		Base	100.000000	3,000,000.00	93.409676	2,802,290.28	-197,709.72	0.44
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	96.345113	2,890,353.39	-109,646.61	0.45
		Base	100.000000	3,000,000.00	96.345113	2,890,353.39	-109,646.61	0.45
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05				2.050000	10 Mar 2026		
	4,500,000.000	Local	100.000000	4,500,000.00	96.768458	4,354,580.61	-145,419.39	0.68
		Base	100.000000	4,500,000.00	96.768458	4,354,580.61	-145,419.39	0.68
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	92.438559	2,773,156.77	-226,843.23	0.44
		Base	100.000000	3,000,000.00	92.438559	2,773,156.77	-226,843.23	0.44
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	92.978913	2,789,367.39	-210,632.61	0.44
		Base	100.000000	3,000,000.00	92.978913	2,789,367.39	-210,632.61	0.44
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	96.586327	2,897,589.81	-102,410.19	0.45
		Base	100.000000	3,000,000.00	96.586327	2,897,589.81	-102,410.19	0.45
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	1,644,374.080	Local	102.155563	1,679,819.60	91.285119	1,501,068.84	-178,750.76	0.24
Original Face:	2,000,000.000	Base	102.155563	1,679,819.60	91.285119	1,501,068.84	-178,750.76	0.24
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	93.418469	2,802,554.07	-197,445.93	0.44
		Base	100.000000	3,000,000.00	93.418469	2,802,554.07	-197,445.93	0.44
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	92.126110	4,606,305.50	-393,694.50	0.72
		Base	100.000000	5,000,000.00	92.126110	4,606,305.50	-393,694.50	0.72
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	91.684765	2,750,542.95	-249,457.05	0.43
		Base	100.000000	3,000,000.00	91.684765	2,750,542.95	-249,457.05	0.43

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
		Local	13,672.590	101.714013	13,906.94	99.857500	13,653.11	-253.83	0.00
Original Face:		Base	5,300,000.000	101.714013	13,906.94	99.857500	13,653.11	-253.83	0.00
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,694,414.100	102.472008	1,736,300.16	95.325070	1,615,201.43	-121,098.73	0.25
Original Face:		Base	3,000,000.000	102.472008	1,736,300.16	95.325070	1,615,201.43	-121,098.73	0.25
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,876,006.280	101.734290	2,925,884.58	90.135070	2,592,290.27	-333,594.31	0.41
Original Face:		Base	3,000,000.000	101.734290	2,925,884.58	90.135070	2,592,290.27	-333,594.31	0.41
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	92.883393	2,786,501.79	-213,498.21	0.44
		Base		100.000000	3,000,000.00	92.883393	2,786,501.79	-213,498.21	0.44
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	1,269,951.230	99.854884	1,268,108.33	97.350680	1,236,306.16	-31,802.17	0.19
Original Face:		Base	8,190,000.000	99.854884	1,268,108.33	97.350680	1,236,306.16	-31,802.17	0.19
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	191,502.340	102.372713	196,046.14	99.831270	191,179.22	-4,866.92	0.03
Original Face:		Base	2,000,000.000	102.372713	196,046.14	99.831270	191,179.22	-4,866.92	0.03
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,457,850.510	102.519070	1,494,574.78	94.662090	1,380,031.76	-114,543.02	0.22
Original Face:		Base	3,000,000.000	102.519070	1,494,574.78	94.662090	1,380,031.76	-114,543.02	0.22
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	196,514.420	100.813701	198,113.46	98.728588	194,015.91	-4,097.55	0.03
Original Face:		Base	1,500,000.000	100.813701	198,113.46	98.728588	194,015.91	-4,097.55	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	27,869.820	101.277870	28,225.96	103.335663	28,799.46	573.50	0.00
Original Face:		Base	983,845.000	101.277870	28,225.96	103.335663	28,799.46	573.50	0.00
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	472.840	100.012689	472.90	100.007221	472.87	-0.03	0.00
Original Face:		Base	1,800,000.000	100.012689	472.90	100.007221	472.87	-0.03	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
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	603,158.560	Local	103.252485	622,776.20	101.256708	610,738.50	-12,037.70	0.10
Original Face:	5,200,000.000	Base	103.252485	622,776.20	101.256708	610,738.50	-12,037.70	0.10
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	235,029.650	Local	100.859577	237,049.91	98.732494	232,050.64	-4,999.27	0.04
Original Face:	2,680,283.000	Base	100.859577	237,049.91	98.732494	232,050.64	-4,999.27	0.04
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	1,716,552.750	Local	101.343021	1,739,606.42	98.728534	1,694,727.37	-44,879.05	0.27
Original Face:	15,000,000.000	Base	101.343021	1,739,606.42	98.728534	1,694,727.37	-44,879.05	0.27
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	680,902.450	Local	100.780198	686,214.84	98.725996	672,227.73	-13,987.11	0.11
Original Face:	4,200,000.000	Base	100.780198	686,214.84	98.725996	672,227.73	-13,987.11	0.11
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	17,445.330	Local	100.836327	17,591.23	102.800182	17,933.83	342.60	0.00
Original Face:	1,500,000.000	Base	100.836327	17,591.23	102.800182	17,933.83	342.60	0.00
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	36,190.720	Local	100.532429	36,383.41	101.128895	36,599.28	215.87	0.01
Original Face:	3,200,000.000	Base	100.532429	36,383.41	101.128895	36,599.28	215.87	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	46,080.120	Local	101.683720	46,855.98	99.892544	46,030.60	-825.38	0.01
Original Face:	765,534.000	Base	101.683720	46,855.98	99.892544	46,030.60	-825.38	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	445,834.480	Local	101.340572	451,811.21	98.729317	440,169.34	-11,641.87	0.07
Original Face:	5,157,070.000	Base	101.340572	451,811.21	98.729317	440,169.34	-11,641.87	0.07
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	42,858.950	Local	100.652442	43,138.58	102.305948	43,847.26	708.68	0.01
Original Face:	5,000,000.000	Base	100.652442	43,138.58	102.305948	43,847.26	708.68	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	103,061.800	Local	100.974959	104,066.61	101.128895	104,225.26	158.65	0.02
Original Face:	5,000,000.000	Base	100.974959	104,066.61	101.128895	104,225.26	158.65	0.02

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	152,177.240	Local	103.068902	156,847.41	101.253707	154,085.10	-2,762.31	0.02
Original Face:	2,000,000.000	Base	103.068902	156,847.41	101.253707	154,085.10	-2,762.31	0.02
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	60,030.150	Local	102.912087	61,778.28	101.767616	61,091.25	-687.03	0.01
Original Face:	5,000,000.000	Base	102.912087	61,778.28	101.767616	61,091.25	-687.03	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	922,111.590	Local	105.770651	975,323.43	103.339766	952,907.96	-22,415.47	0.15
Original Face:	14,750,000.000	Base	105.770651	975,323.43	103.339766	952,907.96	-22,415.47	0.15
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
	55,942.860	Local	100.573550	56,263.72	98.403631	55,049.81	-1,213.91	0.01
Original Face:	2,000,000.000	Base	100.573550	56,263.72	98.403631	55,049.81	-1,213.91	0.01
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	95.520160	1,910,403.20	-89,596.80	0.30
		Base	100.000000	2,000,000.00	95.520160	1,910,403.20	-89,596.80	0.30
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				1.760000	10 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.189669	2,975,690.07	-24,309.93	0.47
		Base	100.000000	3,000,000.00	99.189669	2,975,690.07	-24,309.93	0.47
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.585000	20 Oct 2067		
	2,813,638.890	Local	102.273400	2,877,604.16	101.352010	2,851,679.57	-25,924.59	0.45
Original Face:	3,000,000.000	Base	102.273400	2,877,604.16	101.352010	2,851,679.57	-25,924.59	0.45
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR				0.673000	08 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	97.744249	2,932,327.47	-67,672.53	0.46
		Base	100.000000	3,000,000.00	97.744249	2,932,327.47	-67,672.53	0.46
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR				0.800000	24 Nov 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	90.934496	2,728,034.88	-271,965.12	0.43
		Base	100.000000	3,000,000.00	90.934496	2,728,034.88	-271,965.12	0.43
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR				1.350000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	89.643838	2,689,315.14	-310,684.86	0.42
		Base	100.000000	3,000,000.00	89.643838	2,689,315.14	-310,684.86	0.42

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4				1.400000	16 Jun 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	85.895227	2,576,856.81	-423,143.19	0.40
		Base	100.000000	3,000,000.00	85.895227	2,576,856.81	-423,143.19	0.40
38150AHZ1	GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1				1.000000	07 Oct 2024		
	3,000,000.000	Local	99.973150	2,999,194.51	94.077446	2,822,323.38	-176,871.13	0.44
		Base	99.973150	2,999,194.51	94.077446	2,822,323.38	-176,871.13	0.44
38150AJH9	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1				1.000000	15 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	96.376894	4,818,844.70	-181,155.30	0.76
		Base	100.000000	5,000,000.00	96.376894	4,818,844.70	-181,155.30	0.76
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				2.410000	31 Jan 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.106443	2,943,193.29	-56,806.71	0.46
		Base	100.000000	3,000,000.00	98.106443	2,943,193.29	-56,806.71	0.46
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125				2.125000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	93.929619	4,696,480.95	-303,519.05	0.74
		Base	100.000000	5,000,000.00	93.929619	4,696,480.95	-303,519.05	0.74
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	373,076.760	Local	98.996890	369,334.39	98.746260	368,399.35	-935.04	0.06
Original Face:	4,000,000.000	Base	98.996890	369,334.39	98.746260	368,399.35	-935.04	0.06
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
	69,345.710	Local	99.240746	68,819.20	99.130550	68,742.78	-76.42	0.01
Original Face:	1,900,000.000	Base	99.240746	68,819.20	99.130550	68,742.78	-76.42	0.01
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
	67,143.370	Local	99.611324	66,882.40	99.865950	67,053.36	170.96	0.01
Original Face:	3,050,000.000	Base	99.611324	66,882.40	99.865950	67,053.36	170.96	0.01
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
	634,403.190	Local	99.376816	630,449.69	97.646950	619,475.37	-10,974.32	0.10
Original Face:	3,000,000.000	Base	99.376816	630,449.69	97.646950	619,475.37	-10,974.32	0.10
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	918,222.510	Local	102.792936	943,867.88	96.664480	887,595.01	-56,272.87	0.14
Original Face:	3,000,000.000	Base	102.792936	943,867.88	96.664480	887,595.01	-56,272.87	0.14

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	474,913.460	Local	100.400100	476,813.59	97.649805	463,752.07	-13,061.52	0.07
Original Face:	1,000,000.000	Base	100.400100	476,813.59	97.649805	463,752.07	-13,061.52	0.07
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				1.740000	06 Aug 2024		
	3,000,000.000	Local	100.040813	3,001,224.39	100.422062	3,012,661.86	11,437.47	0.47
		Base	100.040813	3,001,224.39	100.422062	3,012,661.86	11,437.47	0.47
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.987056	1,999,741.12	92.705288	1,854,105.76	-145,635.36	0.29
		Base	99.987056	1,999,741.12	92.705288	1,854,105.76	-145,635.36	0.29
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.698199	2,990,945.96	99.546063	2,986,381.89	-4,564.07	0.47
		Base	99.698199	2,990,945.96	99.546063	2,986,381.89	-4,564.07	0.47
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3				2.320000	16 Sep 2026		
	2,000,000.000	Local	99.979277	1,999,585.54	97.452890	1,949,057.80	-50,527.74	0.31
Original Face:	2,000,000.000	Base	99.979277	1,999,585.54	97.452890	1,949,057.80	-50,527.74	0.31
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.931830	1,998,636.59	92.241174	1,844,823.48	-153,813.11	0.29
		Base	99.931830	1,998,636.59	92.241174	1,844,823.48	-153,813.11	0.29
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	91.386469	1,827,729.38	-172,270.62	0.29
		Base	100.000000	2,000,000.00	91.386469	1,827,729.38	-172,270.62	0.29
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	96.424134	2,892,724.02	-107,275.98	0.45
		Base	100.000000	3,000,000.00	96.424134	2,892,724.02	-107,275.98	0.45
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	99.000481	2,970,014.43	-29,985.57	0.47
		Base	100.000000	3,000,000.00	99.000481	2,970,014.43	-29,985.57	0.47
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.989720	2,999,691.60	98.588108	2,957,643.24	-42,048.36	0.46
		Base	99.989720	2,999,691.60	98.588108	2,957,643.24	-42,048.36	0.46

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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	99.992310	2,999,769.30	99.408039	2,982,241.17	-17,528.13	0.47
		Base	99.992310	2,999,769.30	99.408039	2,982,241.17	-17,528.13	0.47
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023		
	2,335,000.000	Local	99.994307	2,334,867.06	96.837000	2,261,143.95	-73,723.11	0.35
		Base	99.994307	2,334,867.06	96.837000	2,261,143.95	-73,723.11	0.35
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024		
	5,000,000.000	Local	99.963011	4,998,150.55	95.248808	4,762,440.40	-235,710.15	0.75
		Base	99.963011	4,998,150.55	95.248808	4,762,440.40	-235,710.15	0.75
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1				1.000000	18 Oct 2024		
	2,000,000.000	Local	99.929616	1,998,592.32	94.014631	1,880,292.62	-118,299.70	0.29
		Base	99.929616	1,998,592.32	94.014631	1,880,292.62	-118,299.70	0.29
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	3,000,000.000	Local	99.890689	2,996,720.68	94.185991	2,825,579.73	-171,140.95	0.44
		Base	99.890689	2,996,720.68	94.185991	2,825,579.73	-171,140.95	0.44
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	2,000,000.000	Local	99.942019	1,998,840.37	95.710340	1,914,206.80	-84,633.57	0.30
		Base	99.942019	1,998,840.37	95.710340	1,914,206.80	-84,633.57	0.30
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	5,000,000.000	Local	99.888510	4,994,425.51	95.762852	4,788,142.60	-206,282.91	0.75
		Base	99.888510	4,994,425.51	95.762852	4,788,142.60	-206,282.91	0.75
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
	5,000,000.000	Local	99.816079	4,990,803.93	95.730158	4,786,507.90	-204,296.03	0.75
		Base	99.816079	4,990,803.93	95.730158	4,786,507.90	-204,296.03	0.75
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	4,000,000.000	Local	99.996597	3,999,863.86	98.290231	3,931,609.24	-68,254.62	0.62
		Base	99.996597	3,999,863.86	98.290231	3,931,609.24	-68,254.62	0.62
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR				2.530000	21 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	99.269837	2,978,095.11	-21,904.89	0.47
		Base	100.000000	3,000,000.00	99.269837	2,978,095.11	-21,904.89	0.47

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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
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.842277	998,422.77	100.745155	1,007,451.55	9,028.78	0.16
		Base	99.842277	998,422.77	100.745155	1,007,451.55	9,028.78	0.16
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	97.267753	4,863,387.65	-136,612.35	0.76
		Base	100.000000	5,000,000.00	97.267753	4,863,387.65	-136,612.35	0.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
	2,000,000.000	Local	99.964380	1,999,287.60	89.680671	1,793,613.42	-205,674.18	0.28
		Base	99.964380	1,999,287.60	89.680671	1,793,613.42	-205,674.18	0.28
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65				3.650000	15 Jun 2024		
	3,000,000.000	Local	99.932467	2,997,974.01	99.701024	2,991,030.72	-6,943.29	0.47
		Base	99.932467	2,997,974.01	99.701024	2,991,030.72	-6,943.29	0.47
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	2,000,000.000	Local	99.975899	1,999,517.97	97.059863	1,941,197.26	-58,320.71	0.30
		Base	99.975899	1,999,517.97	97.059863	1,941,197.26	-58,320.71	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.994149	2,999,824.48	91.543860	2,746,315.80	-253,508.68	0.43
		Base	99.994149	2,999,824.48	91.543860	2,746,315.80	-253,508.68	0.43
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR				1.960000	12 Apr 2024		
	2,500,000.000	Local	100.000000	2,500,000.00	98.859993	2,471,499.83	-28,500.17	0.39
		Base	100.000000	2,500,000.00	98.859993	2,471,499.83	-28,500.17	0.39
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1				1.000000	23 Apr 2026		
	2,000,000.000	Local	99.970270	1,999,405.39	91.935305	1,838,706.10	-160,699.29	0.29
		Base	99.970270	1,999,405.39	91.935305	1,838,706.10	-160,699.29	0.29
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				1.750000	05 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.980645	2,969,419.35	-30,580.65	0.47
		Base	100.000000	3,000,000.00	98.980645	2,969,419.35	-30,580.65	0.47
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				2.070000	10 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.498252	2,984,947.56	-15,052.44	0.47
		Base	100.000000	3,000,000.00	99.498252	2,984,947.56	-15,052.44	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
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				2.010710	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.758604	4,987,930.20	-12,069.80	0.78
		Base	100.000000	5,000,000.00	99.758604	4,987,930.20	-12,069.80	0.78
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	97.335000	2,920,050.00	-79,950.00	0.46
		Base	100.000000	3,000,000.00	97.335000	2,920,050.00	-79,950.00	0.46
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR				0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	92.929000	2,787,870.00	-212,130.00	0.44
		Base	100.000000	3,000,000.00	92.929000	2,787,870.00	-212,130.00	0.44
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.78
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	2,000,000.000	Local	99.899182	1,997,983.64	93.471855	1,869,437.10	-128,546.54	0.29
		Base	99.899182	1,997,983.64	93.471855	1,869,437.10	-128,546.54	0.29
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625				0.625000	15 Jul 2024		
	2,000,000.000	Local	99.998060	1,999,961.19	94.711352	1,894,227.04	-105,734.15	0.30
		Base	99.998060	1,999,961.19	94.711352	1,894,227.04	-105,734.15	0.30
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				2.560000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	98.395109	2,951,853.27	-48,146.73	0.46
		Base	100.000000	3,000,000.00	98.395109	2,951,853.27	-48,146.73	0.46
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				1.821860	13 Nov 2023		
	1,950,000.000	Local	100.114913	1,952,240.80	99.637060	1,942,922.67	-9,318.13	0.30
		Base	100.114913	1,952,240.80	99.637060	1,942,922.67	-9,318.13	0.30
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	2,000,000.000	Local	99.912075	1,998,241.50	96.861888	1,937,237.76	-61,003.74	0.30
		Base	99.912075	1,998,241.50	96.861888	1,937,237.76	-61,003.74	0.30
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.996175	2,999,885.25	100.187517	3,005,625.51	5,740.26	0.47
		Base	99.996175	2,999,885.25	100.187517	3,005,625.51	5,740.26	0.47

& 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
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR				1.930000	14 Feb 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.402392	1,988,047.84	-11,952.16	0.31
		Base	100.000000	2,000,000.00	99.402392	1,988,047.84	-11,952.16	0.31
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				1.486290	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.971241	2,999,137.23	-862.77	0.47
		Base	100.000000	3,000,000.00	99.971241	2,999,137.23	-862.77	0.47
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	96.811550	2,904,346.50	-95,653.50	0.46
		Base	100.000000	3,000,000.00	96.811550	2,904,346.50	-95,653.50	0.46
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				1.865000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.743079	2,962,292.37	-37,707.63	0.46
		Base	100.000000	3,000,000.00	98.743079	2,962,292.37	-37,707.63	0.46
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5				0.500000	20 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	93.740348	2,812,210.44	-187,789.56	0.44
		Base	100.000000	3,000,000.00	93.740348	2,812,210.44	-187,789.56	0.44
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3				1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	90.722207	2,721,666.21	-278,333.79	0.43
		Base	100.000000	3,000,000.00	90.722207	2,721,666.21	-278,333.79	0.43
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3				0.300000	02 Jun 2023		
	3,000,000.000	Local	99.975111	2,999,253.33	97.096254	2,912,887.62	-86,365.71	0.46
		Base	99.975111	2,999,253.33	97.096254	2,912,887.62	-86,365.71	0.46
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.335856	1,986,717.12	-13,282.88	0.31
		Base	100.000000	2,000,000.00	99.335856	1,986,717.12	-13,282.88	0.31
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				2.530000	06 Jun 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.208000	2,976,240.00	-23,760.00	0.47
		Base	100.000000	3,000,000.00	99.208000	2,976,240.00	-23,760.00	0.47
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.964868	4,998,243.40	95.416851	4,770,842.55	-227,400.85	0.75
		Base	99.964868	4,998,243.40	95.416851	4,770,842.55	-227,400.85	0.75

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	5,000,000.000	99.968915	4,998,445.73	98.099595	4,904,979.75	-93,465.98	0.77
		Base		99.968915	4,998,445.73	98.099595	4,904,979.75	-93,465.98	0.77
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.991461	2,999,743.84	96.281740	2,888,452.20	-111,291.64	0.45
		Base		99.991461	2,999,743.84	96.281740	2,888,452.20	-111,291.64	0.45
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	3,000,000.000	99.890645	2,996,719.34	94.470745	2,834,122.35	-162,596.99	0.44
		Base		99.890645	2,996,719.34	94.470745	2,834,122.35	-162,596.99	0.44
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	1,000,000.000	99.965886	999,658.86	98.510449	985,104.49	-14,554.37	0.15
		Base		99.965886	999,658.86	98.510449	985,104.49	-14,554.37	0.15
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	2,000,000.000	99.683454	1,993,669.08	99.223426	1,984,468.52	-9,200.56	0.31
		Base		99.683454	1,993,669.08	99.223426	1,984,468.52	-9,200.56	0.31
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.051917	2,001,038.33	99.972221	1,999,444.42	-1,593.91	0.31
		Base		100.051917	2,001,038.33	99.972221	1,999,444.42	-1,593.91	0.31
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					2.090430	09 Dec 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.949775	4,997,488.75	-2,511.25	0.78
		Base		100.000000	5,000,000.00	99.949775	4,997,488.75	-2,511.25	0.78
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.959256	4,997,962.80	97.628208	4,881,410.40	-116,552.40	0.77
		Base		99.959256	4,997,962.80	97.628208	4,881,410.40	-116,552.40	0.77
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.934944	2,998,048.33	93.797832	2,813,934.96	-184,113.37	0.44
		Base		99.934944	2,998,048.33	93.797832	2,813,934.96	-184,113.37	0.44
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	3,000,000.000	92.789692	2,783,690.77	92.171875	2,765,156.25	-18,534.52	0.43
		Base		92.789692	2,783,690.77	92.171875	2,765,156.25	-18,534.52	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	2,000,000.000	Local	99.613718	1,992,274.35	91.257812	1,825,156.24	-167,118.11	0.29
		Base	99.613718	1,992,274.35	91.257812	1,825,156.24	-167,118.11	0.29
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	3,000,000.000	Local	91.897375	2,756,921.24	91.925781	2,757,773.43	852.19	0.43
		Base	91.897375	2,756,921.24	91.925781	2,757,773.43	852.19	0.43
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.989502	2,999,685.06	97.934334	2,938,030.02	-61,655.04	0.46
		Base	99.989502	2,999,685.06	97.934334	2,938,030.02	-61,655.04	0.46
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.987740	3,249,601.56	98.426560	3,198,863.20	-50,738.36	0.50
Original Face:	3,250,000.000	Base	99.987740	3,249,601.56	98.426560	3,198,863.20	-50,738.36	0.50
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				2.300000	20 Mar 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	98.321061	2,949,631.83	-50,368.17	0.46
		Base	100.000000	3,000,000.00	98.321061	2,949,631.83	-50,368.17	0.46
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	2,000,000.000	Local	99.996551	1,999,931.02	95.460188	1,909,203.76	-90,727.26	0.30
		Base	99.996551	1,999,931.02	95.460188	1,909,203.76	-90,727.26	0.30
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	2,000,000.000	Local	99.854115	1,997,082.29	91.574471	1,831,489.42	-165,592.87	0.29
		Base	99.854115	1,997,082.29	91.574471	1,831,489.42	-165,592.87	0.29
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	10,105.000	Local	99.994557	10,104.45	100.067360	10,111.81	7.36	0.00
Original Face:	2,000,000.000	Base	99.994557	10,104.45	100.067360	10,111.81	7.36	0.00
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	3,814,583.300	Local	99.979456	3,813,799.62	99.691490	3,802,814.93	-10,984.69	0.60
Original Face:	7,000,000.000	Base	99.979456	3,813,799.62	99.691490	3,802,814.93	-10,984.69	0.60
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.930146	2,997,904.39	95.845817	2,875,374.51	-122,529.88	0.45
		Base	99.930146	2,997,904.39	95.845817	2,875,374.51	-122,529.88	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
			2,000,000.000						
		Local		99.952687	1,999,053.74	99.486461	1,989,729.22	-9,324.52	0.31
		Base		99.952687	1,999,053.74	99.486461	1,989,729.22	-9,324.52	0.31
US DOLLAR Total									
			469,428,913.780						
		Local			469,223,139.60		449,907,079.63	-19,316,059.97	70.58
Original Face:			187,923,032.000						
		Base			469,223,139.60		449,907,079.63	-19,316,059.97	70.58
FIXED INCOME Total									
			469,428,913.780						
		Base			469,223,139.60		449,907,079.63	-19,316,059.97	70.58
Original Face:			187,923,032.000						

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
FUND Total									
		657,785,986.800	Base		657,006,135.12		637,442,424.93	-19,563,710.19	100.00
	Original Face:	187,923,032.000							

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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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			305,375.600	1.000000	305,375.60	1.000000	305,375.60	0.00	0.12
		Base		1.000000	305,375.60	1.000000	305,375.60	0.00	0.12
US DOLLAR Total									
			305,375.600		305,375.60		305,375.60	0.00	0.12
		Base			305,375.60		305,375.60	0.00	0.12
CASH Total									
			305,375.600	Base	305,375.60		305,375.60	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					1.510000	01 Jul 2022		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.94
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.94
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					1.530000	01 Jul 2022		
			15,024,774.240	100.000000	15,024,774.24	100.000000	15,024,774.24	0.00	5.92
		Base		100.000000	15,024,774.24	100.000000	15,024,774.24	0.00	5.92
912796M71	TREASURY BILL 09/22 0.00000					0.073000	08 Sep 2022		
			5,000,000.000	99.986008	4,999,300.41	99.986008	4,999,300.41	0.00	1.97
		Base		99.986008	4,999,300.41	99.986008	4,999,300.41	0.00	1.97
942PVNII4	WAM AZ 7 WAM AZR 7					0.250000	15 Dec 2022		
			2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
US DOLLAR Total									
			32,024,774.240		32,024,074.65		32,024,074.65	0.00	12.62
		Base			32,024,074.65		32,024,074.65	0.00	12.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	32,024,774.240		32,024,074.65		32,024,074.65	0.00	12.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	449,705.100	102.376304	460,391.46	99.313589	446,618.27	-13,773.19	0.18
Original Face:		Base	5,000,000.000	102.376304	460,391.46	99.313589	446,618.27	-13,773.19	0.18
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	347,559.310	101.798697	353,810.85	97.560109	339,079.24	-14,731.61	0.13
Original Face:		Base	4,372,786.000	101.798697	353,810.85	97.560109	339,079.24	-14,731.61	0.13
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	440,871.600	101.590189	447,882.29	97.754473	430,971.71	-16,910.58	0.17
Original Face:		Base	5,000,000.000	101.590189	447,882.29	97.754473	430,971.71	-16,910.58	0.17
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	280,595.120	102.614461	287,931.17	100.023169	280,660.13	-7,271.04	0.11
Original Face:		Base	4,169,641.000	102.614461	287,931.17	100.023169	280,660.13	-7,271.04	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	194,920.280	101.058145	196,982.82	94.018756	183,261.62	-13,721.20	0.07
Original Face:		Base	2,000,000.000	101.058145	196,982.82	94.018756	183,261.62	-13,721.20	0.07
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	119,423.200	101.695248	121,447.72	97.773810	116,764.61	-4,683.11	0.05
Original Face:		Base	2,910,888.000	101.695248	121,447.72	97.773810	116,764.61	-4,683.11	0.05
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.625000	20 Sep 2040		
		Local	376,317.810	102.797114	386,843.85	99.730941	375,305.29	-11,538.56	0.15
Original Face:		Base	9,450,000.000	102.797114	386,843.85	99.730941	375,305.29	-11,538.56	0.15
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	238,860.210	100.822745	240,825.42	98.793620	235,978.65	-4,846.77	0.09
Original Face:		Base	2,500,000.000	100.822745	240,825.42	98.793620	235,978.65	-4,846.77	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
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	178,653.630	Local	100.805346	180,092.41	97.764190	174,659.27	-5,433.14	0.07
Original Face:	1,500,000.000	Base	100.805346	180,092.41	97.764190	174,659.27	-5,433.14	0.07
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.585000	20 Oct 2067		
	2,813,638.890	Local	102.263421	2,877,323.38	101.352010	2,851,679.57	-25,643.81	1.12
Original Face:	3,000,000.000	Base	102.263421	2,877,323.38	101.352010	2,851,679.57	-25,643.81	1.12
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	318,267.430	Local	104.902519	333,870.55	102.553525	326,394.47	-7,476.08	0.13
Original Face:	5,872,458.000	Base	104.902519	333,870.55	102.553525	326,394.47	-7,476.08	0.13
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	4,705.960	Local	100.867411	4,746.78	101.061252	4,755.90	9.12	0.00
Original Face:	1,000,000.000	Base	100.867411	4,746.78	101.061252	4,755.90	9.12	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	18,673.070	Local	104.068801	19,432.84	103.690218	19,362.15	-70.69	0.01
Original Face:	1,000,000.000	Base	104.068801	19,432.84	103.690218	19,362.15	-70.69	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
	12.690	Local	100.157604	12.71	100.775001	12.79	0.08	0.00
Original Face:	25,000.000	Base	100.157604	12.71	100.775001	12.79	0.08	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	47,264.300	Local	102.900773	48,635.33	106.081397	50,138.63	1,503.30	0.02
Original Face:	2,000,000.000	Base	102.900773	48,635.33	106.081397	50,138.63	1,503.30	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				1.503290	20 Sep 2063		
	491,685.410	Local	100.410730	493,704.91	99.640580	489,918.19	-3,786.72	0.19
Original Face:	1,500,000.000	Base	100.410730	493,704.91	99.640580	489,918.19	-3,786.72	0.19
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				1.453290	20 Feb 2064		
	596,885.040	Local	100.362348	599,047.84	99.547280	594,182.82	-4,865.02	0.23
Original Face:	1,530,000.000	Base	100.362348	599,047.84	99.547280	594,182.82	-4,865.02	0.23
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.378570	20 Jun 2067		
	674,143.460	Local	101.950385	687,291.85	99.601040	671,453.90	-15,837.95	0.26
Original Face:	1,200,000.000	Base	101.950385	687,291.85	99.601040	671,453.90	-15,837.95	0.26

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38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	52,970.150	100.932657	53,464.18	99.927840	52,931.93	-532.25	0.02
Original Face:		Base	2,720,000.000	100.932657	53,464.18	99.927840	52,931.93	-532.25	0.02
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	978,867.430	101.892491	997,392.41	96.282610	942,479.11	-54,913.30	0.37
Original Face:		Base	4,400,000.000	101.892491	997,392.41	96.282610	942,479.11	-54,913.30	0.37
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	279,807.570	99.411320	278,160.40	98.746260	276,299.51	-1,860.89	0.11
Original Face:		Base	3,000,000.000	99.411320	278,160.40	98.746260	276,299.51	-1,860.89	0.11
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	154,275.250	100.562948	155,143.74	95.676980	147,605.90	-7,537.84	0.06
Original Face:		Base	1,000,000.000	100.562948	155,143.74	95.676980	147,605.90	-7,537.84	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	73,165.140	101.210112	74,050.52	97.661410	71,454.11	-2,596.41	0.03
Original Face:		Base	1,000,000.000	101.210112	74,050.52	97.661410	71,454.11	-2,596.41	0.03
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	99.482990	0.01	0.00	0.00
		Base		100.000000	0.01	99.482990	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	236,058.760	100.680204	237,664.44	93.645730	221,058.95	-16,605.49	0.09
Original Face:		Base	1,000,000.000	100.680204	237,664.44	93.645730	221,058.95	-16,605.49	0.09
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	47,043.410	100.760723	47,401.28	98.415750	46,298.12	-1,103.16	0.02
Original Face:		Base	1,000,000.000	100.760723	47,401.28	98.415750	46,298.12	-1,103.16	0.02
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
		Local	0.030	300.000000	0.09	96.303790	0.03	-0.06	0.00
		Base		300.000000	0.09	96.303790	0.03	-0.06	0.00
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
		Local	2,133,033.440	100.791522	2,149,916.86	97.008996	2,069,234.32	-80,682.54	0.82
Original Face:		Base	4,000,000.000	100.791522	2,149,916.86	97.008996	2,069,234.32	-80,682.54	0.82

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38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	918,222.510	Local	102.792936	943,867.88	96.664480	887,595.01	-56,272.87	0.35
Original Face:	3,000,000.000	Base	102.792936	943,867.88	96.664480	887,595.01	-56,272.87	0.35
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	949,826.920	Local	100.337066	953,028.46	97.649805	927,504.14	-25,524.32	0.37
Original Face:	2,000,000.000	Base	100.337066	953,028.46	97.649805	927,504.14	-25,524.32	0.37
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	466,157.240	Local	100.065729	466,463.64	97.171400	452,971.52	-13,492.12	0.18
Original Face:	2,000,000.000	Base	100.065729	466,463.64	97.171400	452,971.52	-13,492.12	0.18
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.784430	20 Apr 2071		
	1,487,521.710	Local	107.641451	1,601,189.96	99.988837	1,487,355.66	-113,834.30	0.59
Original Face:	1,978,780.000	Base	107.641451	1,601,189.96	99.988837	1,487,355.66	-113,834.30	0.59
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	949,659.740	Local	102.136361	969,947.90	85.123810	808,386.55	-161,561.35	0.32
Original Face:	2,000,000.000	Base	102.136361	969,947.90	85.123810	808,386.55	-161,561.35	0.32
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	2,844,191.300	Local	101.369860	2,883,152.74	88.466680	2,516,161.62	-366,991.12	0.99
Original Face:	3,185,000.000	Base	101.369860	2,883,152.74	88.466680	2,516,161.62	-366,991.12	0.99
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	1,272,043.080	Local	102.267488	1,300,886.50	84.759420	1,078,176.34	-222,710.16	0.42
Original Face:	2,000,000.000	Base	102.267488	1,300,886.50	84.759420	1,078,176.34	-222,710.16	0.42
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.489890	20 Jun 2036		
	1,456,346.060	Local	104.140531	1,516,646.52	94.023660	1,369,309.87	-147,336.65	0.54
Original Face:	2,000,000.000	Base	104.140531	1,516,646.52	94.023660	1,369,309.87	-147,336.65	0.54
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
	2,801,087.790	Local	102.749647	2,878,107.83	93.859460	2,629,085.87	-249,021.96	1.04
Original Face:	3,000,000.000	Base	102.749647	2,878,107.83	93.859460	2,629,085.87	-249,021.96	1.04
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				1.750000	20 Jan 2027		
	3,958,333.320	Local	100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.56
Original Face:	5,000,000.000	Base	100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.56

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				1.700000	15 Sep 2026		
	3,895,833.330	Local	100.000000	3,895,833.33	100.000000	3,895,833.33	0.00	1.54
Original Face:	5,500,000.000	Base	100.000000	3,895,833.33	100.000000	3,895,833.33	0.00	1.54
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.937088	1,998,741.75	96.590115	1,931,802.30	-66,939.45	0.76
		Base	99.937088	1,998,741.75	96.590115	1,931,802.30	-66,939.45	0.76
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	101.163901	3,034,917.03	94.966890	2,849,006.70	-185,910.33	1.12
		Base	101.163901	3,034,917.03	94.966890	2,849,006.70	-185,910.33	1.12
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	101.198906	3,946,757.34	93.026451	3,628,031.59	-318,725.75	1.43
		Base	101.198906	3,946,757.34	93.026451	3,628,031.59	-318,725.75	1.43
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
	2,000,000.000	Local	100.727800	2,014,555.99	96.591980	1,931,839.60	-82,716.39	0.76
		Base	100.727800	2,014,555.99	96.591980	1,931,839.60	-82,716.39	0.76
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	5,000,000.000	Local	100.467761	5,023,388.05	98.353000	4,917,650.00	-105,738.05	1.94
		Base	100.467761	5,023,388.05	98.353000	4,917,650.00	-105,738.05	1.94
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	100.917514	1,842,950.57	93.516461	1,707,792.92	-135,157.65	0.67
		Base	100.917514	1,842,950.57	93.516461	1,707,792.92	-135,157.65	0.67
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.351929	4,014,077.16	97.776389	3,911,055.56	-103,021.60	1.54
		Base	100.351929	4,014,077.16	97.776389	3,911,055.56	-103,021.60	1.54
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
	2,800,000.000	Local	100.752174	2,821,060.86	94.278857	2,639,808.00	-181,252.86	1.04
		Base	100.752174	2,821,060.86	94.278857	2,639,808.00	-181,252.86	1.04
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	100.952600	3,028,577.99	92.444603	2,773,338.09	-255,239.90	1.09
		Base	100.952600	3,028,577.99	92.444603	2,773,338.09	-255,239.90	1.09

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90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.140979	6,509,163.64	100.030642	6,501,991.73	-7,171.91	2.56
		Base	100.140979	6,509,163.64	100.030642	6,501,991.73	-7,171.91	2.56
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.680931	2,517,023.28	94.074541	2,351,863.53	-165,159.75	0.93
		Base	100.680931	2,517,023.28	94.074541	2,351,863.53	-165,159.75	0.93
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	4,230,418.000	Local	100.283939	4,242,429.79	97.451595	4,122,609.82	-119,819.97	1.62
Original Face:	5,000,000.000	Base	100.283939	4,242,429.79	97.451595	4,122,609.82	-119,819.97	1.62
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	5,000,000.000	Local	100.355748	5,017,787.39	99.465202	4,973,260.10	-44,527.29	1.96
		Base	100.355748	5,017,787.39	99.465202	4,973,260.10	-44,527.29	1.96
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	5,000,000.000	Local	99.977636	4,998,881.81	99.532568	4,976,628.40	-22,253.41	1.96
		Base	99.977636	4,998,881.81	99.532568	4,976,628.40	-22,253.41	1.96
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	2,000,000.000	Local	98.768094	1,975,361.88	98.783278	1,975,665.56	303.68	0.78
		Base	98.768094	1,975,361.88	98.783278	1,975,665.56	303.68	0.78
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	102.127334	2,042,546.67	99.894531	1,997,890.62	-44,656.05	0.79
		Base	102.127334	2,042,546.67	99.894531	1,997,890.62	-44,656.05	0.79
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	102.620166	2,052,403.31	97.687500	1,953,750.00	-98,653.31	0.77
		Base	102.620166	2,052,403.31	97.687500	1,953,750.00	-98,653.31	0.77
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	101.002930	2,020,058.60	99.031250	1,980,625.00	-39,433.60	0.78
		Base	101.002930	2,020,058.60	99.031250	1,980,625.00	-39,433.60	0.78
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023		
	2,000,000.000	Local	101.309642	2,026,192.84	98.847656	1,976,953.12	-49,239.72	0.78
		Base	101.309642	2,026,192.84	98.847656	1,976,953.12	-49,239.72	0.78

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912828S35	US TREASURY N/B 06/23 1.375					1.375000	30 Jun 2023		
		Local	3,000,000.000	101.219461	3,036,583.84	98.496094	2,954,882.82	-81,701.02	1.16
		Base		101.219461	3,036,583.84	98.496094	2,954,882.82	-81,701.02	1.16
912828S92	US TREASURY N/B 07/23 1.25					1.250000	31 Jul 2023		
		Local	2,000,000.000	101.110938	2,022,218.75	98.238281	1,964,765.62	-57,453.13	0.77
		Base		101.110938	2,022,218.75	98.238281	1,964,765.62	-57,453.13	0.77
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
		Local	2,000,000.000	96.216030	1,924,320.59	97.003906	1,940,078.12	15,757.53	0.76
		Base		96.216030	1,924,320.59	97.003906	1,940,078.12	15,757.53	0.76
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		Local	2,000,000.000	99.905149	1,998,102.98	92.906250	1,858,125.00	-139,977.98	0.73
		Base		99.905149	1,998,102.98	92.906250	1,858,125.00	-139,977.98	0.73
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		Local	2,000,000.000	99.536604	1,990,732.07	92.378906	1,847,578.12	-143,153.95	0.73
		Base		99.536604	1,990,732.07	92.378906	1,847,578.12	-143,153.95	0.73
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
		Local	2,000,000.000	100.035990	2,000,719.80	97.496094	1,949,921.88	-50,797.92	0.77
		Base		100.035990	2,000,719.80	97.496094	1,949,921.88	-50,797.92	0.77
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	4,000,000.000	96.316174	3,852,646.97	92.171875	3,686,875.00	-165,771.97	1.45
		Base		96.316174	3,852,646.97	92.171875	3,686,875.00	-165,771.97	1.45
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
		Local	0.000	0.000000	-778.87	0.000000	0.00	778.87	0.00
		Base		0.000000	-778.87	0.000000	0.00	778.87	0.00
91282CAF8	US TREASURY N/B 08/23 0.125					0.125000	15 Aug 2023		
		Local	2,000,000.000	99.894707	1,997,894.14	96.878906	1,937,578.12	-60,316.02	0.76
		Base		99.894707	1,997,894.14	96.878906	1,937,578.12	-60,316.02	0.76
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	7,000,000.000	99.996410	6,999,748.67	99.761154	6,983,280.78	-16,467.89	2.75
		Base		99.996410	6,999,748.67	99.761154	6,983,280.78	-16,467.89	2.75

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.526158	1,990,523.15	91.667969	1,833,359.38	-157,163.77	0.72
		Base	99.526158	1,990,523.15	91.667969	1,833,359.38	-157,163.77	0.72
91282CAK7	US TREASURY N/B 09/23 0.125				0.125000	15 Sep 2023		
	2,000,000.000	Local	99.861589	1,997,231.78	96.703125	1,934,062.50	-63,169.28	0.76
		Base	99.861589	1,997,231.78	96.703125	1,934,062.50	-63,169.28	0.76
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.839498	1,996,789.96	91.464844	1,829,296.88	-167,493.08	0.72
		Base	99.839498	1,996,789.96	91.464844	1,829,296.88	-167,493.08	0.72
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	5,000,000.000	Local	99.995375	4,999,768.73	99.583774	4,979,188.70	-20,580.03	1.96
		Base	99.995375	4,999,768.73	99.583774	4,979,188.70	-20,580.03	1.96
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	2,000,000.000	Local	99.879175	1,997,583.49	96.464844	1,929,296.88	-68,286.61	0.76
		Base	99.879175	1,997,583.49	96.464844	1,929,296.88	-68,286.61	0.76
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	2,000,000.000	Local	99.999188	1,999,983.76	99.341120	1,986,822.40	-13,161.36	0.78
		Base	99.999188	1,999,983.76	99.341120	1,986,822.40	-13,161.36	0.78
91282CAS0	US TREASURY FRN 10/22 VAR				1.812776	31 Oct 2022		
	3,000,000.000	Local	99.997970	2,999,939.11	100.100555	3,003,016.65	3,077.54	1.18
		Base	99.997970	2,999,939.11	100.100555	3,003,016.65	3,077.54	1.18
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.331915	1,986,638.30	91.230469	1,824,609.38	-162,028.92	0.72
		Base	99.331915	1,986,638.30	91.230469	1,824,609.38	-162,028.92	0.72
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.004793	2,000,095.85	96.425781	1,928,515.62	-71,580.23	0.76
		Base	100.004793	2,000,095.85	96.425781	1,928,515.62	-71,580.23	0.76
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	10,000,000.000	Local	99.989168	9,998,916.81	99.089844	9,908,984.40	-89,932.41	3.90
		Base	99.989168	9,998,916.81	99.089844	9,908,984.40	-89,932.41	3.90

& 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
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	2,000,000.000	99.831620	1,996,632.40	91.441406	1,828,828.12	-167,804.28	0.72
		Base		99.831620	1,996,632.40	91.441406	1,828,828.12	-167,804.28	0.72
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
		Local	2,000,000.000	99.878014	1,997,560.27	96.019531	1,920,390.62	-77,169.65	0.76
		Base		99.878014	1,997,560.27	96.019531	1,920,390.62	-77,169.65	0.76
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
		Local	2,000,000.000	99.672433	1,993,448.65	91.246094	1,824,921.88	-168,526.77	0.72
		Base		99.672433	1,993,448.65	91.246094	1,824,921.88	-168,526.77	0.72
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
		Local	12,000,000.000	99.991148	11,998,937.80	98.820312	11,858,437.44	-140,500.36	4.67
		Base		99.991148	11,998,937.80	98.820312	11,858,437.44	-140,500.36	4.67
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
		Local	2,000,000.000	99.837158	1,996,743.15	95.800781	1,916,015.62	-80,727.53	0.76
		Base		99.837158	1,996,743.15	95.800781	1,916,015.62	-80,727.53	0.76
91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
		Local	5,000,000.000	99.965961	4,998,298.04	98.578125	4,928,906.25	-69,391.79	1.94
		Base		99.965961	4,998,298.04	98.578125	4,928,906.25	-69,391.79	1.94
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.713056	1,994,261.11	91.039062	1,820,781.24	-173,479.87	0.72
		Base		99.713056	1,994,261.11	91.039062	1,820,781.24	-173,479.87	0.72
91282CBK6	US TREASURY FRN 01/23 VAR					1.806776	31 Jan 2023		
		Local	2,000,000.000	99.997032	1,999,940.64	100.162034	2,003,240.68	3,300.04	0.79
		Base		99.997032	1,999,940.64	100.162034	2,003,240.68	3,300.04	0.79
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
		Local	2,000,000.000	99.853521	1,997,070.42	95.605469	1,912,109.38	-84,961.04	0.75
		Base		99.853521	1,997,070.42	95.605469	1,912,109.38	-84,961.04	0.75
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
		Local	5,000,000.000	99.984024	4,999,201.22	98.316406	4,915,820.30	-83,380.92	1.94
		Base		99.984024	4,999,201.22	98.316406	4,915,820.30	-83,380.92	1.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.706118	1,994,122.36	91.257812	1,825,156.24	-168,966.12	0.72
		Base		99.706118	1,994,122.36	91.257812	1,825,156.24	-168,966.12	0.72
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
		Local	2,000,000.000	99.833336	1,996,666.72	95.554688	1,911,093.76	-85,572.96	0.75
		Base		99.833336	1,996,666.72	95.554688	1,911,093.76	-85,572.96	0.75
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.361212	1,987,224.23	91.964844	1,839,296.88	-147,927.35	0.72
		Base		99.361212	1,987,224.23	91.964844	1,839,296.88	-147,927.35	0.72
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
		Local	3,000,000.000	99.971636	2,999,149.08	98.050781	2,941,523.43	-57,625.65	1.16
		Base		99.971636	2,999,149.08	98.050781	2,941,523.43	-57,625.65	1.16
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
		Local	4,000,000.000	99.941958	3,997,678.33	97.753906	3,910,156.24	-87,522.09	1.54
		Base		99.941958	3,997,678.33	97.753906	3,910,156.24	-87,522.09	1.54
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
		Local	3,000,000.000	99.980286	2,999,408.59	97.519531	2,925,585.93	-73,822.66	1.15
		Base		99.980286	2,999,408.59	97.519531	2,925,585.93	-73,822.66	1.15
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
		Local	2,000,000.000	91.897375	1,837,947.50	91.925781	1,838,515.62	568.12	0.72
		Base		91.897375	1,837,947.50	91.925781	1,838,515.62	568.12	0.72
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
		Local	2,000,000.000	97.870226	1,957,404.51	97.277344	1,945,546.88	-11,857.63	0.77
		Base		97.870226	1,957,404.51	97.277344	1,945,546.88	-11,857.63	0.77
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
		Local	2,000,000.000	99.899320	1,997,986.40	96.781250	1,935,625.00	-62,361.40	0.76
		Base		99.899320	1,997,986.40	96.781250	1,935,625.00	-62,361.40	0.76
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
		Local	2,000,000.000	99.835524	1,996,710.48	94.468750	1,889,375.00	-107,335.48	0.74
		Base		99.835524	1,996,710.48	94.468750	1,889,375.00	-107,335.48	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
		Local	3,000,000.000	99.940225	2,998,206.75	96.757812	2,902,734.36	-95,472.39	1.14
		Base		99.940225	2,998,206.75	96.757812	2,902,734.36	-95,472.39	1.14
91282CDE8	US TREASURY FRN 10/23 VAR					1.792776	31 Oct 2023		
		Local	3,000,000.000	99.937983	2,998,139.49	100.245159	3,007,354.77	9,215.28	1.19
		Base		99.937983	2,998,139.49	100.245159	3,007,354.77	9,215.28	1.19
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
		Local	2,000,000.000	97.572481	1,951,449.62	96.667969	1,933,359.38	-18,090.24	0.76
		Base		97.572481	1,951,449.62	96.667969	1,933,359.38	-18,090.24	0.76
91282CDR9	US TREASURY N/B 12/23 0.75					0.750000	31 Dec 2023		
		Local	2,000,000.000	97.178344	1,943,566.88	96.808594	1,936,171.88	-7,395.00	0.76
		Base		97.178344	1,943,566.88	96.808594	1,936,171.88	-7,395.00	0.76
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	2,000,000.000	99.788920	1,995,778.40	98.816406	1,976,328.12	-19,450.28	0.78
		Base		99.788920	1,995,778.40	98.816406	1,976,328.12	-19,450.28	0.78
91282CEL1	US TREASURY FRN 04/24 VAR					1.682776	30 Apr 2024		
		Local	2,000,000.000	99.972307	1,999,446.13	99.922657	1,998,453.14	-992.99	0.79
		Base		99.972307	1,999,446.13	99.922657	1,998,453.14	-992.99	0.79
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
		Local	3,000,000.000	99.476729	2,984,301.88	99.179688	2,975,390.64	-8,911.24	1.17
		Base		99.476729	2,984,301.88	99.179688	2,975,390.64	-8,911.24	1.17
US DOLLAR Total									
		Local	228,303,239.680		228,624,743.08		221,432,192.12	-7,192,550.96	87.26
Original Face:		Base	108,814,553.000		228,624,743.08		221,432,192.12	-7,192,550.96	87.26
FIXED INCOME Total									
		Base	228,303,239.680		228,624,743.08		221,432,192.12	-7,192,550.96	87.26
Original Face:			108,814,553.000						

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

Base Currency: USD - US DOLLAR

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

& 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									
		260,633,389.520	Base		260,954,193.33		253,761,642.37	-7,192,550.96	100.00
	Original Face:	108,814,553.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			642,033.570	1.000000	642,033.57	1.000000	642,033.57	0.00	0.03
		Base		1.000000	642,033.57	1.000000	642,033.57	0.00	0.03
US DOLLAR Total									
			642,033.570		642,033.57		642,033.57	0.00	0.03
		Base			642,033.57		642,033.57	0.00	0.03
CASH Total									
			642,033.570	Base	642,033.57		642,033.57	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					1.365830	31 Dec 2030		
			6,811,921.310	100.000000	6,811,921.31	100.000000	6,811,921.31	0.00	0.28
		Base		100.000000	6,811,921.31	100.000000	6,811,921.31	0.00	0.28
US DOLLAR Total									
			6,811,921.310		6,811,921.31		6,811,921.31	0.00	0.28
		Base			6,811,921.31		6,811,921.31	0.00	0.28
CASH EQUIVALENT Total									
			6,811,921.310	Base	6,811,921.31		6,811,921.31	0.00	0.28
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			44,028.000	22.674373	998,307.29	55.330000	2,436,069.24	1,437,761.95	0.10
		Base		22.674373	998,307.29	55.330000	2,436,069.24	1,437,761.95	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	49,616.000	Local	19.701983	977,533.60	21.010000	1,042,432.16	64,898.56	0.04
		Base	19.701983	977,533.60	21.010000	1,042,432.16	64,898.56	0.04
00206R102	AT+T INC COMMON STOCK USD1.0							
	531,858.000	Local	25.699585	13,668,530.10	20.960000	11,147,743.68	-2,520,786.42	0.47
		Base	25.699585	13,668,530.10	20.960000	11,147,743.68	-2,520,786.42	0.47
002824100	ABBOTT LABORATORIES COMMON STOCK							
	130,081.000	Local	37.828464	4,920,764.46	108.650000	14,133,300.65	9,212,536.19	0.59
		Base	37.828464	4,920,764.46	108.650000	14,133,300.65	9,212,536.19	0.59
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	131,282.000	Local	50.056699	6,571,543.52	153.160000	20,107,151.12	13,535,607.60	0.84
		Base	50.056699	6,571,543.52	153.160000	20,107,151.12	13,535,607.60	0.84
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,385.000	Local	358.763586	1,214,414.74	247.510000	837,821.35	-376,593.39	0.03
		Base	358.763586	1,214,414.74	247.510000	837,821.35	-376,593.39	0.03
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	58,087.000	Local	41.920780	2,435,052.32	77.860000	4,522,653.82	2,087,601.50	0.19
		Base	41.920780	2,435,052.32	77.860000	4,522,653.82	2,087,601.50	0.19
00724F101	ADOBE INC COMMON STOCK USD.0001							
	35,103.000	Local	82.476659	2,895,178.17	366.060000	12,849,804.18	9,954,626.01	0.54
		Base	82.476659	2,895,178.17	366.060000	12,849,804.18	9,954,626.01	0.54
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	4,539.000	Local	159.297297	723,050.43	173.090000	785,655.51	62,605.08	0.03
		Base	159.297297	723,050.43	173.090000	785,655.51	62,605.08	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	120,392.000	Local	28.768412	3,463,486.64	76.470000	9,206,376.24	5,742,889.60	0.38
		Base	28.768412	3,463,486.64	76.470000	9,206,376.24	5,742,889.60	0.38
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	22,296.000	Local	40.088127	893,804.88	118.770000	2,648,095.92	1,754,291.04	0.11
		Base	40.088127	893,804.88	118.770000	2,648,095.92	1,754,291.04	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	16,476.000	96.575906	1,591,184.63	240.480000	3,962,148.48	2,370,963.85	0.17
		Base		96.575906	1,591,184.63	240.480000	3,962,148.48	2,370,963.85	0.17
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	11,910.000	51.215301	609,974.24	91.330000	1,087,740.30	477,766.06	0.05
		Base		51.215301	609,974.24	91.330000	1,087,740.30	477,766.06	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	9,367.000	62.807229	588,315.31	40.050000	375,148.35	-213,166.96	0.02
		Base		62.807229	588,315.31	40.050000	375,148.35	-213,166.96	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	8,700.000	99.663087	867,068.86	208.980000	1,818,126.00	951,057.14	0.08
		Base		99.663087	867,068.86	208.980000	1,818,126.00	951,057.14	0.08
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	11,034.000	137.289406	1,514,851.31	145.030000	1,600,261.02	85,409.71	0.07
		Base		137.289406	1,514,851.31	145.030000	1,600,261.02	85,409.71	0.07
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	5,444.000	186.335544	1,014,410.70	236.670000	1,288,431.48	274,020.78	0.05
		Base		186.335544	1,014,410.70	236.670000	1,288,431.48	274,020.78	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	18,633.000	42.577932	793,354.60	58.610000	1,092,080.13	298,725.53	0.05
		Base		42.577932	793,354.60	58.610000	1,092,080.13	298,725.53	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	20,430.000	47.483667	970,091.31	126.730000	2,589,093.90	1,619,002.59	0.11
		Base		47.483667	970,091.31	126.730000	2,589,093.90	1,619,002.59	0.11
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	20,488.000	507.271009	10,392,968.43	2,187.450000	44,816,475.60	34,423,507.17	1.87
		Base		507.271009	10,392,968.43	2,187.450000	44,816,475.60	34,423,507.17	1.87
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	22,344.000	524.703735	11,723,980.25	2,179.260000	48,693,385.44	36,969,405.19	2.03
		Base		524.703735	11,723,980.25	2,179.260000	48,693,385.44	36,969,405.19	2.03

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
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	134,511.000	Local	22.205860	2,986,932.39	41.770000	5,618,524.47	2,631,592.08	0.23
		Base	22.205860	2,986,932.39	41.770000	5,618,524.47	2,631,592.08	0.23
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	650,055.000	Local	29.989918	19,495,096.02	106.210000	69,042,341.55	49,547,245.53	2.88
		Base	29.989918	19,495,096.02	106.210000	69,042,341.55	49,547,245.53	2.88
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	19,184.000	Local	47.527301	911,763.75	90.360000	1,733,466.24	821,702.49	0.07
		Base	47.527301	911,763.75	90.360000	1,733,466.24	821,702.49	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	48,253.000	Local	20.313249	980,175.18	12.680000	611,848.04	-368,327.14	0.03
		Base	20.313249	980,175.18	12.680000	611,848.04	-368,327.14	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	38,152.000	Local	47.249691	1,802,670.21	95.940000	3,660,302.88	1,857,632.67	0.15
		Base	47.249691	1,802,670.21	95.940000	3,660,302.88	1,857,632.67	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	45,317.000	Local	54.130986	2,453,053.88	138.620000	6,281,842.54	3,828,788.66	0.26
		Base	54.130986	2,453,053.88	138.620000	6,281,842.54	3,828,788.66	0.26
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	58,854.000	Local	99.636038	5,863,979.37	51.130000	3,009,205.02	-2,854,774.35	0.13
		Base	99.636038	5,863,979.37	51.130000	3,009,205.02	-2,854,774.35	0.13
03027X100	AMERICAN TOWER CORP REIT USD.01							
	34,523.000	Local	90.467900	3,123,223.32	255.590000	8,823,733.57	5,700,510.25	0.37
		Base	90.467900	3,123,223.32	255.590000	8,823,733.57	5,700,510.25	0.37
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	13,502.000	Local	78.478492	1,059,616.60	148.770000	2,008,692.54	949,075.94	0.08
		Base	78.478492	1,059,616.60	148.770000	2,008,692.54	949,075.94	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	11,204.000	Local	40.905712	458,307.60	141.480000	1,585,141.92	1,126,834.32	0.07
		Base	40.905712	458,307.60	141.480000	1,585,141.92	1,126,834.32	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
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	8,166.000	55.812295	455,763.20	237.680000	1,940,894.88	1,485,131.68	0.08
		Base		55.812295	455,763.20	237.680000	1,940,894.88	1,485,131.68	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	17,154.000	55.162842	946,263.40	109.890000	1,885,053.06	938,789.66	0.08
		Base		55.162842	946,263.40	109.890000	1,885,053.06	938,789.66	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	39,687.000	83.883391	3,329,080.14	243.300000	9,655,847.10	6,326,766.96	0.40
		Base		83.883391	3,329,080.14	243.300000	9,655,847.10	6,326,766.96	0.40
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	44,362.000	17.723282	786,240.23	64.380000	2,856,025.56	2,069,785.33	0.12
		Base		17.723282	786,240.23	64.380000	2,856,025.56	2,069,785.33	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	38,878.000	69.800454	2,713,702.05	146.090000	5,679,687.02	2,965,984.97	0.24
		Base		69.800454	2,713,702.05	146.090000	5,679,687.02	2,965,984.97	0.24
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	6,462.000	148.928341	962,374.94	239.290000	1,546,291.98	583,917.04	0.06
		Base		148.928341	962,374.94	239.290000	1,546,291.98	583,917.04	0.06
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	17,911.000	98.525853	1,764,696.55	482.580000	8,643,490.38	6,878,793.83	0.36
		Base		98.525853	1,764,696.55	482.580000	8,643,490.38	6,878,793.83	0.36
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	25,129.000	61.454940	1,544,301.18	34.900000	877,002.10	-667,299.08	0.04
		Base		61.454940	1,544,301.18	34.900000	877,002.10	-667,299.08	0.04
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	1,142,312.000	17.294763	19,756,015.41	136.720000	156,176,896.64	136,420,881.23	6.52
		Base		17.294763	19,756,015.41	136.720000	156,176,896.64	136,420,881.23	6.52
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	65,630.000	28.750211	1,886,876.34	90.980000	5,971,017.40	4,084,141.06	0.25
		Base		28.750211	1,886,876.34	90.980000	5,971,017.40	4,084,141.06	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
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	41,804.000	Local	29.449908	1,231,123.95	77.600000	3,243,990.40	2,012,866.45	0.14
		Base	29.449908	1,231,123.95	77.600000	3,243,990.40	2,012,866.45	0.14
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	16,718.000	Local	74.572096	1,246,696.30	93.740000	1,567,145.32	320,449.02	0.07
		Base	74.572096	1,246,696.30	93.740000	1,567,145.32	320,449.02	0.07
04621X108	ASSURANT INC COMMON STOCK USD.01							
	4,019.000	Local	74.348465	298,806.48	172.850000	694,684.15	395,877.67	0.03
		Base	74.348465	298,806.48	172.850000	694,684.15	395,877.67	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK							
	10,327.000	Local	99.146148	1,023,882.27	112.100000	1,157,656.70	133,774.43	0.05
		Base	99.146148	1,023,882.27	112.100000	1,157,656.70	133,774.43	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
	16,161.000	Local	63.999090	1,034,289.30	171.960000	2,779,045.56	1,744,756.26	0.12
		Base	63.999090	1,034,289.30	171.960000	2,779,045.56	1,744,756.26	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	31,036.000	Local	55.608017	1,725,850.42	210.040000	6,518,801.44	4,792,951.02	0.27
		Base	55.608017	1,725,850.42	210.040000	6,518,801.44	4,792,951.02	0.27
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,475.000	Local	337.795600	498,248.51	2,149.120000	3,169,952.00	2,671,703.49	0.13
		Base	337.795600	498,248.51	2,149.120000	3,169,952.00	2,671,703.49	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	10,387.000	Local	142.121989	1,476,221.10	194.250000	2,017,674.75	541,453.65	0.08
		Base	142.121989	1,476,221.10	194.250000	2,017,674.75	541,453.65	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,071.000	Local	62.087750	376,934.73	161.870000	982,712.77	605,778.04	0.04
		Base	62.087750	376,934.73	161.870000	982,712.77	605,778.04	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	69,489.000	Local	36.820517	2,558,620.90	28.870000	2,006,147.43	-552,473.47	0.08
		Base	36.820517	2,558,620.90	28.870000	2,006,147.43	-552,473.47	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
058498106	BALL CORP COMMON STOCK							
	23,758.000	Local	23.296349	553,474.66	68.770000	1,633,837.66	1,080,363.00	0.07
		Base	23.296349	553,474.66	68.770000	1,633,837.66	1,080,363.00	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	526,735.000	Local	24.748363	13,035,829.18	31.130000	16,397,260.55	3,361,431.37	0.68
		Base	24.748363	13,035,829.18	31.130000	16,397,260.55	3,361,431.37	0.68
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	55,212.000	Local	36.495190	2,014,972.41	41.710000	2,302,892.52	287,920.11	0.10
		Base	36.495190	2,014,972.41	41.710000	2,302,892.52	287,920.11	0.10
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	17,718.000	Local	30.109640	533,482.60	26.920000	476,968.56	-56,514.04	0.02
		Base	30.109640	533,482.60	26.920000	476,968.56	-56,514.04	0.02
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	37,408.000	Local	38.648011	1,445,744.78	64.230000	2,402,715.84	956,971.06	0.10
		Base	38.648011	1,445,744.78	64.230000	2,402,715.84	956,971.06	0.10
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	21,178.000	Local	145.781239	3,087,355.09	246.530000	5,221,012.34	2,133,657.25	0.22
		Base	145.781239	3,087,355.09	246.530000	5,221,012.34	2,133,657.25	0.22
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	15,564.000	Local	47.007165	731,619.52	68.260000	1,062,398.64	330,779.12	0.04
		Base	47.007165	731,619.52	68.260000	1,062,398.64	330,779.12	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	134,408.000	Local	107.955280	14,510,053.26	273.020000	36,696,072.16	22,186,018.90	1.53
		Base	107.955280	14,510,053.26	273.020000	36,696,072.16	22,186,018.90	1.53
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	15,043.000	Local	37.995357	571,564.15	65.190000	980,653.17	409,089.02	0.04
		Base	37.995357	571,564.15	65.190000	980,653.17	409,089.02	0.04
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,607.000	Local	464.787125	746,912.91	495.000000	795,465.00	48,552.09	0.03
		Base	464.787125	746,912.91	495.000000	795,465.00	48,552.09	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
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	10,880.000	112.000566	1,218,566.16	203.940000	2,218,867.20	1,000,301.04	0.09
		Base		112.000566	1,218,566.16	203.940000	2,218,867.20	1,000,301.04	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	2,914.000	503.155824	1,466,196.07	346.640000	1,010,108.96	-456,087.11	0.04
		Base		503.155824	1,466,196.07	346.640000	1,010,108.96	-456,087.11	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,580.000	326.879785	3,458,388.13	609.040000	6,443,643.20	2,985,255.07	0.27
		Base		326.879785	3,458,388.13	609.040000	6,443,643.20	2,985,255.07	0.27
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	41,316.000	93.138128	3,848,094.89	136.720000	5,648,723.52	1,800,628.63	0.24
		Base		93.138128	3,848,094.89	136.720000	5,648,723.52	1,800,628.63	0.24
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,018.000	536.196451	1,618,240.89	1,748.990000	5,278,451.82	3,660,210.93	0.22
		Base		536.196451	1,618,240.89	1,748.990000	5,278,451.82	3,660,210.93	0.22
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,798.000	35.086469	624,468.97	33.370000	593,919.26	-30,549.71	0.02
		Base		35.086469	624,468.97	33.370000	593,919.26	-30,549.71	0.02
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,594.000	94.766430	1,003,955.56	88.980000	942,654.12	-61,301.44	0.04
		Base		94.766430	1,003,955.56	88.980000	942,654.12	-61,301.44	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	106,206.000	20.987999	2,229,051.43	37.270000	3,958,297.62	1,729,246.19	0.17
		Base		20.987999	2,229,051.43	37.270000	3,958,297.62	1,729,246.19	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	158,173.000	48.389928	7,653,980.06	77.000000	12,179,321.00	4,525,340.94	0.51
		Base		48.389928	7,653,980.06	77.000000	12,179,321.00	4,525,340.94	0.51
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,709.000	118.308817	1,030,351.49	142.550000	1,241,467.95	211,116.46	0.05
		Base		118.308817	1,030,351.49	142.550000	1,241,467.95	211,116.46	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
11135F101	BROADCOM INC COMMON STOCK								
		Local	30,333.000	217.562748	6,599,330.83	485.810000	14,736,074.73	8,136,743.90	0.62
		Base		217.562748	6,599,330.83	485.810000	14,736,074.73	8,136,743.90	0.62
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	17,405.000	57.449300	999,905.06	58.340000	1,015,407.70	15,502.64	0.04
		Base		57.449300	999,905.06	58.340000	1,015,407.70	15,502.64	0.04
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,579.000	30.052937	408,088.83	70.160000	952,702.64	544,613.81	0.04
		Base		30.052937	408,088.83	70.160000	952,702.64	544,613.81	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	7,889.000	86.892258	685,493.02	113.190000	892,955.91	207,462.89	0.04
		Base		86.892258	685,493.02	113.190000	892,955.91	207,462.89	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	24,284.000	30.817738	748,377.94	73.610000	1,787,545.24	1,039,167.30	0.07
		Base		30.817738	748,377.94	73.610000	1,787,545.24	1,039,167.30	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,038.000	123.728983	1,241,991.53	157.560000	1,581,587.28	339,595.75	0.07
		Base		123.728983	1,241,991.53	157.560000	1,581,587.28	339,595.75	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	15,498.000	31.081563	481,702.07	85.730000	1,328,643.54	846,941.47	0.06
		Base		31.081563	481,702.07	85.730000	1,328,643.54	846,941.47	0.06
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	9,455.000	58.173320	550,028.74	101.370000	958,453.35	408,424.61	0.04
		Base		58.173320	550,028.74	101.370000	958,453.35	408,424.61	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	23,571.000	82.831341	1,952,417.54	263.520000	6,211,429.92	4,259,012.38	0.26
		Base		82.831341	1,952,417.54	263.520000	6,211,429.92	4,259,012.38	0.26
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	26,701.000	107.933925	2,881,943.73	204.700000	5,465,694.70	2,583,750.97	0.23
		Base		107.933925	2,881,943.73	204.700000	5,465,694.70	2,583,750.97	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
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
	21,554.000	Local	27.472722	592,147.06	67.500000	1,454,895.00	862,747.94	0.06
		Base	27.472722	592,147.06	67.500000	1,454,895.00	862,747.94	0.06
126408103	CSX CORP COMMON STOCK USD1.0							
	161,531.000	Local	7.299098	1,179,030.62	29.060000	4,694,090.86	3,515,060.24	0.20
		Base	7.299098	1,179,030.62	29.060000	4,694,090.86	3,515,060.24	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	97,420.000	Local	50.399830	4,909,951.39	92.660000	9,026,937.20	4,116,985.81	0.38
		Base	50.399830	4,909,951.39	92.660000	9,026,937.20	4,116,985.81	0.38
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
	59,866.000	Local	20.265492	1,213,213.95	25.790000	1,543,944.14	330,730.19	0.06
		Base	20.265492	1,213,213.95	25.790000	1,543,944.14	330,730.19	0.06
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	20,487.000	Local	47.387418	970,826.03	150.030000	3,073,664.61	2,102,838.58	0.13
		Base	47.387418	970,826.03	150.030000	3,073,664.61	2,102,838.58	0.13
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	15,925.000	Local	86.485632	1,377,283.69	38.300000	609,927.50	-767,356.19	0.03
		Base	86.485632	1,377,283.69	38.300000	609,927.50	-767,356.19	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	7,913.000	Local	166.941999	1,321,012.04	134.480000	1,064,140.24	-256,871.80	0.04
		Base	166.941999	1,321,012.04	134.480000	1,064,140.24	-256,871.80	0.04
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,017.000	Local	39.762204	597,109.01	48.050000	721,566.85	124,457.84	0.03
		Base	39.762204	597,109.01	48.050000	721,566.85	124,457.84	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	29,201.000	Local	61.774205	1,803,868.57	104.190000	3,042,452.19	1,238,583.62	0.13
		Base	61.774205	1,803,868.57	104.190000	3,042,452.19	1,238,583.62	0.13
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	20,240.000	Local	43.878834	888,107.61	52.270000	1,057,944.80	169,837.19	0.04
		Base	43.878834	888,107.61	52.270000	1,057,944.80	169,837.19	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
143130102	CARMAX INC COMMON STOCK USD.5							
	11,927.000	Local	32.158580	383,555.38	90.480000	1,079,154.96	695,599.58	0.05
		Base	32.158580	383,555.38	90.480000	1,079,154.96	695,599.58	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	60,292.000	Local	28.459204	1,715,862.31	8.650000	521,525.80	-1,194,336.51	0.02
		Base	28.459204	1,715,862.31	8.650000	521,525.80	-1,194,336.51	0.02
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	63,018.000	Local	15.174485	956,265.70	35.660000	2,247,221.88	1,290,956.18	0.09
		Base	15.174485	956,265.70	35.660000	2,247,221.88	1,290,956.18	0.09
148806102	CATALENT INC COMMON STOCK USD.01							
	13,314.000	Local	87.614842	1,166,504.01	107.290000	1,428,459.06	261,955.05	0.06
		Base	87.614842	1,166,504.01	107.290000	1,428,459.06	261,955.05	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
	39,626.000	Local	73.906892	2,928,634.49	178.760000	7,083,543.76	4,154,909.27	0.30
		Base	73.906892	2,928,634.49	178.760000	7,083,543.76	4,154,909.27	0.30
150870103	CELANESE CORP COMMON STOCK USD.0001							
	8,046.000	Local	88.837810	714,789.02	117.610000	946,290.06	231,501.04	0.04
		Base	88.837810	714,789.02	117.610000	946,290.06	231,501.04	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
	43,453.000	Local	53.142252	2,309,190.26	84.610000	3,676,558.33	1,367,368.07	0.15
		Base	53.142252	2,309,190.26	84.610000	3,676,558.33	1,367,368.07	0.15
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
	46,763.000	Local	21.334342	997,657.85	29.580000	1,383,249.54	385,591.69	0.06
		Base	21.334342	997,657.85	29.580000	1,383,249.54	385,591.69	0.06
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	10,206.000	Local	112.136746	1,144,467.63	47.080000	480,498.48	-663,969.15	0.02
		Base	112.136746	1,144,467.63	47.080000	480,498.48	-663,969.15	0.02
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	3,774.000	Local	360.566675	1,360,778.63	213.970000	807,522.78	-553,255.85	0.03
		Base	360.566675	1,360,778.63	213.970000	807,522.78	-553,255.85	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
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
	8,605.000	Local	296.444087	2,550,901.37	468.530000	4,031,700.65	1,480,799.28	0.17
		Base	296.444087	2,550,901.37	468.530000	4,031,700.65	1,480,799.28	0.17
166764100	CHEVRON CORP COMMON STOCK USD.75							
	145,970.000	Local	81.388237	11,880,241.02	144.780000	21,133,536.60	9,253,295.58	0.88
		Base	81.388237	11,880,241.02	144.780000	21,133,536.60	9,253,295.58	0.88
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	2,078.000	Local	482.205669	1,002,023.38	1,307.260000	2,716,486.28	1,714,462.90	0.11
		Base	482.205669	1,002,023.38	1,307.260000	2,716,486.28	1,714,462.90	0.11
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	18,035.000	Local	48.947981	882,776.84	92.660000	1,671,123.10	788,346.26	0.07
		Base	48.947981	882,776.84	92.660000	1,671,123.10	788,346.26	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	11,080.000	Local	49.630923	549,910.63	118.980000	1,318,298.40	768,387.77	0.06
		Base	49.630923	549,910.63	118.980000	1,318,298.40	768,387.77	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	308,623.000	Local	30.334489	9,361,921.13	42.640000	13,159,684.72	3,797,763.59	0.55
		Base	30.334489	9,361,921.13	42.640000	13,159,684.72	3,797,763.59	0.55
172908105	CINTAS CORP COMMON STOCK							
	6,462.000	Local	86.509364	559,023.51	373.530000	2,413,750.86	1,854,727.35	0.10
		Base	86.509364	559,023.51	373.530000	2,413,750.86	1,854,727.35	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01							
	144,270.000	Local	78.827411	11,372,430.56	45.990000	6,634,977.30	-4,737,453.26	0.28
		Base	78.827411	11,372,430.56	45.990000	6,634,977.30	-4,737,453.26	0.28
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	36,440.000	Local	24.633718	897,652.67	35.690000	1,300,543.60	402,890.93	0.05
		Base	24.633718	897,652.67	35.690000	1,300,543.60	402,890.93	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,265.000	Local	54.342072	503,479.30	97.170000	900,280.05	396,800.75	0.04
		Base	54.342072	503,479.30	97.170000	900,280.05	396,800.75	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
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	9,143.000	74.361570	679,887.83	140.980000	1,288,980.14	609,092.31	0.05
		Base		74.361570	679,887.83	140.980000	1,288,980.14	609,092.31	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	289,853.000	32.733162	9,487,805.12	62.910000	18,234,652.23	8,746,847.11	0.76
		Base		32.733162	9,487,805.12	62.910000	18,234,652.23	8,746,847.11	0.76
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	38,720.000	29.664573	1,148,612.27	67.490000	2,613,212.80	1,464,600.53	0.11
		Base		29.664573	1,148,612.27	67.490000	2,613,212.80	1,464,600.53	0.11
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	62,253.000	40.110975	2,497,028.53	80.140000	4,988,955.42	2,491,926.89	0.21
		Base		40.110975	2,497,028.53	80.140000	4,988,955.42	2,491,926.89	0.21
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	332,129.000	18.474298	6,135,850.23	39.240000	13,032,741.96	6,896,891.73	0.54
		Base		18.474298	6,135,850.23	39.240000	13,032,741.96	6,896,891.73	0.54
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	9,714.000	47.592671	462,315.21	73.380000	712,813.32	250,498.11	0.03
		Base		47.592671	462,315.21	73.380000	712,813.32	250,498.11	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	35,650.000	23.438027	835,565.67	34.240000	1,220,656.00	385,090.33	0.05
		Base		23.438027	835,565.67	34.240000	1,220,656.00	385,090.33	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	96,094.000	49.773293	4,782,914.85	89.810000	8,630,202.14	3,847,287.29	0.36
		Base		49.773293	4,782,914.85	89.810000	8,630,202.14	3,847,287.29	0.36
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	26,321.000	57.608885	1,516,323.45	95.100000	2,503,127.10	986,803.65	0.10
		Base		57.608885	1,516,323.45	95.100000	2,503,127.10	986,803.65	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	12,093.000	64.654814	781,870.66	233.060000	2,818,394.58	2,036,523.92	0.12
		Base		64.654814	781,870.66	233.060000	2,818,394.58	2,036,523.92	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21037T109	CONSTELLATION ENERGY COMMON STOCK							
	24,272.000	Local	36.937292	896,541.94	57.260000	1,389,814.72	493,272.78	0.06
		Base	36.937292	896,541.94	57.260000	1,389,814.72	493,272.78	0.06
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,662.000	Local	207.611324	760,272.67	313.120000	1,146,645.44	386,372.77	0.05
		Base	207.611324	760,272.67	313.120000	1,146,645.44	386,372.77	0.05
217204106	COPART INC COMMON STOCK							
	15,879.000	Local	65.124340	1,034,109.39	108.660000	1,725,412.14	691,302.75	0.07
		Base	65.124340	1,034,109.39	108.660000	1,725,412.14	691,302.75	0.07
219350105	CORNING INC COMMON STOCK USD.5							
	56,473.000	Local	23.625255	1,334,189.02	31.510000	1,779,464.23	445,275.21	0.07
		Base	23.625255	1,334,189.02	31.510000	1,779,464.23	445,275.21	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
	53,765.000	Local	23.691365	1,273,766.25	54.140000	2,910,837.10	1,637,070.85	0.12
		Base	23.691365	1,273,766.25	54.140000	2,910,837.10	1,637,070.85	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	32,928.000	Local	108.657519	3,577,874.79	479.280000	15,781,731.84	12,203,857.05	0.66
		Base	108.657519	3,577,874.79	479.280000	15,781,731.84	12,203,857.05	0.66
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
	32,170.000	Local	84.308138	2,712,192.80	168.380000	5,416,784.60	2,704,591.80	0.23
		Base	84.308138	2,712,192.80	168.380000	5,416,784.60	2,704,591.80	0.23
231021106	CUMMINS INC COMMON STOCK USD2.5							
	10,483.000	Local	69.218217	725,614.57	193.530000	2,028,774.99	1,303,160.42	0.08
		Base	69.218217	725,614.57	193.530000	2,028,774.99	1,303,160.42	0.08
23331A109	DR HORTON INC COMMON STOCK USD.01							
	23,800.000	Local	31.626824	752,718.40	66.190000	1,575,322.00	822,603.60	0.07
		Base	31.626824	752,718.40	66.190000	1,575,322.00	822,603.60	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK							
	14,393.000	Local	55.096212	792,999.78	126.750000	1,824,312.75	1,031,312.97	0.08
		Base	55.096212	792,999.78	126.750000	1,824,312.75	1,031,312.97	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	18,162.000	Local	51.102583	928,125.11	30.310000	550,490.22	-377,634.89	0.02
		Base	51.102583	928,125.11	30.310000	550,490.22	-377,634.89	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	48,074.000	Local	64.607814	3,105,956.03	253.520000	12,187,720.48	9,081,764.45	0.51
		Base	64.607814	3,105,956.03	253.520000	12,187,720.48	9,081,764.45	0.51
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,267.000	Local	44.185975	409,471.43	113.120000	1,048,283.04	638,811.61	0.04
		Base	44.185975	409,471.43	113.120000	1,048,283.04	638,811.61	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
	4,498.000	Local	41.616478	187,190.92	79.960000	359,660.08	172,469.16	0.02
		Base	41.616478	187,190.92	79.960000	359,660.08	172,469.16	0.02
244199105	DEERE + CO COMMON STOCK USD1.0							
	20,740.000	Local	79.963740	1,658,447.96	299.470000	6,211,007.80	4,552,559.84	0.26
		Base	79.963740	1,658,447.96	299.470000	6,211,007.80	4,552,559.84	0.26
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	47,625.000	Local	25.599879	1,219,194.26	28.970000	1,379,696.25	160,501.99	0.06
		Base	25.599879	1,219,194.26	28.970000	1,379,696.25	160,501.99	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	16,007.000	Local	45.726325	731,941.28	35.730000	571,930.11	-160,011.17	0.02
		Base	45.726325	731,941.28	35.730000	571,930.11	-160,011.17	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	45,601.000	Local	35.711364	1,628,473.91	55.110000	2,513,071.11	884,597.20	0.10
		Base	35.711364	1,628,473.91	55.110000	2,513,071.11	884,597.20	0.10
252131107	DEXCOM INC COMMON STOCK USD.001							
	29,159.000	Local	100.117085	2,919,314.07	74.530000	2,173,220.27	-746,093.80	0.09
		Base	100.117085	2,919,314.07	74.530000	2,173,220.27	-746,093.80	0.09
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	12,396.000	Local	103.432185	1,282,145.36	121.150000	1,501,775.40	219,630.04	0.06
		Base	103.432185	1,282,145.36	121.150000	1,501,775.40	219,630.04	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
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,148.000	109.224581	2,309,881.43	129.830000	2,745,644.84	435,763.41	0.11
		Base		109.224581	2,309,881.43	129.830000	2,745,644.84	435,763.41	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	181,919.000	58.298382	10,605,583.42	94.400000	17,173,153.60	6,567,570.18	0.72
		Base		58.298382	10,605,583.42	94.400000	17,173,153.60	6,567,570.18	0.72
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	20,874.000	28.504141	594,995.43	94.580000	1,974,262.92	1,379,267.49	0.08
		Base		28.504141	594,995.43	94.580000	1,974,262.92	1,379,267.49	0.08
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	18,628.000	53.227777	991,527.03	17.930000	334,000.04	-657,526.99	0.01
		Base		53.227777	991,527.03	17.930000	334,000.04	-657,526.99	0.01
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	16,997.000	68.654467	1,166,919.98	245.440000	4,171,743.68	3,004,823.70	0.17
		Base		68.654467	1,166,919.98	245.440000	4,171,743.68	3,004,823.70	0.17
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	16,723.000	56.865721	950,965.46	155.850000	2,606,279.55	1,655,314.09	0.11
		Base		56.865721	950,965.46	155.850000	2,606,279.55	1,655,314.09	0.11
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	60,309.000	54.378410	3,279,507.52	79.810000	4,813,261.29	1,533,753.77	0.20
		Base		54.378410	3,279,507.52	79.810000	4,813,261.29	1,533,753.77	0.20
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	2,678.000	378.927065	1,014,766.68	389.710000	1,043,643.38	28,876.70	0.04
		Base		378.927065	1,014,766.68	389.710000	1,043,643.38	28,876.70	0.04
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	10,710.000	44.330134	474,775.73	121.320000	1,299,337.20	824,561.47	0.05
		Base		44.330134	474,775.73	121.320000	1,299,337.20	824,561.47	0.05
260557103	DOW INC COMMON STOCK USD.01								
		Local	54,093.000	37.737994	2,041,361.33	51.610000	2,791,739.73	750,378.40	0.12
		Base		37.737994	2,041,361.33	51.610000	2,791,739.73	750,378.40	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
264411505	DUKE REALTY CORP REIT USD.01							
	28,562.000	Local	31.176881	890,474.08	54.950000	1,569,481.90	679,007.82	0.07
		Base	31.176881	890,474.08	54.950000	1,569,481.90	679,007.82	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	57,197.000	Local	62.785327	3,591,132.35	107.210000	6,132,090.37	2,540,958.02	0.26
		Base	62.785327	3,591,132.35	107.210000	6,132,090.37	2,540,958.02	0.26
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	37,780.000	Local	53.473700	2,020,236.39	55.580000	2,099,812.40	79,576.01	0.09
		Base	53.473700	2,020,236.39	55.580000	2,099,812.40	79,576.01	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	43,513.000	Local	48.193217	2,097,031.45	110.440000	4,805,575.72	2,708,544.27	0.20
		Base	48.193217	2,097,031.45	110.440000	4,805,575.72	2,708,544.27	0.20
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	9,574.000	Local	41.161651	394,081.65	89.770000	859,457.98	465,376.33	0.04
		Base	41.161651	394,081.65	89.770000	859,457.98	465,376.33	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	41,592.000	Local	19.173490	797,463.80	41.670000	1,733,138.64	935,674.84	0.07
		Base	19.173490	797,463.80	41.670000	1,733,138.64	935,674.84	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,463.000	Local	67.603845	1,248,169.79	153.760000	2,838,870.88	1,590,701.09	0.12
		Base	67.603845	1,248,169.79	153.760000	2,838,870.88	1,590,701.09	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,320.000	Local	43.560529	1,233,634.19	63.240000	1,790,956.80	557,322.61	0.07
		Base	43.560529	1,233,634.19	63.240000	1,790,956.80	557,322.61	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	46,191.000	Local	26.068599	1,204,134.65	95.090000	4,392,302.19	3,188,167.54	0.18
		Base	26.068599	1,204,134.65	95.090000	4,392,302.19	3,188,167.54	0.18
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	20,892.000	Local	47.529231	992,980.69	121.650000	2,541,511.80	1,548,531.11	0.11
		Base	47.529231	992,980.69	121.650000	2,541,511.80	1,548,531.11	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
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	44,129.000	Local	43.444040	1,917,142.05	79.540000	3,510,020.66	1,592,878.61	0.15
		Base	43.444040	1,917,142.05	79.540000	3,510,020.66	1,592,878.61	0.15
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	10,031.000	Local	195.229882	1,958,350.95	195.240000	1,958,452.44	101.49	0.08
		Base	195.229882	1,958,350.95	195.240000	1,958,452.44	101.49	0.08
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,109.000	Local	71.996396	1,087,793.55	112.640000	1,701,877.76	614,084.21	0.07
		Base	71.996396	1,087,793.55	112.640000	1,701,877.76	614,084.21	0.07
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
	4,245.000	Local	651.233418	2,764,485.86	294.780000	1,251,341.10	-1,513,144.76	0.05
		Base	651.233418	2,764,485.86	294.780000	1,251,341.10	-1,513,144.76	0.05
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,088.000	Local	118.067666	1,072,998.95	182.780000	1,661,104.64	588,105.69	0.07
		Base	118.067666	1,072,998.95	182.780000	1,661,104.64	588,105.69	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,762.000	Local	345.226912	2,334,424.38	657.020000	4,442,769.24	2,108,344.86	0.19
		Base	345.226912	2,334,424.38	657.020000	4,442,769.24	2,108,344.86	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,422.000	Local	49.258377	1,252,246.45	72.220000	1,835,976.84	583,730.39	0.08
		Base	49.258377	1,252,246.45	72.220000	1,835,976.84	583,730.39	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,853.000	Local	194.818718	945,455.24	261.510000	1,269,108.03	323,652.79	0.05
		Base	194.818718	945,455.24	261.510000	1,269,108.03	323,652.79	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	9,443.000	Local	122.396047	1,155,785.87	73.210000	691,322.03	-464,463.84	0.03
		Base	122.396047	1,155,785.87	73.210000	691,322.03	-464,463.84	0.03
30034W106	EVERGY INC COMMON STOCK							
	17,048.000	Local	55.138968	940,009.13	65.250000	1,112,382.00	172,372.87	0.05
		Base	55.138968	940,009.13	65.250000	1,112,382.00	172,372.87	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
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,621.000	Local	42.074627	1,077,994.01	84.470000	2,164,205.87	1,086,211.86	0.09
		Base	42.074627	1,077,994.01	84.470000	2,164,205.87	1,086,211.86	0.09
30161N101	EXELON CORP COMMON STOCK							
	72,821.000	Local	30.288610	2,205,646.89	45.320000	3,300,247.72	1,094,600.83	0.14
		Base	30.288610	2,205,646.89	45.320000	3,300,247.72	1,094,600.83	0.14
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	11,260.000	Local	84.454970	950,962.96	94.830000	1,067,785.80	116,822.84	0.04
		Base	84.454970	950,962.96	94.830000	1,067,785.80	116,822.84	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,463.000	Local	48.094991	599,407.87	97.460000	1,214,643.98	615,236.11	0.05
		Base	48.094991	599,407.87	97.460000	1,214,643.98	615,236.11	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,975.000	Local	95.835530	955,959.41	170.120000	1,696,947.00	740,987.59	0.07
		Base	95.835530	955,959.41	170.120000	1,696,947.00	740,987.59	0.07
30231G102	EXXON MOBIL CORP COMMON STOCK							
	312,960.000	Local	60.320309	18,877,843.99	85.640000	26,801,894.40	7,924,050.41	1.12
		Base	60.320309	18,877,843.99	85.640000	26,801,894.40	7,924,050.41	1.12
302491303	FMC CORP COMMON STOCK USD.1							
	9,357.000	Local	35.879196	335,721.64	107.010000	1,001,292.57	665,570.93	0.04
		Base	35.879196	335,721.64	107.010000	1,001,292.57	665,570.93	0.04
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
	170,391.000	Local	114.466942	19,504,136.67	161.250000	27,475,548.75	7,971,412.08	1.15
		Base	114.466942	19,504,136.67	161.250000	27,475,548.75	7,971,412.08	1.15
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	2,815.000	Local	479.210870	1,348,978.60	384.570000	1,082,564.55	-266,414.05	0.05
		Base	479.210870	1,348,978.60	384.570000	1,082,564.55	-266,414.05	0.05
311900104	FASTENAL CO COMMON STOCK USD.01							
	42,763.000	Local	19.478157	832,944.44	49.920000	2,134,728.96	1,301,784.52	0.09
		Base	19.478157	832,944.44	49.920000	2,134,728.96	1,301,784.52	0.09

& 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
313745101	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,310.000	Local	141.829885	753,116.69	95.740000	508,379.40	-244,737.29	0.02
		Base	141.829885	753,116.69	95.740000	508,379.40	-244,737.29	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	17,715.000	Local	97.690213	1,730,582.12	226.710000	4,016,167.65	2,285,585.53	0.17
		Base	97.690213	1,730,582.12	226.710000	4,016,167.65	2,285,585.53	0.17
315616102	F5 INC COMMON STOCK							
	4,492.000	Local	132.222863	593,945.10	153.040000	687,455.68	93,510.58	0.03
		Base	132.222863	593,945.10	153.040000	687,455.68	93,510.58	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	45,375.000	Local	87.048843	3,949,841.27	91.670000	4,159,526.25	209,684.98	0.17
		Base	87.048843	3,949,841.27	91.670000	4,159,526.25	209,684.98	0.17
316773100	FIFTH THIRD BANCORP COMMON STOCK							
	50,970.000	Local	25.210195	1,284,963.64	33.600000	1,712,592.00	427,628.36	0.07
		Base	25.210195	1,284,963.64	33.600000	1,712,592.00	427,628.36	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,333.000	Local	96.235867	1,283,112.82	144.200000	1,922,618.60	639,505.78	0.08
		Base	96.235867	1,283,112.82	144.200000	1,922,618.60	639,505.78	0.08
337738108	FISERV INC COMMON STOCK USD.01							
	43,220.000	Local	51.892864	2,242,809.58	88.970000	3,845,283.40	1,602,473.82	0.16
		Base	51.892864	2,242,809.58	88.970000	3,845,283.40	1,602,473.82	0.16
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	42,415.000	Local	43.571000	1,848,063.98	38.390000	1,628,311.85	-219,752.13	0.07
		Base	43.571000	1,848,063.98	38.390000	1,628,311.85	-219,752.13	0.07
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	5,746.000	Local	214.676210	1,233,529.50	210.110000	1,207,292.06	-26,237.44	0.05
		Base	214.676210	1,233,529.50	210.110000	1,207,292.06	-26,237.44	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	293,373.000	Local	12.115487	3,554,356.70	11.130000	3,265,241.49	-289,115.21	0.14
		Base	12.115487	3,554,356.70	11.130000	3,265,241.49	-289,115.21	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
34959E109	FORTINET INC COMMON STOCK USD.001							
	49,495.000	Local	19.401832	960,293.69	56.580000	2,800,427.10	1,840,133.41	0.12
		Base	19.401832	960,293.69	56.580000	2,800,427.10	1,840,133.41	0.12
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	26,629.000	Local	29.865693	795,293.54	54.380000	1,448,085.02	652,791.48	0.06
		Base	29.865693	795,293.54	54.380000	1,448,085.02	652,791.48	0.06
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	9,718.000	Local	57.849484	562,181.29	59.880000	581,913.84	19,732.55	0.02
		Base	57.849484	562,181.29	59.880000	581,913.84	19,732.55	0.02
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	23,156.000	Local	40.334938	933,995.83	32.160000	744,696.96	-189,298.87	0.03
		Base	40.334938	933,995.83	32.160000	744,696.96	-189,298.87	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	10,742.000	Local	40.057608	430,298.83	29.700000	319,037.40	-111,261.43	0.01
		Base	40.057608	430,298.83	29.700000	319,037.40	-111,261.43	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	20,798.000	Local	25.695356	534,412.02	23.310000	484,801.38	-49,610.64	0.02
		Base	25.695356	534,412.02	23.310000	484,801.38	-49,610.64	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	107,669.000	Local	24.218339	2,607,564.36	29.260000	3,150,394.94	542,830.58	0.13
		Base	24.218339	2,607,564.36	29.260000	3,150,394.94	542,830.58	0.13
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	15,606.000	Local	67.149476	1,047,934.72	163.040000	2,544,402.24	1,496,467.52	0.11
		Base	67.149476	1,047,934.72	163.040000	2,544,402.24	1,496,467.52	0.11
366651107	GARTNER INC COMMON STOCK USD.0005							
	5,984.000	Local	118.172605	707,144.87	241.830000	1,447,110.72	739,965.85	0.06
		Base	118.172605	707,144.87	241.830000	1,447,110.72	739,965.85	0.06
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	4,742.000	Local	299.938167	1,422,306.79	210.580000	998,570.36	-423,736.43	0.04
		Base	299.938167	1,422,306.79	210.580000	998,570.36	-423,736.43	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
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	17,123.000	78.289169	1,340,545.44	221.250000	3,788,463.75	2,447,918.31	0.16
		Base		78.289169	1,340,545.44	221.250000	3,788,463.75	2,447,918.31	0.16
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01								
		Local	81,770.000	223.964084	18,313,543.15	63.670000	5,206,295.90	-13,107,247.25	0.22
		Base		223.964084	18,313,543.15	63.670000	5,206,295.90	-13,107,247.25	0.22
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	44,739.000	33.989478	1,520,655.27	75.450000	3,375,557.55	1,854,902.28	0.14
		Base		33.989478	1,520,655.27	75.450000	3,375,557.55	1,854,902.28	0.14
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	108,319.000	38.129258	4,130,123.05	31.760000	3,440,211.44	-689,911.61	0.14
		Base		38.129258	4,130,123.05	31.760000	3,440,211.44	-689,911.61	0.14
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	10,520.000	50.325030	529,419.32	133.000000	1,399,160.00	869,740.68	0.06
		Base		50.325030	529,419.32	133.000000	1,399,160.00	869,740.68	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	93,185.000	28.274918	2,634,798.23	61.810000	5,759,764.85	3,124,966.62	0.24
		Base		28.274918	2,634,798.23	61.810000	5,759,764.85	3,124,966.62	0.24
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	20,917.000	110.318618	2,307,534.53	110.640000	2,314,256.88	6,722.35	0.10
		Base		110.318618	2,307,534.53	110.640000	2,314,256.88	6,722.35	0.10
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	6,740.000	28.446930	191,732.31	97.470000	656,947.80	465,215.49	0.03
		Base		28.446930	191,732.31	97.470000	656,947.80	465,215.49	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	25,515.000	144.396767	3,684,283.51	297.020000	7,578,465.30	3,894,181.79	0.32
		Base		144.396767	3,684,283.51	297.020000	7,578,465.30	3,894,181.79	0.32
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,190.000	135.115201	431,017.49	454.430000	1,449,631.70	1,018,614.21	0.06
		Base		135.115201	431,017.49	454.430000	1,449,631.70	1,018,614.21	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
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	16,904.000	Local	83.501644	1,411,511.79	168.060000	2,840,886.24	1,429,374.45	0.12
		Base	83.501644	1,411,511.79	168.060000	2,840,886.24	1,429,374.45	0.12
40434L105	HP INC COMMON STOCK USD.01							
	78,257.000	Local	16.569156	1,296,652.47	32.780000	2,565,264.46	1,268,611.99	0.11
		Base	16.569156	1,296,652.47	32.780000	2,565,264.46	1,268,611.99	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	67,009.000	Local	30.922637	2,072,095.01	31.360000	2,101,402.24	29,307.23	0.09
		Base	30.922637	2,072,095.01	31.360000	2,101,402.24	29,307.23	0.09
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	24,433.000	Local	45.731753	1,117,363.91	65.430000	1,598,651.19	481,287.28	0.07
		Base	45.731753	1,117,363.91	65.430000	1,598,651.19	481,287.28	0.07
418056107	HASBRO INC COMMON STOCK USD.5							
	9,737.000	Local	47.181857	459,409.74	81.880000	797,265.56	337,855.82	0.03
		Base	47.181857	459,409.74	81.880000	797,265.56	337,855.82	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,084.000	Local	34.175647	1,369,896.64	25.910000	1,038,576.44	-331,320.20	0.04
		Base	34.175647	1,369,896.64	25.910000	1,038,576.44	-331,320.20	0.04
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,413.000	Local	129.722609	702,188.48	180.020000	974,448.26	272,259.78	0.04
		Base	129.722609	702,188.48	180.020000	974,448.26	272,259.78	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	10,845.000	Local	71.648870	777,032.00	215.160000	2,333,410.20	1,556,378.20	0.10
		Base	71.648870	777,032.00	215.160000	2,333,410.20	1,556,378.20	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,580.000	Local	55.252431	1,137,095.02	105.940000	2,180,245.20	1,043,150.18	0.09
		Base	55.252431	1,137,095.02	105.940000	2,180,245.20	1,043,150.18	0.09
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	96,589.000	Local	11.152398	1,077,198.99	13.260000	1,280,770.14	203,571.15	0.05
		Base	11.152398	1,077,198.99	13.260000	1,280,770.14	203,571.15	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	20,677.000	Local	75.097441	1,552,789.79	111.440000	2,304,244.88	751,455.09	0.10
		Base	75.097441	1,552,789.79	111.440000	2,304,244.88	751,455.09	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01							
	18,527.000	Local	40.727829	754,564.49	69.300000	1,283,921.10	529,356.61	0.05
		Base	40.727829	754,564.49	69.300000	1,283,921.10	529,356.61	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	76,772.000	Local	68.301094	5,243,611.57	274.270000	21,056,256.44	15,812,644.87	0.88
		Base	68.301094	5,243,611.57	274.270000	21,056,256.44	15,812,644.87	0.88
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	50,574.000	Local	60.175121	3,043,296.55	173.810000	8,790,266.94	5,746,970.39	0.37
		Base	60.175121	3,043,296.55	173.810000	8,790,266.94	5,746,970.39	0.37
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,054.000	Local	17.326109	364,783.90	47.360000	997,117.44	632,333.54	0.04
		Base	17.326109	364,783.90	47.360000	997,117.44	632,333.54	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,102.000	Local	18.378189	975,918.59	15.680000	832,639.36	-143,279.23	0.03
		Base	18.378189	975,918.59	15.680000	832,639.36	-143,279.23	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	27,943.000	Local	33.432186	934,195.56	31.450000	878,807.35	-55,388.21	0.04
		Base	33.432186	934,195.56	31.450000	878,807.35	-55,388.21	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666							
	9,398.000	Local	92.611277	870,360.78	468.070000	4,398,921.86	3,528,561.08	0.18
		Base	92.611277	870,360.78	468.070000	4,398,921.86	3,528,561.08	0.18
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,227.000	Local	90.678651	564,655.96	157.470000	980,565.69	415,909.73	0.04
		Base	90.678651	564,655.96	157.470000	980,565.69	415,909.73	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	106,919.000	Local	11.701048	1,251,064.38	12.030000	1,286,235.57	35,171.19	0.05
		Base	11.701048	1,251,064.38	12.030000	1,286,235.57	35,171.19	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
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	2,975.000	Local	224.361990	667,476.92	217.820000	648,014.50	-19,462.42	0.03
		Base	224.361990	667,476.92	217.820000	648,014.50	-19,462.42	0.03
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,646.000	Local	162.292922	916,305.84	181.630000	1,025,482.98	109,177.14	0.04
		Base	162.292922	916,305.84	181.630000	1,025,482.98	109,177.14	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,242.000	Local	151.977717	948,644.91	350.730000	2,189,256.66	1,240,611.75	0.09
		Base	151.977717	948,644.91	350.730000	2,189,256.66	1,240,611.75	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,056.000	Local	62.451909	1,314,987.39	182.250000	3,837,456.00	2,522,468.61	0.16
		Base	62.451909	1,314,987.39	182.250000	3,837,456.00	2,522,468.61	0.16
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,671.000	Local	210.112443	2,452,222.32	184.360000	2,151,665.56	-300,556.76	0.09
		Base	210.112443	2,452,222.32	184.360000	2,151,665.56	-300,556.76	0.09
45337C102	INCYTE CORP COMMON STOCK USD.001							
	13,987.000	Local	122.469886	1,712,986.30	75.970000	1,062,592.39	-650,393.91	0.04
		Base	122.469886	1,712,986.30	75.970000	1,062,592.39	-650,393.91	0.04
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	30,157.000	Local	23.054433	695,252.54	42.080000	1,269,006.56	573,754.02	0.05
		Base	23.054433	695,252.54	42.080000	1,269,006.56	573,754.02	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	303,780.000	Local	31.352285	9,524,197.00	37.410000	11,364,409.80	1,840,212.80	0.47
		Base	31.352285	9,524,197.00	37.410000	11,364,409.80	1,840,212.80	0.47
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	41,475.000	Local	39.523339	1,639,230.50	94.040000	3,900,309.00	2,261,078.50	0.16
		Base	39.523339	1,639,230.50	94.040000	3,900,309.00	2,261,078.50	0.16
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	66,821.000	Local	115.630194	7,726,525.19	141.190000	9,434,456.99	1,707,931.80	0.39
		Base	115.630194	7,726,525.19	141.190000	9,434,456.99	1,707,931.80	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	18,932.000	Local	108.203179	2,048,502.59	119.120000	2,255,179.84	206,677.25	0.09
		Base	108.203179	2,048,502.59	119.120000	2,255,179.84	206,677.25	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	27,535.000	Local	33.872413	932,676.90	41.830000	1,151,789.05	219,112.15	0.05
		Base	33.872413	932,676.90	41.830000	1,151,789.05	219,112.15	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,246.000	Local	19.050579	557,153.22	27.530000	805,142.38	247,989.16	0.03
		Base	19.050579	557,153.22	27.530000	805,142.38	247,989.16	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
	21,010.000	Local	125.277366	2,632,077.47	385.440000	8,098,094.40	5,466,016.93	0.34
		Base	125.277366	2,632,077.47	385.440000	8,098,094.40	5,466,016.93	0.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	26,667.000	Local	73.811102	1,968,320.66	200.710000	5,352,333.57	3,384,012.91	0.22
		Base	73.811102	1,968,320.66	200.710000	5,352,333.57	3,384,012.91	0.22
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	14,062.000	Local	115.829547	1,628,795.09	216.990000	3,051,313.38	1,422,518.29	0.13
		Base	115.829547	1,628,795.09	216.990000	3,051,313.38	1,422,518.29	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,586.000	Local	32.107217	693,066.39	48.690000	1,051,022.34	357,955.95	0.04
		Base	32.107217	693,066.39	48.690000	1,051,022.34	357,955.95	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	218,200.000	Local	50.889256	11,104,035.61	112.610000	24,571,502.00	13,467,466.39	1.03
		Base	50.889256	11,104,035.61	112.610000	24,571,502.00	13,467,466.39	1.03
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	9,555.000	Local	81.308292	776,900.73	127.130000	1,214,727.15	437,826.42	0.05
		Base	81.308292	776,900.73	127.130000	1,214,727.15	437,826.42	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	195,492.000	Local	74.346621	14,534,169.56	177.510000	34,701,784.92	20,167,615.36	1.45
		Base	74.346621	14,534,169.56	177.510000	34,701,784.92	20,167,615.36	1.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,004.000	Local	21.202644	508,948.26	28.500000	684,114.00	175,165.74	0.03
		Base	21.202644	508,948.26	28.500000	684,114.00	175,165.74	0.03
482480100	KLA CORP COMMON STOCK USD.001							
	11,088.000	Local	71.521782	793,033.52	319.080000	3,537,959.04	2,744,925.52	0.15
		Base	71.521782	793,033.52	319.080000	3,537,959.04	2,744,925.52	0.15
487836108	KELLOGG CO COMMON STOCK USD.25							
	18,827.000	Local	48.329675	909,902.79	71.340000	1,343,118.18	433,215.39	0.06
		Base	48.329675	909,902.79	71.340000	1,343,118.18	433,215.39	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
	54,816.000	Local	34.882500	1,912,119.12	35.390000	1,939,938.24	27,819.12	0.08
		Base	34.882500	1,912,119.12	35.390000	1,939,938.24	27,819.12	0.08
493267108	KEYCORP COMMON STOCK USD1.0							
	69,275.000	Local	13.907452	963,438.75	17.230000	1,193,608.25	230,169.50	0.05
		Base	13.907452	963,438.75	17.230000	1,193,608.25	230,169.50	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	13,520.000	Local	65.827216	889,983.96	137.850000	1,863,732.00	973,748.04	0.08
		Base	65.827216	889,983.96	137.850000	1,863,732.00	973,748.04	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,030.000	Local	71.052462	1,778,443.13	135.150000	3,382,804.50	1,604,361.37	0.14
		Base	71.052462	1,778,443.13	135.150000	3,382,804.50	1,604,361.37	0.14
49446R109	KIMCO REALTY CORP REIT USD.01							
	45,913.000	Local	22.568406	1,036,183.23	19.770000	907,700.01	-128,483.22	0.04
		Base	22.568406	1,036,183.23	19.770000	907,700.01	-128,483.22	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	144,871.000	Local	32.518469	4,710,983.12	16.760000	2,428,037.96	-2,282,945.16	0.10
		Base	32.518469	4,710,983.12	16.760000	2,428,037.96	-2,282,945.16	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	52,739.000	Local	32.674564	1,723,223.84	38.140000	2,011,465.46	288,241.62	0.08
		Base	32.674564	1,723,223.84	38.140000	2,011,465.46	288,241.62	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501044101	KROGER CO COMMON STOCK USD1.0							
	48,740.000	Local	16.883475	822,900.59	47.330000	2,306,864.20	1,483,963.61	0.10
		Base	16.883475	822,900.59	47.330000	2,306,864.20	1,483,963.61	0.10
501889208	LKQ CORP COMMON STOCK USD.01							
	19,332.000	Local	32.311169	624,639.52	49.090000	949,007.88	324,368.36	0.04
		Base	32.311169	624,639.52	49.090000	949,007.88	324,368.36	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	14,365.000	Local	78.806278	1,132,052.18	241.700000	3,472,020.50	2,339,968.32	0.15
		Base	78.806278	1,132,052.18	241.700000	3,472,020.50	2,339,968.32	0.15
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	6,886.000	Local	89.926211	619,231.89	234.360000	1,613,802.96	994,571.07	0.07
		Base	89.926211	619,231.89	234.360000	1,613,802.96	994,571.07	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,306.000	Local	80.244197	826,996.69	426.150000	4,391,901.90	3,564,905.21	0.18
		Base	80.244197	826,996.69	426.150000	4,391,901.90	3,564,905.21	0.18
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	10,732.000	Local	75.278093	807,884.49	71.460000	766,908.72	-40,975.77	0.03
		Base	75.278093	807,884.49	71.460000	766,908.72	-40,975.77	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	25,545.000	Local	53.523500	1,367,257.81	33.590000	858,056.55	-509,201.26	0.04
		Base	53.523500	1,367,257.81	33.590000	858,056.55	-509,201.26	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,221.000	Local	70.518337	1,214,396.29	254.670000	4,385,672.07	3,171,275.78	0.18
		Base	70.518337	1,214,396.29	254.670000	4,385,672.07	3,171,275.78	0.18
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,153.000	Local	86.223149	875,423.63	100.710000	1,022,508.63	147,085.00	0.04
		Base	86.223149	875,423.63	100.710000	1,022,508.63	147,085.00	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	19,214.000	Local	54.280581	1,042,947.09	70.570000	1,355,931.98	312,984.89	0.06
		Base	54.280581	1,042,947.09	70.570000	1,355,931.98	312,984.89	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
532457108	ELI LILLY + CO COMMON STOCK							
	58,590.000	Local	77.643254	4,549,118.23	324.230000	18,996,635.70	14,447,517.47	0.79
		Base	77.643254	4,549,118.23	324.230000	18,996,635.70	14,447,517.47	0.79
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	12,008.000	Local	40.568974	487,152.24	46.770000	561,614.16	74,461.92	0.02
		Base	40.568974	487,152.24	46.770000	561,614.16	74,461.92	0.02
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,173.000	Local	73.107948	743,727.16	82.580000	840,086.34	96,359.18	0.04
		Base	73.107948	743,727.16	82.580000	840,086.34	96,359.18	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	17,596.000	Local	113.874288	2,003,731.97	429.960000	7,565,576.16	5,561,844.19	0.32
		Base	113.874288	2,003,731.97	429.960000	7,565,576.16	5,561,844.19	0.32
540424108	LOEWS CORP COMMON STOCK USD.01							
	14,445.000	Local	32.022645	462,567.10	59.260000	856,010.70	393,443.60	0.04
		Base	32.022645	462,567.10	59.260000	856,010.70	393,443.60	0.04
548661107	LOWE S COS INC COMMON STOCK USD.5							
	49,117.000	Local	37.845866	1,858,875.38	174.670000	8,579,266.39	6,720,391.01	0.36
		Base	37.845866	1,858,875.38	174.670000	8,579,266.39	6,720,391.01	0.36
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	69,073.000	Local	37.043702	2,558,719.62	10.910000	753,586.43	-1,805,133.19	0.03
		Base	37.043702	2,558,719.62	10.910000	753,586.43	-1,805,133.19	0.03
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	13,329.000	Local	115.382486	1,537,933.16	159.390000	2,124,509.31	586,576.15	0.09
		Base	115.382486	1,537,933.16	159.390000	2,124,509.31	586,576.15	0.09
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	26,272.000	Local	32.304049	848,691.98	28.950000	760,574.40	-88,117.58	0.03
		Base	32.304049	848,691.98	28.950000	760,574.40	-88,117.58	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
	6,026.000	Local	180.141314	1,085,531.56	412.150000	2,483,615.90	1,398,084.34	0.10
		Base	180.141314	1,085,531.56	412.150000	2,483,615.90	1,398,084.34	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
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	52,576.000	Local	17.364091	912,934.43	22.480000	1,181,908.48	268,974.05	0.05
		Base	17.364091	912,934.43	22.480000	1,181,908.48	268,974.05	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	60,701.000	Local	34.575268	2,098,753.32	82.210000	4,990,229.21	2,891,475.89	0.21
		Base	34.575268	2,098,753.32	82.210000	4,990,229.21	2,891,475.89	0.21
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,804.000	Local	328.241790	920,389.98	256.010000	717,852.04	-202,537.94	0.03
		Base	328.241790	920,389.98	256.010000	717,852.04	-202,537.94	0.03
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	37,289.000	Local	49.827834	1,858,030.10	155.250000	5,789,117.25	3,931,087.15	0.24
		Base	49.827834	1,858,030.10	155.250000	5,789,117.25	3,931,087.15	0.24
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	20,425.000	Local	51.857050	1,059,180.24	136.010000	2,778,004.25	1,718,824.01	0.12
		Base	51.857050	1,059,180.24	136.010000	2,778,004.25	1,718,824.01	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,633.000	Local	154.584921	716,191.94	299.240000	1,386,378.92	670,186.98	0.06
		Base	154.584921	716,191.94	299.240000	1,386,378.92	670,186.98	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	17,529.000	Local	22.692486	397,776.59	50.600000	886,967.40	489,190.81	0.04
		Base	22.692486	397,776.59	50.600000	886,967.40	489,190.81	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	63,801.000	Local	67.099577	4,281,020.10	315.480000	20,127,939.48	15,846,919.38	0.84
		Base	67.099577	4,281,020.10	315.480000	20,127,939.48	15,846,919.38	0.84
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	21,217.000	Local	146.471117	3,107,677.68	69.690000	1,478,612.73	-1,629,064.95	0.06
		Base	146.471117	3,107,677.68	69.690000	1,478,612.73	-1,629,064.95	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
	18,589.000	Local	30.784703	572,256.85	83.250000	1,547,534.25	975,277.40	0.06
		Base	30.784703	572,256.85	83.250000	1,547,534.25	975,277.40	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
580135101	MCDONALD S CORP COMMON STOCK USD.01							
	54,943.000	Local	70.315850	3,863,363.76	246.880000	13,564,327.84	9,700,964.08	0.57
		Base	70.315850	3,863,363.76	246.880000	13,564,327.84	9,700,964.08	0.57
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
	10,800.000	Local	77.664254	838,773.94	326.210000	3,523,068.00	2,684,294.06	0.15
		Base	77.664254	838,773.94	326.210000	3,523,068.00	2,684,294.06	0.15
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
	187,870.000	Local	49.673821	9,332,220.76	91.170000	17,128,107.90	7,795,887.14	0.72
		Base	49.673821	9,332,220.76	91.170000	17,128,107.90	7,795,887.14	0.72
59156R108	METLIFE INC COMMON STOCK USD.01							
	51,353.000	Local	37.469922	1,924,192.92	62.790000	3,224,454.87	1,300,261.95	0.13
		Base	37.469922	1,924,192.92	62.790000	3,224,454.87	1,300,261.95	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
	1,685.000	Local	470.834777	793,356.60	1,148.770000	1,935,677.45	1,142,320.85	0.08
		Base	470.834777	793,356.60	1,148.770000	1,935,677.45	1,142,320.85	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
	555,634.000	Local	58.976769	32,769,498.09	256.830000	142,703,480.22	109,933,982.13	5.96
		Base	58.976769	32,769,498.09	256.830000	142,703,480.22	109,933,982.13	5.96
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
	41,305.000	Local	29.757399	1,229,129.36	58.080000	2,398,994.40	1,169,865.04	0.10
		Base	29.757399	1,229,129.36	58.080000	2,398,994.40	1,169,865.04	0.10
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
	82,959.000	Local	25.607813	2,124,398.60	55.280000	4,585,973.52	2,461,574.92	0.19
		Base	25.607813	2,124,398.60	55.280000	4,585,973.52	2,461,574.92	0.19
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,575.000	Local	98.172575	841,829.83	174.670000	1,497,795.25	655,965.42	0.06
		Base	98.172575	841,829.83	174.670000	1,497,795.25	655,965.42	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
	25,709.000	Local	302.670089	7,781,345.32	142.850000	3,672,530.65	-4,108,814.67	0.15
		Base	302.670089	7,781,345.32	142.850000	3,672,530.65	-4,108,814.67	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	3,824.000	Local	87.182325	333,385.21	124.090000	474,520.16	141,134.95	0.02
		Base	87.182325	333,385.21	124.090000	474,520.16	141,134.95	0.02
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	4,360.000	Local	313.370365	1,366,294.79	279.610000	1,219,099.60	-147,195.19	0.05
		Base	313.370365	1,366,294.79	279.610000	1,219,099.60	-147,195.19	0.05
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	13,992.000	Local	51.789063	724,632.57	54.510000	762,703.92	38,071.35	0.03
		Base	51.789063	724,632.57	54.510000	762,703.92	38,071.35	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	102,814.000	Local	22.036240	2,265,633.96	62.090000	6,383,721.26	4,118,087.30	0.27
		Base	22.036240	2,265,633.96	62.090000	6,383,721.26	4,118,087.30	0.27
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	3,257.000	Local	368.451492	1,200,046.51	384.040000	1,250,818.28	50,771.77	0.05
		Base	368.451492	1,200,046.51	384.040000	1,250,818.28	50,771.77	0.05
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	27,938.000	Local	34.694597	969,297.65	92.700000	2,589,852.60	1,620,554.95	0.11
		Base	34.694597	969,297.65	92.700000	2,589,852.60	1,620,554.95	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
	11,926.000	Local	68.083619	811,965.24	271.970000	3,243,514.22	2,431,548.98	0.14
		Base	68.083619	811,965.24	271.970000	3,243,514.22	2,431,548.98	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	103,967.000	Local	39.899667	4,148,248.68	76.060000	7,907,730.02	3,759,481.34	0.33
		Base	39.899667	4,148,248.68	76.060000	7,907,730.02	3,759,481.34	0.33
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,894.000	Local	46.390521	1,247,626.66	47.230000	1,270,203.62	22,576.96	0.05
		Base	46.390521	1,247,626.66	47.230000	1,270,203.62	22,576.96	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,429.000	Local	90.134664	1,120,283.74	209.600000	2,605,118.40	1,484,834.66	0.11
		Base	90.134664	1,120,283.74	209.600000	2,605,118.40	1,484,834.66	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
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	17,629.000	Local	25.827915	455,320.31	38.170000	672,898.93	217,578.62	0.03
		Base	25.827915	455,320.31	38.170000	672,898.93	217,578.62	0.03
62944T105	NVR INC COMMON STOCK USD.01							
	230.000	Local	3,655.473783	840,758.97	4,004.140000	920,952.20	80,193.23	0.04
		Base	3,655.473783	840,758.97	4,004.140000	920,952.20	80,193.23	0.04
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,565.000	Local	47.175830	404,060.98	152.540000	1,306,505.10	902,444.12	0.05
		Base	47.175830	404,060.98	152.540000	1,306,505.10	902,444.12	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	16,532.000	Local	38.517440	636,770.32	65.240000	1,078,547.68	441,777.36	0.05
		Base	38.517440	636,770.32	65.240000	1,078,547.68	441,777.36	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,006.000	Local	84.699201	2,795,581.82	174.870000	5,771,759.22	2,976,177.40	0.24
		Base	84.699201	2,795,581.82	174.870000	5,771,759.22	2,976,177.40	0.24
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	27,341.000	Local	32.195756	880,264.16	19.040000	520,572.64	-359,691.52	0.02
		Base	32.195756	880,264.16	19.040000	520,572.64	-359,691.52	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	58,962.000	Local	39.106402	2,305,791.65	59.670000	3,518,262.54	1,212,470.89	0.15
		Base	39.106402	2,305,791.65	59.670000	3,518,262.54	1,212,470.89	0.15
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	28,861.000	Local	12.564172	362,614.57	15.580000	449,654.38	87,039.81	0.02
		Base	12.564172	362,614.57	15.580000	449,654.38	87,039.81	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	8,941.000	Local	13.288806	118,815.21	15.890000	142,072.49	23,257.28	0.01
		Base	13.288806	118,815.21	15.890000	142,072.49	23,257.28	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	145,947.000	Local	22.914320	3,344,276.20	77.460000	11,305,054.62	7,960,778.42	0.47
		Base	22.914320	3,344,276.20	77.460000	11,305,054.62	7,960,778.42	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
654106103	NIKE INC CL B COMMON STOCK								
		Local	94,260.000	29.284738	2,760,379.42	102.200000	9,633,372.00	6,872,992.58	0.40
		Base		29.284738	2,760,379.42	102.200000	9,633,372.00	6,872,992.58	0.40
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	30,147.000	14.383510	433,619.69	29.490000	889,035.03	455,415.34	0.04
		Base		14.383510	433,619.69	29.490000	889,035.03	455,415.34	0.04
655663102	NORDSON CORP COMMON STOCK								
		Local	4,003.000	232.715014	931,558.20	202.440000	810,367.32	-121,190.88	0.03
		Base		232.715014	931,558.20	202.440000	810,367.32	-121,190.88	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	17,707.000	62.336219	1,103,787.43	227.290000	4,024,624.03	2,920,836.60	0.17
		Base		62.336219	1,103,787.43	227.290000	4,024,624.03	2,920,836.60	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	15,481.000	64.949997	1,005,490.91	96.480000	1,493,606.88	488,115.97	0.06
		Base		64.949997	1,005,490.91	96.480000	1,493,606.88	488,115.97	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	10,855.000	91.102664	988,919.42	478.570000	5,194,877.35	4,205,957.93	0.22
		Base		91.102664	988,919.42	478.570000	5,194,877.35	4,205,957.93	0.22
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01								
		Local	43,227.000	27.296522	1,179,946.74	21.960000	949,264.92	-230,681.82	0.04
		Base		27.296522	1,179,946.74	21.960000	949,264.92	-230,681.82	0.04
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	19,767.000	40.354200	797,681.48	104.410000	2,063,872.47	1,266,190.99	0.09
		Base		40.354200	797,681.48	104.410000	2,063,872.47	1,266,190.99	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	186,028.000	27.630814	5,140,105.14	151.590000	28,199,984.52	23,059,879.38	1.18
		Base		27.630814	5,140,105.14	151.590000	28,199,984.52	23,059,879.38	1.18
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	4,883.000	106.059271	517,887.42	631.760000	3,084,884.08	2,566,996.66	0.13
		Base		106.059271	517,887.42	631.760000	3,084,884.08	2,566,996.66	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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	66,144.000	Local	43.677545	2,889,007.52	58.880000	3,894,558.72	1,005,551.20	0.16
		Base	43.677545	2,889,007.52	58.880000	3,894,558.72	1,005,551.20	0.16
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
	9,176.000	Local	4.950000	45,421.20	36.970000	339,236.72	293,815.52	0.01
		Base	4.950000	45,421.20	36.970000	339,236.72	293,815.52	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
	6,822.000	Local	132.284038	902,441.71	256.280000	1,748,342.16	845,900.45	0.07
		Base	132.284038	902,441.71	256.280000	1,748,342.16	845,900.45	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
	15,285.000	Local	46.195244	706,094.30	63.610000	972,278.85	266,184.55	0.04
		Base	46.195244	706,094.30	63.610000	972,278.85	266,184.55	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01							
	32,286.000	Local	51.161900	1,651,813.11	50.310000	1,624,308.66	-27,504.45	0.07
		Base	51.161900	1,651,813.11	50.310000	1,624,308.66	-27,504.45	0.07
682680103	ONEOK INC COMMON STOCK USD.01							
	33,180.000	Local	40.434209	1,341,607.04	55.500000	1,841,490.00	499,882.96	0.08
		Base	40.434209	1,341,607.04	55.500000	1,841,490.00	499,882.96	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
	116,951.000	Local	26.249453	3,069,899.80	69.870000	8,171,366.37	5,101,466.57	0.34
		Base	26.249453	3,069,899.80	69.870000	8,171,366.37	5,101,466.57	0.34
68622V106	ORGANON + CO COMMON STOCK USD.01							
	18,843.000	Local	22.866604	430,875.42	33.750000	635,951.25	205,075.83	0.03
		Base	22.866604	430,875.42	33.750000	635,951.25	205,075.83	0.03
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
	31,411.000	Local	38.959105	1,223,744.45	70.670000	2,219,815.37	996,070.92	0.09
		Base	38.959105	1,223,744.45	70.670000	2,219,815.37	996,070.92	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
	30,726.000	Local	88.645694	2,723,727.60	157.770000	4,847,641.02	2,123,913.42	0.20
		Base	88.645694	2,723,727.60	157.770000	4,847,641.02	2,123,913.42	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
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
	17,548.000	Local	47.377669	831,383.34	114.340000	2,006,438.32	1,175,054.98	0.08
		Base	47.377669	831,383.34	114.340000	2,006,438.32	1,175,054.98	0.08
69351T106	PPL CORP COMMON STOCK USD.01							
	54,672.000	Local	26.842990	1,467,559.94	27.130000	1,483,251.36	15,691.42	0.06
		Base	26.842990	1,467,559.94	27.130000	1,483,251.36	15,691.42	0.06
693656100	PVH CORP COMMON STOCK USD1.0							
	5,017.000	Local	113.620586	570,034.48	56.900000	285,467.30	-284,567.18	0.01
		Base	113.620586	570,034.48	56.900000	285,467.30	-284,567.18	0.01
69370C100	PTC INC COMMON STOCK USD.01							
	7,821.000	Local	129.676708	1,014,201.53	106.340000	831,685.14	-182,516.39	0.03
		Base	129.676708	1,014,201.53	106.340000	831,685.14	-182,516.39	0.03
693718108	PACCAR INC COMMON STOCK USD1.0							
	25,830.000	Local	37.129606	959,057.72	82.340000	2,126,842.20	1,167,784.48	0.09
		Base	37.129606	959,057.72	82.340000	2,126,842.20	1,167,784.48	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	6,962.000	Local	111.715428	777,762.81	137.500000	957,275.00	179,512.19	0.04
		Base	111.715428	777,762.81	137.500000	957,275.00	179,512.19	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,537.000	Local	78.229387	746,073.66	246.050000	2,346,578.85	1,600,505.19	0.10
		Base	78.229387	746,073.66	246.050000	2,346,578.85	1,600,505.19	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
	23,870.000	Local	42.323196	1,010,254.70	113.870000	2,718,076.90	1,707,822.20	0.11
		Base	42.323196	1,010,254.70	113.870000	2,718,076.90	1,707,822.20	0.11
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,577.000	Local	315.006069	1,126,776.71	280.120000	1,001,989.24	-124,787.47	0.04
		Base	315.006069	1,126,776.71	280.120000	1,001,989.24	-124,787.47	0.04
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	86,034.000	Local	37.994295	3,268,801.21	69.840000	6,008,614.56	2,739,813.35	0.25
		Base	37.994295	3,268,801.21	69.840000	6,008,614.56	2,739,813.35	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
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	12,145.000	Local	95.029103	1,154,128.46	30.420000	369,450.90	-784,677.56	0.02
		Base	95.029103	1,154,128.46	30.420000	369,450.90	-784,677.56	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	102,722.000	Local	66.724302	6,854,053.78	166.660000	17,119,648.52	10,265,594.74	0.72
		Base	66.724302	6,854,053.78	166.660000	17,119,648.52	10,265,594.74	0.72
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	9,371.000	Local	60.313898	565,201.54	142.220000	1,332,743.62	767,542.08	0.06
		Base	60.313898	565,201.54	142.220000	1,332,743.62	767,542.08	0.06
717081103	PFIZER INC COMMON STOCK USD.05							
	416,845.000	Local	28.981018	12,080,592.63	52.430000	21,855,183.35	9,774,590.72	0.91
		Base	28.981018	12,080,592.63	52.430000	21,855,183.35	9,774,590.72	0.91
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	115,161.000	Local	47.415087	5,460,368.89	98.740000	11,370,997.14	5,910,628.25	0.47
		Base	47.415087	5,460,368.89	98.740000	11,370,997.14	5,910,628.25	0.47
718546104	PHILLIPS 66 COMMON STOCK							
	35,741.000	Local	44.627980	1,595,048.63	81.990000	2,930,404.59	1,335,355.96	0.12
		Base	44.627980	1,595,048.63	81.990000	2,930,404.59	1,335,355.96	0.12
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,395.000	Local	49.065014	411,900.79	73.120000	613,842.40	201,941.61	0.03
		Base	49.065014	411,900.79	73.120000	613,842.40	201,941.61	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	16,718.000	Local	116.236381	1,943,239.82	223.080000	3,729,451.44	1,786,211.62	0.16
		Base	116.236381	1,943,239.82	223.080000	3,729,451.44	1,786,211.62	0.16
73278L105	POOL CORP COMMON STOCK USD.001							
	2,977.000	Local	346.121800	1,030,404.60	351.230000	1,045,611.71	15,207.11	0.04
		Base	346.121800	1,030,404.60	351.230000	1,045,611.71	15,207.11	0.04
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	16,887.000	Local	54.032706	912,450.31	113.610000	1,918,532.07	1,006,081.76	0.08
		Base	54.032706	912,450.31	113.610000	1,918,532.07	1,006,081.76	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
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	17,459.000	Local	35.237311	615,208.21	66.790000	1,166,086.61	550,878.40	0.05
		Base	35.237311	615,208.21	66.790000	1,166,086.61	550,878.40	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	178,249.000	Local	65.502377	11,675,733.16	143.790000	25,630,423.71	13,954,690.55	1.07
		Base	65.502377	11,675,733.16	143.790000	25,630,423.71	13,954,690.55	1.07
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	43,451.000	Local	29.163234	1,267,171.69	116.270000	5,052,047.77	3,784,876.08	0.21
		Base	29.163234	1,267,171.69	116.270000	5,052,047.77	3,784,876.08	0.21
74340W103	PROLOGIS INC REIT USD.01							
	54,996.000	Local	60.283191	3,315,334.37	117.650000	6,470,279.40	3,154,945.03	0.27
		Base	60.283191	3,315,334.37	117.650000	6,470,279.40	3,154,945.03	0.27
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	27,860.000	Local	53.847910	1,500,202.77	95.680000	2,665,644.80	1,165,442.03	0.11
		Base	53.847910	1,500,202.77	95.680000	2,665,644.80	1,165,442.03	0.11
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	37,092.000	Local	33.807256	1,253,978.74	63.280000	2,347,181.76	1,093,203.02	0.10
		Base	33.807256	1,253,978.74	63.280000	2,347,181.76	1,093,203.02	0.10
74460D109	PUBLIC STORAGE REIT USD.1							
	11,345.000	Local	127.736680	1,449,172.63	312.670000	3,547,241.15	2,098,068.52	0.15
		Base	127.736680	1,449,172.63	312.670000	3,547,241.15	2,098,068.52	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	17,654.000	Local	21.726188	383,554.12	39.630000	699,628.02	316,073.90	0.03
		Base	21.726188	383,554.12	39.630000	699,628.02	316,073.90	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
	8,055.000	Local	83.564474	673,111.84	94.320000	759,747.60	86,635.76	0.03
		Base	83.564474	673,111.84	94.320000	759,747.60	86,635.76	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	83,208.000	Local	55.182481	4,591,623.86	127.740000	10,628,989.92	6,037,366.06	0.44
		Base	55.182481	4,591,623.86	127.740000	10,628,989.92	6,037,366.06	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
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,676.000	Local	33.816958	361,029.84	125.340000	1,338,129.84	977,100.00	0.06
		Base	33.816958	361,029.84	125.340000	1,338,129.84	977,100.00	0.06
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	8,720.000	Local	56.035524	488,629.77	132.980000	1,159,585.60	670,955.83	0.05
		Base	56.035524	488,629.77	132.980000	1,159,585.60	670,955.83	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,438.000	Local	96.284767	331,027.03	89.650000	308,216.70	-22,810.33	0.01
		Base	96.284767	331,027.03	89.650000	308,216.70	-22,810.33	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	14,442.000	Local	56.544038	816,609.00	89.410000	1,291,259.22	474,650.22	0.05
		Base	56.544038	816,609.00	89.410000	1,291,259.22	474,650.22	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	110,488.000	Local	36.957443	4,083,353.95	96.110000	10,619,001.68	6,535,647.73	0.44
		Base	36.957443	4,083,353.95	96.110000	10,619,001.68	6,535,647.73	0.44
756109104	REALTY INCOME CORP REIT USD1.0							
	44,694.000	Local	61.418428	2,745,035.20	68.260000	3,050,812.44	305,777.24	0.13
		Base	61.418428	2,745,035.20	68.260000	3,050,812.44	305,777.24	0.13
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,524.000	Local	66.377658	764,936.13	59.310000	683,488.44	-81,447.69	0.03
		Base	66.377658	764,936.13	59.310000	683,488.44	-81,447.69	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	8,025.000	Local	375.154972	3,010,618.65	591.130000	4,743,818.25	1,733,199.60	0.20
		Base	375.154972	3,010,618.65	591.130000	4,743,818.25	1,733,199.60	0.20
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	69,427.000	Local	13.274397	921,601.55	18.750000	1,301,756.25	380,154.70	0.05
		Base	13.274397	921,601.55	18.750000	1,301,756.25	380,154.70	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	15,489.000	Local	33.777500	523,179.70	130.870000	2,027,045.43	1,503,865.73	0.08
		Base	33.777500	523,179.70	130.870000	2,027,045.43	1,503,865.73	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
761152107	RESMED INC COMMON STOCK USD.004							
	10,867.000	Local	94.825117	1,030,464.55	209.630000	2,278,049.21	1,247,584.66	0.10
		Base	94.825117	1,030,464.55	209.630000	2,278,049.21	1,247,584.66	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,210.000	Local	35.040454	287,682.13	74.890000	614,846.90	327,164.77	0.03
		Base	35.040454	287,682.13	74.890000	614,846.90	327,164.77	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,637.000	Local	66.515630	574,495.50	199.310000	1,721,440.47	1,146,944.97	0.07
		Base	66.515630	574,495.50	199.310000	1,721,440.47	1,146,944.97	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,829.000	Local	27.490585	462,639.06	34.920000	587,668.68	125,029.62	0.02
		Base	27.490585	462,639.06	34.920000	587,668.68	125,029.62	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
	7,868.000	Local	124.441179	979,103.20	394.650000	3,105,106.20	2,126,003.00	0.13
		Base	124.441179	979,103.20	394.650000	3,105,106.20	2,126,003.00	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01							
	26,106.000	Local	23.885599	623,557.46	70.230000	1,833,424.38	1,209,866.92	0.08
		Base	23.885599	623,557.46	70.230000	1,833,424.38	1,209,866.92	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
	25,787.000	Local	120.806250	3,115,230.77	337.060000	8,691,766.22	5,576,535.45	0.36
		Base	120.806250	3,115,230.77	337.060000	8,691,766.22	5,576,535.45	0.36
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
	8,011.000	Local	169.538076	1,358,169.53	320.050000	2,563,920.55	1,205,751.02	0.11
		Base	169.538076	1,358,169.53	320.050000	2,563,920.55	1,205,751.02	0.11
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
	17,049.000	Local	384.843334	6,561,194.00	377.250000	6,431,735.25	-129,458.75	0.27
		Base	384.843334	6,561,194.00	377.250000	6,431,735.25	-129,458.75	0.27
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
	4,372.000	Local	309.516157	1,353,204.64	394.990000	1,726,896.28	373,691.64	0.07
		Base	309.516157	1,353,204.64	394.990000	1,726,896.28	373,691.64	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
79466L302	SALESFORCE INC COMMON STOCK USD.001							
	73,811.000	Local	92.121681	6,799,593.37	165.040000	12,181,767.44	5,382,174.07	0.51
		Base	92.121681	6,799,593.37	165.040000	12,181,767.44	5,382,174.07	0.51
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
	10,256.000	Local	56.066790	575,021.00	76.740000	787,045.44	212,024.44	0.03
		Base	56.066790	575,021.00	76.740000	787,045.44	212,024.44	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
	105,009.000	Local	76.966323	8,082,156.56	35.760000	3,755,121.84	-4,327,034.72	0.16
		Base	76.966323	8,082,156.56	35.760000	3,755,121.84	-4,327,034.72	0.16
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	112,044.000	Local	30.210358	3,384,889.38	63.180000	7,078,939.92	3,694,050.54	0.30
		Base	30.210358	3,384,889.38	63.180000	7,078,939.92	3,694,050.54	0.30
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	10,853.000	Local	26.449047	287,051.51	57.720000	626,435.16	339,383.65	0.03
		Base	26.449047	287,051.51	57.720000	626,435.16	339,383.65	0.03
816851109	SEMPRA ENERGY COMMON STOCK							
	23,351.000	Local	78.843151	1,841,066.43	150.270000	3,508,954.77	1,667,888.34	0.15
		Base	78.843151	1,841,066.43	150.270000	3,508,954.77	1,667,888.34	0.15
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,892.000	Local	323.100291	4,811,609.53	475.520000	7,081,443.84	2,269,834.31	0.30
		Base	323.100291	4,811,609.53	475.520000	7,081,443.84	2,269,834.31	0.30
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	17,780.000	Local	51.030124	907,315.61	223.910000	3,981,119.80	3,073,804.19	0.17
		Base	51.030124	907,315.61	223.910000	3,981,119.80	3,073,804.19	0.17
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	4,675.000	Local	314.261831	1,469,174.06	179.210000	837,806.75	-631,367.31	0.03
		Base	314.261831	1,469,174.06	179.210000	837,806.75	-631,367.31	0.03
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	24,393.000	Local	88.004446	2,146,692.44	94.920000	2,315,383.56	168,691.12	0.10
		Base	88.004446	2,146,692.44	94.920000	2,315,383.56	168,691.12	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	11,956.000	Local	94.472930	1,129,518.35	92.640000	1,107,603.84	-21,914.51	0.05
		Base	94.472930	1,129,518.35	92.640000	1,107,603.84	-21,914.51	0.05
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	9,661.000	Local	53.911000	520,834.17	54.680000	528,263.48	7,429.31	0.02
		Base	53.911000	520,834.17	54.680000	528,263.48	7,429.31	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	8,057.000	Local	71.142175	573,192.50	128.010000	1,031,376.57	458,184.07	0.04
		Base	71.142175	573,192.50	128.010000	1,031,376.57	458,184.07	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0							
	3,965.000	Local	63.272749	250,876.45	197.030000	781,223.95	530,347.50	0.03
		Base	63.272749	250,876.45	197.030000	781,223.95	530,347.50	0.03
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	4,114.000	Local	281.816799	1,159,394.31	273.680000	1,125,919.52	-33,474.79	0.05
		Base	281.816799	1,159,394.31	273.680000	1,125,919.52	-33,474.79	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
	78,937.000	Local	38.991568	3,077,877.39	71.310000	5,628,997.47	2,551,120.08	0.24
		Base	38.991568	3,077,877.39	71.310000	5,628,997.47	2,551,120.08	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
	44,052.000	Local	20.602541	907,583.12	36.120000	1,591,158.24	683,575.12	0.07
		Base	20.602541	907,583.12	36.120000	1,591,158.24	683,575.12	0.07
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
	11,216.000	Local	70.551313	791,303.53	104.860000	1,176,109.76	384,806.23	0.05
		Base	70.551313	791,303.53	104.860000	1,176,109.76	384,806.23	0.05
855244109	STARBUCKS CORP COMMON STOCK USD.001							
	85,205.000	Local	23.437153	1,996,962.58	76.390000	6,508,809.95	4,511,847.37	0.27
		Base	23.437153	1,996,962.58	76.390000	6,508,809.95	4,511,847.37	0.27
857477103	STATE STREET CORP COMMON STOCK USD1.0							
	27,273.000	Local	56.860676	1,550,761.21	61.650000	1,681,380.45	130,619.24	0.07
		Base	56.860676	1,550,761.21	61.650000	1,681,380.45	130,619.24	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
863667101	STRYKER CORP COMMON STOCK USD.1							
	25,003.000	Local	86.858177	2,171,715.00	198.930000	4,973,846.79	2,802,131.79	0.21
		Base	86.858177	2,171,715.00	198.930000	4,973,846.79	2,802,131.79	0.21
871607107	SYNOPSYS INC COMMON STOCK USD.01							
	11,374.000	Local	92.490535	1,051,987.34	303.700000	3,454,283.80	2,402,296.46	0.14
		Base	92.490535	1,051,987.34	303.700000	3,454,283.80	2,402,296.46	0.14
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
	37,257.000	Local	32.697348	1,218,205.10	27.620000	1,029,038.34	-189,166.76	0.04
		Base	32.697348	1,218,205.10	27.620000	1,029,038.34	-189,166.76	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0							
	37,850.000	Local	37.513133	1,419,872.08	84.710000	3,206,273.50	1,786,401.42	0.13
		Base	37.513133	1,419,872.08	84.710000	3,206,273.50	1,786,401.42	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	87,252.000	Local	15.479647	1,350,630.19	55.850000	4,873,024.20	3,522,394.01	0.20
		Base	15.479647	1,350,630.19	55.850000	4,873,024.20	3,522,394.01	0.20
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	43,771.000	Local	91.962056	4,025,271.17	134.540000	5,888,950.34	1,863,679.17	0.25
		Base	91.962056	4,025,271.17	134.540000	5,888,950.34	1,863,679.17	0.25
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	11,744.000	Local	114.486591	1,344,530.53	122.530000	1,438,992.32	94,461.79	0.06
		Base	114.486591	1,344,530.53	122.530000	1,438,992.32	94,461.79	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
	18,707.000	Local	32.319517	604,601.20	30.520000	570,937.64	-33,663.56	0.02
		Base	32.319517	604,601.20	30.520000	570,937.64	-33,663.56	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
	34,355.000	Local	56.239701	1,932,114.93	141.230000	4,851,956.65	2,919,841.72	0.20
		Base	56.239701	1,932,114.93	141.230000	4,851,956.65	2,919,841.72	0.20
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	3,480.000	Local	343.511124	1,195,418.71	375.110000	1,305,382.80	109,964.09	0.05
		Base	343.511124	1,195,418.71	375.110000	1,305,382.80	109,964.09	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,484.000	Local	277.062101	965,284.36	245.850000	856,541.40	-108,742.96	0.04
		Base	277.062101	965,284.36	245.850000	856,541.40	-108,742.96	0.04
880770102	TERADYNE INC COMMON STOCK USD.125							
	11,902.000	Local	82.158876	977,854.94	89.550000	1,065,824.10	87,969.16	0.04
		Base	82.158876	977,854.94	89.550000	1,065,824.10	87,969.16	0.04
88160R101	TESLA INC COMMON STOCK USD.001							
	62,343.000	Local	693.822550	43,254,979.25	673.420000	41,983,023.06	-1,271,956.19	1.75
		Base	693.822550	43,254,979.25	673.420000	41,983,023.06	-1,271,956.19	1.75
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	68,507.000	Local	51.545667	3,531,239.04	153.650000	10,526,100.55	6,994,861.51	0.44
		Base	51.545667	3,531,239.04	153.650000	10,526,100.55	6,994,861.51	0.44
883203101	TEXTRON INC COMMON STOCK USD.125							
	15,979.000	Local	34.316092	548,336.83	61.070000	975,837.53	427,500.70	0.04
		Base	34.316092	548,336.83	61.070000	975,837.53	427,500.70	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	29,083.000	Local	125.025452	3,636,115.21	543.280000	15,800,212.24	12,164,097.03	0.66
		Base	125.025452	3,636,115.21	543.280000	15,800,212.24	12,164,097.03	0.66
88579Y101	3M CO COMMON STOCK USD.01							
	42,276.000	Local	84.769736	3,583,725.37	129.410000	5,470,937.16	1,887,211.79	0.23
		Base	84.769736	3,583,725.37	129.410000	5,470,937.16	1,887,211.79	0.23
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,312.000	Local	79.762711	662,987.65	193.850000	1,611,281.20	948,293.55	0.07
		Base	79.762711	662,987.65	193.850000	1,611,281.20	948,293.55	0.07
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	3,853.000	Local	322.015840	1,240,727.03	536.670000	2,067,789.51	827,062.48	0.09
		Base	322.015840	1,240,727.03	536.670000	2,067,789.51	827,062.48	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	17,828.000	Local	55.572827	990,752.36	169.130000	3,015,249.64	2,024,497.28	0.13
		Base	55.572827	990,752.36	169.130000	3,015,249.64	2,024,497.28	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
896239100	TRIMBLE INC COMMON STOCK USD.001							
	18,583.000	Local	68.374175	1,270,597.30	58.230000	1,082,088.09	-188,509.21	0.05
		Base	68.374175	1,270,597.30	58.230000	1,082,088.09	-188,509.21	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	98,913.000	Local	34.636768	3,426,026.61	47.430000	4,691,443.59	1,265,416.98	0.20
		Base	34.636768	3,426,026.61	47.430000	4,691,443.59	1,265,416.98	0.20
90184L102	TWITTER INC COMMON STOCK USD.000005							
	56,669.000	Local	38.231043	2,166,515.00	37.390000	2,118,853.91	-47,661.09	0.09
		Base	38.231043	2,166,515.00	37.390000	2,118,853.91	-47,661.09	0.09
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,081.000	Local	341.764333	1,052,975.91	332.480000	1,024,370.88	-28,605.03	0.04
		Base	341.764333	1,052,975.91	332.480000	1,024,370.88	-28,605.03	0.04
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	21,659.000	Local	30.080314	651,509.52	86.060000	1,863,973.54	1,212,464.02	0.08
		Base	30.080314	651,509.52	86.060000	1,863,973.54	1,212,464.02	0.08
902653104	UDR INC REIT USD.01							
	22,235.000	Local	39.300383	873,844.01	46.040000	1,023,699.40	149,855.39	0.04
		Base	39.300383	873,844.01	46.040000	1,023,699.40	149,855.39	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	100,444.000	Local	28.869346	2,899,752.57	46.020000	4,622,432.88	1,722,680.31	0.19
		Base	28.869346	2,899,752.57	46.020000	4,622,432.88	1,722,680.31	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	3,881.000	Local	218.993324	849,913.09	385.480000	1,496,047.88	646,134.79	0.06
		Base	218.993324	849,913.09	385.480000	1,496,047.88	646,134.79	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	46,658.000	Local	46.422971	2,166,002.99	213.280000	9,951,218.24	7,785,215.25	0.42
		Base	46.422971	2,166,002.99	213.280000	9,951,218.24	7,785,215.25	0.42
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	24,273.000	Local	51.298998	1,245,180.57	35.420000	859,749.66	-385,430.91	0.04
		Base	51.298998	1,245,180.57	35.420000	859,749.66	-385,430.91	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
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	54,563.000	85.641982	4,672,883.44	182.540000	9,959,930.02	5,287,046.58	0.42
		Base		85.641982	4,672,883.44	182.540000	9,959,930.02	5,287,046.58	0.42
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	5,321.000	126.365971	672,393.33	242.910000	1,292,524.11	620,130.78	0.05
		Base		126.365971	672,393.33	242.910000	1,292,524.11	620,130.78	0.05
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	69,698.000	86.320616	6,016,374.29	513.630000	35,798,983.74	29,782,609.45	1.50
		Base		86.320616	6,016,374.29	513.630000	35,798,983.74	29,782,609.45	1.50
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	4,988.000	114.770351	572,474.51	100.710000	502,341.48	-70,133.03	0.02
		Base		114.770351	572,474.51	100.710000	502,341.48	-70,133.03	0.02
918204108	VF CORP COMMON STOCK								
		Local	23,980.000	30.995601	743,274.51	44.170000	1,059,196.60	315,922.09	0.04
		Base		30.995601	743,274.51	44.170000	1,059,196.60	315,922.09	0.04
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	30,318.000	37.194724	1,127,669.63	106.280000	3,222,197.04	2,094,527.41	0.13
		Base		37.194724	1,127,669.63	106.280000	3,222,197.04	2,094,527.41	0.13
92276F100	VENTAS INC REIT USD.25								
		Local	29,694.000	45.713794	1,357,425.41	51.430000	1,527,162.42	169,737.01	0.06
		Base		45.713794	1,357,425.41	51.430000	1,527,162.42	169,737.01	0.06
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	9,000.000	409.885400	3,688,968.60	346.880000	3,121,920.00	-567,048.60	0.13
		Base		409.885400	3,688,968.60	346.880000	3,121,920.00	-567,048.60	0.13
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	7,081.000	67.915612	480,910.45	167.330000	1,184,863.73	703,953.28	0.05
		Base		67.915612	480,910.45	167.330000	1,184,863.73	703,953.28	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	312,000.000	44.363153	13,841,303.79	50.750000	15,834,000.00	1,992,696.21	0.66
		Base		44.363153	13,841,303.79	50.750000	15,834,000.00	1,992,696.21	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
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	11,731.000	93.927050	1,101,858.22	173.090000	2,030,518.79	928,660.57	0.08
		Base		93.927050	1,101,858.22	173.090000	2,030,518.79	928,660.57	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	19,000.000	107.400768	2,040,614.60	281.790000	5,354,010.00	3,313,395.40	0.22
		Base		107.400768	2,040,614.60	281.790000	5,354,010.00	3,313,395.40	0.22
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	45,199.000	48.266249	2,181,586.19	24.680000	1,115,511.32	-1,066,074.87	0.05
		Base		48.266249	2,181,586.19	24.680000	1,115,511.32	-1,066,074.87	0.05
92556V106	VIATRIS INC COMMON STOCK								
		Local	129,117.000	14.936167	1,928,513.08	10.470000	1,351,854.99	-576,658.09	0.06
		Base		14.936167	1,928,513.08	10.470000	1,351,854.99	-576,658.09	0.06
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	71,543.000	29.923613	2,140,825.05	29.790000	2,131,265.97	-9,559.08	0.09
		Base		29.923613	2,140,825.05	29.790000	2,131,265.97	-9,559.08	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	122,265.000	46.151051	5,642,658.27	196.890000	24,072,755.85	18,430,097.58	1.01
		Base		46.151051	5,642,658.27	196.890000	24,072,755.85	18,430,097.58	1.01
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	11,823.000	57.148876	675,671.16	28.590000	338,019.57	-337,651.59	0.01
		Base		57.148876	675,671.16	28.590000	338,019.57	-337,651.59	0.01
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	9,873.000	70.771879	698,730.76	142.100000	1,402,953.30	704,222.54	0.06
		Base		70.771879	698,730.76	142.100000	1,402,953.30	704,222.54	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	23,434.000	44.258719	1,037,158.82	100.640000	2,358,397.76	1,321,238.94	0.10
		Base		44.258719	1,037,158.82	100.640000	2,358,397.76	1,321,238.94	0.10
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	13,570.000	73.889405	1,002,679.22	82.080000	1,113,825.60	111,146.38	0.05
		Base		73.889405	1,002,679.22	82.080000	1,113,825.60	111,146.38	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
931142103	WALMART INC COMMON STOCK USD.1							
	104,301.000	Local	66.059985	6,890,122.52	121.580000	12,680,915.58	5,790,793.06	0.53
		Base	66.059985	6,890,122.52	121.580000	12,680,915.58	5,790,793.06	0.53
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
	53,262.000	Local	41.700307	2,221,041.73	37.900000	2,018,629.80	-202,411.93	0.08
		Base	41.700307	2,221,041.73	37.900000	2,018,629.80	-202,411.93	0.08
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	164,069.000	Local	30.071532	4,933,806.25	13.420000	2,201,805.98	-2,732,000.27	0.09
		Base	30.071532	4,933,806.25	13.420000	2,201,805.98	-2,732,000.27	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	28,379.000	Local	42.817826	1,215,127.07	152.980000	4,341,419.42	3,126,292.35	0.18
		Base	42.817826	1,215,127.07	152.980000	4,341,419.42	3,126,292.35	0.18
941848103	WATERS CORP COMMON STOCK USD.01							
	4,475.000	Local	77.027184	344,696.65	330.980000	1,481,135.50	1,136,438.85	0.06
		Base	77.027184	344,696.65	330.980000	1,481,135.50	1,136,438.85	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	281,594.000	Local	37.600982	10,588,210.95	39.170000	11,030,036.98	441,826.03	0.46
		Base	37.600982	10,588,210.95	39.170000	11,030,036.98	441,826.03	0.46
95040Q104	WELLTOWER INC REIT USD1.0							
	33,726.000	Local	61.187551	2,063,611.33	82.350000	2,777,336.10	713,724.77	0.12
		Base	61.187551	2,063,611.33	82.350000	2,777,336.10	713,724.77	0.12
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	5,503.000	Local	213.881243	1,176,988.48	302.370000	1,663,942.11	486,953.63	0.07
		Base	213.881243	1,176,988.48	302.370000	1,663,942.11	486,953.63	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	23,265.000	Local	42.948075	999,186.96	44.830000	1,042,969.95	43,782.99	0.04
		Base	42.948075	999,186.96	44.830000	1,042,969.95	43,782.99	0.04
96145D105	WESTROCK CO COMMON STOCK							
	18,933.000	Local	43.641530	826,265.08	39.840000	754,290.72	-71,974.36	0.03
		Base	43.641530	826,265.08	39.840000	754,290.72	-71,974.36	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
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	55,310.000	28.279705	1,564,150.46	33.120000	1,831,867.20	267,716.74	0.08
		Base		28.279705	1,564,150.46	33.120000	1,831,867.20	267,716.74	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	4,176.000	99.616058	415,996.66	154.870000	646,737.12	230,740.46	0.03
		Base		99.616058	415,996.66	154.870000	646,737.12	230,740.46	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	90,488.000	28.232370	2,554,690.72	31.210000	2,824,130.48	269,439.76	0.12
		Base		28.232370	2,554,690.72	31.210000	2,824,130.48	269,439.76	0.12
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	66.857401	596,969.73	65.720000	586,813.88	-10,155.85	0.02
		Base		66.857401	596,969.73	65.720000	586,813.88	-10,155.85	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,839.000	90.128684	706,518.75	56.980000	446,666.22	-259,852.53	0.02
		Base		90.128684	706,518.75	56.980000	446,666.22	-259,852.53	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	40,463.000	31.886376	1,290,218.45	70.760000	2,863,161.88	1,572,943.43	0.12
		Base		31.886376	1,290,218.45	70.760000	2,863,161.88	1,572,943.43	0.12
98419M100	XYLEM INC COMMON STOCK								
		Local	13,379.000	35.735634	478,107.05	78.180000	1,045,970.22	567,863.17	0.04
		Base		35.735634	478,107.05	78.180000	1,045,970.22	567,863.17	0.04
988498101	YUM BRANDS INC COMMON STOCK								
		Local	21,186.000	30.847848	653,542.50	113.510000	2,404,822.86	1,751,280.36	0.10
		Base		30.847848	653,542.50	113.510000	2,404,822.86	1,751,280.36	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	3,902.000	260.036076	1,014,660.77	293.950000	1,146,992.90	132,332.13	0.05
		Base		260.036076	1,014,660.77	293.950000	1,146,992.90	132,332.13	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	15,569.000	77.044301	1,199,502.73	105.060000	1,635,679.14	436,176.41	0.07
		Base		77.044301	1,199,502.73	105.060000	1,635,679.14	436,176.41	0.07

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	11,244.000	Local	38.136444	428,806.18	50.900000	572,319.60	143,513.42	0.02
		Base	38.136444	428,806.18	50.900000	572,319.60	143,513.42	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
	34,965.000	Local	48.262413	1,687,495.27	171.890000	6,010,133.85	4,322,638.58	0.25
		Base	48.262413	1,687,495.27	171.890000	6,010,133.85	4,322,638.58	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	6,524.000	Local	39.157908	255,466.19	97.900000	638,699.60	383,233.41	0.03
		Base	39.157908	255,466.19	97.900000	638,699.60	383,233.41	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
	111,644.000	Local	11.097408	1,238,959.00	12.430000	1,387,734.92	148,775.92	0.06
		Base	11.097408	1,238,959.00	12.430000	1,387,734.92	148,775.92	0.06
G0403H108	AON PLC CLASS A COMMON STOCK							
	15,779.000	Local	61.597488	971,946.77	269.680000	4,255,280.72	3,283,333.95	0.18
		Base	61.597488	971,946.77	269.680000	4,255,280.72	3,283,333.95	0.18
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	47,056.000	Local	92.188648	4,338,029.01	277.650000	13,065,098.40	8,727,069.39	0.55
		Base	92.188648	4,338,029.01	277.650000	13,065,098.40	8,727,069.39	0.55
G29183103	EATON CORP PLC COMMON STOCK USD.01							
	29,642.000	Local	46.539948	1,379,537.15	125.990000	3,734,595.58	2,355,058.43	0.16
		Base	46.539948	1,379,537.15	125.990000	3,734,595.58	2,355,058.43	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
	2,929.000	Local	252.505254	739,587.89	280.280000	820,940.12	81,352.23	0.03
		Base	252.505254	739,587.89	280.280000	820,940.12	81,352.23	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	25,016.000	Local	22.779072	569,841.27	16.130000	403,508.08	-166,333.19	0.02
		Base	22.779072	569,841.27	16.130000	403,508.08	-166,333.19	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	38,272.000	Local	38.182501	1,461,320.69	47.880000	1,832,463.36	371,142.67	0.08
		Base	38.182501	1,461,320.69	47.880000	1,832,463.36	371,142.67	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
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	37,390.000	Local	169.537320	6,339,000.41	287.530000	10,750,746.70	4,411,746.29	0.45
		Base	169.537320	6,339,000.41	287.530000	10,750,746.70	4,411,746.29	0.45
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	99,665.000	Local	78.552360	7,828,920.95	89.750000	8,944,933.75	1,116,012.80	0.37
		Base	78.552360	7,828,920.95	89.750000	8,944,933.75	1,116,012.80	0.37
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,128.000	Local	44.697886	899,679.04	89.070000	1,792,800.96	893,121.92	0.07
		Base	44.697886	899,679.04	89.070000	1,792,800.96	893,121.92	0.07
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	26,722.000	Local	35.727883	954,720.50	23.220000	620,484.84	-334,235.66	0.03
		Base	35.727883	954,720.50	23.220000	620,484.84	-334,235.66	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	31,135.000	Local	37.786901	1,176,495.17	11.120000	346,221.20	-830,273.97	0.01
		Base	37.786901	1,176,495.17	11.120000	346,221.20	-830,273.97	0.01
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001							
	14,685.000	Local	35.444597	520,503.90	71.440000	1,049,096.40	528,592.50	0.04
		Base	35.444597	520,503.90	71.440000	1,049,096.40	528,592.50	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,287.000	Local	29.495690	362,413.54	45.770000	562,375.99	199,962.45	0.02
		Base	29.495690	362,413.54	45.770000	562,375.99	199,962.45	0.02
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	7,438.000	Local	162.321120	1,207,344.49	206.150000	1,533,343.70	325,999.21	0.06
		Base	162.321120	1,207,344.49	206.150000	1,533,343.70	325,999.21	0.06
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	17,373.000	Local	40.338688	700,804.02	129.870000	2,256,231.51	1,555,427.49	0.09
		Base	40.338688	700,804.02	129.870000	2,256,231.51	1,555,427.49	0.09
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	8,283.000	Local	135.633390	1,123,451.37	197.390000	1,634,981.37	511,530.00	0.07
		Base	135.633390	1,123,451.37	197.390000	1,634,981.37	511,530.00	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
H1467J104	CHUBB LTD COMMON STOCK							
	31,479.000	Local	88.696572	2,792,079.38	196.580000	6,188,141.82	3,396,062.44	0.26
		Base	88.696572	2,792,079.38	196.580000	6,188,141.82	3,396,062.44	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,334.000	Local	59.885834	678,746.04	98.250000	1,113,565.50	434,819.46	0.05
		Base	59.885834	678,746.04	98.250000	1,113,565.50	434,819.46	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	23,936.000	Local	44.723883	1,070,510.87	113.150000	2,708,358.40	1,637,847.53	0.11
		Base	44.723883	1,070,510.87	113.150000	2,708,358.40	1,637,847.53	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	19,229.000	Local	59.578612	1,145,637.13	87.460000	1,681,768.34	536,131.21	0.07
		Base	59.578612	1,145,637.13	87.460000	1,681,768.34	536,131.21	0.07
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
	19,507.000	Local	194.847050	3,800,881.40	148.030000	2,887,621.21	-913,260.19	0.12
		Base	194.847050	3,800,881.40	148.030000	2,887,621.21	-913,260.19	0.12
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	16,668.000	Local	79.414177	1,323,675.50	34.910000	581,879.88	-741,795.62	0.02
		Base	79.414177	1,323,675.50	34.910000	581,879.88	-741,795.62	0.02
US DOLLAR Total								
	22,747,477.000	Local		1,159,001,071.95		2,386,501,425.02	1,227,500,353.07	99.69
		Base		1,159,001,071.95		2,386,501,425.02	1,227,500,353.07	99.69
EQUITY Total								
	22,747,477.000	Base		1,159,001,071.95		2,386,501,425.02	1,227,500,353.07	99.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		30,201,431.880	Base		1,166,455,026.83		2,393,955,379.90	1,227,500,353.07	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								
			79,563,555.860	1.000000	79,563,555.86	1.000000	79,563,555.86	0.00	4.98
		Base		1.000000	79,563,555.86	1.000000	79,563,555.86	0.00	4.98
US DOLLAR Total									
			79,563,555.860		79,563,555.86		79,563,555.86	0.00	4.98
		Base			79,563,555.86		79,563,555.86	0.00	4.98
CASH Total									
			79,563,555.860	Base	79,563,555.86		79,563,555.86	0.00	4.98
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796K57	TREASURY BILL 07/22 0.00000					0.072500	14 Jul 2022		
			150,000,000.000	99.997432	149,996,147.85	99.997432	149,996,147.85	0.00	9.39
		Base		99.997432	149,996,147.85	99.997432	149,996,147.85	0.00	9.39
912796M71	TREASURY BILL 09/22 0.00000					0.076500	08 Sep 2022		
			110,000,000.000	99.986156	109,984,772.08	99.986156	109,984,772.08	0.00	6.89
		Base		99.986156	109,984,772.08	99.986156	109,984,772.08	0.00	6.89
912796M89	TREASURY BILL 10/22 0.00000					0.100000	06 Oct 2022		
			20,000,000.000	99.973056	19,994,611.11	99.539300	19,907,860.00	-86,751.11	1.25
		Base		99.973056	19,994,611.11	99.539300	19,907,860.00	-86,751.11	1.25
912796P94	TREASURY BILL 12/22 0.00000					0.280000	01 Dec 2022		
			25,000,000.000	99.881000	24,970,250.00	99.085300	24,771,325.00	-198,925.00	1.55
		Base		99.881000	24,970,250.00	99.085300	24,771,325.00	-198,925.00	1.55
912796S59	TREASURY BILL 07/22 0.00000					0.430000	28 Jul 2022		
			25,000,000.000	99.967750	24,991,937.50	99.967750	24,991,937.50	0.00	1.57
		Base		99.967750	24,991,937.50	99.967750	24,991,937.50	0.00	1.57

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796U64	TREASURY BILL 09/22 0.00000				1.310500	29 Sep 2022		
	25,000,000.000	Local	99.672375	24,918,093.75	99.603400	24,900,850.00	-17,243.75	1.56
		Base	99.672375	24,918,093.75	99.603400	24,900,850.00	-17,243.75	1.56
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.420000	28 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.57
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.57
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.420000	01 Jul 2022		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	12.53
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	12.53
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jul 2022		
	100,009,439.200	Local	100.000000	100,009,439.20	100.000000	100,009,439.20	0.00	6.26
		Base	100.000000	100,009,439.20	100.000000	100,009,439.20	0.00	6.26
978UHK000	DAIWA CAPITAL MARKETS REPO				1.480000	01 Jul 2022		
	103,491,623.200	Local	100.000000	103,491,623.20	100.000000	103,491,623.20	0.00	6.48
		Base	100.000000	103,491,623.20	100.000000	103,491,623.20	0.00	6.48
979QRC005	BANK OF AMERICA REPO				1.440000	01 Jul 2022		
	59,709,901.270	Local	100.000000	59,709,901.27	100.000000	59,709,901.27	0.00	3.74
		Base	100.000000	59,709,901.27	100.000000	59,709,901.27	0.00	3.74
US DOLLAR Total								
	843,210,963.670	Local		843,066,775.96		842,763,856.10	-302,919.86	52.78
		Base		843,066,775.96		842,763,856.10	-302,919.86	52.78
CASH EQUIVALENT Total								
	843,210,963.670	Base		843,066,775.96		842,763,856.10	-302,919.86	52.78

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042		
	534,226.650	Local	102.450275	547,316.67	100.699448	537,963.29	-9,353.38	0.03
Original Face:	15,000,000.000	Base	102.450275	547,316.67	100.699448	537,963.29	-9,353.38	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
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	633,159.050	Local	100.341153	635,319.09	98.862440	625,956.49	-9,362.60	0.04
Original Face:	5,000,000.000	Base	100.341153	635,319.09	98.862440	625,956.49	-9,362.60	0.04
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	2,615,547.800	Local	99.869879	2,612,144.42	97.653507	2,554,174.15	-57,970.27	0.16
Original Face:	10,000,000.000	Base	99.869879	2,612,144.42	97.653507	2,554,174.15	-57,970.27	0.16
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	316,323.920	Local	104.682845	331,136.88	101.738390	321,822.86	-9,314.02	0.02
Original Face:	17,600,000.000	Base	104.682845	331,136.88	101.738390	321,822.86	-9,314.02	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,082,284.500	Local	104.637630	1,132,476.85	101.755500	1,101,284.00	-31,192.85	0.07
Original Face:	50,000,000.000	Base	104.637630	1,132,476.85	101.755500	1,101,284.00	-31,192.85	0.07
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				1.995140	20 Jun 2042		
	530,807.300	Local	100.070419	531,181.09	99.645890	528,927.66	-2,253.43	0.03
Original Face:	10,000,000.000	Base	100.070419	531,181.09	99.645890	528,927.66	-2,253.43	0.03
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	6,542,652.830	Local	102.065457	6,677,788.49	95.864370	6,272,072.92	-405,715.57	0.39
Original Face:	41,570,000.000	Base	102.065457	6,677,788.49	95.864370	6,272,072.92	-405,715.57	0.39
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				1.809290	16 Jun 2037		
	878,031.140	Local	100.153518	879,379.08	99.497110	873,615.61	-5,763.47	0.05
Original Face:	32,313,742.000	Base	100.153518	879,379.08	99.497110	873,615.61	-5,763.47	0.05
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	77,934.710	Local	99.812446	77,788.54	97.377950	75,891.22	-1,897.32	0.00
Original Face:	8,021,011.000	Base	99.812446	77,788.54	97.377950	75,891.22	-1,897.32	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	8,911.130	Local	99.703405	8,884.70	96.510830	8,600.21	-284.49	0.00
Original Face:	2,750,000.000	Base	99.703405	8,884.70	96.510830	8,600.21	-284.49	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	451,353.310	Local	105.460232	475,998.25	102.515340	462,706.38	-13,291.87	0.03
Original Face:	10,300,000.000	Base	105.460232	475,998.25	102.515340	462,706.38	-13,291.87	0.03

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				1.023290	20 Apr 2067		
	19,875.900	Local	100.000000	19,875.90	99.548710	19,786.20	-89.70	0.00
Original Face:	2,754,386.000	Base	100.000000	19,875.90	99.548710	19,786.20	-89.70	0.00
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	239,746.050	Local	104.712274	251,043.54	101.554380	243,472.61	-7,570.93	0.02
Original Face:	7,350,000.000	Base	104.712274	251,043.54	101.554380	243,472.61	-7,570.93	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	21,555.900	Local	99.971609	21,549.78	100.092360	21,575.81	26.03	0.00
Original Face:	5,000,000.000	Base	99.971609	21,549.78	100.092360	21,575.81	26.03	0.00
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	71,561.100	Local	101.165941	72,395.46	101.500400	72,634.80	239.34	0.00
Original Face:	5,000,000.000	Base	101.165941	72,395.46	101.500400	72,634.80	239.34	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	486,589.890	Local	99.845163	485,836.47	99.202160	482,707.68	-3,128.79	0.03
Original Face:	10,815,142.000	Base	99.845163	485,836.47	99.202160	482,707.68	-3,128.79	0.03
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	235,874.380	Local	102.022454	240,644.83	101.431340	239,250.54	-1,394.29	0.01
Original Face:	5,648,629.000	Base	102.022454	240,644.83	101.431340	239,250.54	-1,394.29	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				1.895140	20 Nov 2042		
	5,622,117.910	Local	100.000000	5,622,117.91	98.950580	5,563,118.28	-58,999.63	0.35
Original Face:	25,333,333.000	Base	100.000000	5,622,117.91	98.950580	5,563,118.28	-58,999.63	0.35
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				1.859290	16 Nov 2041		
	1,501,374.300	Local	100.124124	1,503,237.86	99.278710	1,490,545.04	-12,692.82	0.09
Original Face:	10,000,000.000	Base	100.124124	1,503,237.86	99.278710	1,490,545.04	-12,692.82	0.09
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	493,072.930	Local	103.884717	512,227.42	100.202790	494,072.83	-18,154.59	0.03
Original Face:	10,359,452.000	Base	103.884717	512,227.42	100.202790	494,072.83	-18,154.59	0.03
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				1.859290	16 Dec 2041		
	2,847,832.210	Local	100.124302	2,851,372.11	99.232260	2,825,968.26	-25,403.85	0.18
Original Face:	12,911,372.000	Base	100.124302	2,851,372.11	99.232260	2,825,968.26	-25,403.85	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
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,826,641.600	95.760594	1,749,202.84	94.431470	1,724,924.51	-24,278.33	0.11
Original Face:		Base	10,000,000.000	95.760594	1,749,202.84	94.431470	1,724,924.51	-24,278.33	0.11
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
		Local	1,109,168.000	100.845033	1,118,540.84	98.665280	1,094,363.71	-24,177.13	0.07
Original Face:		Base	25,000,000.000	100.845033	1,118,540.84	98.665280	1,094,363.71	-24,177.13	0.07
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
		Local	1,442,083.200	100.152886	1,444,287.94	94.479550	1,362,473.72	-81,814.22	0.09
Original Face:		Base	10,000,000.000	100.152886	1,444,287.94	94.479550	1,362,473.72	-81,814.22	0.09
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,442,083.200	100.732248	1,452,642.83	95.339390	1,374,873.33	-77,769.50	0.09
Original Face:		Base	10,000,000.000	100.732248	1,452,642.83	95.339390	1,374,873.33	-77,769.50	0.09
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
		Local	1,484,878.630	101.573312	1,508,240.40	96.039630	1,426,071.94	-82,168.46	0.09
Original Face:		Base	18,249,312.000	101.573312	1,508,240.40	96.039630	1,426,071.94	-82,168.46	0.09
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	1,403,752.400	99.999999	1,403,752.38	91.628300	1,286,234.46	-117,517.92	0.08
Original Face:		Base	10,000,000.000	99.999999	1,403,752.38	91.628300	1,286,234.46	-117,517.92	0.08
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	1,403,752.400	101.419932	1,423,684.73	93.664960	1,314,824.12	-108,860.61	0.08
Original Face:		Base	10,000,000.000	101.419932	1,423,684.73	93.664960	1,314,824.12	-108,860.61	0.08
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	1,767,149.800	101.548757	1,794,518.66	95.232500	1,682,900.93	-111,617.73	0.11
Original Face:		Base	10,000,000.000	101.548757	1,794,518.66	95.232500	1,682,900.93	-111,617.73	0.11
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,678,845.420	99.277607	1,666,717.56	98.746260	1,657,797.06	-8,920.50	0.10
Original Face:		Base	18,000,000.000	99.277607	1,666,717.56	98.746260	1,657,797.06	-8,920.50	0.10
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,465,003.200	94.822664	3,285,608.35	91.542150	3,171,938.43	-113,669.92	0.20
Original Face:		Base	10,000,000.000	94.822664	3,285,608.35	91.542150	3,171,938.43	-113,669.92	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	4,441,705.950	Local	99.409658	4,415,484.68	94.009890	4,175,642.88	-239,841.80	0.26
Original Face:	15,000,000.000	Base	99.409658	4,415,484.68	94.009890	4,175,642.88	-239,841.80	0.26
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	73,165.140	Local	101.210112	74,050.52	97.661410	71,454.11	-2,596.41	0.00
Original Face:	1,000,000.000	Base	101.210112	74,050.52	97.661410	71,454.11	-2,596.41	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	472,117.520	Local	100.680204	475,328.88	93.645730	442,117.90	-33,210.98	0.03
Original Face:	2,000,000.000	Base	100.680204	475,328.88	93.645730	442,117.90	-33,210.98	0.03
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	47,043.410	Local	100.760723	47,401.28	98.415750	46,298.12	-1,103.16	0.00
Original Face:	1,000,000.000	Base	100.760723	47,401.28	98.415750	46,298.12	-1,103.16	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	217,936.650	Local	100.979826	220,072.05	95.462030	208,046.75	-12,025.30	0.01
Original Face:	5,000,000.000	Base	100.979826	220,072.05	95.462030	208,046.75	-12,025.30	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,274,293.000	Local	97.868129	1,247,126.72	94.423090	1,203,226.83	-43,899.89	0.08
Original Face:	5,000,000.000	Base	97.868129	1,247,126.72	94.423090	1,203,226.83	-43,899.89	0.08
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,210,124.400	Local	100.752401	1,219,229.39	95.704560	1,158,144.23	-61,085.16	0.07
Original Face:	20,000,000.000	Base	100.752401	1,219,229.39	95.704560	1,158,144.23	-61,085.16	0.07
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	592,887.900	Local	100.207560	594,118.50	94.548600	560,567.21	-33,551.29	0.04
Original Face:	10,000,000.000	Base	100.207560	594,118.50	94.548600	560,567.21	-33,551.29	0.04
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,580,169.200	Local	96.103858	1,518,603.56	92.559710	1,462,600.03	-56,003.53	0.09
Original Face:	4,000,000.000	Base	96.103858	1,518,603.56	92.559710	1,462,600.03	-56,003.53	0.09
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,239,305.600	Local	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	0.13
Original Face:	5,000,000.000	Base	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	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
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	329,575.400	Local	99.908649	329,274.33	98.205140	323,659.98	-5,614.35	0.02
Original Face:	10,000,000.000	Base	99.908649	329,274.33	98.205140	323,659.98	-5,614.35	0.02
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,165,393.100	Local	100.080335	1,166,329.32	97.171400	1,132,428.79	-33,900.53	0.07
Original Face:	5,000,000.000	Base	100.080335	1,166,329.32	97.171400	1,132,428.79	-33,900.53	0.07
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	420,810.400	Local	100.000000	420,810.40	98.326240	413,767.04	-7,043.36	0.03
Original Face:	10,000,000.000	Base	100.000000	420,810.40	98.326240	413,767.04	-7,043.36	0.03
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.489890	20 Jun 2036		
	5,825,384.240	Local	104.140531	6,066,586.08	94.023660	5,477,239.47	-589,346.61	0.34
Original Face:	8,000,000.000	Base	104.140531	6,066,586.08	94.023660	5,477,239.47	-589,346.61	0.34
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				1.700000	15 Mar 2030		
	19,375,000.000	Local	100.000000	19,375,000.00	100.000000	19,375,000.00	0.00	1.21
Original Face:	25,000,000.000	Base	100.000000	19,375,000.00	100.000000	19,375,000.00	0.00	1.21
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				1.750000	20 Jan 2027		
	11,874,999.950	Local	100.000000	11,874,999.96	100.000000	11,874,999.95	-0.01	0.74
Original Face:	15,000,000.000	Base	100.000000	11,874,999.96	100.000000	11,874,999.95	-0.01	0.74
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	4,666,666.670	Local	100.000000	4,666,666.67	99.438270	4,640,452.60	-26,214.07	0.29
Original Face:	7,000,000.000	Base	100.000000	4,666,666.67	99.438270	4,640,452.60	-26,214.07	0.29
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				1.700000	15 Sep 2026		
	1,416,666.670	Local	100.000000	1,416,666.67	100.000000	1,416,666.67	0.00	0.09
Original Face:	2,000,000.000	Base	100.000000	1,416,666.67	100.000000	1,416,666.67	0.00	0.09
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.937088	2,998,112.63	96.590115	2,897,703.45	-100,409.18	0.18
		Base	99.937088	2,998,112.63	96.590115	2,897,703.45	-100,409.18	0.18
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	946,054.110	Local	104.804990	991,511.92	100.848340	954,079.87	-37,432.05	0.06
Original Face:	28,600,000.000	Base	104.804990	991,511.92	100.848340	954,079.87	-37,432.05	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
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.825000	25 Aug 2024		
	116,063.820	Local	101.477368	117,778.51	100.033883	116,103.15	-1,675.36	0.01
Original Face:	4,240,960.000	Base	101.477368	117,778.51	100.033883	116,103.15	-1,675.36	0.01
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				3.575000	25 Feb 2024		
	203,292.980	Local	101.312406	205,961.01	99.654893	202,591.40	-3,369.61	0.01
Original Face:	6,113,646.000	Base	101.312406	205,961.01	99.654893	202,591.40	-3,369.61	0.01
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.325000	25 Jul 2024		
	175,764.790	Local	102.510344	180,177.09	99.731331	175,292.56	-4,884.53	0.01
Original Face:	4,650,545.000	Base	102.510344	180,177.09	99.731331	175,292.56	-4,884.53	0.01
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				5.060000	25 Nov 2024		
	225,137.920	Local	103.015325	231,926.56	101.915745	229,450.99	-2,475.57	0.01
Original Face:	12,180,140.000	Base	103.015325	231,926.56	101.915745	229,450.99	-2,475.57	0.01
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				4.648000	25 Jan 2025		
	403,349.020	Local	103.044158	415,627.60	100.483142	405,297.77	-10,329.83	0.03
Original Face:	10,243,765.000	Base	103.044158	415,627.60	100.483142	405,297.77	-10,329.83	0.03
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.898000	25 Jan 2029		
	1,114,652.850	Local	107.456235	1,197,763.99	104.588811	1,165,802.16	-31,961.83	0.07
Original Face:	5,000,000.000	Base	107.456235	1,197,763.99	104.588811	1,165,802.16	-31,961.83	0.07
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	101.163901	2,731,425.33	94.966890	2,564,106.03	-167,319.30	0.16
		Base	101.163901	2,731,425.33	94.966890	2,564,106.03	-167,319.30	0.16
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	101.198942	3,035,968.26	93.026451	2,790,793.53	-245,174.73	0.17
		Base	101.198942	3,035,968.26	93.026451	2,790,793.53	-245,174.73	0.17
90376PCQ2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					23 Jul 2022		
	2,500,000.000	Local	100.411588	2,510,289.69	100.309410	2,507,735.25	-2,554.44	0.16
		Base	100.411588	2,510,289.69	100.309410	2,507,735.25	-2,554.44	0.16
90376PCY5	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
	6,000,000.000	Local	100.467761	6,028,065.66	98.353000	5,901,180.00	-126,885.66	0.37
		Base	100.467761	6,028,065.66	98.353000	5,901,180.00	-126,885.66	0.37

Base Currency: USD - US DOLLAR

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90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	3,104,531.470	Local	100.917524	3,133,016.29	93.516461	2,903,247.96	-229,768.33	0.18
		Base	100.917524	3,133,016.29	93.516461	2,903,247.96	-229,768.33	0.18
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
	4,000,000.000	Local	100.351929	4,014,077.16	97.776389	3,911,055.56	-103,021.60	0.24
		Base	100.351929	4,014,077.16	97.776389	3,911,055.56	-103,021.60	0.24
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	7,000,000.000	Local	100.952600	7,066,681.98	92.444603	6,471,122.21	-595,559.77	0.41
		Base	100.952600	7,066,681.98	92.444603	6,471,122.21	-595,559.77	0.41
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,499,543.400	Local	100.283938	5,515,158.72	97.451595	5,359,392.76	-155,765.96	0.34
Original Face:	6,500,000.000	Base	100.283938	5,515,158.72	97.451595	5,359,392.76	-155,765.96	0.34
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	20,000,000.000	Local	100.355748	20,071,149.56	99.465202	19,893,040.40	-178,109.16	1.25
		Base	100.355748	20,071,149.56	99.465202	19,893,040.40	-178,109.16	1.25
912796L64	TREASURY BILL 08/22 0.00000					11 Aug 2022		
	40,000,000.000	Local	99.942486	39,976,994.40	99.847816	39,939,126.40	-37,868.00	2.50
		Base	99.942486	39,976,994.40	99.847816	39,939,126.40	-37,868.00	2.50
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	25,000,000.000	Local	99.977097	24,994,274.33	99.539300	24,884,825.00	-109,449.33	1.56
		Base	99.977097	24,994,274.33	99.539300	24,884,825.00	-109,449.33	1.56
9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	25,000,000.000	Local	100.432523	25,108,130.67	100.014972	25,003,743.00	-104,387.67	1.57
		Base	100.432523	25,108,130.67	100.014972	25,003,743.00	-104,387.67	1.57
9128285U0	US TREASURY N/B 12/23 2.625				2.625000	31 Dec 2023		
	15,000,000.000	Local	102.391846	15,358,776.89	99.558594	14,933,789.10	-424,987.79	0.94
		Base	102.391846	15,358,776.89	99.558594	14,933,789.10	-424,987.79	0.94
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	97.828187	19,565,637.47	92.378906	18,475,781.20	-1,089,856.27	1.16
		Base	97.828187	19,565,637.47	92.378906	18,475,781.20	-1,089,856.27	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	91.899868	13,784,980.19	91.917969	13,787,695.35	2,715.16	0.86
		Base	91.899868	13,784,980.19	91.917969	13,787,695.35	2,715.16	0.86
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	97.655728	9,765,572.82	91.667969	9,166,796.90	-598,775.92	0.57
		Base	97.655728	9,765,572.82	91.667969	9,166,796.90	-598,775.92	0.57
91282CAP6	US TREASURY N/B 10/23 0.125				0.125000	15 Oct 2023		
	25,000,000.000	Local	99.643981	24,910,995.24	96.464844	24,116,211.00	-794,784.24	1.51
		Base	99.643981	24,910,995.24	96.464844	24,116,211.00	-794,784.24	1.51
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	98.791879	19,758,375.75	91.257812	18,251,562.40	-1,506,813.35	1.14
		Base	98.791879	19,758,375.75	91.257812	18,251,562.40	-1,506,813.35	1.14
91282CDH1	US TREASURY N/B 11/24 0.75				0.750000	15 Nov 2024		
	10,000,000.000	Local	99.874316	9,987,431.63	94.898438	9,489,843.80	-497,587.83	0.59
		Base	99.874316	9,987,431.63	94.898438	9,489,843.80	-497,587.83	0.59
91282CDM0	US TREASURY N/B 11/23 0.5				0.500000	30 Nov 2023		
	20,000,000.000	Local	99.988928	19,997,785.50	96.667969	19,333,593.80	-664,191.70	1.21
		Base	99.988928	19,997,785.50	96.667969	19,333,593.80	-664,191.70	1.21
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.682449	19,936,489.86	96.214844	19,242,968.80	-693,521.06	1.21
		Base	99.682449	19,936,489.86	96.214844	19,242,968.80	-693,521.06	1.21
91282CEA5	US TREASURY N/B 02/24 1.5				1.500000	29 Feb 2024		
	10,000,000.000	Local	98.941349	9,894,134.90	97.714844	9,771,484.40	-122,650.50	0.61
		Base	98.941349	9,894,134.90	97.714844	9,771,484.40	-122,650.50	0.61
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.332154	9,933,215.35	96.781250	9,678,125.00	-255,090.35	0.61
		Base	99.332154	9,933,215.35	96.781250	9,678,125.00	-255,090.35	0.61
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	75,000,000.000	Local	99.701403	74,776,052.35	98.816406	74,112,304.50	-663,747.85	4.64
		Base	99.701403	74,776,052.35	98.816406	74,112,304.50	-663,747.85	4.64

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91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
		Local	10,000,000.000	99.257810	9,925,781.03	99.015625	9,901,562.50	-24,218.53	0.62
		Base		99.257810	9,925,781.03	99.015625	9,901,562.50	-24,218.53	0.62
91282CEK3	US TREASURY N/B 04/24 2.5					2.500000	30 Apr 2024		
		Local	45,000,000.000	99.710098	44,869,543.93	99.210938	44,644,922.10	-224,621.83	2.80
		Base		99.710098	44,869,543.93	99.210938	44,644,922.10	-224,621.83	2.80
91282CEQ0	US TREASURY N/B 05/25 2.75					2.750000	15 May 2025		
		Local	90,000,000.000	100.237678	90,213,910.50	99.328125	89,395,312.50	-818,598.00	5.60
		Base		100.237678	90,213,910.50	99.328125	89,395,312.50	-818,598.00	5.60
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
		Local	20,000,000.000	98.709388	19,741,877.61	99.179688	19,835,937.60	94,059.99	1.24
		Base		98.709388	19,741,877.61	99.179688	19,835,937.60	94,059.99	1.24
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	25,000,000.000	98.390744	24,597,686.02	99.695312	24,923,828.00	326,141.98	1.56
		Base		98.390744	24,597,686.02	99.695312	24,923,828.00	326,141.98	1.56
US DOLLAR Total									
		Local	689,445,826.320		687,170,492.13		674,321,017.24	-12,849,474.89	42.23
Original Face:		Base	656,505,435.000		687,170,492.13		674,321,017.24	-12,849,474.89	42.23
FIXED INCOME Total									
		Base	689,445,826.320		687,170,492.13		674,321,017.24	-12,849,474.89	42.23
Original Face:			656,505,435.000						

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,612,220,345.850	Base		1,609,800,823.95		1,596,648,429.20	-13,152,394.75	100.00
	Original Face:	656,505,435.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			243,392.540	1.000000	243,392.54	1.000000	243,392.54	0.00	0.00
		Base		1.000000	243,392.54	1.000000	243,392.54	0.00	0.00
US DOLLAR Total									
			243,392.540		243,392.54		243,392.54	0.00	0.00
		Base			243,392.54		243,392.54	0.00	0.00
CASH Total									
			243,392.540		243,392.54		243,392.54	0.00	0.00
		Base							
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3GC8	AT+T INC					0.700000	12 Jul 2022		
			10,000,000.000	99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.13
		Base		99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.13
0020A3JD3	AT+T INC					1.200000	13 Sep 2022		
			10,000,000.000	99.753333	9,975,333.33	99.753333	9,975,333.33	0.00	0.13
		Base		99.753333	9,975,333.33	99.753333	9,975,333.33	0.00	0.13
02314QH28	AMAZON COM INC DISC COML					1.070000	02 Aug 2022		
			25,000,000.000	99.904889	24,976,222.22	99.904889	24,976,222.22	0.00	0.32
		Base		99.904889	24,976,222.22	99.904889	24,976,222.22	0.00	0.32
02314QH51	AMAZON COM INC DISC COML					0.820000	05 Aug 2022		
			25,000,000.000	99.920278	24,980,069.44	99.920278	24,980,069.44	0.00	0.32
		Base		99.920278	24,980,069.44	99.920278	24,980,069.44	0.00	0.32
02314QJD2	AMAZON COM INC DISC COML					1.120000	13 Sep 2022		
			26,575,000.000	99.769778	26,513,818.45	99.769778	26,513,818.45	0.00	0.34
		Base		99.769778	26,513,818.45	99.769778	26,513,818.45	0.00	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02314QKK4	AMAZON COM INC DISC COML				2.000000	19 Oct 2022		
	25,000,000.000	Local	99.388889	24,847,222.22	99.364700	24,841,175.00	-6,047.22	0.32
		Base	99.388889	24,847,222.22	99.364700	24,841,175.00	-6,047.22	0.32
02665KGR2	AMERICAN HONDA FINAN				1.850000	25 Jul 2022		
	25,000,000.000	Local	99.876667	24,969,166.66	99.876667	24,969,166.66	0.00	0.32
		Base	99.876667	24,969,166.66	99.876667	24,969,166.66	0.00	0.32
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05				2.050000	10 Jan 2023		
	5,000,000.000	Local	99.994137	4,999,706.85	99.398600	4,969,930.00	-29,776.85	0.06
		Base	99.994137	4,999,706.85	99.398600	4,969,930.00	-29,776.85	0.06
03040MG84	AMERICAN WATER CAPIT				1.650000	08 Jul 2022		
	25,000,000.000	Local	99.967917	24,991,979.17	99.967917	24,991,979.17	0.00	0.32
		Base	99.967917	24,991,979.17	99.967917	24,991,979.17	0.00	0.32
03785EG57	APPLE INC				0.700000	05 Jul 2022		
	20,000,000.000	Local	99.992222	19,998,444.44	99.992222	19,998,444.44	0.00	0.26
		Base	99.992222	19,998,444.44	99.992222	19,998,444.44	0.00	0.26
03785EGC2	APPLE INC				0.880000	12 Jul 2022		
	25,000,000.000	Local	99.973111	24,993,277.78	99.973111	24,993,277.78	0.00	0.32
		Base	99.973111	24,993,277.78	99.973111	24,993,277.78	0.00	0.32
03785EH23	APPLE INC				1.000000	02 Aug 2022		
	25,000,000.000	Local	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	0.32
		Base	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	0.32
03785EJ62	APPLE INC				1.150000	06 Sep 2022		
	25,000,000.000	Local	99.785972	24,946,493.05	99.785972	24,946,493.05	0.00	0.32
		Base	99.785972	24,946,493.05	99.785972	24,946,493.05	0.00	0.32
05253CGK6	AUST + NEW ZEA				0.980000	19 Jul 2022		
	25,000,000.000	Local	99.951000	24,987,750.00	99.951000	24,987,750.00	0.00	0.32
		Base	99.951000	24,987,750.00	99.951000	24,987,750.00	0.00	0.32
05253CH25	AUST + NEW ZEA				1.270000	02 Aug 2022		
	25,000,000.000	Local	99.887111	24,971,777.78	99.887111	24,971,777.78	0.00	0.32
		Base	99.887111	24,971,777.78	99.887111	24,971,777.78	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
05333UG53	AUTOZONE INC.					1.880000	05 Jul 2022		
		Local	25,000,000.000	99.979111	24,994,777.78	99.979111	24,994,777.78	0.00	0.32
		Base		99.979111	24,994,777.78	99.979111	24,994,777.78	0.00	0.32
06367CJQ1	BANK OF MONTREAL					1.660000	02 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
06369MGR8	BANK MONTREAL MONTREAL BRH					1.610000	25 Jul 2022		
		Local	15,000,000.000	99.892667	14,983,900.00	99.892667	14,983,900.00	0.00	0.19
		Base		99.892667	14,983,900.00	99.892667	14,983,900.00	0.00	0.19
07644BG14	BEDFORD ROW FDG CORP					0.940000	01 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
07644BGR7	BEDFORD ROW FDG CORP					1.620000	25 Jul 2022		
		Local	15,000,000.000	99.892000	14,983,800.00	99.892000	14,983,800.00	0.00	0.19
		Base		99.892000	14,983,800.00	99.892000	14,983,800.00	0.00	0.19
13608BG57	CANADIAN IMPERIAL BK					0.180000	05 Jul 2022		
		Local	25,000,000.000	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.32
		Base		99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.32
13608BK37	CANADIAN IMPERIAL BK					0.440000	03 Oct 2022		
		Local	25,000,000.000	99.885111	24,971,277.78	99.451900	24,862,975.00	-108,302.78	0.32
		Base		99.885111	24,971,277.78	99.451900	24,862,975.00	-108,302.78	0.32
138994009	CANTOR FITZGERALD REPO REPO					1.140000	01 Jul 2022		
		Local	65,000,000.000	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	0.83
		Base		100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	0.83
138994009	CANTOR FITZGERALD REPO REPO					1.460000	01 Jul 2022		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.85
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	3.85
138994009	CANTOR FITZGERALD REPO REPO					1.100000	08 Jul 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO					1.300000	13 Jul 2022		
		Local	31,000,000.000	100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	0.40
		Base		100.000000	31,000,000.00	100.000000	31,000,000.00	0.00	0.40
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.26
138994009	CANTOR FITZGERALD REPO REPO					1.600000	27 Jul 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.09
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.09
138994009	CANTOR FITZGERALD REPO REPO					1.040000	28 Jul 2022		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.28
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.28
138994009	CANTOR FITZGERALD REPO REPO					1.050000	28 Jul 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
138994009	CANTOR FITZGERALD REPO REPO					1.100000	28 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.19
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.19
138994009	CANTOR FITZGERALD REPO REPO					1.250000	16 Aug 2022		
		Local	11,000,000.000	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.14
		Base		100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.14
14912EGR2	CATERPLR FIN SRV CO.					1.150000	25 Jul 2022		
		Local	25,000,000.000	99.923333	24,980,833.34	99.923333	24,980,833.34	0.00	0.32
		Base		99.923333	24,980,833.34	99.923333	24,980,833.34	0.00	0.32
17327BKQ7	CITIGROUP GLOBAL MKTS INC S					0.260000	24 Oct 2022		
		Local	10,000,000.000	99.916944	9,991,694.44	99.192400	9,919,240.00	-72,454.44	0.13
		Base		99.916944	9,991,694.44	99.192400	9,919,240.00	-72,454.44	0.13
17327BLF0	CITIGROUP GLOBAL MKTS INC S					1.650000	15 Nov 2022		
		Local	25,000,000.000	99.372083	24,843,020.83	98.976600	24,744,150.00	-98,870.83	0.32
		Base		99.372083	24,843,020.83	98.976600	24,744,150.00	-98,870.83	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
18905MGB9	CLOROX COMPANY THE					1.860000	11 Jul 2022		
		Local	30,000,000.000	99.948333	29,984,500.00	99.948333	29,984,500.00	0.00	0.39
		Base		99.948333	29,984,500.00	99.948333	29,984,500.00	0.00	0.39
19121BH10	COCA COLA COMPANY					0.120000	01 Aug 2022		
		Local	10,000,000.000	99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	0.13
		Base		99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	0.13
19121BJD2	COCA COLA COMPANY					0.110000	13 Sep 2022		
		Local	40,000,000.000	99.977389	39,990,955.55	99.977389	39,990,955.55	0.00	0.51
		Base		99.977389	39,990,955.55	99.977389	39,990,955.55	0.00	0.51
19121BJF7	COCA COLA COMPANY					1.500000	15 Sep 2022		
		Local	20,000,000.000	99.683333	19,936,666.67	99.683333	19,936,666.67	0.00	0.26
		Base		99.683333	19,936,666.67	99.683333	19,936,666.67	0.00	0.26
19121BKR9	COCA COLA COMPANY					1.500000	25 Oct 2022		
		Local	20,000,000.000	99.516667	19,903,333.33	99.296900	19,859,380.00	-43,953.33	0.26
		Base		99.516667	19,903,333.33	99.296900	19,859,380.00	-43,953.33	0.26
2063C1GK0	CONCORD MIN CPTL CO					1.670000	19 Jul 2022		
		Local	30,200,000.000	99.916500	30,174,783.00	99.916500	30,174,783.00	0.00	0.39
		Base		99.916500	30,174,783.00	99.916500	30,174,783.00	0.00	0.39
24422MG70	JOHN DEERE CAPITAL C					0.950000	07 Jul 2022		
		Local	20,000,000.000	99.984167	19,996,833.33	99.984167	19,996,833.33	0.00	0.26
		Base		99.984167	19,996,833.33	99.984167	19,996,833.33	0.00	0.26
24422MGN5	JOHN DEERE CAPITAL C					1.220000	22 Jul 2022		
		Local	25,000,000.000	99.928833	24,982,208.33	99.928833	24,982,208.33	0.00	0.32
		Base		99.928833	24,982,208.33	99.928833	24,982,208.33	0.00	0.32
2546R3GF5	DISNEY (WALT) CO THE					0.240000	15 Jul 2022		
		Local	20,000,000.000	99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.26
		Base		99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	0.26
26244JG60	DUKE ENERGY CORP					1.870000	06 Jul 2022		
		Local	5,000,000.000	99.974028	4,998,701.39	99.974028	4,998,701.39	0.00	0.06
		Base		99.974028	4,998,701.39	99.974028	4,998,701.39	0.00	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244JGC7	DUKE ENERGY CORP				1.900000	12 Jul 2022		
	25,000,000.000	Local	99.941944	24,985,486.11	99.941944	24,985,486.11	0.00	0.32
		Base	99.941944	24,985,486.11	99.941944	24,985,486.11	0.00	0.32
26244JGT0	DUKE ENERGY CORP				1.930000	27 Jul 2022		
	25,000,000.000	Local	99.860611	24,965,152.78	99.860611	24,965,152.78	0.00	0.32
		Base	99.860611	24,965,152.78	99.860611	24,965,152.78	0.00	0.32
29101BG89	EMERSON ELECTRIC CO				0.820000	08 Jul 2022		
	20,000,000.000	Local	99.984056	19,996,811.11	99.984056	19,996,811.11	0.00	0.26
		Base	99.984056	19,996,811.11	99.984056	19,996,811.11	0.00	0.26
29101BGE6	EMERSON ELECTRIC CO				0.850000	14 Jul 2022		
	10,000,000.000	Local	99.969306	9,996,930.55	99.969306	9,996,930.55	0.00	0.13
		Base	99.969306	9,996,930.55	99.969306	9,996,930.55	0.00	0.13
29101BHB1	EMERSON ELECTRIC CO				1.150000	11 Aug 2022		
	25,000,000.000	Local	99.869028	24,967,256.94	99.869028	24,967,256.94	0.00	0.32
		Base	99.869028	24,967,256.94	99.869028	24,967,256.94	0.00	0.32
30229BG68	EXXON MOBIL CORP				0.800000	06 Jul 2022		
	30,000,000.000	Local	99.988889	29,996,666.67	99.988889	29,996,666.67	0.00	0.39
		Base	99.988889	29,996,666.67	99.988889	29,996,666.67	0.00	0.39
30601WK73	FAIRWAY FINANCE CORP				1.850000	07 Oct 2022		
	20,000,000.000	Local	99.496389	19,899,277.77	99.352300	19,870,460.00	-28,817.77	0.26
		Base	99.496389	19,899,277.77	99.352300	19,870,460.00	-28,817.77	0.26
30601WKJ7	FAIRWAY FINANCE CORP				1.900000	18 Oct 2022		
	10,000,000.000	Local	99.424722	9,942,472.22	99.250600	9,925,060.00	-17,412.22	0.13
		Base	99.424722	9,942,472.22	99.250600	9,925,060.00	-17,412.22	0.13
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST				0.000000	01 Jul 2022		
	230,065,088.030	Local	100.000000	230,065,088.03	100.000000	230,065,088.03	0.00	2.95
		Base	100.000000	230,065,088.03	100.000000	230,065,088.03	0.00	2.95
3703E1GC6	GENERAL MILLS INC.				1.850000	12 Jul 2022		
	20,000,000.000	Local	99.943472	19,988,694.44	99.943472	19,988,694.44	0.00	0.26
		Base	99.943472	19,988,694.44	99.943472	19,988,694.44	0.00	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Jul 2022		
		Local	105,184,908.180	100.000000	105,184,908.18	100.000000	105,184,908.18	0.00	1.35
		Base		100.000000	105,184,908.18	100.000000	105,184,908.18	0.00	1.35
38346MGC2	GOTHAM FDG CORP					1.650000	12 Jul 2022		
		Local	10,000,000.000	99.949583	9,994,958.34	99.949583	9,994,958.34	0.00	0.13
		Base		99.949583	9,994,958.34	99.949583	9,994,958.34	0.00	0.13
40060XGE4	GTA FDG LLC DISC					1.650000	14 Jul 2022		
		Local	20,000,000.000	99.940417	19,988,083.33	99.940417	19,988,083.33	0.00	0.26
		Base		99.940417	19,988,083.33	99.940417	19,988,083.33	0.00	0.26
40060XK41	GTA FDG LLC DISC					1.850000	04 Oct 2022		
		Local	20,000,000.000	99.511806	19,902,361.11	99.379800	19,875,960.00	-26,401.11	0.26
		Base		99.511806	19,902,361.11	99.379800	19,875,960.00	-26,401.11	0.26
41282KGC6	HARLEY DAVIDSON FND CP					2.200000	12 Jul 2022		
		Local	25,000,000.000	99.932778	24,983,194.45	99.932778	24,983,194.45	0.00	0.32
		Base		99.932778	24,983,194.45	99.932778	24,983,194.45	0.00	0.32
41282KH27	HARLEY DAVIDSON FND CP					1.800000	02 Aug 2022		
		Local	20,000,000.000	99.840000	19,968,000.00	99.840000	19,968,000.00	0.00	0.26
		Base		99.840000	19,968,000.00	99.840000	19,968,000.00	0.00	0.26
41282KH43	HARLEY DAVIDSON FND CP					1.900000	04 Aug 2022		
		Local	25,000,000.000	99.820556	24,955,138.89	99.820556	24,955,138.89	0.00	0.32
		Base		99.820556	24,955,138.89	99.820556	24,955,138.89	0.00	0.32
42786UG17	HERSHEY FOODS CORP					0.990000	01 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
42786UGF6	HERSHEY FOODS CORP					1.210000	15 Jul 2022		
		Local	25,000,000.000	99.952944	24,988,236.11	99.952944	24,988,236.11	0.00	0.32
		Base		99.952944	24,988,236.11	99.952944	24,988,236.11	0.00	0.32
43851UHK2	HONEYWELL INTERNATN					0.110000	19 Aug 2022		
		Local	20,000,000.000	99.985028	19,997,005.55	99.985028	19,997,005.55	0.00	0.26
		Base		99.985028	19,997,005.55	99.985028	19,997,005.55	0.00	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851UK51	HONEYWELL INTERNATN				0.130000	05 Oct 2022		
	10,000,000.000	Local	99.965333	9,996,533.33	99.448200	9,944,820.00	-51,713.33	0.13
		Base	99.965333	9,996,533.33	99.448200	9,944,820.00	-51,713.33	0.13
43851UK69	HONEYWELL INTERNATN				0.130000	06 Oct 2022		
	20,000,000.000	Local	99.964972	19,992,994.44	99.440300	19,888,060.00	-104,934.44	0.26
		Base	99.964972	19,992,994.44	99.440300	19,888,060.00	-104,934.44	0.26
4497W1GE0	ING US FUNDING LLC				0.400000	14 Jul 2022		
	25,000,000.000	Local	99.985556	24,996,388.89	99.985556	24,996,388.89	0.00	0.32
		Base	99.985556	24,996,388.89	99.985556	24,996,388.89	0.00	0.32
4523EMGJ6	ILLINOIS TOOL WORKS INC				0.700000	18 Jul 2022		
	25,000,000.000	Local	99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	0.32
		Base	99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	0.32
46514TZN1	ISRAEL ST 05/26 0				1.830000	01 May 2026		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.02
46590EG85	J.P. MORGAN SECURITIES				0.200000	08 Jul 2022		
	40,000,000.000	Local	99.996111	39,998,444.44	99.996111	39,998,444.44	0.00	0.51
		Base	99.996111	39,998,444.44	99.996111	39,998,444.44	0.00	0.51
46590EK56	J.P. MORGAN SECURITIES				0.200000	05 Oct 2022		
	10,000,000.000	Local	99.946667	9,994,666.66	99.382600	9,938,260.00	-56,406.66	0.13
		Base	99.946667	9,994,666.66	99.382600	9,938,260.00	-56,406.66	0.13
46640QHP9	J.P. MORGAN SECURITIES				1.500000	23 Aug 2022		
	25,000,000.000	Local	99.779167	24,944,791.67	99.779167	24,944,791.67	0.00	0.32
		Base	99.779167	24,944,791.67	99.779167	24,944,791.67	0.00	0.32
46640QNW7	J.P. MORGAN SECURITIES				2.320000	30 Jan 2023		
	25,000,000.000	Local	98.627333	24,656,833.33	98.172300	24,543,075.00	-113,758.33	0.32
		Base	98.627333	24,656,833.33	98.172300	24,543,075.00	-113,758.33	0.32
47816GHG7	JOHNSON + JOHNSON				0.690000	16 Aug 2022		
	20,000,000.000	Local	99.911833	19,982,366.67	99.911833	19,982,366.67	0.00	0.26
		Base	99.911833	19,982,366.67	99.911833	19,982,366.67	0.00	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47816GJE0	JOHNSON + JOHNSON				1.150000	14 Sep 2022		
	20,000,000.000	Local	99.760417	19,952,083.33	99.760417	19,952,083.33	0.00	0.26
		Base	99.760417	19,952,083.33	99.760417	19,952,083.33	0.00	0.26
47816GKJ7	JOHNSON + JOHNSON				1.300000	18 Oct 2022		
	20,000,000.000	Local	99.606389	19,921,277.78	99.387100	19,877,420.00	-43,857.78	0.26
		Base	99.606389	19,921,277.78	99.387100	19,877,420.00	-43,857.78	0.26
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Jul 2022		
	115,222,032.630	Local	100.000000	115,222,032.63	100.000000	115,222,032.63	0.00	1.48
		Base	100.000000	115,222,032.63	100.000000	115,222,032.63	0.00	1.48
52953BGJ6	LEXINGTN PKR CAP CO LL				1.150000	18 Jul 2022		
	20,000,000.000	Local	99.945694	19,989,138.89	99.945694	19,989,138.89	0.00	0.26
		Base	99.945694	19,989,138.89	99.945694	19,989,138.89	0.00	0.26
57576KG86	MASSACHUSETTS MUT LIFE INS CO				1.120000	08 Jul 2022		
	10,000,000.000	Local	99.978222	9,997,822.22	99.978222	9,997,822.22	0.00	0.13
		Base	99.978222	9,997,822.22	99.978222	9,997,822.22	0.00	0.13
57576KGU7	MASSACHUSETTS MUT LIFE INS CO				1.550000	28 Jul 2022		
	25,000,000.000	Local	99.883750	24,970,937.50	99.883750	24,970,937.50	0.00	0.32
		Base	99.883750	24,970,937.50	99.883750	24,970,937.50	0.00	0.32
57978DHX0	MCCORMICK + COMPANY				1.450000	31 Aug 2022		
	25,000,000.000	Local	99.754306	24,938,576.39	99.754306	24,938,576.39	0.00	0.32
		Base	99.754306	24,938,576.39	99.754306	24,938,576.39	0.00	0.32
58013NG14	MCDONALD S CORPORATI				1.100000	01 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
60689GGN0	MIZUHO BANK LTD				1.140000	22 Jul 2022		
	25,000,000.000	Local	99.933500	24,983,375.00	99.933500	24,983,375.00	0.00	0.32
		Base	99.933500	24,983,375.00	99.933500	24,983,375.00	0.00	0.32
60689GHK5	MIZUHO BANK LTD				1.415000	19 Aug 2022		
	25,000,000.000	Local	99.807403	24,951,850.69	99.807403	24,951,850.69	0.00	0.32
		Base	99.807403	24,951,850.69	99.807403	24,951,850.69	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST				0.000000	01 Jul 2022		
	75,076,899.020	Local	100.000000	75,076,899.02	100.000000	75,076,899.02	0.00	0.96
		Base	100.000000	75,076,899.02	100.000000	75,076,899.02	0.00	0.96
63111FH52	NASDAQ INC				2.050000	05 Aug 2022		
	20,000,000.000	Local	99.800694	19,960,138.89	99.800694	19,960,138.89	0.00	0.26
		Base	99.800694	19,960,138.89	99.800694	19,960,138.89	0.00	0.26
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022		
	25,000,000.000	Local	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.32
		Base	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.32
63307MGJ2	NATIONAL BK OF CANAD				1.600000	18 Jul 2022		
	11,675,000.000	Local	99.924444	11,666,178.89	99.924444	11,666,178.89	0.00	0.15
		Base	99.924444	11,666,178.89	99.924444	11,666,178.89	0.00	0.15
63743DGB1	NATL RURAL UTIL COOP				1.720000	11 Jul 2022		
	25,000,000.000	Local	99.952222	24,988,055.56	99.952222	24,988,055.56	0.00	0.32
		Base	99.952222	24,988,055.56	99.952222	24,988,055.56	0.00	0.32
63763QH91	NATIONAL SECS CLEARING				1.150000	09 Aug 2022		
	25,000,000.000	Local	99.875417	24,968,854.17	99.875417	24,968,854.17	0.00	0.32
		Base	99.875417	24,968,854.17	99.875417	24,968,854.17	0.00	0.32
64105HGM8	NESTLE CAP CORP				0.900000	21 Jul 2022		
	25,000,000.000	Local	99.950000	24,987,500.00	99.950000	24,987,500.00	0.00	0.32
		Base	99.950000	24,987,500.00	99.950000	24,987,500.00	0.00	0.32
65339NG65	NEXTERA ENERGY CAP HLDGS INC				1.320000	06 Jul 2022		
	25,000,000.000	Local	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	0.32
		Base	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	0.32
67983UJS3	OLD LINE FUNDING LLC				2.130000	26 Sep 2022		
	25,000,000.000	Local	99.485250	24,871,312.50	99.485250	24,871,312.50	0.00	0.32
		Base	99.485250	24,871,312.50	99.485250	24,871,312.50	0.00	0.32
71344UGV5	PEPSICO INC				0.840000	29 Jul 2022		
	20,000,000.000	Local	99.934667	19,986,933.33	99.934667	19,986,933.33	0.00	0.26
		Base	99.934667	19,986,933.33	99.934667	19,986,933.33	0.00	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71344UHF9	PEPSICO INC					0.850000	15 Aug 2022		
		Local	25,000,000.000	99.893750	24,973,437.50	99.893750	24,973,437.50	0.00	0.32
		Base		99.893750	24,973,437.50	99.893750	24,973,437.50	0.00	0.32
71344UHN2	PEPSICO INC					0.000000	22 Aug 2022		
		Local	10,000,000.000	99.851222	9,985,122.22	99.851222	9,985,122.22	0.00	0.13
		Base		99.851222	9,985,122.22	99.851222	9,985,122.22	0.00	0.13
74271UGM6	PROCTOR GAMBLE AND CO					0.900000	21 Jul 2022		
		Local	40,000,000.000	99.950000	39,980,000.00	99.950000	39,980,000.00	0.00	0.51
		Base		99.950000	39,980,000.00	99.950000	39,980,000.00	0.00	0.51
74271UGU8	PROCTOR GAMBLE AND CO					1.000000	28 Jul 2022		
		Local	20,000,000.000	99.925000	19,985,000.00	99.925000	19,985,000.00	0.00	0.26
		Base		99.925000	19,985,000.00	99.925000	19,985,000.00	0.00	0.26
74367XGK9	PROTECTIVE LIFE CORP					2.000000	19 Jul 2022		
		Local	15,000,000.000	99.900000	14,985,000.00	99.900000	14,985,000.00	0.00	0.19
		Base		99.900000	14,985,000.00	99.900000	14,985,000.00	0.00	0.19
77119MGK7	ROCHE HOLDING INC					1.460000	19 Jul 2022		
		Local	21,700,000.000	99.927000	21,684,159.00	99.927000	21,684,159.00	0.00	0.28
		Base		99.927000	21,684,159.00	99.927000	21,684,159.00	0.00	0.28
77119MHF7	ROCHE HOLDING INC					1.150000	15 Aug 2022		
		Local	25,000,000.000	99.856250	24,964,062.50	99.856250	24,964,062.50	0.00	0.32
		Base		99.856250	24,964,062.50	99.856250	24,964,062.50	0.00	0.32
78012UY58	ROYAL BK OF CANADA					1.660000	09 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
78013WG12	ROYAL BANK OF CANADA					0.150000	01 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
78013WJ68	ROYAL BANK OF CANADA					0.400000	06 Sep 2022		
		Local	25,000,000.000	99.925556	24,981,388.89	99.925556	24,981,388.89	0.00	0.32
		Base		99.925556	24,981,388.89	99.925556	24,981,388.89	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78015DJ19	ROYAL BK CDA				1.000000	01 Sep 2022		
	25,000,000.000	Local	99.827778	24,956,944.44	99.827778	24,956,944.44	0.00	0.32
		Base	99.827778	24,956,944.44	99.827778	24,956,944.44	0.00	0.32
8085A3H99	SCHWAB CHARLES CORP				0.700000	09 Aug 2022		
	10,000,000.000	Local	99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.13
		Base	99.924167	9,992,416.67	99.924167	9,992,416.67	0.00	0.13
82434UGE1	SHERWIN WILLIAMS CO				1.250000	14 Jul 2022		
	25,000,000.000	Local	99.954861	24,988,715.28	99.954861	24,988,715.28	0.00	0.32
		Base	99.954861	24,988,715.28	99.954861	24,988,715.28	0.00	0.32
85462DG56	STANLEY WORKS (THE)				1.100000	05 Jul 2022		
	25,000,000.000	Local	99.987778	24,996,944.44	99.987778	24,996,944.44	0.00	0.32
		Base	99.987778	24,996,944.44	99.987778	24,996,944.44	0.00	0.32
85462DH89	STANLEY WORKS (THE)				1.200000	08 Aug 2022		
	20,000,000.000	Local	99.873333	19,974,666.67	99.873333	19,974,666.67	0.00	0.26
		Base	99.873333	19,974,666.67	99.873333	19,974,666.67	0.00	0.26
85462DHW6	STANLEY WORKS (THE)				2.000000	30 Aug 2022		
	25,000,000.000	Local	99.666667	24,916,666.67	99.666667	24,916,666.67	0.00	0.32
		Base	99.666667	24,916,666.67	99.666667	24,916,666.67	0.00	0.32
86563HJM3	SUMITOMO MITSUI TRUST NY				2.090000	21 Sep 2022		
	25,000,000.000	Local	99.523944	24,880,986.11	99.523944	24,880,986.11	0.00	0.32
		Base	99.523944	24,880,986.11	99.523944	24,880,986.11	0.00	0.32
89119BGJ9	TORONTO DOMINION BANK				0.250000	18 Jul 2022		
	20,000,000.000	Local	99.988194	19,997,638.89	99.988194	19,997,638.89	0.00	0.26
		Base	99.988194	19,997,638.89	99.988194	19,997,638.89	0.00	0.26
89119BHJ8	TORONTO DOMINION BANK				1.240000	18 Aug 2022		
	25,000,000.000	Local	99.834667	24,958,666.66	99.834667	24,958,666.66	0.00	0.32
		Base	99.834667	24,958,666.66	99.834667	24,958,666.66	0.00	0.32
89119BJS6	TORONTO DOMINION BANK				1.670000	26 Sep 2022		
	25,000,000.000	Local	99.596417	24,899,104.16	99.596417	24,899,104.16	0.00	0.32
		Base	99.596417	24,899,104.16	99.596417	24,899,104.16	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89119BS15	TORONTO DOMINION BANK					2.650000	01 May 2023		
		Local	15,000,000.000	97.762222	14,664,333.33	97.071400	14,560,710.00	-103,623.33	0.19
		Base		97.762222	14,664,333.33	97.071400	14,560,710.00	-103,623.33	0.19
89233HJV7	TOYOTA MOTOR CREDIT					1.700000	29 Sep 2022		
		Local	25,000,000.000	99.575000	24,893,750.00	99.450000	24,862,500.00	-31,250.00	0.32
		Base		99.575000	24,893,750.00	99.450000	24,862,500.00	-31,250.00	0.32
912796W62	TREASURY BILL 11/22 0.00000					1.435000	17 Nov 2022		
		Local	50,000,000.000	99.445931	49,722,965.28	99.229800	49,614,900.00	-108,065.28	0.64
		Base		99.445931	49,722,965.28	99.229800	49,614,900.00	-108,065.28	0.64
912796X38	TREASURY BILL 07/22 0.00000					0.880000	26 Jul 2022		
		Local	75,000,000.000	99.938889	74,954,166.66	99.938889	74,954,166.66	0.00	0.96
		Base		99.938889	74,954,166.66	99.938889	74,954,166.66	0.00	0.96
91411UGC3	RGTS OF UNIV OF CA					0.900000	12 Jul 2022		
		Local	15,000,000.000	99.972500	14,995,875.00	99.972500	14,995,875.00	0.00	0.19
		Base		99.972500	14,995,875.00	99.972500	14,995,875.00	0.00	0.19
91510LGJ8	BOARD RGTS UNIV TX					0.900000	18 Jul 2022		
		Local	5,000,000.000	99.957500	4,997,875.00	99.957500	4,997,875.00	0.00	0.06
		Base		99.957500	4,997,875.00	99.957500	4,997,875.00	0.00	0.06
91512DJ77	BOARD OF RGTS UNVST TX					1.500000	07 Sep 2022		
		Local	10,000,000.000	99.716667	9,971,666.67	99.716667	9,971,666.67	0.00	0.13
		Base		99.716667	9,971,666.67	99.716667	9,971,666.67	0.00	0.13
91842KHV1	VW CR INC					0.320000	29 Aug 2022		
		Local	10,000,000.000	99.947556	9,994,755.55	99.947556	9,994,755.55	0.00	0.13
		Base		99.947556	9,994,755.55	99.947556	9,994,755.55	0.00	0.13
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.480000	01 Jul 2022		
		Local	350,000,000.000	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	4.50
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	4.50
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.500000	01 Jul 2022		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	1.93
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	1.93

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
92344MGB3	VERIZON COMMNTN INC				1.850000	11 Jul 2022		
	25,000,000.000	Local	99.948611	24,987,152.78	99.948611	24,987,152.78	0.00	0.32
		Base	99.948611	24,987,152.78	99.948611	24,987,152.78	0.00	0.32
92344MGC1	VERIZON COMMNTN INC				1.300000	12 Jul 2022		
	6,050,000.000	Local	99.960278	6,047,596.81	99.960278	6,047,596.81	0.00	0.08
		Base	99.960278	6,047,596.81	99.960278	6,047,596.81	0.00	0.08
92344MGS6	VERIZON COMMNTN INC				1.300000	26 Jul 2022		
	25,000,000.000	Local	99.909722	24,977,430.56	99.909722	24,977,430.56	0.00	0.32
		Base	99.909722	24,977,430.56	99.909722	24,977,430.56	0.00	0.32
92344MHF3	VERIZON COMMNTN INC				2.000000	15 Aug 2022		
	25,000,000.000	Local	99.750000	24,937,500.00	99.750000	24,937,500.00	0.00	0.32
		Base	99.750000	24,937,500.00	99.750000	24,937,500.00	0.00	0.32
92646LG53	VICTORY RECEIVABLES				1.010000	05 Jul 2022		
	23,000,000.000	Local	99.988778	22,997,418.89	99.988778	22,997,418.89	0.00	0.30
		Base	99.988778	22,997,418.89	99.988778	22,997,418.89	0.00	0.30
92646LJN1	VICTORY RECEIVABLES				2.250000	22 Sep 2022		
	25,000,000.000	Local	99.481250	24,870,312.50	99.481250	24,870,312.50	0.00	0.32
		Base	99.481250	24,870,312.50	99.481250	24,870,312.50	0.00	0.32
926NKW009	AMHERST PIERPONT 04/15 VAR				1.160000	06 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
93114FGB4	WAL MART STORES INC				0.930000	11 Jul 2022		
	35,000,000.000	Local	99.974167	34,990,958.34	99.974167	34,990,958.34	0.00	0.45
		Base	99.974167	34,990,958.34	99.974167	34,990,958.34	0.00	0.45
93114FH15	WAL MART STORES INC				1.600000	01 Aug 2022		
	25,000,000.000	Local	99.862222	24,965,555.56	99.862222	24,965,555.56	0.00	0.32
		Base	99.862222	24,965,555.56	99.862222	24,965,555.56	0.00	0.32
93114FH15	WAL MART STORES INC				1.660000	01 Aug 2022		
	25,000,000.000	Local	99.857056	24,964,263.89	99.857056	24,964,263.89	0.00	0.32
		Base	99.857056	24,964,263.89	99.857056	24,964,263.89	0.00	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93114FH80	WAL MART STORES INC				1.710000	08 Aug 2022		
	25,000,000.000	Local	99.819500	24,954,875.00	99.819500	24,954,875.00	0.00	0.32
		Base	99.819500	24,954,875.00	99.819500	24,954,875.00	0.00	0.32
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	15,000,000.000	Local	99.972444	14,995,866.66	99.972444	14,995,866.66	0.00	0.19
		Base	99.972444	14,995,866.66	99.972444	14,995,866.66	0.00	0.19
94107NKD5	WASTE MANAGEMENT INC				0.310000	13 Oct 2022		
	10,000,000.000	Local	99.910444	9,991,044.44	99.288700	9,928,870.00	-62,174.44	0.13
		Base	99.910444	9,991,044.44	99.288700	9,928,870.00	-62,174.44	0.13
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022		
	20,000,000.000	Local	99.992611	19,998,522.22	99.992611	19,998,522.22	0.00	0.26
		Base	99.992611	19,998,522.22	99.992611	19,998,522.22	0.00	0.26
978UHK000	DAIWA CAPITAL MARKETS REPO				1.480000	01 Jul 2022		
	48,848,170.260	Local	100.000000	48,848,170.26	100.000000	48,848,170.26	0.00	0.63
		Base	100.000000	48,848,170.26	100.000000	48,848,170.26	0.00	0.63
979QHR003	SOUTH STREET REPO				1.400000	01 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
979QHR003	SOUTH STREET REPO				1.500000	01 Jul 2022		
	275,986,210.070	Local	100.000000	275,986,210.07	100.000000	275,986,210.07	0.00	3.54
		Base	100.000000	275,986,210.07	100.000000	275,986,210.07	0.00	3.54
979QHR003	SOUTH STREET REPO				1.550000	15 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
979QHR003	SOUTH STREET REPO				1.450000	28 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.32
979QHR003	SOUTH STREET REPO				1.550000	28 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.64

& 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
985FHY004	MITSUBISHI UFJ REPO				1.420000	01 Jul 2022		
	550,000,000.000	Local	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	7.06
		Base	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	7.06
US DOLLAR Total								
	5,350,083,308.190	Local		5,345,898,333.20		5,344,790,513.06	-1,107,820.14	68.65
		Base		5,345,898,333.20		5,344,790,513.06	-1,107,820.14	68.65
CASH EQUIVALENT Total								
	5,350,083,308.190	Base		5,345,898,333.20		5,344,790,513.06	-1,107,820.14	68.65
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9				0.900000	25 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	95.417555	6,679,228.85	-320,771.15	0.09
		Base	100.000000	7,000,000.00	95.417555	6,679,228.85	-320,771.15	0.09
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.939086	6,995,736.02	91.474844	6,403,239.08	-592,496.94	0.08
		Base	99.939086	6,995,736.02	91.474844	6,403,239.08	-592,496.94	0.08
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	5,500,000.000	Local	104.005803	5,720,319.15	100.315631	5,517,359.71	-202,959.44	0.07
		Base	104.005803	5,720,319.15	100.315631	5,517,359.71	-202,959.44	0.07
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.786828	4,989,341.39	99.847030	4,992,351.50	3,010.11	0.06
		Base	99.786828	4,989,341.39	99.847030	4,992,351.50	3,010.11	0.06
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45				0.450000	12 May 2024		
	10,000,000.000	Local	99.909283	9,990,928.28	95.156881	9,515,688.10	-475,240.18	0.12
		Base	99.909283	9,990,928.28	95.156881	9,515,688.10	-475,240.18	0.12
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.802350	6,986,164.53	98.223644	6,875,655.08	-110,509.45	0.09
		Base	99.802350	6,986,164.53	98.223644	6,875,655.08	-110,509.45	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
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1					1.000000	01 Nov 2025		
		Local	3,000,000.000	99.845480	2,995,364.39	90.010671	2,700,320.13	-295,044.26	0.03
		Base		99.845480	2,995,364.39	90.010671	2,700,320.13	-295,044.26	0.03
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR					1.766000	01 Nov 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.283066	4,964,153.30	-35,846.70	0.06
		Base		100.000000	5,000,000.00	99.283066	4,964,153.30	-35,846.70	0.06
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.866054	9,986,605.36	97.380346	9,738,034.60	-248,570.76	0.13
		Base		99.866054	9,986,605.36	97.380346	9,738,034.60	-248,570.76	0.13
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					2.440000	04 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.088634	1,981,772.68	-18,227.32	0.03
		Base		100.000000	2,000,000.00	99.088634	1,981,772.68	-18,227.32	0.03
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					2.230000	03 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.280890	9,928,089.00	-71,911.00	0.13
		Base		100.000000	10,000,000.00	99.280890	9,928,089.00	-71,911.00	0.13
02582JJD3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A					1.684000	17 Feb 2026		
		Local	15,000,000.000	100.180823	15,027,123.38	99.699750	14,954,962.50	-72,160.88	0.19
Original Face:		Base	15,000,000.000	100.180823	15,027,123.38	99.699750	14,954,962.50	-72,160.88	0.19
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25					7.250000	01 Mar 2023		
		Local	1,410,000.000	104.537258	1,473,975.34	102.597709	1,446,627.70	-27,347.64	0.02
		Base		104.537258	1,473,975.34	102.597709	1,446,627.70	-27,347.64	0.02
02665WDX6	AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35					0.350000	20 Apr 2023		
		Local	30,000,000.000	99.999163	29,999,748.86	97.770858	29,331,257.40	-668,491.46	0.38
		Base		99.999163	29,999,748.86	97.770858	29,331,257.40	-668,491.46	0.38
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	8,000,000.000	99.952147	7,996,171.74	94.128492	7,530,279.36	-465,892.38	0.10
		Base		99.952147	7,996,171.74	94.128492	7,530,279.36	-465,892.38	0.10
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	15,000,000.000	99.933061	14,989,959.14	94.971285	14,245,692.75	-744,266.39	0.18
		Base		99.933061	14,989,959.14	94.971285	14,245,692.75	-744,266.39	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.559157	2,986,774.72	87.580847	2,627,425.41	-359,349.31	0.03
		Base		99.559157	2,986,774.72	87.580847	2,627,425.41	-359,349.31	0.03
036752AQ6	ANTHEM INC SR UNSECURED 03/23 0.45					0.450000	15 Mar 2023		
		Local	5,000,000.000	99.990821	4,999,541.07	97.938706	4,896,935.30	-102,605.77	0.06
		Base		99.990821	4,999,541.07	97.938706	4,896,935.30	-102,605.77	0.06
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.038182	10,003,818.18	99.950184	9,995,018.40	-8,799.78	0.13
		Base		100.038182	10,003,818.18	99.950184	9,995,018.40	-8,799.78	0.13
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.922002	15,487,910.28	98.128358	15,209,895.49	-278,014.79	0.20
		Base		99.922002	15,487,910.28	98.128358	15,209,895.49	-278,014.79	0.20
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.853404	9,985,340.39	91.632136	9,163,213.60	-822,126.79	0.12
		Base		99.853404	9,985,340.39	91.632136	9,163,213.60	-822,126.79	0.12
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.838677	4,991,933.84	91.149277	4,557,463.85	-434,469.99	0.06
		Base		99.838677	4,991,933.84	91.149277	4,557,463.85	-434,469.99	0.06
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	106.137985	5,306,899.26	98.139131	4,906,956.55	-399,942.71	0.06
		Base		106.137985	5,306,899.26	98.139131	4,906,956.55	-399,942.71	0.06
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.986518	9,998,651.84	99.464877	9,946,487.70	-52,164.14	0.13
		Base		99.986518	9,998,651.84	99.464877	9,946,487.70	-52,164.14	0.13
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
		Local	5,000,000.000	99.788753	4,989,437.67	86.678596	4,333,929.80	-655,507.87	0.06
		Base		99.788753	4,989,437.67	86.678596	4,333,929.80	-655,507.87	0.06
06048WK74	BANK OF AMERICA CORP SR UNSECURED 06/23 VAR					0.450000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	96.537684	4,826,884.20	-173,115.80	0.06
		Base		100.000000	5,000,000.00	96.537684	4,826,884.20	-173,115.80	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
06048WL24	BANK OF AMERICA CORP SR UNSECURED 02/24 VAR					0.350000	16 Feb 2024		
		Local	25,000,000.000	99.918493	24,979,623.29	95.023415	23,755,853.75	-1,223,769.54	0.31
		Base		99.918493	24,979,623.29	95.023415	23,755,853.75	-1,223,769.54	0.31
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8					0.800000	24 Feb 2026		
		Local	5,371,000.000	100.000000	5,371,000.00	87.481188	4,698,614.61	-672,385.39	0.06
		Base		100.000000	5,371,000.00	87.481188	4,698,614.61	-672,385.39	0.06
06048WL81	BANK OF AMERICA CORP SR UNSECURED 09/24 0.75					0.750000	26 Sep 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	93.975495	14,096,324.25	-903,675.75	0.18
		Base		100.000000	15,000,000.00	93.975495	14,096,324.25	-903,675.75	0.18
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	93.356787	9,335,678.70	-664,321.30	0.12
		Base		100.000000	10,000,000.00	93.356787	9,335,678.70	-664,321.30	0.12
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	16,000,000.000	100.000000	16,000,000.00	97.499638	15,599,942.08	-400,057.92	0.20
		Base		100.000000	16,000,000.00	97.499638	15,599,942.08	-400,057.92	0.20
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4					4.000000	17 Nov 2025		
		Local	25,000,000.000	100.712500	25,178,124.88	98.902654	24,725,663.50	-452,461.38	0.32
		Base		100.712500	25,178,124.88	98.902654	24,725,663.50	-452,461.38	0.32
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5					5.000000	22 Jun 2027		
		Local	20,000,000.000	99.853642	19,970,728.32	100.326993	20,065,398.60	94,670.28	0.26
		Base		99.853642	19,970,728.32	100.326993	20,065,398.60	94,670.28	0.26
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	90.495000	9,049,500.00	-950,500.00	0.12
		Base		100.000000	10,000,000.00	90.495000	9,049,500.00	-950,500.00	0.12
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					3.042000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.962000	9,996,200.00	-3,800.00	0.13
		Base		100.000000	10,000,000.00	99.962000	9,996,200.00	-3,800.00	0.13
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	90.074830	9,007,483.00	-992,517.00	0.12
		Base		100.000000	10,000,000.00	90.074830	9,007,483.00	-992,517.00	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					1.860000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.996000	9,899,600.00	-100,400.00	0.13
		Base		100.000000	10,000,000.00	98.996000	9,899,600.00	-100,400.00	0.13
06368FAA7	BANK OF MONTREAL SR UNSECURED 09/23 0.4					0.400000	15 Sep 2023		
		Local	10,000,000.000	99.949242	9,994,924.15	96.595731	9,659,573.10	-335,351.05	0.12
		Base		99.949242	9,994,924.15	96.595731	9,659,573.10	-335,351.05	0.12
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	92.606591	18,521,318.20	-1,478,681.80	0.24
		Base		100.000000	20,000,000.00	92.606591	18,521,318.20	-1,478,681.80	0.24
06368GR74	BANK OF MONTREAL SR UNSECURED 05/24 VAR					3.000000	10 May 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.920363	9,992,036.30	-7,963.70	0.13
		Base		100.000000	10,000,000.00	99.920363	9,992,036.30	-7,963.70	0.13
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
		Local	16,000,000.000	100.000000	16,000,000.00	98.201000	15,712,160.00	-287,840.00	0.20
		Base		100.000000	16,000,000.00	98.201000	15,712,160.00	-287,840.00	0.20
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.982013	6,998,740.88	100.433921	7,030,374.47	31,633.59	0.09
		Base		99.982013	6,998,740.88	100.433921	7,030,374.47	31,633.59	0.09
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.918966	6,994,327.59	96.587381	6,761,116.67	-233,210.92	0.09
		Base		99.918966	6,994,327.59	96.587381	6,761,116.67	-233,210.92	0.09
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.987897	4,999,394.85	99.340306	4,967,015.30	-32,379.55	0.06
		Base		99.987897	4,999,394.85	99.340306	4,967,015.30	-32,379.55	0.06
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.950368	9,995,036.80	96.281140	9,628,114.00	-366,922.80	0.12
		Base		99.950368	9,995,036.80	96.281140	9,628,114.00	-366,922.80	0.12
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.847164	6,989,301.50	90.132391	6,309,267.37	-680,034.13	0.08
		Base		99.847164	6,989,301.50	90.132391	6,309,267.37	-680,034.13	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	10,000,000.000	99.936302	9,993,630.23	95.069013	9,506,901.30	-486,728.93	0.12
		Base		99.936302	9,993,630.23	95.069013	9,506,901.30	-486,728.93	0.12
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					1.770000	26 Apr 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	99.091097	7,927,287.76	-72,712.24	0.10
		Base		100.000000	8,000,000.00	99.091097	7,927,287.76	-72,712.24	0.10
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					2.130000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.896205	9,889,620.50	-110,379.50	0.13
		Base		100.000000	10,000,000.00	98.896205	9,889,620.50	-110,379.50	0.13
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR					3.430000	13 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.277487	14,891,623.05	-108,376.95	0.19
		Base		100.000000	15,000,000.00	99.277487	14,891,623.05	-108,376.95	0.19
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	100.140074	17,023,812.64	99.972756	16,995,368.52	-28,444.12	0.22
		Base		100.140074	17,023,812.64	99.972756	16,995,368.52	-28,444.12	0.22
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.996232	14,999,434.73	99.728466	14,959,269.90	-40,164.83	0.19
		Base		99.996232	14,999,434.73	99.728466	14,959,269.90	-40,164.83	0.19
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR					1.970000	10 Jan 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.297077	14,744,561.55	-255,438.45	0.19
		Base		100.000000	15,000,000.00	98.297077	14,744,561.55	-255,438.45	0.19
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45					1.450000	10 Jan 2025		
		Local	5,000,000.000	99.943418	4,997,170.88	94.712498	4,735,624.90	-261,545.98	0.06
		Base		99.943418	4,997,170.88	94.712498	4,735,624.90	-261,545.98	0.06
06418BAC2	BANK OF NOVA SCOTIA SR UNSECURED 03/24 2.44					2.440000	11 Mar 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	97.955027	7,836,402.16	-163,597.84	0.10
		Base		100.000000	8,000,000.00	97.955027	7,836,402.16	-163,597.84	0.10
071813CH0	BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322					1.322000	29 Nov 2024		
		Local	25,000,000.000	100.000000	25,000,000.00	93.974270	23,493,567.50	-1,506,432.50	0.30
		Base		100.000000	25,000,000.00	93.974270	23,493,567.50	-1,506,432.50	0.30

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.918786	1,998,375.72	96.288542	1,925,770.84	-72,604.88	0.02
		Base		99.918786	1,998,375.72	96.288542	1,925,770.84	-72,604.88	0.02
097023CS2	BOEING CO SR UNSECURED 05/23 4.508					4.508000	01 May 2023		
		Local	15,000,000.000	101.397562	15,209,634.32	100.246626	15,036,993.90	-172,640.42	0.19
		Base		101.397562	15,209,634.32	100.246626	15,036,993.90	-172,640.42	0.19
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.933491	16,988,693.42	96.835894	16,462,101.98	-526,591.44	0.21
		Base		99.933491	16,988,693.42	96.835894	16,462,101.98	-526,591.44	0.21
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	98.870780	4,943,539.00	-56,461.00	0.06
		Base		100.000000	5,000,000.00	98.870780	4,943,539.00	-56,461.00	0.06
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
110122CY2	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		Local	4,750,000.000	101.332443	4,813,291.03	100.138626	4,756,584.74	-56,706.29	0.06
		Base		101.332443	4,813,291.03	100.138626	4,756,584.74	-56,706.29	0.06
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
		Local	1,140,191.250	99.997817	1,140,166.36	99.594090	1,135,563.10	-4,603.26	0.01
Original Face:		Base	4,000,000.000	99.997817	1,140,166.36	99.594090	1,135,563.10	-4,603.26	0.01
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.786372	1,995,727.44	97.851069	1,957,021.38	-38,706.06	0.03
		Base		99.786372	1,995,727.44	97.851069	1,957,021.38	-38,706.06	0.03
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.13
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	89.954000	4,497,700.00	-502,300.00	0.06
		Base		100.000000	5,000,000.00	89.954000	4,497,700.00	-502,300.00	0.06

Base Currency: USD - US DOLLAR

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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	91.406309	13,710,946.35	-1,289,053.65	0.18
		Base		100.000000	15,000,000.00	91.406309	13,710,946.35	-1,289,053.65	0.18
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	94.109057	14,116,358.55	-883,641.45	0.18
		Base		100.000000	15,000,000.00	94.109057	14,116,358.55	-883,641.45	0.18
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	91.151389	9,115,138.90	-884,861.10	0.12
		Base		100.000000	10,000,000.00	91.151389	9,115,138.90	-884,861.10	0.12
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	93.441303	9,344,130.30	-655,869.70	0.12
		Base		100.000000	10,000,000.00	93.441303	9,344,130.30	-655,869.70	0.12
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	92.953983	9,295,398.30	-704,601.70	0.12
		Base		100.000000	10,000,000.00	92.953983	9,295,398.30	-704,601.70	0.12
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					3.000000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.51
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.51
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR					1.343000	06 Dec 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	95.888296	19,177,659.20	-822,340.80	0.25
		Base		100.000000	20,000,000.00	95.888296	19,177,659.20	-822,340.80	0.25
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.190710	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.956264	9,995,626.40	-4,373.60	0.13
		Base		100.000000	10,000,000.00	99.956264	9,995,626.40	-4,373.60	0.13
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
		Local	8,000,000.000	99.944690	7,995,575.19	95.381225	7,630,498.00	-365,077.19	0.10
		Base		99.944690	7,995,575.19	95.381225	7,630,498.00	-365,077.19	0.10
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.773721	1,995,474.42	99.286622	1,985,732.44	-9,741.98	0.03
		Base		99.773721	1,995,474.42	99.286622	1,985,732.44	-9,741.98	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
14913Q2L2	CATERPILLAR FINL SERVICE SR UNSECURED 05/23 3.45					3.450000	15 May 2023		
		Local	10,508,000.000	100.625999	10,573,779.94	100.296784	10,539,186.06	-34,593.88	0.14
		Base		100.625999	10,573,779.94	100.296784	10,539,186.06	-34,593.88	0.14
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	100.623863	5,031,193.16	100.077464	5,003,873.20	-27,319.96	0.06
		Base		100.623863	5,031,193.16	100.077464	5,003,873.20	-27,319.96	0.06
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	10,000,000.000	99.899878	9,989,987.83	94.178632	9,417,863.20	-572,124.63	0.12
		Base		99.899878	9,989,987.83	94.178632	9,417,863.20	-572,124.63	0.12
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.878399	9,987,839.89	99.832343	9,983,234.30	-4,605.59	0.13
		Base		99.878399	9,987,839.89	99.832343	9,983,234.30	-4,605.59	0.13
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.059568	5,002,978.38	97.244213	4,862,210.65	-140,767.73	0.06
		Base		100.059568	5,002,978.38	97.244213	4,862,210.65	-140,767.73	0.06
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					5.000000	02 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.948733	9,994,873.30	-5,126.70	0.13
		Base		100.000000	10,000,000.00	99.948733	9,994,873.30	-5,126.70	0.13
172967LR0	CITIGROUP INC SR UNSECURED 10/22 VAR					1.914860	27 Oct 2022		
		Local	17,500,000.000	99.923106	17,486,543.61	99.868689	17,477,020.58	-9,523.03	0.22
		Base		99.923106	17,486,543.61	99.868689	17,477,020.58	-9,523.03	0.22
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	95.405084	9,540,508.40	-459,491.60	0.12
		Base		100.000000	10,000,000.00	95.405084	9,540,508.40	-459,491.60	0.12
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	92.162593	4,608,129.65	-391,870.35	0.06
		Base		100.000000	5,000,000.00	92.162593	4,608,129.65	-391,870.35	0.06
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	89.602040	8,960,204.00	-1,039,796.00	0.12
		Base		100.000000	10,000,000.00	89.602040	8,960,204.00	-1,039,796.00	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
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	91.405656	13,710,848.40	-1,289,151.60	0.18
		Base		100.000000	15,000,000.00	91.405656	13,710,848.40	-1,289,151.60	0.18
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	91.952156	4,597,607.80	-402,392.20	0.06
		Base		100.000000	5,000,000.00	91.952156	4,597,607.80	-402,392.20	0.06
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	92.746859	13,912,028.85	-1,087,971.15	0.18
		Base		100.000000	15,000,000.00	92.746859	13,912,028.85	-1,087,971.15	0.18
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	96.853897	9,685,389.70	-314,610.30	0.12
		Base		100.000000	10,000,000.00	96.853897	9,685,389.70	-314,610.30	0.12
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	101.336813	10,133,681.27	97.787157	9,778,715.70	-354,965.57	0.13
		Base		101.336813	10,133,681.27	97.787157	9,778,715.70	-354,965.57	0.13
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	105.840209	7,408,814.64	100.457168	7,032,001.76	-376,812.88	0.09
		Base		105.840209	7,408,814.64	100.457168	7,032,001.76	-376,812.88	0.09
205887CG5	CONAGRA BRANDS INC SR UNSECURED 08/23 0.5					0.500000	11 Aug 2023		
		Local	2,958,000.000	98.112077	2,902,155.23	96.434896	2,852,544.22	-49,611.01	0.04
		Base		98.112077	2,902,155.23	96.434896	2,852,544.22	-49,611.01	0.04
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	100.351194	2,007,023.87	99.975667	1,999,513.34	-7,510.53	0.03
		Base		100.351194	2,007,023.87	99.975667	1,999,513.34	-7,510.53	0.03
24422EVH9	JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7					0.700000	05 Jul 2023		
		Local	5,000,000.000	100.444316	5,022,215.79	97.564804	4,878,240.20	-143,975.59	0.06
		Base		100.444316	5,022,215.79	97.564804	4,878,240.20	-143,975.59	0.06
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
		Local	9,000,000.000	99.961759	8,996,558.29	95.940206	8,634,618.54	-361,939.75	0.11
		Base		99.961759	8,996,558.29	95.940206	8,634,618.54	-361,939.75	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
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25					1.250000	10 Jan 2025		
		Local	10,000,000.000	99.960327	9,996,032.74	94.903958	9,490,395.80	-505,636.94	0.12
		Base		99.960327	9,996,032.74	94.903958	9,490,395.80	-505,636.94	0.12
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A					2.110000	23 Aug 2027		
		Local	5,000,000.000	99.997402	4,999,870.10	98.852760	4,942,638.00	-57,232.10	0.06
Original Face:		Base	5,000,000.000	99.997402	4,999,870.10	98.852760	4,942,638.00	-57,232.10	0.06
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	100.217913	1,678,650.05	99.883681	1,673,051.66	-5,598.39	0.02
		Base		100.217913	1,678,650.05	99.883681	1,673,051.66	-5,598.39	0.02
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	106.431519	7,450,206.30	99.202835	6,944,198.45	-506,007.85	0.09
		Base		106.431519	7,450,206.30	99.202835	6,944,198.45	-506,007.85	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	101.927728	2,038,554.55	94.013485	1,880,269.70	-158,284.85	0.02
		Base		101.927728	2,038,554.55	94.013485	1,880,269.70	-158,284.85	0.02
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.900184	4,995,009.19	89.675929	4,483,796.45	-511,212.74	0.06
		Base		99.900184	4,995,009.19	89.675929	4,483,796.45	-511,212.74	0.06
29373KAB9	ENTERPRISE FLEET FINANCING LLC EFF 2020 1 A2 144A					1.780000	22 Dec 2025		
		Local	3,377,478.140	100.173764	3,383,346.97	99.281320	3,353,204.88	-30,142.09	0.04
Original Face:		Base	10,000,000.000	100.173764	3,383,346.97	99.281320	3,353,204.88	-30,142.09	0.04
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	17,838,000.000	100.231571	17,879,307.65	100.002681	17,838,478.24	-40,829.41	0.23
		Base		100.231571	17,879,307.65	100.002681	17,838,478.24	-40,829.41	0.23
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000,000.000	100.441014	10,044,101.42	99.015319	9,901,531.90	-142,569.52	0.13
		Base		100.441014	10,044,101.42	99.015319	9,901,531.90	-142,569.52	0.13
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	92.476325	9,247,632.50	-752,367.50	0.12
		Base		100.000000	10,000,000.00	92.476325	9,247,632.50	-752,367.50	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
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	92.494406	6,474,608.42	-525,391.58	0.08
		Base		100.000000	7,000,000.00	92.494406	6,474,608.42	-525,391.58	0.08
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	94.900575	9,490,057.50	-509,942.50	0.12
		Base		100.000000	10,000,000.00	94.900575	9,490,057.50	-509,942.50	0.12
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1					1.000000	28 May 2025		
		Local	7,500,000.000	100.000000	7,500,000.00	94.527379	7,089,553.43	-410,446.57	0.09
		Base		100.000000	7,500,000.00	94.527379	7,089,553.43	-410,446.57	0.09
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15					2.150000	10 Mar 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.874478	978,744.78	-21,255.22	0.01
		Base		100.000000	1,000,000.00	97.874478	978,744.78	-21,255.22	0.01
313313L30	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/22 0.00000						20 Oct 2022		
		Local	25,000,000.000	99.898420	24,974,604.93	99.332321	24,833,080.25	-141,524.68	0.32
		Base		99.898420	24,974,604.93	99.332321	24,833,080.25	-141,524.68	0.32
313385D78	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/22 0.00000						29 Aug 2022		
		Local	5,000,000.000	99.812344	4,990,617.22	99.718903	4,985,945.15	-4,672.07	0.06
		Base		99.812344	4,990,617.22	99.718903	4,985,945.15	-4,672.07	0.06
3133ELAE4	FEDERAL FARM CREDIT BANK BONDS 08/22 1.625					1.625000	22 Aug 2022		
		Local	15,000,000.000	100.213839	15,032,075.89	99.972549	14,995,882.35	-36,193.54	0.19
		Base		100.213839	15,032,075.89	99.972549	14,995,882.35	-36,193.54	0.19
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.682290	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.101192	10,010,119.20	10,119.20	0.13
		Base		100.000000	10,000,000.00	100.101192	10,010,119.20	10,119.20	0.13
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	90.987001	13,648,050.15	-1,351,949.85	0.18
		Base		100.000000	15,000,000.00	90.987001	13,648,050.15	-1,351,949.85	0.18
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	91.971952	4,598,597.60	-401,402.40	0.06
		Base		100.000000	5,000,000.00	91.971952	4,598,597.60	-401,402.40	0.06

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3133EMPH9	FEDERAL FARM CREDIT BANK BONDS 02/23 0.125					0.125000	03 Feb 2023		
		Local	20,000,000.000	99.983353	19,996,670.68	98.540087	19,708,017.40	-288,653.28	0.25
		Base		99.983353	19,996,670.68	98.540087	19,708,017.40	-288,653.28	0.25
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71					0.710000	21 Apr 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.445565	4,672,278.25	-327,721.75	0.06
		Base		100.000000	5,000,000.00	93.445565	4,672,278.25	-327,721.75	0.06
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12					0.120000	12 Jan 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	98.722452	19,744,490.40	-255,509.60	0.25
		Base		100.000000	20,000,000.00	98.722452	19,744,490.40	-255,509.60	0.25
3133ENGF1	FEDERAL FARM CREDIT BANK BONDS 12/23 0.5					0.500000	01 Dec 2023		
		Local	10,000,000.000	99.896748	9,989,674.77	96.693995	9,669,399.50	-320,275.27	0.12
		Base		99.896748	9,989,674.77	96.693995	9,669,399.50	-320,275.27	0.12
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	96.586327	9,658,632.70	-341,367.30	0.12
		Base		100.000000	10,000,000.00	96.586327	9,658,632.70	-341,367.30	0.12
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	8,221,870.400	102.155564	8,399,098.05	91.285119	7,505,344.18	-893,753.87	0.10
Original Face:		Base	10,000,000.000	102.155564	8,399,098.05	91.285119	7,505,344.18	-893,753.87	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.418469	9,341,846.90	-658,153.10	0.12
		Base		100.000000	10,000,000.00	93.418469	9,341,846.90	-658,153.10	0.12
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	92.802095	4,640,104.75	-359,895.25	0.06
		Base		100.000000	5,000,000.00	92.802095	4,640,104.75	-359,895.25	0.06
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.678469	4,583,923.45	-416,076.55	0.06
		Base		100.000000	5,000,000.00	91.678469	4,583,923.45	-416,076.55	0.06
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	30,392.330	102.495893	31,150.89	99.558830	30,258.25	-892.64	0.00
Original Face:		Base	2,838,688.000	102.495893	31,150.89	99.558830	30,258.25	-892.64	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	395,198.960	101.342827	400,505.80	93.205910	368,348.79	-32,157.01	0.00
Original Face:	5,677,376.000	Base		101.342827	400,505.80	93.205910	368,348.79	-32,157.01	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	503,831.860	101.257027	510,165.16	94.090030	474,055.55	-36,109.61	0.01
Original Face:	5,677,376.000	Base		101.257027	510,165.16	94.090030	474,055.55	-36,109.61	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	611,901.880	100.717542	616,292.53	96.242700	588,910.89	-27,381.64	0.01
Original Face:	6,713,909.000	Base		100.717542	616,292.53	96.242700	588,910.89	-27,381.64	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	731,061.060	99.818666	729,735.40	95.530880	698,389.06	-31,346.34	0.01
Original Face:	5,677,376.000	Base		99.818666	729,735.40	95.530880	698,389.06	-31,346.34	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	945,916.050	101.365610	958,833.57	95.600250	904,298.11	-54,535.46	0.01
Original Face:	6,995,663.000	Base		101.365610	958,833.57	95.600250	904,298.11	-54,535.46	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	731,061.060	100.175486	732,343.97	96.050100	702,184.88	-30,159.09	0.01
Original Face:	5,677,376.000	Base		100.175486	732,343.97	96.050100	702,184.88	-30,159.09	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	768,674.440	100.621216	773,449.57	93.456070	718,372.92	-55,076.65	0.01
Original Face:	11,354,753.000	Base		100.621216	773,449.57	93.456070	718,372.92	-55,076.65	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	404,085.340	98.742724	399,004.87	95.624950	386,406.40	-12,598.47	0.00
Original Face:	2,000,000.000	Base		98.742724	399,004.87	95.624950	386,406.40	-12,598.47	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	922,619.240	101.426017	935,775.95	94.090030	868,092.72	-67,683.23	0.01
Original Face:	8,516,065.000	Base		101.426017	935,775.95	94.090030	868,092.72	-67,683.23	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	601,108.360	99.913164	600,586.38	96.461550	579,838.44	-20,747.94	0.01
Original Face:	5,677,376.000	Base		99.913164	600,586.38	96.461550	579,838.44	-20,747.94	0.01

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3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,074,307.520	98.825112	1,061,685.61	95.339490	1,024,239.31	-37,446.30	0.01
Original Face:		Base	6,060,416.000	98.825112	1,061,685.61	95.339490	1,024,239.31	-37,446.30	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	5,071,360.560	99.753861	5,058,877.96	82.843750	4,201,305.26	-857,572.70	0.05
Original Face:		Base	7,000,000.000	99.753861	5,058,877.96	82.843750	4,201,305.26	-857,572.70	0.05
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.094019	9,309,401.90	-690,598.10	0.12
		Base		100.000000	10,000,000.00	93.094019	9,309,401.90	-690,598.10	0.12
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	92.719901	9,271,990.10	-728,009.90	0.12
		Base		100.000000	10,000,000.00	92.719901	9,271,990.10	-728,009.90	0.12
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	123,475.940	98.449042	121,560.88	97.792940	120,750.75	-810.13	0.00
Original Face:		Base	2,838,688.000	98.449042	121,560.88	97.792940	120,750.75	-810.13	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	185,292.340	100.117064	185,509.25	99.066150	183,561.99	-1,947.26	0.00
Original Face:		Base	5,946,910.000	100.117064	185,509.25	99.066150	183,561.99	-1,947.26	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	40,993.700	102.070611	41,842.52	100.474710	41,188.30	-654.22	0.00
Original Face:		Base	500,000.000	102.070611	41,842.52	100.474710	41,188.30	-654.22	0.00
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	43,449.980	99.468078	43,218.86	99.653910	43,299.60	80.74	0.00
Original Face:		Base	2,838,688.000	99.468078	43,218.86	99.653910	43,299.60	80.74	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	195,952.500	99.979913	195,913.14	97.440010	190,936.14	-4,977.00	0.00
Original Face:		Base	2,838,688.000	99.979913	195,913.14	97.440010	190,936.14	-4,977.00	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	171,002.130	99.959960	170,933.66	97.937940	167,475.96	-3,457.70	0.00
Original Face:		Base	3,247,459.000	99.959960	170,933.66	97.937940	167,475.96	-3,457.70	0.00

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3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	391,718.560	100.137742	392,258.12	98.358520	385,288.58	-6,969.54	0.00
	Original Face:	Base	5,677,376.000	100.137742	392,258.12	98.358520	385,288.58	-6,969.54	0.00
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	251,820.980	100.325616	252,640.95	98.894670	249,037.53	-3,603.42	0.00
	Original Face:	Base	8,516,065.000	100.325616	252,640.95	98.894670	249,037.53	-3,603.42	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	940,207.480	100.047106	940,650.37	96.045030	903,022.56	-37,627.81	0.01
	Original Face:	Base	7,380,589.000	100.047106	940,650.37	96.045030	903,022.56	-37,627.81	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,548,322.860	101.146681	1,566,077.19	93.980080	1,455,115.06	-110,962.13	0.02
	Original Face:	Base	5,677,376.000	101.146681	1,566,077.19	93.980080	1,455,115.06	-110,962.13	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	827,192.430	100.021583	827,370.96	94.574270	782,311.20	-45,059.76	0.01
	Original Face:	Base	5,677,376.000	100.021583	827,370.96	94.574270	782,311.20	-45,059.76	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	2,067,981.230	100.669054	2,081,817.14	95.197610	1,968,668.71	-113,148.43	0.03
	Original Face:	Base	14,193,441.000	100.669054	2,081,817.14	95.197610	1,968,668.71	-113,148.43	0.03
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	695,889.230	100.426691	698,858.53	98.559270	685,863.35	-12,995.18	0.01
	Original Face:	Base	14,193,441.000	100.426691	698,858.53	98.559270	685,863.35	-12,995.18	0.01
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	498,804.350	99.904205	498,326.52	95.282490	475,273.20	-23,053.32	0.01
	Original Face:	Base	3,250,000.000	99.904205	498,326.52	95.282490	475,273.20	-23,053.32	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	246,274.920	100.464562	247,419.02	99.318710	244,597.07	-2,821.95	0.00
	Original Face:	Base	5,677,376.000	100.464562	247,419.02	99.318710	244,597.07	-2,821.95	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,392,946.780	99.914015	1,391,749.05	93.075940	1,296,498.31	-95,250.74	0.02
	Original Face:	Base	8,516,065.000	99.914015	1,391,749.05	93.075940	1,296,498.31	-95,250.74	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
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	336,519.250	98.239676	330,595.42	96.399750	324,403.72	-6,191.70	0.00
Original Face:		Base	2,500,000.000	98.239676	330,595.42	96.399750	324,403.72	-6,191.70	0.00
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	478,755.850	102.376226	490,132.17	99.831270	477,948.05	-12,184.12	0.01
Original Face:		Base	5,000,000.000	102.376226	490,132.17	99.831270	477,948.05	-12,184.12	0.01
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	4,838,386.850	100.168801	4,846,554.08	89.986200	4,353,880.47	-492,673.61	0.06
Original Face:		Base	5,000,000.000	100.168801	4,846,554.08	89.986200	4,353,880.47	-492,673.61	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	355,715.630	100.980795	359,204.47	98.884840	351,748.83	-7,455.64	0.00
Original Face:		Base	44,567,405.000	100.980795	359,204.47	98.884840	351,748.83	-7,455.64	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	11,744.740	105.118462	12,345.89	103.276550	12,129.56	-216.33	0.00
Original Face:		Base	1,000,000.000	105.118462	12,345.89	103.276550	12,129.56	-216.33	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	489,738.330	105.386378	516,117.49	105.133330	514,878.21	-1,239.28	0.01
Original Face:		Base	24,898,134.000	105.386378	516,117.49	105.133330	514,878.21	-1,239.28	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	167,624.180	104.468299	175,114.13	101.809640	170,657.57	-4,456.56	0.00
Original Face:		Base	8,516,065.000	104.468299	175,114.13	101.809640	170,657.57	-4,456.56	0.00
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					1.760000	10 May 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.189669	14,878,450.35	-121,549.65	0.19
		Base		100.000000	15,000,000.00	99.189669	14,878,450.35	-121,549.65	0.19
34528QHA5	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1					2.230000	15 Sep 2024		
		Local	20,000,000.000	101.738597	20,347,719.37	99.991350	19,998,270.00	-349,449.37	0.26
Original Face:		Base	20,000,000.000	101.738597	20,347,719.37	99.991350	19,998,270.00	-349,449.37	0.26
34532NAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2					0.170000	15 Oct 2023		
		Local	1,325,166.960	99.999431	1,325,159.42	99.840020	1,323,046.96	-2,112.46	0.02
Original Face:		Base	12,500,000.000	99.999431	1,325,159.42	99.840020	1,323,046.96	-2,112.46	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
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A				1.370000	17 Oct 2033		
	5,000,000.000	Local	92.481526	4,624,076.30	90.998360	4,549,918.00	-74,158.30	0.06
Original Face:	5,000,000.000	Base	92.481526	4,624,076.30	90.998360	4,549,918.00	-74,158.30	0.06
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				2.366000	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	99.789197	19,957,839.40	-42,160.60	0.26
		Base	100.000000	20,000,000.00	99.789197	19,957,839.40	-42,160.60	0.26
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023		
	1,250,000.000	Local	101.403196	1,267,539.95	98.599469	1,232,493.36	-35,046.59	0.02
		Base	101.403196	1,267,539.95	98.599469	1,232,493.36	-35,046.59	0.02
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75				0.750000	29 Sep 2023		
	7,500,000.000	Local	100.023333	7,501,750.00	96.817413	7,261,305.98	-240,444.02	0.09
		Base	100.023333	7,501,750.00	96.817413	7,261,305.98	-240,444.02	0.09
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	96.641496	4,832,074.80	-167,925.20	0.06
		Base	100.000000	5,000,000.00	96.641496	4,832,074.80	-167,925.20	0.06
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	97.744249	6,842,097.43	-157,902.57	0.09
		Base	100.000000	7,000,000.00	97.744249	6,842,097.43	-157,902.57	0.09
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	90.433053	18,086,610.60	-1,913,389.40	0.23
		Base	100.000000	20,000,000.00	90.433053	18,086,610.60	-1,913,389.40	0.23
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	89.828225	8,982,822.50	-1,017,177.50	0.12
		Base	100.000000	10,000,000.00	89.828225	8,982,822.50	-1,017,177.50	0.12
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	94.631212	4,731,560.60	-268,439.40	0.06
		Base	100.000000	5,000,000.00	94.631212	4,731,560.60	-268,439.40	0.06
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	89.643838	8,964,383.80	-1,035,616.20	0.12
		Base	100.000000	10,000,000.00	89.643838	8,964,383.80	-1,035,616.20	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
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	92.087241	9,208,724.10	-791,275.90	0.12
		Base		100.000000	10,000,000.00	92.087241	9,208,724.10	-791,275.90	0.12
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	38,627.800	104.767913	40,469.54	101.627870	39,256.61	-1,212.93	0.00
Original Face:		Base	877,500.000	104.767913	40,469.54	101.627870	39,256.61	-1,212.93	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	577,877.430	98.967909	571,913.21	93.205770	538,615.11	-33,298.10	0.01
Original Face:		Base	3,000,000.000	98.967909	571,913.21	93.205770	538,615.11	-33,298.10	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	1,826,641.600	95.760594	1,749,202.84	94.431470	1,724,924.51	-24,278.33	0.02
Original Face:		Base	10,000,000.000	95.760594	1,749,202.84	94.431470	1,724,924.51	-24,278.33	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	1,513,249.280	101.869838	1,541,544.59	95.339390	1,442,722.63	-98,821.96	0.02
Original Face:		Base	10,493,495.000	101.869838	1,541,544.59	95.339390	1,442,722.63	-98,821.96	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	2,239,305.600	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	0.03
Original Face:		Base	5,000,000.000	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	164,787.700	99.908652	164,637.17	98.205140	161,829.99	-2,807.18	0.00
Original Face:		Base	5,000,000.000	99.908652	164,637.17	98.205140	161,829.99	-2,807.18	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	402,055.700	100.639797	404,628.04	95.367150	383,429.06	-21,198.98	0.00
Original Face:		Base	5,000,000.000	100.639797	404,628.04	95.367150	383,429.06	-21,198.98	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	3,180,107.700	102.218978	3,250,673.60	84.759420	2,695,440.84	-555,232.76	0.03
Original Face:		Base	5,000,000.000	102.218978	3,250,673.60	84.759420	2,695,440.84	-555,232.76	0.03
39154TBN7	GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A					0.149440	17 Oct 2022		
		Local	287,541.260	100.000000	287,541.26	99.793280	286,946.85	-594.41	0.00
Original Face:		Base	4,000,000.000	100.000000	287,541.26	99.793280	286,946.85	-594.41	0.00

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427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	6,253,000.000	99.822614	6,241,908.03	98.867726	6,182,198.91	-59,709.12	0.08
		Base		99.822614	6,241,908.03	98.867726	6,182,198.91	-59,709.12	0.08
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.960252	999,602.52	97.216812	972,168.12	-27,434.40	0.01
		Base		99.960252	999,602.52	97.216812	972,168.12	-27,434.40	0.01
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.893329	1,997,866.57	92.684195	1,853,683.90	-144,182.67	0.02
		Base		99.893329	1,997,866.57	92.684195	1,853,683.90	-144,182.67	0.02
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.011065	15,681,734.96	99.957814	15,673,385.24	-8,349.72	0.20
		Base		100.011065	15,681,734.96	99.957814	15,673,385.24	-8,349.72	0.20
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.994278	2,999,828.35	94.209552	2,826,286.56	-173,541.79	0.04
		Base		99.994278	2,999,828.35	94.209552	2,826,286.56	-173,541.79	0.04
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	12,000,000.000	99.852760	11,982,331.21	99.278483	11,913,417.96	-68,913.25	0.15
		Base		99.852760	11,982,331.21	99.278483	11,913,417.96	-68,913.25	0.15
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.987056	1,999,741.12	92.705288	1,854,105.76	-145,635.36	0.02
		Base		99.987056	1,999,741.12	92.705288	1,854,105.76	-145,635.36	0.02
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.058436	3,764,220.57	-35,779.43	0.05
		Base		100.000000	3,800,000.00	99.058436	3,764,220.57	-35,779.43	0.05
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.233050	1,190,796.60	-9,203.40	0.02
		Base		100.000000	1,200,000.00	99.233050	1,190,796.60	-9,203.40	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	98.858593	4,942,929.65	-57,070.35	0.06
		Base		100.000000	5,000,000.00	98.858593	4,942,929.65	-57,070.35	0.06

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46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.250000	23 Sep 2022		
		Local	10,000,000.000	100.699467	10,069,946.71	100.154318	10,015,431.80	-54,514.91	0.13
		Base		100.699467	10,069,946.71	100.154318	10,015,431.80	-54,514.91	0.13
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					2.595000	24 Feb 2026		
		Local	5,850,000.000	96.484858	5,644,364.20	95.123679	5,564,735.22	-79,628.98	0.07
		Base		96.484858	5,644,364.20	95.123679	5,564,735.22	-79,628.98	0.07
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	16 Sep 2026		
		Local	3,000,000.000	99.979277	2,999,378.31	97.452890	2,923,586.70	-75,791.61	0.04
Original Face:		Base	3,000,000.000	99.979277	2,999,378.31	97.452890	2,923,586.70	-75,791.61	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.931830	4,996,591.48	92.241174	4,612,058.70	-384,532.78	0.06
		Base		99.931830	4,996,591.48	92.241174	4,612,058.70	-384,532.78	0.06
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	91.386469	4,569,323.45	-430,676.55	0.06
		Base		100.000000	5,000,000.00	91.386469	4,569,323.45	-430,676.55	0.06
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5					0.500000	18 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	92.173691	4,608,684.55	-391,315.45	0.06
		Base		100.000000	5,000,000.00	92.173691	4,608,684.55	-391,315.45	0.06
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125					3.125000	29 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	96.424134	4,821,206.70	-178,793.30	0.06
		Base		100.000000	5,000,000.00	96.424134	4,821,206.70	-178,793.30	0.06
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5					2.500000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.000481	4,950,024.05	-49,975.95	0.06
		Base		100.000000	5,000,000.00	99.000481	4,950,024.05	-49,975.95	0.06
48133DH78	JPMORGAN CHASE FINANCIAL COMPANY GUAR 07/23 2.75					2.750000	10 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.686874	9,968,687.40	-31,312.60	0.13
		Base		100.000000	10,000,000.00	99.686874	9,968,687.40	-31,312.60	0.13
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.989184	2,999,675.51	98.588108	2,957,643.24	-42,032.27	0.04
		Base		99.989184	2,999,675.51	98.588108	2,957,643.24	-42,032.27	0.04

Base Currency: USD - US DOLLAR

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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	98.491839	4,924,591.95	-75,408.05	0.06
		Base		100.000000	5,000,000.00	98.491839	4,924,591.95	-75,408.05	0.06
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.835588	2,995,067.63	99.146027	2,974,380.81	-20,686.82	0.04
		Base		99.835588	2,995,067.63	99.146027	2,974,380.81	-20,686.82	0.04
573284AY2	MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	5,000,000.000	99.999556	4,999,977.78	96.650669	4,832,533.45	-167,444.33	0.06
		Base		99.999556	4,999,977.78	96.650669	4,832,533.45	-167,444.33	0.06
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9					0.900000	15 Feb 2026		
		Local	5,000,000.000	99.810108	4,990,505.39	88.734114	4,436,705.70	-553,799.69	0.06
		Base		99.810108	4,990,505.39	88.734114	4,436,705.70	-553,799.69	0.06
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	101.855314	3,310,297.71	100.351934	3,261,437.86	-48,859.85	0.04
		Base		101.855314	3,310,297.71	100.351934	3,261,437.86	-48,859.85	0.04
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	10,000,000.000	99.952811	9,995,281.08	99.433551	9,943,355.10	-51,925.98	0.13
		Base		99.952811	9,995,281.08	99.433551	9,943,355.10	-51,925.98	0.13
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8					2.800000	18 May 2023		
		Local	10,000,000.000	102.202620	10,220,262.02	99.651832	9,965,183.20	-255,078.82	0.13
		Base		102.202620	10,220,262.02	99.651832	9,965,183.20	-255,078.82	0.13
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.962158	4,248,391.71	91.048450	3,869,559.13	-378,832.58	0.05
		Base		99.962158	4,248,391.71	91.048450	3,869,559.13	-378,832.58	0.05
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45					0.450000	01 Sep 2023		
		Local	4,000,000.000	99.994307	3,999,772.27	96.837000	3,873,480.00	-126,292.27	0.05
		Base		99.994307	3,999,772.27	96.837000	3,873,480.00	-126,292.27	0.05
594918AQ7	MICROSOFT CORP SR UNSECURED 11/22 2.125					2.125000	15 Nov 2022		
		Local	2,000,000.000	100.490544	2,009,810.88	99.978662	1,999,573.24	-10,237.64	0.03
		Base		100.490544	2,009,810.88	99.978662	1,999,573.24	-10,237.64	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125					2.125000	19 Sep 2022		
		Local	1,341,000.000	100.374705	1,346,024.80	99.774008	1,337,969.45	-8,055.35	0.02
		Base		100.374705	1,346,024.80	99.774008	1,337,969.45	-8,055.35	0.02
60920LAQ7	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75					0.750000	24 Sep 2024		
		Local	4,000,000.000	99.885136	3,995,405.45	93.531896	3,741,275.84	-254,129.61	0.05
		Base		99.885136	3,995,405.45	93.531896	3,741,275.84	-254,129.61	0.05
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					2.135000	24 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.478000	4,873,900.00	-126,100.00	0.06
		Base		100.000000	5,000,000.00	97.478000	4,873,900.00	-126,100.00	0.06
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
		Local	1,000,000.000	100.234462	1,002,344.62	99.913055	999,130.55	-3,214.07	0.01
		Base		100.234462	1,002,344.62	99.913055	999,130.55	-3,214.07	0.01
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
		Local	10,000,000.000	99.963011	9,996,301.09	95.248808	9,524,880.80	-471,420.29	0.12
		Base		99.963011	9,996,301.09	95.248808	9,524,880.80	-471,420.29	0.12
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1					1.000000	15 Jun 2026		
		Local	15,000,000.000	99.809340	14,971,401.00	90.048249	13,507,237.35	-1,464,163.65	0.17
		Base		99.809340	14,971,401.00	90.048249	13,507,237.35	-1,464,163.65	0.17
63743HEY4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1					1.000000	18 Oct 2024		
		Local	5,000,000.000	99.929616	4,996,480.80	94.014631	4,700,731.55	-295,749.25	0.06
		Base		99.929616	4,996,480.80	94.014631	4,700,731.55	-295,749.25	0.06
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					1.910000	07 Aug 2023		
		Local	7,500,000.000	100.000000	7,500,000.00	99.704605	7,477,845.38	-22,154.62	0.10
		Base		100.000000	7,500,000.00	99.704605	7,477,845.38	-22,154.62	0.10
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45					3.450000	15 Jun 2025		
		Local	5,000,000.000	99.974285	4,998,714.23	99.641424	4,982,071.20	-16,643.03	0.06
		Base		99.974285	4,998,714.23	99.641424	4,982,071.20	-16,643.03	0.06
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	5,000,000.000	99.942019	4,997,100.94	95.710340	4,785,517.00	-211,583.94	0.06
		Base		99.942019	4,997,100.94	95.710340	4,785,517.00	-211,583.94	0.06

& 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
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	15,000,000.000	99.888510	14,983,276.54	95.762852	14,364,427.80	-618,848.74	0.18
		Base		99.888510	14,983,276.54	95.762852	14,364,427.80	-618,848.74	0.18
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
		Local	10,000,000.000	99.996597	9,999,659.66	98.290231	9,829,023.10	-170,636.56	0.13
		Base		99.996597	9,999,659.66	98.290231	9,829,023.10	-170,636.56	0.13
65339KCE8	NEXTERA ENERGY CAPITAL SR UNSECURED 03/24 VAR					2.530000	21 Mar 2024		
		Local	9,000,000.000	100.000000	9,000,000.00	99.269837	8,934,285.33	-65,714.67	0.11
		Base		100.000000	9,000,000.00	99.269837	8,934,285.33	-65,714.67	0.11
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.975173	4,998,758.64	100.784291	5,039,214.55	40,455.91	0.06
		Base		99.975173	4,998,758.64	100.784291	5,039,214.55	40,455.91	0.06
654740BQ1	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05					1.050000	08 Mar 2024		
		Local	7,000,000.000	99.994937	6,999,645.59	93.874115	6,571,188.05	-428,457.54	0.08
		Base		99.994937	6,999,645.59	93.874115	6,571,188.05	-428,457.54	0.08
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	110.637634	4,928,906.58	100.511502	4,477,787.41	-451,119.17	0.06
		Base		110.637634	4,928,906.58	100.511502	4,477,787.41	-451,119.17	0.06
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.842277	4,992,113.86	100.745155	5,037,257.75	45,143.89	0.06
		Base		99.842277	4,992,113.86	100.745155	5,037,257.75	45,143.89	0.06
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	97.267753	19,453,550.60	-546,449.40	0.25
		Base		100.000000	20,000,000.00	97.267753	19,453,550.60	-546,449.40	0.25
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	102.060296	6,838,039.83	98.483734	6,598,410.18	-239,629.65	0.08
		Base		102.060296	6,838,039.83	98.483734	6,598,410.18	-239,629.65	0.08
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.964380	7,997,150.41	89.680671	7,174,453.68	-822,696.73	0.09
		Base		99.964380	7,997,150.41	89.680671	7,174,453.68	-822,696.73	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9					0.900000	08 Nov 2024		
		Local	10,000,000.000	95.812425	9,581,242.54	94.489714	9,448,971.40	-132,271.14	0.12
		Base		95.812425	9,581,242.54	94.489714	9,448,971.40	-132,271.14	0.12
701094AQ7	PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65					3.650000	15 Jun 2024		
		Local	12,000,000.000	99.932467	11,991,896.05	99.701024	11,964,122.88	-27,773.17	0.15
		Base		99.932467	11,991,896.05	99.701024	11,964,122.88	-27,773.17	0.15
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.354937	4,905,349.33	98.329808	4,806,361.02	-98,988.31	0.06
		Base		100.354937	4,905,349.33	98.329808	4,806,361.02	-98,988.31	0.06
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	9,909,000.000	100.088495	9,917,768.97	97.059863	9,617,661.82	-300,107.15	0.12
		Base		100.088495	9,917,768.97	97.059863	9,617,661.82	-300,107.15	0.12
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	105.351203	5,007,342.68	100.223322	4,763,614.49	-243,728.19	0.06
		Base		105.351203	5,007,342.68	100.223322	4,763,614.49	-243,728.19	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.994149	11,999,297.93	91.543860	10,985,263.20	-1,014,034.73	0.14
		Base		99.994149	11,999,297.93	91.543860	10,985,263.20	-1,014,034.73	0.14
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					1.960000	12 Apr 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.859993	4,942,999.65	-57,000.35	0.06
		Base		100.000000	5,000,000.00	98.859993	4,942,999.65	-57,000.35	0.06
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.892118	14,983,817.74	92.055780	13,808,367.00	-1,175,450.74	0.18
		Base		99.892118	14,983,817.74	92.055780	13,808,367.00	-1,175,450.74	0.18
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.970269	5,498,364.82	91.935305	5,056,441.78	-441,923.04	0.06
		Base		99.970269	5,498,364.82	91.935305	5,056,441.78	-441,923.04	0.06
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR					1.750000	05 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	98.980645	6,928,645.15	-71,354.85	0.09
		Base		100.000000	7,000,000.00	98.980645	6,928,645.15	-71,354.85	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
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					2.070000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.498252	14,924,737.80	-75,262.20	0.19
		Base		100.000000	15,000,000.00	99.498252	14,924,737.80	-75,262.20	0.19
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	97.335000	9,733,500.00	-266,500.00	0.13
		Base		100.000000	10,000,000.00	97.335000	9,733,500.00	-266,500.00	0.13
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
		Base		100.000000	5,000,000.00	91.000000	4,550,000.00	-450,000.00	0.06
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					2.000000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.13
78015K7L2	ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425					0.425000	19 Jan 2024		
		Local	15,000,000.000	99.998447	14,999,766.98	95.853503	14,378,025.45	-621,741.53	0.18
		Base		99.998447	14,999,766.98	95.853503	14,378,025.45	-621,741.53	0.18
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75					0.750000	07 Oct 2024		
		Local	15,000,000.000	99.899182	14,984,877.33	93.471855	14,020,778.25	-964,099.08	0.18
		Base		99.899182	14,984,877.33	93.471855	14,020,778.25	-964,099.08	0.18
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.705710	25 Jan 2029		
		Local	758,282.080	100.000000	758,282.08	95.346600	722,996.18	-35,285.90	0.01
Original Face:		Base	2,838,688.000	100.000000	758,282.08	95.346600	722,996.18	-35,285.90	0.01
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	5,000,000.000	99.998060	4,999,902.99	94.711352	4,735,567.60	-264,335.39	0.06
		Base		99.998060	4,999,902.99	94.711352	4,735,567.60	-264,335.39	0.06
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.898883	4,994,944.15	93.395097	4,669,754.85	-325,189.30	0.06
		Base		99.898883	4,994,944.15	93.395097	4,669,754.85	-325,189.30	0.06
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					2.560000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.395109	9,839,510.90	-160,489.10	0.13
		Base		100.000000	10,000,000.00	98.395109	9,839,510.90	-160,489.10	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
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	10,000,000.000	101.970933	10,197,093.33	99.096091	9,909,609.10	-287,484.23	0.13
		Base		101.970933	10,197,093.33	99.096091	9,909,609.10	-287,484.23	0.13
842587DC8	SOUTHERN CO JR SUBORDINA 08/24 VAR					4.475000	01 Aug 2024		
		Local	5,000,000.000	100.425316	5,021,265.79	100.469276	5,023,463.80	2,198.01	0.06
		Base		100.425316	5,021,265.79	100.469276	5,023,463.80	2,198.01	0.06
8426EPAA6	SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45					2.450000	01 Oct 2023		
		Local	15,000,000.000	102.085781	15,312,867.12	98.673135	14,800,970.25	-511,896.87	0.19
		Base		102.085781	15,312,867.12	98.673135	14,800,970.25	-511,896.87	0.19
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.912075	7,992,965.99	96.861888	7,748,951.04	-244,014.95	0.10
		Base		99.912075	7,992,965.99	96.861888	7,748,951.04	-244,014.95	0.10
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					1.930000	14 Feb 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	99.402392	2,982,071.76	-17,928.24	0.04
		Base		100.000000	3,000,000.00	99.402392	2,982,071.76	-17,928.24	0.04
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.864083	4,993,204.15	92.353192	4,617,659.60	-375,544.55	0.06
		Base		99.864083	4,993,204.15	92.353192	4,617,659.60	-375,544.55	0.06
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	106.088322	3,901,928.47	100.376096	3,691,832.81	-210,095.66	0.05
		Base		106.088322	3,901,928.47	100.376096	3,691,832.81	-210,095.66	0.05
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.104587	10,010,458.74	96.615552	9,661,555.20	-348,903.54	0.12
		Base		100.104587	10,010,458.74	96.615552	9,661,555.20	-348,903.54	0.12
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	6,127,000.000	100.216560	6,140,268.64	99.980697	6,125,817.31	-14,451.33	0.08
		Base		100.216560	6,140,268.64	99.980697	6,125,817.31	-14,451.33	0.08
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875					2.875000	15 Sep 2024		
		Local	21,515,000.000	105.360378	22,668,285.25	99.640855	21,437,729.95	-1,230,555.30	0.28
		Base		105.360378	22,668,285.25	99.640855	21,437,729.95	-1,230,555.30	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	101.141365	1,517,120.48	99.206550	1,488,098.25	-29,022.23	0.02
		Base		101.141365	1,517,120.48	99.206550	1,488,098.25	-29,022.23	0.02
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					1.486290	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.971241	4,998,562.05	-1,437.95	0.06
		Base		100.000000	5,000,000.00	99.971241	4,998,562.05	-1,437.95	0.06
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	96.811550	9,681,155.00	-318,845.00	0.12
		Base		100.000000	10,000,000.00	96.811550	9,681,155.00	-318,845.00	0.12
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					1.865000	04 Mar 2024		
		Local	11,000,000.000	100.000000	11,000,000.00	98.743079	10,861,738.69	-138,261.31	0.14
		Base		100.000000	11,000,000.00	98.743079	10,861,738.69	-138,261.31	0.14
89114TZA3	TORONTO DOMINION BANK SR UNSECURED 06/23 0.3					0.300000	02 Jun 2023		
		Local	22,000,000.000	99.975111	21,994,524.44	97.096254	21,361,175.88	-633,348.56	0.27
		Base		99.975111	21,994,524.44	97.096254	21,361,175.88	-633,348.56	0.27
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	94.123902	9,412,390.20	-587,609.80	0.12
		Base		100.000000	10,000,000.00	94.123902	9,412,390.20	-587,609.80	0.12
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	98.862696	16,806,658.32	-193,341.68	0.22
		Base		100.000000	17,000,000.00	98.862696	16,806,658.32	-193,341.68	0.22
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	26,000,000.000	100.000000	26,000,000.00	99.335856	25,827,322.56	-172,677.44	0.33
		Base		100.000000	26,000,000.00	99.335856	25,827,322.56	-172,677.44	0.33
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					2.530000	06 Jun 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	99.208000	24,802,000.00	-198,000.00	0.32
		Base		100.000000	25,000,000.00	99.208000	24,802,000.00	-198,000.00	0.32
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.964868	9,996,486.81	95.416851	9,541,685.10	-454,801.71	0.12
		Base		99.964868	9,996,486.81	95.416851	9,541,685.10	-454,801.71	0.12

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	91.526679	4,576,333.95	-423,666.05	0.06
		Base		100.000000	5,000,000.00	91.526679	4,576,333.95	-423,666.05	0.06
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.987163	9,998,716.34	99.651190	9,965,119.00	-33,597.34	0.13
		Base		99.987163	9,998,716.34	99.651190	9,965,119.00	-33,597.34	0.13
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	91.293119	4,564,655.95	-435,344.05	0.06
		Base		100.000000	5,000,000.00	91.293119	4,564,655.95	-435,344.05	0.06
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
		Local	12,000,000.000	99.968915	11,996,269.76	98.099595	11,771,951.40	-224,318.36	0.15
		Base		99.968915	11,996,269.76	98.099595	11,771,951.40	-224,318.36	0.15
89236TJP1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR					1.800000	13 Sep 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	98.812815	6,916,897.05	-83,102.95	0.09
		Base		100.000000	7,000,000.00	98.812815	6,916,897.05	-83,102.95	0.09
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.991461	9,999,146.12	96.281740	9,628,174.00	-370,972.12	0.12
		Base		99.991461	9,999,146.12	96.281740	9,628,174.00	-370,972.12	0.12
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.890645	1,997,812.90	94.470745	1,889,414.90	-108,398.00	0.02
		Base		99.890645	1,997,812.90	94.470745	1,889,414.90	-108,398.00	0.02
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR					1.710000	17 Jan 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	98.559132	6,899,139.24	-100,860.76	0.09
		Base		100.000000	7,000,000.00	98.559132	6,899,139.24	-100,860.76	0.09
89788MAF9	TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR					1.910000	09 Jun 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.064000	14,559,600.00	-440,400.00	0.19
		Base		100.000000	15,000,000.00	97.064000	14,559,600.00	-440,400.00	0.19
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	2,000,000.000	100.991982	2,019,839.63	98.510449	1,970,208.98	-49,630.65	0.03
		Base		100.991982	2,019,839.63	98.510449	1,970,208.98	-49,630.65	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
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	11,000,000.000	99.683454	10,965,179.94	99.223426	10,914,576.86	-50,603.08	0.14
		Base		99.683454	10,965,179.94	99.223426	10,914,576.86	-50,603.08	0.14
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	25,000,000.000	101.145569	25,286,392.14	99.972221	24,993,055.25	-293,336.89	0.32
		Base		101.145569	25,286,392.14	99.972221	24,993,055.25	-293,336.89	0.32
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	102.856333	2,854,263.23	99.931426	2,773,097.07	-81,166.16	0.04
		Base		102.856333	2,854,263.23	99.931426	2,773,097.07	-81,166.16	0.04
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.959256	1,999,185.12	97.628208	1,952,564.16	-46,620.96	0.03
		Base		99.959256	1,999,185.12	97.628208	1,952,564.16	-46,620.96	0.03
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	20,000,000.000	98.923300	19,784,659.99	91.257812	18,251,562.40	-1,533,097.59	0.23
		Base		98.923300	19,784,659.99	91.257812	18,251,562.40	-1,533,097.59	0.23
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
		Local	15,000,000.000	99.720783	14,958,117.50	98.816406	14,822,460.90	-135,656.60	0.19
		Base		99.720783	14,958,117.50	98.816406	14,822,460.90	-135,656.60	0.19
91282CEH0	US TREASURY N/B 04/25 2.625					2.625000	15 Apr 2025		
		Local	25,000,000.000	99.347736	24,836,933.99	99.015625	24,753,906.25	-83,027.74	0.32
		Base		99.347736	24,836,933.99	99.015625	24,753,906.25	-83,027.74	0.32
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	10,000,000.000	101.636166	10,163,616.60	100.301897	10,030,189.70	-133,426.90	0.13
		Base		101.636166	10,163,616.60	100.301897	10,030,189.70	-133,426.90	0.13
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	104.656325	10,465,632.53	100.496321	10,049,632.10	-416,000.43	0.13
		Base		104.656325	10,465,632.53	100.496321	10,049,632.10	-416,000.43	0.13
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	8,018,000.000	101.852473	8,166,531.32	97.934334	7,852,374.90	-314,156.42	0.10
		Base		101.852473	8,166,531.32	97.934334	7,852,374.90	-314,156.42	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	7,000,000.000	99.947163	6,996,301.44	99.557837	6,969,048.59	-27,252.85	0.09
		Base		99.947163	6,996,301.44	99.557837	6,969,048.59	-27,252.85	0.09
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					2.300000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	98.321061	11,798,527.32	-201,472.68	0.15
		Base		100.000000	12,000,000.00	98.321061	11,798,527.32	-201,472.68	0.15
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75					0.750000	22 Mar 2024		
		Local	3,000,000.000	99.996551	2,999,896.53	95.460188	2,863,805.64	-136,090.89	0.04
		Base		99.996551	2,999,896.53	95.460188	2,863,805.64	-136,090.89	0.04
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.395789	8,031,663.12	91.574471	7,325,957.68	-705,705.44	0.09
		Base		100.395789	8,031,663.12	91.574471	7,325,957.68	-705,705.44	0.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	40,419.990	99.994607	40,417.81	100.067360	40,447.22	29.41	0.00
Original Face:		Base	8,000,000.000	99.994607	40,417.81	100.067360	40,447.22	29.41	0.00
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.989800	19,997,960.06	97.777130	19,555,426.00	-442,534.06	0.25
Original Face:		Base	20,000,000.000	99.989800	19,997,960.06	97.777130	19,555,426.00	-442,534.06	0.25
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	2,997,172.590	99.994617	2,997,011.26	99.691490	2,987,926.01	-9,085.25	0.04
Original Face:		Base	5,500,000.000	99.994617	2,997,011.26	99.691490	2,987,926.01	-9,085.25	0.04
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	96.992413	6,532,439.03	95.378056	6,423,712.07	-108,726.96	0.08
		Base		96.992413	6,532,439.03	95.378056	6,423,712.07	-108,726.96	0.08
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.990254	4,999,512.68	99.198581	4,959,929.05	-39,583.63	0.06
		Base		99.990254	4,999,512.68	99.198581	4,959,929.05	-39,583.63	0.06
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.930146	4,996,507.31	95.845817	4,792,290.85	-204,216.46	0.06
		Base		99.930146	4,996,507.31	95.845817	4,792,290.85	-204,216.46	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	104.423972	1,044,239.72	100.259152	1,002,591.52	-41,648.20	0.01
		Base		104.423972	1,044,239.72	100.259152	1,002,591.52	-41,648.20	0.01
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	20,000,000.000	102.790427	20,558,085.38	100.305498	20,061,099.60	-496,985.78	0.26
		Base		102.790427	20,558,085.38	100.305498	20,061,099.60	-496,985.78	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	4,886,000.000	101.801040	4,973,998.79	99.486461	4,860,908.48	-113,090.31	0.06
		Base		101.801040	4,973,998.79	99.486461	4,860,908.48	-113,090.31	0.06
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.840559	4,992,027.95	91.054717	4,552,735.85	-439,292.10	0.06
		Base		99.840559	4,992,027.95	91.054717	4,552,735.85	-439,292.10	0.06
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	100.514706	6,716,392.67	100.183877	6,694,286.66	-22,106.01	0.09
		Base		100.514706	6,716,392.67	100.183877	6,694,286.66	-22,106.01	0.09
931427AU2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95					0.950000	17 Nov 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	96.775988	2,903,279.64	-96,720.36	0.04
		Base		100.000000	3,000,000.00	96.775988	2,903,279.64	-96,720.36	0.04
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.885364	4,994,268.21	91.458508	4,572,925.40	-421,342.81	0.06
		Base		99.885364	4,994,268.21	91.458508	4,572,925.40	-421,342.81	0.06
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	10,000,000.000	99.406683	9,940,668.25	98.315584	9,831,558.40	-109,109.85	0.13
		Base		99.406683	9,940,668.25	98.315584	9,831,558.40	-109,109.85	0.13
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.943301	4,997,165.05	100.242003	5,012,100.15	14,935.10	0.06
		Base		99.943301	4,997,165.05	100.242003	5,012,100.15	14,935.10	0.06
95000U2T9	WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR					0.805000	19 May 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	93.712384	6,559,866.88	-440,133.12	0.08
		Base		100.000000	7,000,000.00	93.712384	6,559,866.88	-440,133.12	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
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				3.908000	25 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	98.181445	9,818,144.50	-181,855.50	0.13
		Base	100.000000	10,000,000.00	98.181445	9,818,144.50	-181,855.50	0.13
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR				4.000000	17 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.521927	9,952,192.70	-47,807.30	0.13
		Base	100.000000	10,000,000.00	99.521927	9,952,192.70	-47,807.30	0.13
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4				4.400000	14 Jun 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.359248	20,071,849.60	71,849.60	0.26
		Base	100.000000	20,000,000.00	100.359248	20,071,849.60	71,849.60	0.26
98163LAB6	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2				0.200000	15 Jul 2024		
	2,037,187.880	Local	99.997688	2,037,140.79	99.499190	2,026,985.44	-10,155.35	0.03
Original Face:	5,250,000.000	Base	99.997688	2,037,140.79	99.499190	2,026,985.44	-10,155.35	0.03
US DOLLAR Total								
	2,522,724,292.260	Local		2,528,480,466.91		2,440,687,278.95	-87,793,187.96	31.35
Original Face:	442,777,199.000	Base		2,528,480,466.91		2,440,687,278.95	-87,793,187.96	31.35
FIXED INCOME Total								
	2,522,724,292.260	Base		2,528,480,466.91		2,440,687,278.95	-87,793,187.96	31.35
Original Face:	442,777,199.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		7,873,050,992.990	Base		7,874,622,192.65		7,785,721,184.55	-88,901,008.10	100.00
	Original Face:	442,777,199.000							

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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								
		-125.120	Local	1.000000	-125.12	1.000000	-125.12	0.00	0.00
			Base	1.000000	-125.12	1.000000	-125.12	0.00	0.00
US DOLLAR Total									
		-125.120	Local		-125.12		-125.12	0.00	0.00
			Base		-125.12		-125.12	0.00	0.00
CASH Total									
		-125.120	Base		-125.12		-125.12	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					1.365830	31 Dec 2030		
		49,833.830	Local	100.000000	49,833.83	100.000000	49,833.83	0.00	0.05
			Base	100.000000	49,833.83	100.000000	49,833.83	0.00	0.05
US DOLLAR Total									
		49,833.830	Local		49,833.83		49,833.83	0.00	0.05
			Base		49,833.83		49,833.83	0.00	0.05
CASH EQUIVALENT Total									
		49,833.830	Base		49,833.83		49,833.83	0.00	0.05
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		1,220,000.000	Local	100.322346	1,223,932.62	99.352828	1,212,104.50	-11,828.12	1.09
			Base	100.322346	1,223,932.62	99.352828	1,212,104.50	-11,828.12	1.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158AT3	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75					2.750000	03 Feb 2023		
		Local	1,000,000.000	101.103942	1,011,039.42	99.608000	996,080.00	-14,959.42	0.90
		Base		101.103942	1,011,039.42	99.608000	996,080.00	-14,959.42	0.90
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	100.319627	932,972.53	100.014898	930,138.55	-2,833.98	0.84
		Base		100.319627	932,972.53	100.014898	930,138.55	-2,833.98	0.84
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.956913	664,713.47	97.547863	648,693.29	-16,020.18	0.59
		Base		99.956913	664,713.47	97.547863	648,693.29	-16,020.18	0.59
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	335,000.000	99.993958	334,979.76	97.914920	328,014.98	-6,964.78	0.30
		Base		99.993958	334,979.76	97.914920	328,014.98	-6,964.78	0.30
023135CD6	AMAZON.COM INC SR UNSECURED 04/24 2.73					2.730000	13 Apr 2024		
		Local	550,000.000	100.000000	550,000.00	99.284554	546,065.05	-3,934.95	0.49
		Base		100.000000	550,000.00	99.284554	546,065.05	-3,934.95	0.49
025816CK3	AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75					0.750000	03 Nov 2023		
		Local	500,000.000	99.993280	499,966.40	96.811067	484,055.34	-15,911.06	0.44
		Base		99.993280	499,966.40	96.811067	484,055.34	-15,911.06	0.44
025816CU1	AMERICAN EXPRESS CO SR UNSECURED 05/24 VAR					2.230000	03 May 2024		
		Local	700,000.000	100.000000	700,000.00	99.280890	694,966.23	-5,033.77	0.63
		Base		100.000000	700,000.00	99.280890	694,966.23	-5,033.77	0.63
02582JJR2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A					0.900000	15 Nov 2026		
		Local	795,000.000	99.987565	794,901.14	94.311480	749,776.27	-45,124.87	0.68
Original Face:		Base	795,000.000	99.987565	794,901.14	94.311480	749,776.27	-45,124.87	0.68
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A					3.390000	15 May 2027		
		Local	775,000.000	99.977880	774,828.57	99.885090	774,109.45	-719.12	0.70
Original Face:		Base	775,000.000	99.977880	774,828.57	99.885090	774,109.45	-719.12	0.70
037833AS9	APPLE INC SR UNSECURED 05/24 3.45					3.450000	06 May 2024		
		Local	650,000.000	105.178323	683,659.10	100.415420	652,700.23	-30,958.87	0.59
		Base		105.178323	683,659.10	100.415420	652,700.23	-30,958.87	0.59

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.922000	499,610.00	98.128358	490,641.79	-8,968.21	0.44
		Base		99.922000	499,610.00	98.128358	490,641.79	-8,968.21	0.44
05531FBF9	TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75					3.750000	06 Dec 2023		
		Local	500,000.000	104.596174	522,980.87	100.654195	503,270.98	-19,709.89	0.45
		Base		104.596174	522,980.87	100.654195	503,270.98	-19,709.89	0.45
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	59,597.730	99.995990	59,595.34	99.959150	59,573.38	-21.96	0.05
Original Face:		Base	385,000.000	99.995990	59,595.34	99.959150	59,573.38	-21.96	0.05
05602RAB7	BMW VEHICLE OWNER TRUST BMWOT 2022 A A2A					2.520000	26 Dec 2024		
		Local	235,000.000	99.993391	234,984.47	99.181360	233,076.20	-1,908.27	0.21
Original Face:		Base	235,000.000	99.993391	234,984.47	99.181360	233,076.20	-1,908.27	0.21
06051GJX8	BANK OF AMERICA CORP SR UNSECURED 05/24 VAR					1.937900	28 May 2024		
		Local	500,000.000	100.000000	500,000.00	98.416000	492,080.00	-7,920.00	0.44
		Base		100.000000	500,000.00	98.416000	492,080.00	-7,920.00	0.44
06051GKE8	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.530000	06 Dec 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	93.125104	931,251.04	-68,748.96	0.84
		Base		100.000000	1,000,000.00	93.125104	931,251.04	-68,748.96	0.84
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					2.840000	02 Apr 2026		
		Local	550,000.000	100.520593	552,863.26	98.681500	542,748.25	-10,115.01	0.49
		Base		100.520593	552,863.26	98.681500	542,748.25	-10,115.01	0.49
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
		Local	750,000.000	100.426257	753,196.93	99.900458	749,253.44	-3,943.49	0.68
		Base		100.426257	753,196.93	99.900458	749,253.44	-3,943.49	0.68
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	605,000.000	99.950369	604,699.73	96.281140	582,500.90	-22,198.83	0.53
		Base		99.950369	604,699.73	96.281140	582,500.90	-22,198.83	0.53
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					1.770000	26 Apr 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	99.091097	990,910.97	-9,089.03	0.89
		Base		100.000000	1,000,000.00	99.091097	990,910.97	-9,089.03	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	594,000.000	Local	99.988492	593,931.64	99.132728	588,848.40	-5,083.24	0.53
		Base	99.988492	593,931.64	99.132728	588,848.40	-5,083.24	0.53
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	47,054.920	Local	99.992413	47,051.35	100.093850	47,099.08	47.73	0.04
Original Face:	445,000.000	Base	99.992413	47,051.35	100.093850	47,099.08	47.73	0.04
12598AAC4	CNH EQUIPMENT TRUST CNH 2021 A A3				0.400000	15 Dec 2025		
	305,000.000	Local	99.982990	304,948.12	95.877590	292,426.65	-12,521.47	0.26
Original Face:	305,000.000	Base	99.982990	304,948.12	95.877590	292,426.65	-12,521.47	0.26
12598LAB2	CNH EQUIPMENT TRUST CNH 2021 C A2				0.330000	15 Jan 2025		
	276,271.060	Local	99.995436	276,258.45	98.474550	272,056.68	-4,201.77	0.25
Original Face:	300,000.000	Base	99.995436	276,258.45	98.474550	272,056.68	-4,201.77	0.25
12660DAB3	CNH EQUIPMENT TRUST CNH 2022 A A2				2.390000	15 Aug 2025		
	325,000.000	Local	99.998065	324,993.71	98.710600	320,809.45	-4,184.26	0.29
Original Face:	325,000.000	Base	99.998065	324,993.71	98.710600	320,809.45	-4,184.26	0.29
14040HCR4	CAPITAL ONE FINANCIAL CO SR UNSECURED 05/25 VAR				2.860000	09 May 2025		
	500,000.000	Local	100.055112	500,275.56	98.614000	493,070.00	-7,205.56	0.45
		Base	100.055112	500,275.56	98.614000	493,070.00	-7,205.56	0.45
14041NFQ9	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A6 A6				2.290000	15 Jul 2025		
	1,000,000.000	Local	100.459456	1,004,594.56	100.052110	1,000,521.10	-4,073.46	0.90
Original Face:	1,000,000.000	Base	100.459456	1,004,594.56	100.052110	1,000,521.10	-4,073.46	0.90
14043QAB8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 1 A2				2.710000	16 Jun 2025		
	635,000.000	Local	99.991343	634,945.03	98.921170	628,149.43	-6,795.60	0.57
Original Face:	635,000.000	Base	99.991343	634,945.03	98.921170	628,149.43	-6,795.60	0.57
14913R2J5	CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25				0.250000	01 Mar 2023		
	600,000.000	Local	99.971372	599,828.23	98.400451	590,402.71	-9,425.52	0.53
		Base	99.971372	599,828.23	98.400451	590,402.71	-9,425.52	0.53
14913R2M8	CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR				1.755000	17 May 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	98.500125	985,001.25	-14,998.75	0.89
		Base	100.000000	1,000,000.00	98.500125	985,001.25	-14,998.75	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6					0.600000	13 Sep 2024		
		Local	500,000.000	99.899876	499,499.38	94.178632	470,893.16	-28,606.22	0.43
		Base		99.899876	499,499.38	94.178632	470,893.16	-28,606.22	0.43
14913R2X4	CATERPILLAR FINL SERVICE SR UNSECURED 11/23 VAR					1.960000	13 Nov 2023		
		Local	500,000.000	100.000000	500,000.00	99.801000	499,005.00	-995.00	0.45
		Base		100.000000	500,000.00	99.801000	499,005.00	-995.00	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
		Local	340,000.000	100.000000	340,000.00	98.298162	334,213.75	-5,786.25	0.30
		Base		100.000000	340,000.00	98.298162	334,213.75	-5,786.25	0.30
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	230,000.000	99.979170	229,952.09	99.750280	229,425.64	-526.45	0.21
		Base		99.979170	229,952.09	99.750280	229,425.64	-526.45	0.21
172967MW8	CITIGROUP INC SR UNSECURED 05/25 VAR					2.179000	01 May 2025		
		Local	500,000.000	100.000000	500,000.00	98.055089	490,275.45	-9,724.55	0.44
		Base		100.000000	500,000.00	98.055089	490,275.45	-9,724.55	0.44
172967MX6	CITIGROUP INC SR UNSECURED 05/25 VAR					0.981000	01 May 2025		
		Local	600,000.000	98.779200	592,675.20	93.762542	562,575.25	-30,099.95	0.51
		Base		98.779200	592,675.20	93.762542	562,575.25	-30,099.95	0.51
17327CAP8	CITIGROUP INC SR UNSECURED 01/26 VAR					2.204000	25 Jan 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	96.589148	1,062,480.63	-37,519.37	0.96
		Base		100.000000	1,100,000.00	96.589148	1,062,480.63	-37,519.37	0.96
19416QEA4	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95					1.950000	01 Feb 2023		
		Local	1,360,000.000	100.283111	1,363,850.31	99.482938	1,352,967.96	-10,882.35	1.22
		Base		100.283111	1,363,850.31	99.482938	1,352,967.96	-10,882.35	1.22
24422ETT6	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65					2.650000	24 Jun 2024		
		Local	500,000.000	104.320282	521,601.41	98.799976	493,999.88	-27,601.53	0.45
		Base		104.320282	521,601.41	98.799976	493,999.88	-27,601.53	0.45
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					2.176000	07 Jun 2023		
		Local	400,000.000	100.018168	400,072.67	100.013485	400,053.94	-18.73	0.36
		Base		100.018168	400,072.67	100.013485	400,053.94	-18.73	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
24422EUH0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45				3.450000	07 Jun 2023		
	500,000.000	Local	102.908796	514,543.98	100.289168	501,445.84	-13,098.14	0.45
		Base	102.908796	514,543.98	100.289168	501,445.84	-13,098.14	0.45
24422EVQ9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45				0.450000	07 Jun 2024		
	190,000.000	Local	99.919142	189,846.37	94.541536	179,628.92	-10,217.45	0.16
		Base	99.919142	189,846.37	94.541536	179,628.92	-10,217.45	0.16
24422EVY2	JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25				1.250000	10 Jan 2025		
	425,000.000	Local	99.960329	424,831.40	94.903958	403,341.82	-21,489.58	0.36
		Base	99.960329	424,831.40	94.903958	403,341.82	-21,489.58	0.36
254683CP8	DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1				0.580000	15 Sep 2026		
	600,000.000	Local	99.978590	599,871.54	93.226450	559,358.70	-40,512.84	0.51
Original Face:	600,000.000	Base	99.978590	599,871.54	93.226450	559,358.70	-40,512.84	0.51
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A				3.320000	15 May 2027		
	465,000.000	Local	99.992127	464,963.39	98.887290	459,825.90	-5,137.49	0.42
Original Face:	465,000.000	Base	99.992127	464,963.39	98.887290	459,825.90	-5,137.49	0.42
254687FH4	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 VAR				1.970430	01 Sep 2022		
	345,000.000	Local	100.031009	345,106.98	99.923554	344,736.26	-370.72	0.31
		Base	100.031009	345,106.98	99.923554	344,736.26	-370.72	0.31
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65				1.650000	01 Sep 2022		
	550,000.000	Local	99.966136	549,813.75	99.883681	549,360.25	-453.50	0.50
		Base	99.966136	549,813.75	99.883681	549,360.25	-453.50	0.50
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	500,000.000	Local	101.208474	506,042.37	96.459302	482,296.51	-23,745.86	0.44
		Base	101.208474	506,042.37	96.459302	482,296.51	-23,745.86	0.44
278865BK5	ECOLAB INC SR UNSECURED 12/23 0.9				0.900000	15 Dec 2023		
	345,000.000	Local	99.968441	344,891.12	96.891210	334,274.67	-10,616.45	0.30
		Base	99.968441	344,891.12	96.891210	334,274.67	-10,616.45	0.30
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	580,000.000	Local	100.021652	580,125.58	100.002681	580,015.55	-110.03	0.52
		Base	100.021652	580,125.58	100.002681	580,015.55	-110.03	0.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	910,000.000	100.000000	910,000.00	99.015319	901,039.40	-8,960.60	0.81
		Base		100.000000	910,000.00	99.015319	901,039.40	-8,960.60	0.81
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	16,865.200	100.180846	16,895.70	99.847093	16,839.41	-56.29	0.02
Original Face:		Base	1,419,000.000	100.180846	16,895.70	99.847093	16,839.41	-56.29	0.02
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	808,379.420	101.425897	819,906.08	98.816366	798,811.17	-21,094.91	0.72
Original Face:		Base	3,600,000.000	101.425897	819,906.08	98.816366	798,811.17	-21,094.91	0.72
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	97.689986	976,899.86	-23,100.14	0.88
		Base		100.000000	1,000,000.00	97.689986	976,899.86	-23,100.14	0.88
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	92.938908	464,694.54	-35,305.46	0.42
		Base		100.000000	500,000.00	92.938908	464,694.54	-35,305.46	0.42
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					1.830000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.277383	461,275.96	1,275.96	0.42
		Base		100.000000	460,000.00	100.277383	461,275.96	1,275.96	0.42
3133EMAB8	FEDERAL FARM CREDIT BANK BONDS 06/24 0.39					0.390000	17 Jun 2024		
		Local	1,000,000.000	99.940399	999,403.99	95.149021	951,490.21	-47,913.78	0.86
		Base		99.940399	999,403.99	95.149021	951,490.21	-47,913.78	0.86
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	100.000000	500,000.00	96.619103	483,095.52	-16,904.48	0.44
		Base		100.000000	500,000.00	96.619103	483,095.52	-16,904.48	0.44
3133ENKS8	FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125					1.125000	06 Jan 2025		
		Local	1,005,000.000	99.810064	1,003,091.14	95.541490	960,191.97	-42,899.17	0.87
		Base		99.810064	1,003,091.14	95.541490	960,191.97	-42,899.17	0.87
3133ENQX1	FEDERAL FARM CREDIT BANK BONDS 03/24 1.67					1.670000	08 Mar 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	97.935884	979,358.84	-20,641.16	0.88
		Base		100.000000	1,000,000.00	97.935884	979,358.84	-20,641.16	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
3135G04Q3	FANNIE MAE NOTES 05/23 0.25				0.250000	22 May 2023		
	495,000.000	Local	99.910661	494,557.77	97.724915	483,738.33	-10,819.44	0.44
		Base	99.910661	494,557.77	97.724915	483,738.33	-10,819.44	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5				0.500000	14 Aug 2025		
	1,000,000.000	Local	100.000000	1,000,000.00	92.512272	925,122.72	-74,877.28	0.84
		Base	100.000000	1,000,000.00	92.512272	925,122.72	-74,877.28	0.84
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25				0.250000	27 Nov 2023		
	500,000.000	Local	99.946584	499,732.92	96.411861	482,059.31	-17,673.61	0.44
		Base	99.946584	499,732.92	96.411861	482,059.31	-17,673.61	0.44
3137AWQH1	FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2				2.307000	25 Aug 2022		
	767,289.940	Local	100.276627	769,412.47	99.912730	766,620.33	-2,792.14	0.69
Original Face:	1,000,000.000	Base	100.276627	769,412.47	99.912730	766,620.33	-2,792.14	0.69
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2				2.637000	25 Jan 2023		
	1,979,724.310	Local	100.930385	1,998,143.36	99.856550	1,976,884.40	-21,258.96	1.79
Original Face:	1,988,000.000	Base	100.930385	1,998,143.36	99.856550	1,976,884.40	-21,258.96	1.79
3137B2HN3	FHLMC MULTIFAMILY STRUCTURED P FHMS K028 A2				3.111000	25 Feb 2023		
	1,956,791.760	Local	100.957934	1,975,536.53	99.914280	1,955,114.40	-20,422.13	1.77
Original Face:	2,000,000.000	Base	100.957934	1,975,536.53	99.914280	1,955,114.40	-20,422.13	1.77
3137B36J2	FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2				3.320000	25 Feb 2023		
	1,339,586.640	Local	101.542267	1,360,246.64	99.948500	1,338,896.75	-21,349.89	1.21
Original Face:	1,400,000.000	Base	101.542267	1,360,246.64	99.948500	1,338,896.75	-21,349.89	1.21
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1				2.669000	25 Feb 2023		
	24,365.750	Local	100.691052	24,534.13	99.980110	24,360.90	-173.23	0.02
Original Face:	500,000.000	Base	100.691052	24,534.13	99.980110	24,360.90	-173.23	0.02
3137B5JM6	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A2				3.531000	25 Jul 2023		
	500,000.000	Local	100.828782	504,143.91	100.199750	500,998.75	-3,145.16	0.45
Original Face:	500,000.000	Base	100.828782	504,143.91	100.199750	500,998.75	-3,145.16	0.45
3137B7YX1	FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1				2.592000	25 Apr 2023		
	227,587.360	Local	100.914058	229,667.64	99.865170	227,280.50	-2,387.14	0.21
Original Face:	2,000,000.000	Base	100.914058	229,667.64	99.865170	227,280.50	-2,387.14	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	132,929.200	100.601644	133,728.96	99.699920	132,530.31	-1,198.65	0.12
Original Face:		Base	700,000.000	100.601644	133,728.96	99.699920	132,530.31	-1,198.65	0.12
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.058124	500,290.62	97.906598	489,532.99	-10,757.63	0.44
		Base		100.058124	500,290.62	97.906598	489,532.99	-10,757.63	0.44
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.961076	999,610.76	97.027994	970,279.94	-29,330.82	0.88
		Base		99.961076	999,610.76	97.027994	970,279.94	-29,330.82	0.88
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
		Local	580,000.000	99.986967	579,924.41	96.952386	562,323.84	-17,600.57	0.51
		Base		99.986967	579,924.41	96.952386	562,323.84	-17,600.57	0.51
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
		Local	1,000,000.000	99.839218	998,392.18	96.509321	965,093.21	-33,298.97	0.87
		Base		99.839218	998,392.18	96.509321	965,093.21	-33,298.97	0.87
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25					0.250000	06 Nov 2023		
		Local	500,000.000	99.959516	499,797.58	96.519328	482,596.64	-17,200.94	0.44
		Base		99.959516	499,797.58	96.519328	482,596.64	-17,200.94	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	7,398.510	100.148273	7,409.48	99.875789	7,389.32	-20.16	0.01
Original Face:		Base	485,000.000	100.148273	7,409.48	99.875789	7,389.32	-20.16	0.01
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	75,001.000	100.189864	75,143.40	99.697037	74,773.77	-369.63	0.07
Original Face:		Base	5,000,000.000	100.189864	75,143.40	99.697037	74,773.77	-369.63	0.07
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
		Local	500,000.000	104.429466	522,147.33	99.643436	498,217.18	-23,930.15	0.45
		Base		104.429466	522,147.33	99.643436	498,217.18	-23,930.15	0.45
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	22,056.930	99.990162	22,054.76	100.066600	22,071.62	16.86	0.02
Original Face:		Base	515,000.000	99.990162	22,054.76	100.066600	22,071.62	16.86	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345286AB4	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2					0.730000	15 Sep 2024		
		Local	688,218.930	99.994849	688,183.48	98.821140	680,105.79	-8,077.69	0.61
	Original Face:	Base	695,000.000	99.994849	688,183.48	98.821140	680,105.79	-8,077.69	0.61
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	144,581.520	99.997503	144,577.91	99.821410	144,323.31	-254.60	0.13
	Original Face:	Base	515,000.000	99.997503	144,577.91	99.821410	144,323.31	-254.60	0.13
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	67,856.790	100.548464	68,228.96	100.020260	67,870.54	-358.42	0.06
	Original Face:	Base	840,000.000	100.548464	68,228.96	100.020260	67,870.54	-358.42	0.06
34532NAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3					0.300000	15 Aug 2025		
		Local	495,000.000	99.994626	494,973.40	97.340800	481,836.96	-13,136.44	0.44
	Original Face:	Base	495,000.000	99.994626	494,973.40	97.340800	481,836.96	-13,136.44	0.44
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	5,461.730	99.985536	5,460.94	99.996010	5,461.51	0.57	0.00
	Original Face:	Base	400,000.000	99.985536	5,460.94	99.996010	5,461.51	0.57	0.00
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	10,280.830	99.998444	10,280.67	99.908100	10,271.38	-9.29	0.01
	Original Face:	Base	270,000.000	99.998444	10,280.67	99.908100	10,271.38	-9.29	0.01
34534LAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A2A					3.440000	15 Feb 2025		
		Local	450,000.000	99.994331	449,974.49	99.999310	449,996.90	22.41	0.41
	Original Face:	Base	450,000.000	99.994331	449,974.49	99.999310	449,996.90	22.41	0.41
362554AB3	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2					0.280000	18 Nov 2024		
		Local	457,824.860	99.996138	457,807.18	98.787880	452,275.47	-5,531.71	0.41
	Original Face:	Base	600,000.000	99.996138	457,807.18	98.787880	452,275.47	-5,531.71	0.41
362585AB7	GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2					2.520000	16 May 2025		
		Local	340,000.000	99.997050	339,989.97	99.141620	337,081.51	-2,908.46	0.30
	Original Face:	Base	340,000.000	99.997050	339,989.97	99.141620	337,081.51	-2,908.46	0.30
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	216,566.350	99.988844	216,542.19	99.697770	215,911.82	-630.37	0.19
	Original Face:	Base	595,000.000	99.988844	216,542.19	99.697770	215,911.82	-630.37	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
36261LAC5	GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3					0.350000	16 Oct 2025		
		Local	185,000.000	99.990227	184,981.92	97.534130	180,438.14	-4,543.78	0.16
Original Face:		Base	185,000.000	99.990227	184,981.92	97.534130	180,438.14	-4,543.78	0.16
380140AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2					0.210000	16 Aug 2024		
		Local	519,177.020	99.994977	519,150.94	99.131710	514,669.06	-4,481.88	0.46
Original Face:		Base	975,000.000	99.994977	519,150.94	99.131710	514,669.06	-4,481.88	0.46
380146AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2					0.760000	18 Feb 2025		
		Local	194,862.670	99.998620	194,859.98	98.895600	192,710.61	-2,149.37	0.17
Original Face:		Base	200,000.000	99.998620	194,859.98	98.895600	192,710.61	-2,149.37	0.17
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					2.254860	23 Feb 2023		
		Local	500,000.000	100.276650	501,383.25	99.844163	499,220.82	-2,162.43	0.45
		Base		100.276650	501,383.25	99.844163	499,220.82	-2,162.43	0.45
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	500,000.000	104.633374	523,166.87	99.746121	498,730.61	-24,436.26	0.45
		Base		104.633374	523,166.87	99.746121	498,730.61	-24,436.26	0.45
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR					0.627000	17 Nov 2023		
		Local	500,000.000	100.002428	500,012.14	98.883154	494,415.77	-5,596.37	0.45
		Base		100.002428	500,012.14	98.883154	494,415.77	-5,596.37	0.45
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	98.053501	784,428.01	-15,571.99	0.71
		Base		100.000000	800,000.00	98.053501	784,428.01	-15,571.99	0.71
437076BC5	HOME DEPOT INC SR UNSECURED 02/24 3.75					3.750000	15 Feb 2024		
		Local	500,000.000	101.745406	508,727.03	101.061157	505,305.79	-3,421.24	0.46
		Base		101.745406	508,727.03	101.061157	505,305.79	-3,421.24	0.46
43811JAB3	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2					0.170000	15 Nov 2023		
		Local	168,727.420	99.999064	168,725.84	99.559720	167,984.55	-741.29	0.15
Original Face:		Base	445,000.000	99.999064	168,725.84	99.559720	167,984.55	-741.29	0.15
43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
		Local	300,000.000	99.998930	299,996.79	97.623450	292,870.35	-7,126.44	0.26
Original Face:		Base	300,000.000	99.998930	299,996.79	97.623450	292,870.35	-7,126.44	0.26

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43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
		Local	159,819.220	99.993249	159,808.43	99.714260	159,362.55	-445.88	0.14
Original Face:		Base	445,000.000	99.993249	159,808.43	99.714260	159,362.55	-445.88	0.14
43815EAB0	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2					0.200000	20 Feb 2024		
		Local	306,763.280	99.990041	306,732.73	99.074990	303,925.69	-2,807.04	0.27
Original Face:		Base	465,000.000	99.990041	306,732.73	99.074990	303,925.69	-2,807.04	0.27
43815GAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2					0.390000	21 May 2024		
		Local	714,344.440	99.998418	714,333.14	98.764140	705,516.14	-8,817.00	0.64
Original Face:		Base	800,000.000	99.998418	714,333.14	98.764140	705,516.14	-8,817.00	0.64
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.931808	244,832.93	99.957814	244,896.64	63.71	0.22
		Base		99.931808	244,832.93	99.957814	244,896.64	63.71	0.22
438516BV7	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					1.740710	08 Aug 2022		
		Local	1,000,000.000	100.037492	1,000,374.92	99.971141	999,711.41	-663.51	0.90
		Base		100.037492	1,000,374.92	99.971141	999,711.41	-663.51	0.90
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	171,000.000	100.000000	171,000.00	99.773682	170,613.00	-387.00	0.15
		Base		100.000000	171,000.00	99.773682	170,613.00	-387.00	0.15
440452AG5	HORMEL FOODS CORP SR UNSECURED 06/24 0.65					0.650000	03 Jun 2024		
		Local	625,000.000	100.000000	625,000.00	95.497493	596,859.33	-28,140.67	0.54
		Base		100.000000	625,000.00	95.497493	596,859.33	-28,140.67	0.54
44644MAE1	HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR					2.700000	16 May 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.017292	990,172.92	-9,827.08	0.89
		Base		100.000000	1,000,000.00	99.017292	990,172.92	-9,827.08	0.89
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	77,896.440	99.997895	77,894.80	99.883850	77,805.96	-88.84	0.07
Original Face:		Base	370,000.000	99.997895	77,894.80	99.883850	77,805.96	-88.84	0.07
448977AB4	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A					1.810000	18 Feb 2025		
		Local	465,000.000	99.994413	464,974.02	98.936620	460,055.28	-4,918.74	0.42
Original Face:		Base	465,000.000	99.994413	464,974.02	98.936620	460,055.28	-4,918.74	0.42

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44933LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2					0.230000	15 Feb 2024		
		Local	119,990.810	99.992708	119,982.06	99.579770	119,486.57	-495.49	0.11
	Original Face:	Base	360,000.000	99.992708	119,982.06	99.579770	119,486.57	-495.49	0.11
44934KAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2					0.240000	15 May 2024		
		Local	437,209.320	99.996199	437,192.70	99.239590	433,884.74	-3,307.96	0.39
	Original Face:	Base	755,000.000	99.996199	437,192.70	99.239590	433,884.74	-3,307.96	0.39
44935FAB0	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A					0.360000	15 Oct 2024		
		Local	455,842.060	99.994180	455,815.53	98.776600	450,265.29	-5,550.24	0.41
	Original Face:	Base	520,000.000	99.994180	455,815.53	98.776600	450,265.29	-5,550.24	0.41
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	100.953154	504,765.77	99.963586	499,817.93	-4,947.84	0.45
		Base		100.953154	504,765.77	99.963586	499,817.93	-4,947.84	0.45
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	460,000.000	99.893841	459,511.67	99.352950	457,023.57	-2,488.10	0.41
		Base		99.893841	459,511.67	99.352950	457,023.57	-2,488.10	0.41
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	940,000.000	100.163748	941,539.23	97.205034	913,727.32	-27,811.91	0.83
		Base		100.163748	941,539.23	97.205034	913,727.32	-27,811.91	0.83
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	101.600650	508,003.25	99.546063	497,730.32	-10,272.93	0.45
		Base		101.600650	508,003.25	99.546063	497,730.32	-10,272.93	0.45
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.246441	781,922.24	95.887877	747,925.44	-33,996.80	0.68
		Base		100.246441	781,922.24	95.887877	747,925.44	-33,996.80	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	94.298230	202,741.19	-12,258.81	0.18
		Base		100.000000	215,000.00	94.298230	202,741.19	-12,258.81	0.18
46647PCA2	JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR					2.090000	16 Mar 2024		
		Local	225,000.000	100.000000	225,000.00	98.806900	222,315.53	-2,684.47	0.20
		Base		100.000000	225,000.00	98.806900	222,315.53	-2,684.47	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
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR				2.430000	24 Feb 2026		
	500,000.000	Local	100.000000	500,000.00	97.121000	485,605.00	-14,395.00	0.44
		Base	100.000000	500,000.00	97.121000	485,605.00	-14,395.00	0.44
47787JAB4	JOHN DEERE OWNER TRUST JDOT 2022 A A2				1.900000	15 Nov 2024		
	150,000.000	Local	99.995113	149,992.67	98.985550	148,478.33	-1,514.34	0.13
Original Face:	150,000.000	Base	99.995113	149,992.67	98.985550	148,478.33	-1,514.34	0.13
47788UAC6	JOHN DEERE OWNER TRUST JDOT 2021 A A3				0.360000	15 Sep 2025		
	85,000.000	Local	99.986341	84,988.39	96.150810	81,728.19	-3,260.20	0.07
Original Face:	85,000.000	Base	99.986341	84,988.39	96.150810	81,728.19	-3,260.20	0.07
47789QAB6	JOHN DEERE OWNER TRUST JDOT 2021 B A2				0.250000	17 Jun 2024		
	351,334.370	Local	99.998887	351,330.46	98.808900	347,149.63	-4,180.83	0.31
Original Face:	515,000.000	Base	99.998887	351,330.46	98.808900	347,149.63	-4,180.83	0.31
478160BT0	JOHNSON + JOHNSON SR UNSECURED 03/23 2.05				2.050000	01 Mar 2023		
	1,100,000.000	Local	100.324805	1,103,572.86	99.485669	1,094,342.36	-9,230.50	0.99
		Base	100.324805	1,103,572.86	99.485669	1,094,342.36	-9,230.50	0.99
49326EEL3	KEYCORP SR UNSECURED 05/25 VAR				3.878000	23 May 2025		
	500,000.000	Local	100.000000	500,000.00	99.339276	496,696.38	-3,303.62	0.45
		Base	100.000000	500,000.00	99.339276	496,696.38	-3,303.62	0.45
49327M2U7	KEY BANK NA SR UNSECURED 03/23 3.375				3.375000	07 Mar 2023		
	589,000.000	Local	101.826372	599,757.33	100.006719	589,039.57	-10,717.76	0.53
		Base	101.826372	599,757.33	100.006719	589,039.57	-10,717.76	0.53
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	805,000.000	Local	100.401206	808,229.71	98.588108	793,634.27	-14,595.44	0.72
		Base	100.401206	808,229.71	98.588108	793,634.27	-14,595.44	0.72
49327M3B8	KEY BANK NA SR UNSECURED 01/24 VAR				1.850000	03 Jan 2024		
	500,000.000	Local	99.989582	499,947.91	98.843000	494,215.00	-5,732.91	0.45
		Base	99.989582	499,947.91	98.843000	494,215.00	-5,732.91	0.45
494368BJ1	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4				2.400000	01 Jun 2023		
	1,575,000.000	Local	99.886931	1,573,219.16	99.222606	1,562,756.04	-10,463.12	1.41
		Base	99.886931	1,573,219.16	99.222606	1,562,756.04	-10,463.12	1.41

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
579780AL1	MCCORMICK + CO SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
		Local	500,000.000	100.089990	500,449.95	99.996120	499,980.60	-469.35	0.45
		Base		100.089990	500,449.95	99.996120	499,980.60	-469.35	0.45
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	241,504.250	100.015685	241,542.13	99.852980	241,149.19	-392.94	0.22
	Original Face:	Base	1,175,000.000	100.015685	241,542.13	99.852980	241,149.19	-392.94	0.22
58772WAB9	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2					0.210000	15 Jul 2024		
		Local	408,317.320	99.994852	408,296.30	98.958650	404,065.31	-4,230.99	0.36
	Original Face:	Base	630,000.000	99.994852	408,296.30	98.958650	404,065.31	-4,230.99	0.36
58933YAU9	MERCK + CO INC SR UNSECURED 03/24 2.9					2.900000	07 Mar 2024		
		Local	500,000.000	103.866284	519,331.42	99.452355	497,261.78	-22,069.64	0.45
		Base		103.866284	519,331.42	99.452355	497,261.78	-22,069.64	0.45
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.002571	445,011.44	98.874495	439,991.50	-5,019.94	0.40
		Base		100.002571	445,011.44	98.874495	439,991.50	-5,019.94	0.40
6174468W2	MORGAN STANLEY SR UNSECURED 01/24 VAR					0.529000	25 Jan 2024		
		Local	500,000.000	100.000000	500,000.00	98.049669	490,248.35	-9,751.65	0.44
		Base		100.000000	500,000.00	98.049669	490,248.35	-9,751.65	0.44
61746BDQ6	MORGAN STANLEY SR UNSECURED 04/24 3.875					3.875000	29 Apr 2024		
		Local	500,000.000	104.663526	523,317.63	100.205124	501,025.62	-22,292.01	0.45
		Base		104.663526	523,317.63	100.205124	501,025.62	-22,292.01	0.45
61747YEJ0	MORGAN STANLEY SR UNSECURED 01/25 VAR					2.135000	24 Jan 2025		
		Local	300,000.000	98.943963	296,831.89	97.478000	292,434.00	-4,397.89	0.26
		Base		98.943963	296,831.89	97.478000	292,434.00	-4,397.89	0.26
61772BAA1	MORGAN STANLEY SR UNSECURED 04/24 VAR					0.731000	05 Apr 2024		
		Local	500,000.000	100.000000	500,000.00	97.519241	487,596.21	-12,403.79	0.44
		Base		100.000000	500,000.00	97.519241	487,596.21	-12,403.79	0.44
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.911004	484,568.37	99.795095	484,006.21	-562.16	0.44
		Base		99.911004	484,568.37	99.795095	484,006.21	-562.16	0.44

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654106AC7	NIKE INC SR UNSECURED 05/23 2.25				2.250000	01 May 2023		
	1,000,000.000	Local	100.781588	1,007,815.88	99.505142	995,051.42	-12,764.46	0.90
		Base	100.781588	1,007,815.88	99.505142	995,051.42	-12,764.46	0.90
65479CAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3				0.550000	15 Jul 2024		
	303,912.380	Local	100.211742	304,555.89	98.987920	300,836.54	-3,719.35	0.27
Original Face:	608,000.000	Base	100.211742	304,555.89	98.987920	300,836.54	-3,719.35	0.27
65479MAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3				1.380000	16 Dec 2024		
	707,499.550	Local	100.536431	711,294.80	99.098400	701,120.73	-10,174.07	0.63
Original Face:	1,200,000.000	Base	100.536431	711,294.80	99.098400	701,120.73	-10,174.07	0.63
65479QAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2				1.320000	15 Nov 2024		
	350,000.000	Local	99.996760	349,988.66	98.726650	345,543.28	-4,445.38	0.31
Original Face:	350,000.000	Base	99.996760	349,988.66	98.726650	345,543.28	-4,445.38	0.31
65480BAB3	NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2				0.160000	15 Feb 2024		
	343,066.110	Local	99.997957	343,059.10	99.377650	340,931.04	-2,128.06	0.31
Original Face:	705,000.000	Base	99.997957	343,059.10	99.377650	340,931.04	-2,128.06	0.31
665859AN4	NORTHERN TRUST CORP SR UNSECURED 08/22 2.375				2.375000	02 Aug 2022		
	600,000.000	Local	100.017525	600,105.15	99.971785	599,830.71	-274.44	0.54
		Base	100.017525	600,105.15	99.971785	599,830.71	-274.44	0.54
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309				0.309000	15 Jun 2023		
	965,000.000	Local	100.000000	965,000.00	97.267753	938,633.82	-26,366.18	0.85
		Base	100.000000	965,000.00	97.267753	938,633.82	-26,366.18	0.85
67066GAL8	NVIDIA CORP SR UNSECURED 06/24 0.584				0.584000	14 Jun 2024		
	385,000.000	Local	100.000000	385,000.00	95.008069	365,781.07	-19,218.93	0.33
		Base	100.000000	385,000.00	95.008069	365,781.07	-19,218.93	0.33
69353RFL7	PNC BANK NA SR UNSECURED 06/23 3.5				3.500000	08 Jun 2023		
	1,000,000.000	Local	100.148532	1,001,485.32	100.008117	1,000,081.17	-1,404.15	0.90
		Base	100.148532	1,001,485.32	100.008117	1,000,081.17	-1,404.15	0.90
69371RR24	PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35				0.350000	02 Feb 2024		
	280,000.000	Local	99.938450	279,827.66	95.467134	267,307.98	-12,519.68	0.24
		Base	99.938450	279,827.66	95.467134	267,307.98	-12,519.68	0.24

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RR40	PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5				0.500000	09 Aug 2024		
	590,000.000	Local	99.961976	589,775.66	94.154601	555,512.15	-34,263.51	0.50
		Base	99.961976	589,775.66	94.154601	555,512.15	-34,263.51	0.50
69371RR57	PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9				0.900000	08 Nov 2024		
	420,000.000	Local	99.995283	419,980.19	94.489714	396,856.80	-23,123.39	0.36
		Base	99.995283	419,980.19	94.489714	396,856.80	-23,123.39	0.36
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85				2.850000	07 Apr 2025		
	500,000.000	Local	99.975942	499,879.71	98.106978	490,534.89	-9,344.82	0.44
		Base	99.975942	499,879.71	98.106978	490,534.89	-9,344.82	0.44
69371RR81	PACCAR FINANCIAL CORP SR UNSECURED 06/24 3.15				3.150000	13 Jun 2024		
	550,000.000	Local	99.977553	549,876.54	99.657680	548,117.24	-1,759.30	0.49
		Base	99.977553	549,876.54	99.657680	548,117.24	-1,759.30	0.49
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
	490,000.000	Local	99.945029	489,730.64	98.329808	481,816.06	-7,914.58	0.44
		Base	99.945029	489,730.64	98.329808	481,816.06	-7,914.58	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4				0.400000	07 Oct 2023		
	280,000.000	Local	99.975896	279,932.51	97.059863	271,767.62	-8,164.89	0.25
		Base	99.975896	279,932.51	97.059863	271,767.62	-8,164.89	0.25
74460DAB5	PUBLIC STORAGE SR UNSECURED 09/22 2.37				2.370000	15 Sep 2022		
	500,000.000	Local	100.260504	501,302.52	99.909841	499,549.21	-1,753.31	0.45
		Base	100.260504	501,302.52	99.909841	499,549.21	-1,753.31	0.45
74460WAB3	PUBLIC STORAGE SR UNSECURED 04/24 VAR				1.980000	23 Apr 2024		
	1,731,000.000	Local	99.994645	1,730,907.30	98.608840	1,706,919.02	-23,988.28	1.54
		Base	99.994645	1,730,907.30	98.608840	1,706,919.02	-23,988.28	1.54
75524KNQ3	CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR				4.119000	23 May 2025		
	1,200,000.000	Local	100.000000	1,200,000.00	99.669389	1,196,032.67	-3,967.33	1.08
		Base	100.000000	1,200,000.00	99.669389	1,196,032.67	-3,967.33	1.08
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
	1,210,000.000	Local	101.105317	1,223,374.33	100.273586	1,213,310.39	-10,063.94	1.10
		Base	101.105317	1,223,374.33	100.273586	1,213,310.39	-10,063.94	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
79466LAG9	SALESFORCE INC SR UNSECURED 07/24 0.625					0.625000	15 Jul 2024		
		Local	1,000,000.000	99.998059	999,980.59	94.711352	947,113.52	-52,867.07	0.86
		Base		99.998059	999,980.59	94.711352	947,113.52	-52,867.07	0.86
828807DG9	SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2					2.000000	13 Sep 2024		
		Local	600,000.000	101.977972	611,867.83	95.713457	574,280.74	-37,587.09	0.52
		Base		101.977972	611,867.83	95.713457	574,280.74	-37,587.09	0.52
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	610,000.000	99.912075	609,463.66	96.861888	590,857.52	-18,606.14	0.53
		Base		99.912075	609,463.66	96.861888	590,857.52	-18,606.14	0.53
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	600,000.000	100.680383	604,082.30	100.187517	601,125.10	-2,957.20	0.54
		Base		100.680383	604,082.30	100.187517	601,125.10	-2,957.20	0.54
855244BB4	STARBUCKS CORP SR UNSECURED 02/24 VAR					1.930000	14 Feb 2024		
		Local	200,000.000	100.000000	200,000.00	99.402392	198,804.78	-1,195.22	0.18
		Base		100.000000	200,000.00	99.402392	198,804.78	-1,195.22	0.18
863667AF8	STRYKER CORP SR UNSECURED 05/24 3.375					3.375000	15 May 2024		
		Local	1,000,000.000	104.396639	1,043,966.39	99.553504	995,535.04	-48,431.35	0.90
		Base		104.396639	1,043,966.39	99.553504	995,535.04	-48,431.35	0.90
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	95.956957	575,741.74	-24,258.26	0.52
		Base		100.000000	600,000.00	95.956957	575,741.74	-24,258.26	0.52
883556CN0	THERMO FISHER SCIENTIFIC SR UNSECURED 04/23 VAR					1.860000	18 Apr 2023		
		Local	500,000.000	100.000000	500,000.00	99.555161	497,775.81	-2,224.19	0.45
		Base		100.000000	500,000.00	99.555161	497,775.81	-2,224.19	0.45
883556CP5	THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797					0.797000	18 Oct 2023		
		Local	500,000.000	99.959244	499,796.22	96.938274	484,691.37	-15,104.85	0.44
		Base		99.959244	499,796.22	96.938274	484,691.37	-15,104.85	0.44
883556CS9	THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215					1.215000	18 Oct 2024		
		Local	1,000,000.000	100.000000	1,000,000.00	94.832674	948,326.74	-51,673.26	0.86
		Base		100.000000	1,000,000.00	94.832674	948,326.74	-51,673.26	0.86

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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
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023		
	755,000.000	Local	99.939323	754,541.89	99.821556	753,652.75	-889.14	0.68
		Base	99.939323	754,541.89	99.821556	753,652.75	-889.14	0.68
89190GAB3	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2				0.140000	16 Jan 2024		
	239,461.480	Local	99.998163	239,457.08	99.528920	238,333.42	-1,123.66	0.22
Original Face:	570,000.000	Base	99.998163	239,457.08	99.528920	238,333.42	-1,123.66	0.22
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024		
	116,219.860	Local	99.997427	116,216.87	99.815930	116,005.93	-210.94	0.10
Original Face:	345,000.000	Base	99.997427	116,216.87	99.815930	116,005.93	-210.94	0.10
89238FAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A				2.350000	15 Jan 2025		
	550,000.000	Local	99.995640	549,976.02	99.316040	546,238.22	-3,737.80	0.49
Original Face:	550,000.000	Base	99.995640	549,976.02	99.316040	546,238.22	-3,737.80	0.49
89238JAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2				0.310000	15 Aug 2024		
	210,964.970	Local	99.999540	210,964.00	98.778410	208,387.84	-2,576.16	0.19
Original Face:	250,000.000	Base	99.999540	210,964.00	98.778410	208,387.84	-2,576.16	0.19
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3				2.910000	17 Jul 2023		
	41,295.290	Local	99.995133	41,293.28	100.033380	41,309.07	15.79	0.04
Original Face:	550,000.000	Base	99.995133	41,293.28	100.033380	41,309.07	15.79	0.04
89239BAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2				0.200000	15 May 2024		
	222,976.980	Local	99.992439	222,960.12	99.014350	220,779.21	-2,180.91	0.20
Original Face:	310,000.000	Base	99.992439	222,960.12	99.014350	220,779.21	-2,180.91	0.20
89239KAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2				0.740000	15 Oct 2024		
	550,000.000	Local	99.998064	549,989.35	98.430630	541,368.47	-8,620.88	0.49
Original Face:	550,000.000	Base	99.998064	549,989.35	98.430630	541,368.47	-8,620.88	0.49
89240BAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3				0.260000	15 May 2025		
	415,000.000	Local	99.988292	414,951.41	97.647860	405,238.62	-9,712.79	0.37
Original Face:	415,000.000	Base	99.988292	414,951.41	97.647860	405,238.62	-9,712.79	0.37
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25				1.250000	09 Mar 2023		
	1,000,000.000	Local	99.985370	999,853.70	98.647658	986,476.58	-13,377.12	0.89
		Base	99.985370	999,853.70	98.647658	986,476.58	-13,377.12	0.89

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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
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				1.710000	17 Jan 2024		
	500,000.000	Local	100.000000	500,000.00	98.559132	492,795.66	-7,204.34	0.45
		Base	100.000000	500,000.00	98.559132	492,795.66	-7,204.34	0.45
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024		
	800,000.000	Local	99.730946	797,847.57	95.605469	764,843.75	-33,003.82	0.69
		Base	99.730946	797,847.57	95.605469	764,843.75	-33,003.82	0.69
91282CCX7	US TREASURY N/B 09/24 0.375				0.375000	15 Sep 2024		
	1,000,000.000	Local	99.615041	996,150.41	94.468750	944,687.50	-51,462.91	0.85
		Base	99.615041	996,150.41	94.468750	944,687.50	-51,462.91	0.85
91324PCN0	UNITEDHEALTH GROUP INC SR UNSECURED 07/22 3.35				3.350000	15 Jul 2022		
	500,000.000	Local	100.078594	500,392.97	100.006897	500,034.49	-358.48	0.45
		Base	100.078594	500,392.97	100.006897	500,034.49	-358.48	0.45
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
	500,000.000	Local	100.094728	500,473.64	99.994542	499,972.71	-500.93	0.45
		Base	100.094728	500,473.64	99.994542	499,972.71	-500.93	0.45
91324PEB4	UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55				0.550000	15 May 2024		
	295,000.000	Local	99.999424	294,998.30	95.260720	281,019.12	-13,979.18	0.25
		Base	99.999424	294,998.30	95.260720	281,019.12	-13,979.18	0.25
92343VGD0	VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR				2.010000	22 Mar 2024		
	1,000,000.000	Local	100.000000	1,000,000.00	98.768877	987,688.77	-12,311.23	0.89
		Base	100.000000	1,000,000.00	98.768877	987,688.77	-12,311.23	0.89
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				2.300000	20 Mar 2026		
	550,000.000	Local	99.741947	548,580.71	98.321061	540,765.84	-7,814.87	0.49
		Base	99.741947	548,580.71	98.321061	540,765.84	-7,814.87	0.49
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024		
	500,000.000	Local	100.164036	500,820.18	95.460188	477,300.94	-23,519.24	0.43
		Base	100.164036	500,820.18	95.460188	477,300.94	-23,519.24	0.43
92868JAD8	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2020 1 A3				0.980000	20 Nov 2024		
	694,893.410	Local	100.061866	695,323.31	98.778500	686,405.29	-8,918.02	0.62
Original Face:	1,300,000.000	Base	100.061866	695,323.31	98.778500	686,405.29	-8,918.02	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
92868KAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2					0.490000	21 Oct 2024		
		Local	569,174.590	99.994798	569,144.98	98.845940	562,605.97	-6,539.01	0.51
	Original Face:	Base	715,000.000	99.994798	569,144.98	98.845940	562,605.97	-6,539.01	0.51
931142DH3	WALMART INC SR UNSECURED 04/23 2.55					2.550000	11 Apr 2023		
		Local	500,000.000	100.672036	503,360.18	100.004775	500,023.88	-3,336.30	0.45
		Base		100.672036	503,360.18	100.004775	500,023.88	-3,336.30	0.45
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	102.472395	1,024,723.95	100.305498	1,003,054.98	-21,668.97	0.91
		Base		102.472395	1,024,723.95	100.305498	1,003,054.98	-21,668.97	0.91
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	104.906954	1,153,976.49	97.774479	1,075,519.27	-78,457.22	0.97
		Base		104.906954	1,153,976.49	97.774479	1,075,519.27	-78,457.22	0.97
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.830000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	98.295000	1,081,245.00	-18,755.00	0.98
		Base		100.000000	1,100,000.00	98.295000	1,081,245.00	-18,755.00	0.98
98389BAZ3	XCEL ENERGY INC SR UNSECURED 10/23 0.5					0.500000	15 Oct 2023		
		Local	1,000,000.000	99.646257	996,462.57	96.276061	962,760.61	-33,701.96	0.87
		Base		99.646257	996,462.57	96.276061	962,760.61	-33,701.96	0.87
US DOLLAR Total									
		Local	112,641,943.980		113,122,812.38		110,689,602.08	-2,433,210.30	99.95
	Original Face:	Base	49,830,000.000		113,122,812.38		110,689,602.08	-2,433,210.30	99.95
FIXED INCOME Total									
		Base	112,641,943.980		113,122,812.38		110,689,602.08	-2,433,210.30	99.95
	Original Face:		49,830,000.000						

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		112,691,652.690	Base		113,172,521.09		110,739,310.79	-2,433,210.30	100.00
	Original Face:	49,830,000.000							

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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								
			77,338.670	1.000000	77,338.67	1.000000	77,338.67	0.00	0.01
		Base		1.000000	77,338.67	1.000000	77,338.67	0.00	0.01
US DOLLAR Total									
			77,338.670		77,338.67		77,338.67	0.00	0.01
		Base			77,338.67		77,338.67	0.00	0.01
CASH Total									
			77,338.670	Base	77,338.67		77,338.67	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					1.140000	01 Jul 2022		
			30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.65
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.65
138994009	CANTOR FITZGERALD REPO REPO					1.300000	13 Jul 2022		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.32
138994009	CANTOR FITZGERALD REPO REPO					1.050000	28 Jul 2022		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.88
138994009	CANTOR FITZGERALD REPO REPO					1.100000	28 Jul 2022		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.44
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313313G69	FED FARM CRD DISCOUNT NT DISCOUNT NOT 09/22 0.00000					21 Sep 2022		
	10,000,000.000	Local	99.822333	9,982,233.33	99.822333	9,982,233.33	0.00	0.88
		Base	99.822333	9,982,233.33	99.822333	9,982,233.33	0.00	0.88
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST				0.000000	01 Jul 2022		
	50,013,761.670	Local	100.000000	50,013,761.67	100.000000	50,013,761.67	0.00	4.42
		Base	100.000000	50,013,761.67	100.000000	50,013,761.67	0.00	4.42
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Jul 2022		
	70,025,700.720	Local	100.000000	70,025,700.72	100.000000	70,025,700.72	0.00	6.18
		Base	100.000000	70,025,700.72	100.000000	70,025,700.72	0.00	6.18
912796K57	TREASURY BILL 07/22 0.00000				0.075000	14 Jul 2022		
	35,000,000.000	Local	99.997292	34,999,052.08	99.997292	34,999,052.08	0.00	3.09
		Base	99.997292	34,999,052.08	99.997292	34,999,052.08	0.00	3.09
912796M71	TREASURY BILL 09/22 0.00000				0.068000	08 Sep 2022		
	25,000,000.000	Local	99.986967	24,996,741.67	99.986967	24,996,741.67	0.00	2.21
		Base	99.986967	24,996,741.67	99.986967	24,996,741.67	0.00	2.21
912796S42	TREASURY BILL 07/22 0.00000				0.427500	21 Jul 2022		
	40,000,000.000	Local	99.976250	39,990,500.00	99.976250	39,990,500.00	0.00	3.53
		Base	99.976250	39,990,500.00	99.976250	39,990,500.00	0.00	3.53
979QHR003	SOUTH STREET REPO				1.500000	01 Jul 2022		
	152,541,234.750	Local	100.000000	152,541,234.75	100.000000	152,541,234.75	0.00	13.47
		Base	100.000000	152,541,234.75	100.000000	152,541,234.75	0.00	13.47
US DOLLAR Total								
	457,580,697.140	Local		457,549,224.22		457,549,224.22	0.00	40.40
		Base		457,549,224.22		457,549,224.22	0.00	40.40
CASH EQUIVALENT Total								
	457,580,697.140	Base		457,549,224.22		457,549,224.22	0.00	40.40
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	3,106,336.710	Local	100.823480	3,131,916.78	98.699725	3,065,945.79	-65,970.99	0.27
Original Face:	20,540,000.000	Base	100.823480	3,131,916.78	98.699725	3,065,945.79	-65,970.99	0.27
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				1.600000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.017314	10,001,731.40	1,731.40	0.88
		Base	100.000000	10,000,000.00	100.017314	10,001,731.40	1,731.40	0.88
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	93.387645	14,008,146.75	-991,853.25	1.24
		Base	100.000000	15,000,000.00	93.387645	14,008,146.75	-991,853.25	1.24
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	92.994984	18,598,996.80	-1,401,003.20	1.64
		Base	100.000000	20,000,000.00	92.994984	18,598,996.80	-1,401,003.20	1.64
3130AMMV1	FEDERAL HOME LOAN BANK BONDS 06/24 0.4				0.400000	03 Jun 2024		
	7,500,000.000	Local	100.000000	7,500,000.00	95.596102	7,169,707.65	-330,292.35	0.63
		Base	100.000000	7,500,000.00	95.596102	7,169,707.65	-330,292.35	0.63
3130ANC73	FEDERAL HOME LOAN BANK BONDS 07/24 0.55				0.550000	26 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	95.552884	9,555,288.40	-444,711.60	0.84
		Base	100.000000	10,000,000.00	95.552884	9,555,288.40	-444,711.60	0.84
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8				0.800000	30 Dec 2025		
	7,000,000.000	Local	100.000000	7,000,000.00	92.322300	6,462,561.00	-537,439.00	0.57
		Base	100.000000	7,000,000.00	92.322300	6,462,561.00	-537,439.00	0.57
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	92.494406	2,774,832.18	-225,167.82	0.25
		Base	100.000000	3,000,000.00	92.494406	2,774,832.18	-225,167.82	0.25
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	96.345113	9,634,511.30	-365,488.70	0.85
		Base	100.000000	10,000,000.00	96.345113	9,634,511.30	-365,488.70	0.85
3130APTA3	FEDERAL HOME LOAN BANK BONDS 05/24 0.645				0.645000	24 May 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	96.030199	9,603,019.90	-396,980.10	0.85
		Base	100.000000	10,000,000.00	96.030199	9,603,019.90	-396,980.10	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130APZ73	FEDERAL HOME LOAN BANK BONDS 12/23 0.7					0.700000	14 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	97.117235	9,711,723.50	-288,276.50	0.86
		Base		100.000000	10,000,000.00	97.117235	9,711,723.50	-288,276.50	0.86
3130AQ4P5	FEDERAL HOME LOAN BANK BONDS 12/24 1.07					1.070000	23 Dec 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	95.264464	14,289,669.60	-710,330.40	1.26
		Base		100.000000	15,000,000.00	95.264464	14,289,669.60	-710,330.40	1.26
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	94.322195	4,716,109.75	-283,890.25	0.42
		Base		100.000000	5,000,000.00	94.322195	4,716,109.75	-283,890.25	0.42
3130AQD59	FEDERAL HOME LOAN BANK BONDS 09/24 1					1.000000	30 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	96.112473	4,805,623.65	-194,376.35	0.42
		Base		100.000000	5,000,000.00	96.112473	4,805,623.65	-194,376.35	0.42
3130AQTZ6	FEDERAL HOME LOAN BANK BONDS 02/24 VAR					0.600000	22 Feb 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	98.361787	9,836,178.70	-163,821.30	0.87
		Base		100.000000	10,000,000.00	98.361787	9,836,178.70	-163,821.30	0.87
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	96.149091	4,807,454.55	-192,545.45	0.42
		Base		100.000000	5,000,000.00	96.149091	4,807,454.55	-192,545.45	0.42
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
		Local	2,500,000.000	100.000000	2,500,000.00	97.248199	2,431,204.98	-68,795.02	0.21
		Base		100.000000	2,500,000.00	97.248199	2,431,204.98	-68,795.02	0.21
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15					3.150000	12 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.567663	9,956,766.30	-43,233.70	0.88
		Base		100.000000	10,000,000.00	99.567663	9,956,766.30	-43,233.70	0.88
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35					3.350000	19 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.734020	9,973,402.00	-26,598.00	0.88
		Base		100.000000	10,000,000.00	99.734020	9,973,402.00	-26,598.00	0.88
3130ARZA2	FEDERAL HOME LOAN BANK BONDS 05/23 VAR					1.800000	17 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.682415	9,968,241.50	-31,758.50	0.88
		Base		100.000000	10,000,000.00	99.682415	9,968,241.50	-31,758.50	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AS2R9	FEDERAL HOME LOAN BANK BONDS 11/24 3.15					3.150000	25 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.605376	4,980,268.80	-19,731.20	0.44
		Base		100.000000	5,000,000.00	99.605376	4,980,268.80	-19,731.20	0.44
3130AS4G1	FEDERAL HOME LOAN BANK BONDS 06/23 VAR					2.000000	09 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.495692	9,949,569.20	-50,430.80	0.88
		Base		100.000000	10,000,000.00	99.495692	9,949,569.20	-50,430.80	0.88
3130AS5E5	FEDERAL HOME LOAN BANK BONDS 05/25 VAR					2.500000	23 May 2025		
		Local	10,000,000.000	99.908850	9,990,884.97	99.193227	9,919,322.70	-71,562.27	0.88
		Base		99.908850	9,990,884.97	99.193227	9,919,322.70	-71,562.27	0.88
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25					3.250000	08 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.053109	4,952,655.45	-47,344.55	0.44
		Base		100.000000	5,000,000.00	99.053109	4,952,655.45	-47,344.55	0.44
3130ASBX6	FEDERAL HOME LOAN BANK BONDS 06/23 2.275					2.275000	30 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.316918	9,931,691.80	-68,308.20	0.88
		Base		100.000000	10,000,000.00	99.316918	9,931,691.80	-68,308.20	0.88
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	5,330,499.300	104.219026	5,555,394.44	98.513040	5,251,236.91	-304,157.53	0.46
Original Face:		Base	24,487,993.000	104.219026	5,555,394.44	98.513040	5,251,236.91	-304,157.53	0.46
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,334,438.500	104.143367	1,389,729.18	98.316753	1,311,976.60	-77,752.58	0.12
Original Face:		Base	10,000,000.000	104.143367	1,389,729.18	98.316753	1,311,976.60	-77,752.58	0.12
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					1.655000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.010880	5,000,544.00	544.00	0.44
		Base		100.000000	5,000,000.00	100.010880	5,000,544.00	544.00	0.44
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	93.452702	9,345,270.20	-654,729.80	0.83
		Base		100.000000	10,000,000.00	93.452702	9,345,270.20	-654,729.80	0.83
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	95.134960	9,513,496.00	-486,504.00	0.84
		Base		100.000000	10,000,000.00	95.134960	9,513,496.00	-486,504.00	0.84

Base Currency: 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		
	5,000,000.000	Local	100.000000	5,000,000.00	92.579137	4,628,956.85	-371,043.15	0.41
		Base	100.000000	5,000,000.00	92.579137	4,628,956.85	-371,043.15	0.41
3133EMGX4	FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125				0.125000	23 Nov 2022		
	3,451,000.000	Local	99.909644	3,447,881.82	99.124447	3,420,784.67	-27,097.15	0.30
		Base	99.909644	3,447,881.82	99.124447	3,420,784.67	-27,097.15	0.30
3133EMPZ9	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				1.565000	09 Feb 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.026017	5,001,300.85	1,300.85	0.44
		Base	100.000000	5,000,000.00	100.026017	5,001,300.85	1,300.85	0.44
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96				0.960000	13 May 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	92.890184	4,644,509.20	-355,490.80	0.41
		Base	100.000000	5,000,000.00	92.890184	4,644,509.20	-355,490.80	0.41
3133EMZZ8	FEDERAL FARM CREDIT BANK BONDS 11/22 0.09				0.090000	18 Nov 2022		
	40,000,000.000	Local	100.000000	40,000,000.00	99.172448	39,668,979.20	-331,020.80	3.50
		Base	100.000000	40,000,000.00	99.172448	39,668,979.20	-331,020.80	3.50
3133ENAH3	FEDERAL FARM CREDIT BANK BONDS 01/23 0.12				0.120000	12 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	98.722452	9,872,245.20	-127,754.80	0.87
		Base	100.000000	10,000,000.00	98.722452	9,872,245.20	-127,754.80	0.87
3133ENDP2	FEDERAL FARM CREDIT BANK BONDS 11/23 VAR				1.560000	09 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.023145	5,001,157.25	1,157.25	0.44
		Base	100.000000	5,000,000.00	100.023145	5,001,157.25	1,157.25	0.44
3133ENEK2	FEDERAL FARM CREDIT BANK BONDS 08/23 VAR				1.560000	22 Aug 2023		
	7,000,000.000	Local	100.000000	7,000,000.00	100.026265	7,001,838.55	1,838.55	0.62
		Base	100.000000	7,000,000.00	100.026265	7,001,838.55	1,838.55	0.62
3133ENQJ2	FEDERAL FARM CREDIT BANK BONDS 03/24 VAR				1.550000	04 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.995226	4,999,761.30	-238.70	0.44
		Base	100.000000	5,000,000.00	99.995226	4,999,761.30	-238.70	0.44
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375				3.375000	26 May 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.191041	9,919,104.10	-80,895.90	0.88
		Base	100.000000	10,000,000.00	99.191041	9,919,104.10	-80,895.90	0.88

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	94.558451	9,455,845.10	-544,154.90	0.83
		Base		100.000000	10,000,000.00	94.558451	9,455,845.10	-544,154.90	0.83
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2					2.200000	25 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.489197	4,874,459.85	-125,540.15	0.43
		Base		100.000000	5,000,000.00	97.489197	4,874,459.85	-125,540.15	0.43
3134GXRJ5	FREDDIE MAC NOTES 11/24 3					3.000000	13 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.392829	4,969,641.45	-30,358.55	0.44
		Base		100.000000	5,000,000.00	99.392829	4,969,641.45	-30,358.55	0.44
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5					3.500000	23 May 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.679659	4,983,982.95	-16,017.05	0.44
		Base		100.000000	5,000,000.00	99.679659	4,983,982.95	-16,017.05	0.44
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	1,779,275.910	99.791166	1,775,560.17	92.638130	1,648,287.93	-127,272.24	0.15
Original Face:		Base	11,452,445.000	99.791166	1,775,560.17	92.638130	1,648,287.93	-127,272.24	0.15
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	2,031,856.560	100.257872	2,037,096.15	92.449110	1,878,433.31	-158,662.84	0.17
Original Face:		Base	11,058,708.000	100.257872	2,037,096.15	92.449110	1,878,433.31	-158,662.84	0.17
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.253481	4,662,674.05	-337,325.95	0.41
		Base		100.000000	5,000,000.00	93.253481	4,662,674.05	-337,325.95	0.41
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	690,292.500	99.979920	690,153.89	97.440010	672,621.08	-17,532.81	0.06
Original Face:		Base	10,000,000.000	99.979920	690,153.89	97.440010	672,621.08	-17,532.81	0.06
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	693,840.960	100.658161	698,407.55	96.768440	671,419.07	-26,988.48	0.06
Original Face:		Base	12,022,600.000	100.658161	698,407.55	96.768440	671,419.07	-26,988.48	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	454,306.060	100.325615	455,785.35	98.894670	449,284.48	-6,500.87	0.04
Original Face:		Base	15,363,692.000	100.325615	455,785.35	98.894670	449,284.48	-6,500.87	0.04

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3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	2,220,771.120	100.932058	2,241,470.00	97.448470	2,164,107.48	-77,362.52	0.19
Original Face:		Base	24,000,000.000	100.932058	2,241,470.00	97.448470	2,164,107.48	-77,362.52	0.19
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	569,141.620	101.477502	577,550.70	94.126200	535,711.38	-41,839.32	0.05
Original Face:		Base	9,815,000.000	101.477502	577,550.70	94.126200	535,711.38	-41,839.32	0.05
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	417,044.400	101.334328	422,609.14	97.394860	406,179.81	-16,429.33	0.04
Original Face:		Base	10,000,000.000	101.334328	422,609.14	97.394860	406,179.81	-16,429.33	0.04
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	563,676.780	107.249376	604,539.83	105.542330	594,917.61	-9,622.22	0.05
Original Face:		Base	12,777,000.000	107.249376	604,539.83	105.542330	594,917.61	-9,622.22	0.05
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	196,696.800	105.386376	207,291.63	105.133330	206,793.90	-497.73	0.02
Original Face:		Base	10,000,000.000	105.386376	207,291.63	105.133330	206,793.90	-497.73	0.02
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	172,102.550	103.739433	178,538.21	101.405390	174,521.26	-4,016.95	0.02
Original Face:		Base	5,000,000.000	103.739433	178,538.21	101.405390	174,521.26	-4,016.95	0.02
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	45,544.160	101.956233	46,435.11	100.202340	45,636.31	-798.80	0.00
Original Face:		Base	16,000,000.000	101.956233	46,435.11	100.202340	45,636.31	-798.80	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	98,416.450	104.468298	102,813.99	101.809640	100,197.43	-2,616.56	0.01
Original Face:		Base	5,000,000.000	104.468298	102,813.99	101.809640	100,197.43	-2,616.56	0.01
31422B3R9	FARMER MAC NOTES 08/22 VAR					1.580000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.004984	20,000,996.80	996.80	1.77
		Base		100.000000	20,000,000.00	100.004984	20,000,996.80	996.80	1.77
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.520160	9,552,016.00	-447,984.00	0.84
		Base		100.000000	10,000,000.00	95.520160	9,552,016.00	-447,984.00	0.84

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36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				1.875000	20 Apr 2042		
	351,728.590	Local	102.450247	360,346.81	100.699448	354,188.75	-6,158.06	0.03
Original Face:	9,875,825.000	Base	102.450247	360,346.81	100.699448	354,188.75	-6,158.06	0.03
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	139,493.500	Local	99.952578	139,427.35	99.717641	139,099.63	-327.72	0.01
Original Face:	5,000,000.000	Base	99.952578	139,427.35	99.717641	139,099.63	-327.72	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	1,138,656.300	Local	100.886281	1,148,747.99	97.215290	1,106,948.02	-41,799.97	0.10
Original Face:	10,000,000.000	Base	100.886281	1,148,747.99	97.215290	1,106,948.02	-41,799.97	0.10
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	6,480.820	Local	99.703278	6,461.59	96.510830	6,254.69	-206.90	0.00
Original Face:	2,000,000.000	Base	99.703278	6,461.59	96.510830	6,254.69	-206.90	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	1,826,641.600	Local	95.760594	1,749,202.84	94.431470	1,724,924.51	-24,278.33	0.15
Original Face:	10,000,000.000	Base	95.760594	1,749,202.84	94.431470	1,724,924.51	-24,278.33	0.15
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,465,003.200	Local	94.822664	3,285,608.35	91.542150	3,171,938.43	-113,669.92	0.28
Original Face:	10,000,000.000	Base	94.822664	3,285,608.35	91.542150	3,171,938.43	-113,669.92	0.28
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,274,293.000	Local	97.868129	1,247,126.72	94.423090	1,203,226.83	-43,899.89	0.11
Original Face:	5,000,000.000	Base	97.868129	1,247,126.72	94.423090	1,203,226.83	-43,899.89	0.11
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	605,062.200	Local	100.752402	609,614.70	95.704560	579,072.12	-30,542.58	0.05
Original Face:	10,000,000.000	Base	100.752402	609,614.70	95.704560	579,072.12	-30,542.58	0.05
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	592,887.900	Local	100.207560	594,118.50	94.548600	560,567.21	-33,551.29	0.05
Original Face:	10,000,000.000	Base	100.207560	594,118.50	94.548600	560,567.21	-33,551.29	0.05
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	1,580,169.200	Local	96.103858	1,518,603.56	92.559710	1,462,600.03	-56,003.53	0.13
Original Face:	4,000,000.000	Base	96.103858	1,518,603.56	92.559710	1,462,600.03	-56,003.53	0.13

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38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,239,305.600	Local	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	0.18
Original Face:	5,000,000.000	Base	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	0.18
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	329,575.400	Local	99.908649	329,274.33	98.205140	323,659.98	-5,614.35	0.03
Original Face:	10,000,000.000	Base	99.908649	329,274.33	98.205140	323,659.98	-5,614.35	0.03
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,165,393.100	Local	100.065730	1,166,159.11	97.171400	1,132,428.79	-33,730.32	0.10
Original Face:	5,000,000.000	Base	100.065730	1,166,159.11	97.171400	1,132,428.79	-33,730.32	0.10
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	2,429,907.600	Local	99.646524	2,421,318.46	100.005070	2,430,030.80	8,712.34	0.21
Original Face:	5,000,000.000	Base	99.646524	2,421,318.46	100.005070	2,430,030.80	8,712.34	0.21
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	549,841.540	Local	99.877614	549,168.61	97.375350	535,410.12	-13,758.49	0.05
Original Face:	10,000,000.000	Base	99.877614	549,168.61	97.375350	535,410.12	-13,758.49	0.05
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	112.079523	5,603,976.15	106.133950	5,306,697.50	-297,278.65	0.47
		Base	112.079523	5,603,976.15	106.133950	5,306,697.50	-297,278.65	0.47
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.025332	1,730,438.24	99.980697	1,729,666.06	-772.18	0.15
		Base	100.025332	1,730,438.24	99.980697	1,729,666.06	-772.18	0.15
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	16,183,000.000	Local	103.484211	16,746,849.92	99.640855	16,124,879.56	-621,970.36	1.42
		Base	103.484211	16,746,849.92	99.640855	16,124,879.56	-621,970.36	1.42
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	20,000,000.000	Local	99.881936	19,976,387.26	93.620296	18,724,059.20	-1,252,328.06	1.65
		Base	99.881936	19,976,387.26	93.620296	18,724,059.20	-1,252,328.06	1.65
912796L64	TREASURY BILL 08/22 0.00000					11 Aug 2022		
	35,000,000.000	Local	99.942771	34,979,969.76	99.847816	34,946,735.60	-33,234.16	3.09
		Base	99.942771	34,979,969.76	99.847816	34,946,735.60	-33,234.16	3.09

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9128282W9	US TREASURY N/B 09/22 1.875				1.875000	30 Sep 2022		
	40,000,000.000	Local	100.434910	40,173,963.90	100.014972	40,005,988.80	-167,975.10	3.53
		Base	100.434910	40,173,963.90	100.014972	40,005,988.80	-167,975.10	3.53
912828YF1	US TREASURY N/B 09/22 1.5				1.500000	15 Sep 2022		
	20,000,000.000	Local	100.284585	20,056,917.08	99.965359	19,993,071.80	-63,845.28	1.77
		Base	100.284585	20,056,917.08	99.965359	19,993,071.80	-63,845.28	1.77
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	10,000,000.000	Local	98.953538	9,895,353.75	91.257812	9,125,781.20	-769,572.55	0.81
		Base	98.953538	9,895,353.75	91.257812	9,125,781.20	-769,572.55	0.81
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	35,000,000.000	Local	99.901478	34,965,517.41	97.277344	34,047,070.40	-918,447.01	3.01
		Base	99.901478	34,965,517.41	97.277344	34,047,070.40	-918,447.01	3.01
91282CEG2	US TREASURY N/B 03/24 2.25				2.250000	31 Mar 2024		
	50,000,000.000	Local	99.484158	49,742,078.83	98.816406	49,408,203.00	-333,875.83	4.36
		Base	99.484158	49,742,078.83	98.816406	49,408,203.00	-333,875.83	4.36
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.287470	24,821,867.45	99.695312	24,923,828.00	101,960.55	2.20
		Base	99.287470	24,821,867.45	99.695312	24,923,828.00	101,960.55	2.20
US DOLLAR Total								
	690,762,679.930	Local		691,536,050.43		674,888,590.04	-16,647,460.39	59.59
Original Face:	318,393,263.000	Base		691,536,050.43		674,888,590.04	-16,647,460.39	59.59
FIXED INCOME Total								
	690,762,679.930	Base		691,536,050.43		674,888,590.04	-16,647,460.39	59.59
Original Face:	318,393,263.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,148,420,715.740	Base		1,149,162,613.32		1,132,515,152.93	-16,647,460.39	100.00
	Original Face:	318,393,263.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-54,904.880	1.000000	-54,904.88	1.000000	-54,904.88	0.00	0.00
		Base		1.000000	-54,904.88	1.000000	-54,904.88	0.00	0.00
US DOLLAR Total									
			-54,904.880		-54,904.88		-54,904.88	0.00	0.00
		Base			-54,904.88		-54,904.88	0.00	0.00
CASH Total									
			-54,904.880	Base	-54,904.88		-54,904.88	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QHK8	AMAZON COM INC DISC COML					1.700000	19 Aug 2022		
			25,000,000.000	Local	99.768611	24,942,152.78	99.768611	24,942,152.78	0.00	1.05
		Base		99.768611	24,942,152.78	99.768611	24,942,152.78	0.00	1.05
02314QM55	AMAZON COM INC DISC COML					1.780000	05 Dec 2022		
			10,000,000.000	Local	99.223722	9,922,372.22	99.223722	9,922,372.22	0.00	0.42
		Base		99.223722	9,922,372.22	99.223722	9,922,372.22	0.00	0.42
03040MG50	AMERICAN WATER CAPIT					1.570000	05 Jul 2022		
			20,000,000.000	Local	99.982556	19,996,511.11	99.982556	19,996,511.11	0.00	0.85
		Base		99.982556	19,996,511.11	99.982556	19,996,511.11	0.00	0.85
03040MG68	AMERICAN WATER CAPIT					1.600000	06 Jul 2022		
			10,000,000.000	Local	99.977778	9,997,777.78	99.977778	9,997,777.78	0.00	0.42
		Base		99.977778	9,997,777.78	99.977778	9,997,777.78	0.00	0.42
03040MGC5	AMERICAN WATER CAPIT					1.650000	12 Jul 2022		
			20,000,000.000	Local	99.949583	19,989,916.67	99.949583	19,989,916.67	0.00	0.84
		Base		99.949583	19,989,916.67	99.949583	19,989,916.67	0.00	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785EGS7	APPLE INC					1.550000	26 Jul 2022		
		Local	25,000,000.000	99.892361	24,973,090.28	99.892361	24,973,090.28	0.00	1.06
		Base		99.892361	24,973,090.28	99.892361	24,973,090.28	0.00	1.06
03785EL10	APPLE INC					1.580000	01 Nov 2022		
		Local	10,000,000.000	99.460167	9,946,016.67	99.460167	9,946,016.67	0.00	0.42
		Base		99.460167	9,946,016.67	99.460167	9,946,016.67	0.00	0.42
04821UG89	ATLANTIC ASSET SECUR					1.160000	08 Jul 2022		
		Local	10,000,000.000	99.977444	9,997,744.44	99.977444	9,997,744.44	0.00	0.42
		Base		99.977444	9,997,744.44	99.977444	9,997,744.44	0.00	0.42
04821UHP0	ATLANTIC ASSET SECUR					1.440000	23 Aug 2022		
		Local	20,000,000.000	99.788000	19,957,600.00	99.788000	19,957,600.00	0.00	0.84
		Base		99.788000	19,957,600.00	99.788000	19,957,600.00	0.00	0.84
04821UJE3	ATLANTIC ASSET SECUR					2.150000	14 Sep 2022		
		Local	20,000,000.000	99.552083	19,910,416.66	99.552083	19,910,416.66	0.00	0.84
		Base		99.552083	19,910,416.66	99.552083	19,910,416.66	0.00	0.84
05253CGU4	AUST + NEW ZEA					0.560000	28 Jul 2022		
		Local	10,000,000.000	99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.42
		Base		99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.42
05253CGU4	AUST + NEW ZEA					1.230000	28 Jul 2022		
		Local	25,000,000.000	99.907750	24,976,937.50	99.907750	24,976,937.50	0.00	1.06
		Base		99.907750	24,976,937.50	99.907750	24,976,937.50	0.00	1.06
05253CJP2	AUST + NEW ZEA					2.130000	23 Sep 2022		
		Local	20,000,000.000	99.503000	19,900,600.00	99.503000	19,900,600.00	0.00	0.84
		Base		99.503000	19,900,600.00	99.503000	19,900,600.00	0.00	0.84
06367CJQ1	BANK OF MONTREAL					1.660000	02 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
06367CU88	BANK OF MONTREAL					1.950000	14 Apr 2023		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06369MGR8	BANK MONTREAL MONTREAL BRH				1.610000	25 Jul 2022		
	15,000,000.000	Local	99.892667	14,983,900.00	99.892667	14,983,900.00	0.00	0.63
		Base	99.892667	14,983,900.00	99.892667	14,983,900.00	0.00	0.63
07644BKD3	BEDFORD ROW FDG CORP				2.320000	13 Oct 2022		
	25,000,000.000	Local	99.329778	24,832,444.45	99.329778	24,832,444.45	0.00	1.05
		Base	99.329778	24,832,444.45	99.329778	24,832,444.45	0.00	1.05
07644DLU0	BEDFORD ROW FDG CORP				1.930000	21 Nov 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
13738KGN1	CAN AST + CAN LTD JT				1.240000	22 Jul 2022		
	25,000,000.000	Local	99.927667	24,981,916.67	99.927667	24,981,916.67	0.00	1.06
		Base	99.927667	24,981,916.67	99.927667	24,981,916.67	0.00	1.06
13738KJE8	CAN AST + CAN LTD JT				1.720000	14 Sep 2022		
	25,000,000.000	Local	99.641667	24,910,416.67	99.641667	24,910,416.67	0.00	1.05
		Base	99.641667	24,910,416.67	99.641667	24,910,416.67	0.00	1.05
14912EGR2	CATERPLR FIN SRV CO.				1.160000	25 Jul 2022		
	25,000,000.000	Local	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.06
		Base	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.06
15060YHF0	CEDAR SPRING CPTL CO				1.500000	15 Aug 2022		
	25,000,000.000	Local	99.812500	24,953,125.00	99.812500	24,953,125.00	0.00	1.05
		Base	99.812500	24,953,125.00	99.812500	24,953,125.00	0.00	1.05
15060YJ19	CEDAR SPRING CPTL CO				1.700000	01 Sep 2022		
	25,000,000.000	Local	99.707222	24,926,805.56	99.707222	24,926,805.56	0.00	1.05
		Base	99.707222	24,926,805.56	99.707222	24,926,805.56	0.00	1.05
15963UGS9	CHARIOT FNDG LLC				1.250000	26 Jul 2022		
	25,000,000.000	Local	99.913194	24,978,298.61	99.913194	24,978,298.61	0.00	1.06
		Base	99.913194	24,978,298.61	99.913194	24,978,298.61	0.00	1.06
15963UH90	CHARIOT FNDG LLC				1.800000	09 Aug 2022		
	25,000,000.000	Local	99.805000	24,951,250.00	99.805000	24,951,250.00	0.00	1.05
		Base	99.805000	24,951,250.00	99.805000	24,951,250.00	0.00	1.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16115WG50	CHARTA LLC				1.010000	05 Jul 2022		
	25,000,000.000	Local	99.988778	24,997,194.44	99.988778	24,997,194.44	0.00	1.06
		Base	99.988778	24,997,194.44	99.988778	24,997,194.44	0.00	1.06
17327BH40	CITIGROUP GLOBAL MKTS INC S				1.360000	04 Aug 2022		
	25,000,000.000	Local	99.871556	24,967,888.89	99.871556	24,967,888.89	0.00	1.06
		Base	99.871556	24,967,888.89	99.871556	24,967,888.89	0.00	1.06
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	15,000,000.000	Local	99.989667	14,998,450.00	99.989667	14,998,450.00	0.00	0.63
		Base	99.989667	14,998,450.00	99.989667	14,998,450.00	0.00	0.63
19121BH28	COCA COLA COMPANY				1.150000	02 Aug 2022		
	25,000,000.000	Local	99.897778	24,974,444.44	99.897778	24,974,444.44	0.00	1.06
		Base	99.897778	24,974,444.44	99.897778	24,974,444.44	0.00	1.06
19121BKB4	COCA COLA COMPANY				1.650000	11 Oct 2022		
	15,000,000.000	Local	99.532500	14,929,875.00	99.532500	14,929,875.00	0.00	0.63
		Base	99.532500	14,929,875.00	99.532500	14,929,875.00	0.00	0.63
2063C1GK0	CONCORD MIN CPTL CO				1.650000	19 Jul 2022		
	25,000,000.000	Local	99.917500	24,979,375.00	99.917500	24,979,375.00	0.00	1.06
		Base	99.917500	24,979,375.00	99.917500	24,979,375.00	0.00	1.06
2063C1GN4	CONCORD MIN CPTL CO				1.620000	22 Jul 2022		
	25,000,000.000	Local	99.905500	24,976,375.00	99.905500	24,976,375.00	0.00	1.06
		Base	99.905500	24,976,375.00	99.905500	24,976,375.00	0.00	1.06
23102VGF1	CUMMINS INC				1.570000	15 Jul 2022		
	25,000,000.000	Local	99.938944	24,984,736.11	99.938944	24,984,736.11	0.00	1.06
		Base	99.938944	24,984,736.11	99.938944	24,984,736.11	0.00	1.06
23102VGN4	CUMMINS INC				1.620000	22 Jul 2022		
	25,000,000.000	Local	99.905500	24,976,375.00	99.905500	24,976,375.00	0.00	1.06
		Base	99.905500	24,976,375.00	99.905500	24,976,375.00	0.00	1.06
24422MGC9	JOHN DEERE CAPITAL C				0.950000	12 Jul 2022		
	25,000,000.000	Local	99.970972	24,992,743.05	99.970972	24,992,743.05	0.00	1.06
		Base	99.970972	24,992,743.05	99.970972	24,992,743.05	0.00	1.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422MGM7	JOHN DEERE CAPITAL C				1.225000	21 Jul 2022		
	25,000,000.000	Local	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	1.06
		Base	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	1.06
29101BGM8	EMERSON ELECTRIC CO				1.080000	21 Jul 2022		
	25,000,000.000	Local	99.940000	24,985,000.00	99.940000	24,985,000.00	0.00	1.06
		Base	99.940000	24,985,000.00	99.940000	24,985,000.00	0.00	1.06
30601WJS9	FAIRWAY FINANCE CORP				1.750000	26 Sep 2022		
	20,000,000.000	Local	99.577083	19,915,416.66	99.577083	19,915,416.66	0.00	0.84
		Base	99.577083	19,915,416.66	99.577083	19,915,416.66	0.00	0.84
30601WK73	FAIRWAY FINANCE CORP				1.850000	07 Oct 2022		
	15,000,000.000	Local	99.496389	14,924,458.33	99.496389	14,924,458.33	0.00	0.63
		Base	99.496389	14,924,458.33	99.496389	14,924,458.33	0.00	0.63
38346MH80	GOTHAM FDG CORP				1.400000	08 Aug 2022		
	10,000,000.000	Local	99.852222	9,985,222.22	99.852222	9,985,222.22	0.00	0.42
		Base	99.852222	9,985,222.22	99.852222	9,985,222.22	0.00	0.42
38346MJG0	GOTHAM FDG CORP				2.050000	16 Sep 2022		
	20,000,000.000	Local	99.561528	19,912,305.55	99.561528	19,912,305.55	0.00	0.84
		Base	99.561528	19,912,305.55	99.561528	19,912,305.55	0.00	0.84
38346MJN5	GOTHAM FDG CORP				2.180000	22 Sep 2022		
	20,000,000.000	Local	99.497389	19,899,477.78	99.497389	19,899,477.78	0.00	0.84
		Base	99.497389	19,899,477.78	99.497389	19,899,477.78	0.00	0.84
40060XJG6	GTA FDG LLC DISC				1.600000	16 Sep 2022		
	25,000,000.000	Local	99.657778	24,914,444.45	99.657778	24,914,444.45	0.00	1.05
		Base	99.657778	24,914,444.45	99.657778	24,914,444.45	0.00	1.05
40060XKL3	GTA FDG LLC DISC				2.350000	20 Oct 2022		
	25,000,000.000	Local	99.275417	24,818,854.17	99.275417	24,818,854.17	0.00	1.05
		Base	99.275417	24,818,854.17	99.275417	24,818,854.17	0.00	1.05
42786UGJ8	HERSHEY FOODS CORP				1.650000	18 Jul 2022		
	20,000,000.000	Local	99.922083	19,984,416.67	99.922083	19,984,416.67	0.00	0.84
		Base	99.922083	19,984,416.67	99.922083	19,984,416.67	0.00	0.84

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
42786UGU3	HERSHEY FOODS CORP				1.580000	28 Jul 2022		
	25,000,000.000	Local	99.881500	24,970,375.00	99.881500	24,970,375.00	0.00	1.06
		Base	99.881500	24,970,375.00	99.881500	24,970,375.00	0.00	1.06
43851UJU8	HONEYWELL INTERNATN				2.000000	28 Sep 2022		
	23,500,000.000	Local	99.505556	23,383,805.56	99.505556	23,383,805.56	0.00	0.99
		Base	99.505556	23,383,805.56	99.505556	23,383,805.56	0.00	0.99
4497W1G18	ING US FUNDING LLC				1.030000	01 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
4523EMGR8	ILLINOIS TOOL WORKS INC				1.160000	25 Jul 2022		
	25,000,000.000	Local	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.06
		Base	99.922667	24,980,666.67	99.922667	24,980,666.67	0.00	1.06
46640QHJ3	J.P. MORGAN SECURITIES				1.420000	18 Aug 2022		
	15,000,000.000	Local	99.810667	14,971,600.00	99.810667	14,971,600.00	0.00	0.63
		Base	99.810667	14,971,600.00	99.810667	14,971,600.00	0.00	0.63
46640QNW7	J.P. MORGAN SECURITIES				2.320000	30 Jan 2023		
	15,000,000.000	Local	98.627333	14,794,100.00	98.627333	14,794,100.00	0.00	0.63
		Base	98.627333	14,794,100.00	98.627333	14,794,100.00	0.00	0.63
4820P3JG9	JUPITER SECT CO LLC				2.050000	16 Sep 2022		
	20,000,000.000	Local	99.561528	19,912,305.55	99.561528	19,912,305.55	0.00	0.84
		Base	99.561528	19,912,305.55	99.561528	19,912,305.55	0.00	0.84
4820P5BN7	JUPITER SECT CO LLC				1.800000	29 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
52953BG64	LEXINGTN PKR CAP CO LL				1.170000	06 Jul 2022		
	11,400,000.000	Local	99.983750	11,398,147.50	99.983750	11,398,147.50	0.00	0.48
		Base	99.983750	11,398,147.50	99.983750	11,398,147.50	0.00	0.48
52953BGL1	LEXINGTN PKR CAP CO LL				1.210000	20 Jul 2022		
	15,000,000.000	Local	99.936139	14,990,420.83	99.936139	14,990,420.83	0.00	0.63
		Base	99.936139	14,990,420.83	99.936139	14,990,420.83	0.00	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953BH30	LEXINGTN PKR CAP CO LL				1.400000	03 Aug 2022		
	25,000,000.000	Local	99.871667	24,967,916.67	99.871667	24,967,916.67	0.00	1.06
		Base	99.871667	24,967,916.67	99.871667	24,967,916.67	0.00	1.06
53127UGU8	LIBERTY FUNDING LLC				1.200000	28 Jul 2022		
	25,000,000.000	Local	99.910000	24,977,500.00	99.910000	24,977,500.00	0.00	1.06
		Base	99.910000	24,977,500.00	99.910000	24,977,500.00	0.00	1.06
53127UJK7	LIBERTY FUNDING LLC				2.160000	19 Sep 2022		
	25,000,000.000	Local	99.520000	24,880,000.00	99.520000	24,880,000.00	0.00	1.05
		Base	99.520000	24,880,000.00	99.520000	24,880,000.00	0.00	1.05
53245QJ98	ELI LILLY + COMPANY				1.880000	09 Sep 2022		
	25,000,000.000	Local	99.634444	24,908,611.12	99.634444	24,908,611.12	0.00	1.05
		Base	99.634444	24,908,611.12	99.634444	24,908,611.12	0.00	1.05
56274MJW3	MANHATTAN ASSET FDG.				2.200000	30 Sep 2022		
	25,000,000.000	Local	99.443889	24,860,972.22	99.443889	24,860,972.22	0.00	1.05
		Base	99.443889	24,860,972.22	99.443889	24,860,972.22	0.00	1.05
57576KG86	MASSACHUSETTS MUT LIFE INS CO				1.120000	08 Jul 2022		
	15,000,000.000	Local	99.978222	14,996,733.33	99.978222	14,996,733.33	0.00	0.63
		Base	99.978222	14,996,733.33	99.978222	14,996,733.33	0.00	0.63
59157UG53	METLIFE SHORT TERM FDG				0.570000	05 Jul 2022		
	15,000,000.000	Local	99.993667	14,999,050.00	99.993667	14,999,050.00	0.00	0.63
		Base	99.993667	14,999,050.00	99.993667	14,999,050.00	0.00	0.63
59157UGJ3	METLIFE SHORT TERM FDG				1.130000	18 Jul 2022		
	10,000,000.000	Local	99.946639	9,994,663.89	99.946639	9,994,663.89	0.00	0.42
		Base	99.946639	9,994,663.89	99.946639	9,994,663.89	0.00	0.42
59157UH94	METLIFE SHORT TERM FDG				1.300000	09 Aug 2022		
	10,935,000.000	Local	99.859167	10,919,599.88	99.859167	10,919,599.88	0.00	0.46
		Base	99.859167	10,919,599.88	99.859167	10,919,599.88	0.00	0.46
59157UM56	METLIFE SHORT TERM FDG				2.100000	05 Dec 2022		
	15,000,000.000	Local	99.084167	14,862,625.00	99.084167	14,862,625.00	0.00	0.63
		Base	99.084167	14,862,625.00	99.084167	14,862,625.00	0.00	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63307MGJ2	NATIONAL BK OF CANAD				1.170000	18 Jul 2022		
	20,000,000.000	Local	99.944750	19,988,950.00	99.944750	19,988,950.00	0.00	0.84
		Base	99.944750	19,988,950.00	99.944750	19,988,950.00	0.00	0.84
63307MHN2	NATIONAL BK OF CANAD				1.880000	22 Aug 2022		
	20,000,000.000	Local	99.728444	19,945,688.89	99.728444	19,945,688.89	0.00	0.84
		Base	99.728444	19,945,688.89	99.728444	19,945,688.89	0.00	0.84
63763QG76	NATIONAL SECS CLEARING				1.060000	07 Jul 2022		
	10,000,000.000	Local	99.982333	9,998,233.33	99.982333	9,998,233.33	0.00	0.42
		Base	99.982333	9,998,233.33	99.982333	9,998,233.33	0.00	0.42
63763QGM3	NATIONAL SECS CLEARING				1.100000	21 Jul 2022		
	25,000,000.000	Local	99.938889	24,984,722.22	99.938889	24,984,722.22	0.00	1.06
		Base	99.938889	24,984,722.22	99.938889	24,984,722.22	0.00	1.06
63763QGT8	NATIONAL SECS CLEARING				1.650000	27 Jul 2022		
	15,000,000.000	Local	99.880833	14,982,125.00	99.880833	14,982,125.00	0.00	0.63
		Base	99.880833	14,982,125.00	99.880833	14,982,125.00	0.00	0.63
64105HH21	NESTLE CAP CORP				1.540000	02 Aug 2022		
	25,000,000.000	Local	99.863111	24,965,777.78	99.863111	24,965,777.78	0.00	1.06
		Base	99.863111	24,965,777.78	99.863111	24,965,777.78	0.00	1.06
64105HH47	NESTLE CAP CORP				1.550000	04 Aug 2022		
	25,000,000.000	Local	99.853611	24,963,402.78	99.853611	24,963,402.78	0.00	1.06
		Base	99.853611	24,963,402.78	99.853611	24,963,402.78	0.00	1.06
64951XG55	NEW YORK LFE CAP COR				0.750000	05 Jul 2022		
	10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.42
		Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.42
64951XH88	NEW YORK LFE CAP COR				1.130000	08 Aug 2022		
	20,000,000.000	Local	99.880722	19,976,144.44	99.880722	19,976,144.44	0.00	0.84
		Base	99.880722	19,976,144.44	99.880722	19,976,144.44	0.00	0.84
64951XJ78	NEW YORK LFE CAP COR				1.310000	07 Sep 2022		
	15,000,000.000	Local	99.752556	14,962,883.33	99.752556	14,962,883.33	0.00	0.63
		Base	99.752556	14,962,883.33	99.752556	14,962,883.33	0.00	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951XJS2	NEW YORK LFE CAP COR				1.970000	26 Sep 2022		
	9,513,000.000	Local	99.523917	9,467,710.19	99.523917	9,467,710.19	0.00	0.40
		Base	99.523917	9,467,710.19	99.523917	9,467,710.19	0.00	0.40
6698M5G78	NOVARTIS FNC CRP				1.580000	07 Jul 2022		
	25,000,000.000	Local	99.973667	24,993,416.67	99.973667	24,993,416.67	0.00	1.06
		Base	99.973667	24,993,416.67	99.973667	24,993,416.67	0.00	1.06
6698M5H85	NOVARTIS FNC CRP				1.700000	08 Aug 2022		
	25,000,000.000	Local	99.820556	24,955,138.89	99.820556	24,955,138.89	0.00	1.05
		Base	99.820556	24,955,138.89	99.820556	24,955,138.89	0.00	1.05
67983UGF4	OLD LINE FUNDING LLC				1.150000	15 Jul 2022		
	20,000,000.000	Local	99.955278	19,991,055.56	99.955278	19,991,055.56	0.00	0.84
		Base	99.955278	19,991,055.56	99.955278	19,991,055.56	0.00	0.84
67983UJW4	OLD LINE FUNDING LLC				1.700000	30 Sep 2022		
	10,000,000.000	Local	99.570278	9,957,027.78	99.570278	9,957,027.78	0.00	0.42
		Base	99.570278	9,957,027.78	99.570278	9,957,027.78	0.00	0.42
67984RJQ3	OLD LINE FUNDING LLC				1.920000	04 Oct 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
74271UGU8	PROCTOR GAMBLE AND CO				1.000000	28 Jul 2022		
	10,000,000.000	Local	99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	0.42
		Base	99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	0.42
77119MG19	ROCHE HOLDING INC				1.480000	01 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
77119MH59	ROCHE HOLDING INC				1.580000	05 Aug 2022		
	25,000,000.000	Local	99.846389	24,961,597.22	99.846389	24,961,597.22	0.00	1.05
		Base	99.846389	24,961,597.22	99.846389	24,961,597.22	0.00	1.05
78012U2C8	ROYAL BK OF CANADA				1.760000	01 Dec 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.42

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014XHE0	ROYAL BANK OF CANADA				1.940000	06 Apr 2023		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
78015M5F3	ROYAL BK CDA				1.690000	22 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
85462DG56	STANLEY WORKS (THE)				1.100000	05 Jul 2022		
	25,000,000.000	Local	99.987778	24,996,944.44	99.987778	24,996,944.44	0.00	1.06
		Base	99.987778	24,996,944.44	99.987778	24,996,944.44	0.00	1.06
85462DHA4	STANLEY WORKS (THE)				1.400000	10 Aug 2022		
	25,000,000.000	Local	99.844444	24,961,111.11	99.844444	24,961,111.11	0.00	1.05
		Base	99.844444	24,961,111.11	99.844444	24,961,111.11	0.00	1.05
86563HJ27	SUMITOMO MITSUI TRUST NY				1.500000	02 Sep 2022		
	25,000,000.000	Local	99.737500	24,934,375.00	99.737500	24,934,375.00	0.00	1.05
		Base	99.737500	24,934,375.00	99.737500	24,934,375.00	0.00	1.05
86564MJC3	SUMITOMO MITSUI TRUST NY				1.100000	06 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.06
88602UG53	THUNDER BAY FNDNG LLC				0.770000	05 Jul 2022		
	25,000,000.000	Local	99.991444	24,997,861.11	99.991444	24,997,861.11	0.00	1.06
		Base	99.991444	24,997,861.11	99.991444	24,997,861.11	0.00	1.06
88602UHQ6	THUNDER BAY FNDNG LLC				1.420000	24 Aug 2022		
	5,000,000.000	Local	99.787000	4,989,350.00	99.787000	4,989,350.00	0.00	0.21
		Base	99.787000	4,989,350.00	99.787000	4,989,350.00	0.00	0.21
88603AEE9	THUNDER BAY FNDNG LLC				1.880000	21 Oct 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.85
89233HJV7	TOYOTA MOTOR CREDIT				1.700000	29 Sep 2022		
	25,000,000.000	Local	99.575000	24,893,750.00	99.575000	24,893,750.00	0.00	1.05
		Base	99.575000	24,893,750.00	99.575000	24,893,750.00	0.00	1.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233HL28	TOYOTA MOTOR CREDIT				2.460000	02 Nov 2022		
	25,000,000.000	Local	99.152667	24,788,166.66	99.152667	24,788,166.66	0.00	1.05
		Base	99.152667	24,788,166.66	99.152667	24,788,166.66	0.00	1.05
92646LG53	VICTORY RECEIVABLES				0.950000	05 Jul 2022		
	10,000,000.000	Local	99.989444	9,998,944.44	99.989444	9,998,944.44	0.00	0.42
		Base	99.989444	9,998,944.44	99.989444	9,998,944.44	0.00	0.42
92646LGJ3	VICTORY RECEIVABLES				1.050000	18 Jul 2022		
	20,000,000.000	Local	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	0.84
		Base	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	0.84
92646LHV5	VICTORY RECEIVABLES				1.500000	29 Aug 2022		
	20,000,000.000	Local	99.754167	19,950,833.33	99.754167	19,950,833.33	0.00	0.84
		Base	99.754167	19,950,833.33	99.754167	19,950,833.33	0.00	0.84
927WWR006	TD SECURITIES TD SECURITIES				1.420000	01 Jul 2022		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.34
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.34
93114FGJ7	WAL MART STORES INC				1.010000	18 Jul 2022		
	10,000,000.000	Local	99.952306	9,995,230.56	99.952306	9,995,230.56	0.00	0.42
		Base	99.952306	9,995,230.56	99.952306	9,995,230.56	0.00	0.42
93114FH15	WAL MART STORES INC				1.600000	01 Aug 2022		
	25,000,000.000	Local	99.862222	24,965,555.56	99.862222	24,965,555.56	0.00	1.06
		Base	99.862222	24,965,555.56	99.862222	24,965,555.56	0.00	1.06
93114FH80	WAL MART STORES INC				1.710000	08 Aug 2022		
	25,000,000.000	Local	99.819500	24,954,875.00	99.819500	24,954,875.00	0.00	1.05
		Base	99.819500	24,954,875.00	99.819500	24,954,875.00	0.00	1.05
9612C1L13	WESTPAC BANKING CORP.				0.340000	01 Nov 2022		
	10,000,000.000	Local	99.883833	9,988,383.33	99.883833	9,988,383.33	0.00	0.42
		Base	99.883833	9,988,383.33	99.883833	9,988,383.33	0.00	0.42
96130AKF4	WESTPAC BKING CORP N				1.640000	15 Jul 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.63
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.63

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QRC005	BANK OF AMERICA REPO				1.440000	01 Jul 2022		
	90,290,098.720	Local	100.000000	90,290,098.72	100.000000	90,290,098.72	0.00	3.82
		Base	100.000000	90,290,098.72	100.000000	90,290,098.72	0.00	3.82
US DOLLAR Total								
	2,300,638,098.720	Local		2,296,655,995.17		2,296,655,995.17	0.00	97.07
		Base		2,296,655,995.17		2,296,655,995.17	0.00	97.07
CASH EQUIVALENT Total								
	2,300,638,098.720	Base		2,296,655,995.17		2,296,655,995.17	0.00	97.07
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	10,000,000.000	Local	99.977636	9,997,763.62	99.532568	9,953,256.80	-44,506.82	0.42
		Base	99.977636	9,997,763.62	99.532568	9,953,256.80	-44,506.82	0.42
912796N96	TREASURY BILL 11/22 0.00000				0.010000	03 Nov 2022		
	10,000,000.000	Local	99.944444	9,994,444.44	99.314236	9,931,423.60	-63,020.84	0.42
		Base	99.944444	9,994,444.44	99.314236	9,931,423.60	-63,020.84	0.42
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	10,000,000.000	Local	98.768094	9,876,809.41	98.783278	9,878,327.80	1,518.39	0.42
		Base	98.768094	9,876,809.41	98.783278	9,878,327.80	1,518.39	0.42
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	10,000,000.000	Local	97.300000	9,729,999.99	97.401889	9,740,188.90	10,188.91	0.41
		Base	97.300000	9,729,999.99	97.401889	9,740,188.90	10,188.91	0.41
912796X61	TREASURY BILL 12/22 0.00000				0.010000	08 Dec 2022		
	10,000,000.000	Local	99.260000	9,926,000.00	99.001667	9,900,166.70	-25,833.30	0.42
		Base	99.260000	9,926,000.00	99.001667	9,900,166.70	-25,833.30	0.42
912796XU8	CASH MGMT BILL 09/22 0.00000					06 Sep 2022		
	10,000,000.000	Local	99.713761	9,971,376.11	99.707806	9,970,780.60	-595.51	0.42
		Base	99.713761	9,971,376.11	99.707806	9,970,780.60	-595.51	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
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
		Local	10,000,000.000	100.001895	10,000,189.49	99.761154	9,976,115.40	-24,074.09	0.42
		Base		100.001895	10,000,189.49	99.761154	9,976,115.40	-24,074.09	0.42
US DOLLAR Total									
		Local	70,000,000.000		69,496,583.06		69,350,259.80	-146,323.26	2.93
		Base			69,496,583.06		69,350,259.80	-146,323.26	2.93
FIXED INCOME Total									
		Base	70,000,000.000		69,496,583.06		69,350,259.80	-146,323.26	2.93

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,370,583,193.840	Base	2,366,097,673.35		2,365,951,350.09	-146,323.26	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								
			10,044,890.000	1.000000	10,044,890.00	1.000000	10,044,890.00	0.00	0.44
		Base		1.000000	10,044,890.00	1.000000	10,044,890.00	0.00	0.44
US DOLLAR Total									
			10,044,890.000		10,044,890.00		10,044,890.00	0.00	0.44
		Base			10,044,890.00		10,044,890.00	0.00	0.44
CASH Total									
			10,044,890.000	Base	10,044,890.00		10,044,890.00	0.00	0.44
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					1.550000	16 Aug 2022		
			150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.52
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.52
22599G006	CREDIT AGRICOLE REPO REPO					1.460000	01 Jul 2022		
			300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.04
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.04
38141W323	GOLDMAN SACHS TRUST	GOLDMAN GLDMN SCHS FS TRSRY OBL FST				0.000000	01 Jul 2022		
			150,030,173.040	100.000000	150,030,173.04	100.000000	150,030,173.04	0.00	6.52
		Base		100.000000	150,030,173.04	100.000000	150,030,173.04	0.00	6.52
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					1.454781	31 Dec 2030		
			6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.27
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.27
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					1.510000	01 Jul 2022		
			290,000,000.000	100.000000	290,000,000.00	100.000000	290,000,000.00	0.00	12.61
		Base		100.000000	290,000,000.00	100.000000	290,000,000.00	0.00	12.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				1.530000	01 Jul 2022		
	84,975,225.760	Local	100.000000	84,975,225.76	100.000000	84,975,225.76	0.00	3.69
		Base	100.000000	84,975,225.76	100.000000	84,975,225.76	0.00	3.69
912796K57	TREASURY BILL 07/22 0.00000				0.072500	14 Jul 2022		
	10,000,000.000	Local	99.997382	9,999,738.19	99.997382	9,999,738.19	0.00	0.43
		Base	99.997382	9,999,738.19	99.997382	9,999,738.19	0.00	0.43
912796L64	TREASURY BILL 08/22 0.00000				0.107500	11 Aug 2022		
	20,000,000.000	Local	99.989465	19,997,893.05	99.989465	19,997,893.05	0.00	0.87
		Base	99.989465	19,997,893.05	99.989465	19,997,893.05	0.00	0.87
912796M71	TREASURY BILL 09/22 0.00000				1.619000	08 Sep 2022		
	40,000,000.000	Local	99.837035	39,934,814.16	99.837035	39,934,814.16	0.00	1.74
		Base	99.837035	39,934,814.16	99.837035	39,934,814.16	0.00	1.74
912796S42	TREASURY BILL 07/22 0.00000				0.835100	21 Jul 2022		
	40,000,000.000	Local	99.953606	39,981,442.22	99.953606	39,981,442.22	0.00	1.74
		Base	99.953606	39,981,442.22	99.953606	39,981,442.22	0.00	1.74
912796U49	TREASURY BILL 09/22 0.00000				1.710000	15 Sep 2022		
	20,000,000.000	Local	99.639000	19,927,800.00	99.639000	19,927,800.00	0.00	0.87
		Base	99.639000	19,927,800.00	99.639000	19,927,800.00	0.00	0.87
912796XL8	TREASURY BILL 08/22 0.00000				1.382500	09 Aug 2022		
	20,000,000.000	Local	99.850229	19,970,045.83	99.850229	19,970,045.83	0.00	0.87
		Base	99.850229	19,970,045.83	99.850229	19,970,045.83	0.00	0.87
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.420000	28 Jul 2022		
	175,000,000.000	Local	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	7.61
		Base	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	7.61
926NKW009	AMHERST PIERPONT 04/15 VAR				1.090000	06 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17
926NKW009	AMHERST PIERPONT 04/15 VAR				1.150000	11 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942PVKII0	WAM AZ 2 WAM AZR 2				1.300000	14 Jul 2022		
	2,002,370.290	Local	100.000000	2,002,370.29	100.000000	2,002,370.29	0.00	0.09
		Base	100.000000	2,002,370.29	100.000000	2,002,370.29	0.00	0.09
942PVKII0	WAM AZ 2 WAM AZR 2				0.750000	21 Jul 2022		
	6,019,946.020	Local	100.000000	6,019,946.02	100.000000	6,019,946.02	0.00	0.26
		Base	100.000000	6,019,946.02	100.000000	6,019,946.02	0.00	0.26
942PVL006	WAM AZ 4 WAM AZR 4				0.000000	01 Jul 2022		
	62,173,095.550	Local	100.026437	62,189,532.56	100.026437	62,189,532.56	0.00	2.70
		Base	100.026437	62,189,532.56	100.026437	62,189,532.56	0.00	2.70
942PVNII4	WAM AZ 7 WAM AZR 7				0.250000	15 Dec 2022		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.35
		Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.35
95763A914	WESTERN ALLIANCE BANCORP PP				1.500000	21 Jul 2022		
	10,034,924.520	Local	100.000000	10,034,924.52	100.000000	10,034,924.52	0.00	0.44
		Base	100.000000	10,034,924.52	100.000000	10,034,924.52	0.00	0.44
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jul 2022		
	100,009,439.200	Local	100.000000	100,009,439.20	100.000000	100,009,439.20	0.00	4.35
		Base	100.000000	100,009,439.20	100.000000	100,009,439.20	0.00	4.35
978UHK000	DAIWA CAPITAL MARKETS REPO				1.480000	01 Jul 2022		
	247,660,206.520	Local	100.000000	247,660,206.52	100.000000	247,660,206.52	0.00	10.77
		Base	100.000000	247,660,206.52	100.000000	247,660,206.52	0.00	10.77
979QHR003	SOUTH STREET REPO				1.470000	15 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17
979QHR003	SOUTH STREET REPO				1.450000	28 Jul 2022		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.17
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.200000	01 Jul 2022		
	2,500.000	Local	100.000000	2,500.00	100.000000	2,500.00	0.00	0.00
		Base	100.000000	2,500.00	100.000000	2,500.00	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
US DOLLAR Total								
	1,942,144,583.270	Local		1,941,972,753.73		1,941,972,753.73	0.00	84.44
		Base		1,941,972,753.73		1,941,972,753.73	0.00	84.44
CASH EQUIVALENT Total								
	1,942,144,583.270	Base		1,941,972,753.73		1,941,972,753.73	0.00	84.44
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	10,000,000.000	Local	99.977636	9,997,763.62	99.532568	9,953,256.80	-44,506.82	0.43
		Base	99.977636	9,997,763.62	99.532568	9,953,256.80	-44,506.82	0.43
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	10,000,000.000	Local	98.768094	9,876,809.41	98.783278	9,878,327.80	1,518.39	0.43
		Base	98.768094	9,876,809.41	98.783278	9,878,327.80	1,518.39	0.43
912796S67	TREASURY BILL 08/22 0.00000					04 Aug 2022		
	20,000,000.000	Local	99.907445	19,981,488.91	99.889618	19,977,923.60	-3,565.31	0.87
		Base	99.907445	19,981,488.91	99.889618	19,977,923.60	-3,565.31	0.87
912796T41	TREASURY BILL 08/22 0.00000					18 Aug 2022		
	20,000,000.000	Local	99.868000	19,973,600.00	99.822000	19,964,400.00	-9,200.00	0.87
		Base	99.868000	19,973,600.00	99.822000	19,964,400.00	-9,200.00	0.87
912796U49	TREASURY BILL 09/22 0.00000				0.010000	15 Sep 2022		
	30,000,000.000	Local	99.683861	29,905,158.35	99.664861	29,899,458.30	-5,700.05	1.30
		Base	99.683861	29,905,158.35	99.664861	29,899,458.30	-5,700.05	1.30
912796U64	TREASURY BILL 09/22 0.00000					29 Sep 2022		
	20,000,000.000	Local	99.562500	19,912,500.02	99.590000	19,918,000.00	5,499.98	0.87
		Base	99.562500	19,912,500.02	99.590000	19,918,000.00	5,499.98	0.87
912796W88	TREASURY BILL 07/22 0.00000					05 Jul 2022		
	10,000,000.000	Local	99.994333	9,999,433.33	99.987056	9,998,705.60	-727.73	0.43
		Base	99.994333	9,999,433.33	99.987056	9,998,705.60	-727.73	0.43

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796X53	TREASURY BILL 06/23 0.00000				0.010000	15 Jun 2023		
	10,000,000.000	Local	97.300000	9,729,999.99	97.401889	9,740,188.90	10,188.91	0.42
		Base	97.300000	9,729,999.99	97.401889	9,740,188.90	10,188.91	0.42
912796X61	TREASURY BILL 12/22 0.00000				0.010000	08 Dec 2022		
	10,000,000.000	Local	99.259555	9,925,955.52	99.001667	9,900,166.70	-25,788.82	0.43
		Base	99.259555	9,925,955.52	99.001667	9,900,166.70	-25,788.82	0.43
912796X79	TREASURY BILL 12/22 0.00000				0.010000	15 Dec 2022		
	10,000,000.000	Local	99.126730	9,912,672.95	98.951031	9,895,103.10	-17,569.85	0.43
		Base	99.126730	9,912,672.95	98.951031	9,895,103.10	-17,569.85	0.43
912796XU8	CASH MGMT BILL 09/22 0.00000					06 Sep 2022		
	20,000,000.000	Local	99.713761	19,942,752.22	99.707806	19,941,561.20	-1,191.02	0.87
		Base	99.713761	19,942,752.22	99.707806	19,941,561.20	-1,191.02	0.87
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	0.000	Local	0.000000	3,889.06	0.000000	0.00	-3,889.06	0.00
		Base	0.000000	3,889.06	0.000000	0.00	-3,889.06	0.00
91282CAA9	US TREASURY FRN 07/22 VAR				1.812776	31 Jul 2022		
	5,000,000.000	Local	99.999584	4,999,979.19	100.025676	5,001,283.80	1,304.61	0.22
		Base	99.999584	4,999,979.19	100.025676	5,001,283.80	1,304.61	0.22
91282CAC5	US TREASURY N/B 07/22 0.125				0.125000	31 Jul 2022		
	10,000,000.000	Local	100.001738	10,000,173.80	99.917321	9,991,732.10	-8,441.70	0.43
		Base	100.001738	10,000,173.80	99.917321	9,991,732.10	-8,441.70	0.43
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	20,000,000.000	Local	100.003163	20,000,632.58	99.761154	19,952,230.80	-48,401.78	0.87
		Base	100.003163	20,000,632.58	99.761154	19,952,230.80	-48,401.78	0.87
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	20,000,000.000	Local	100.003411	20,000,682.22	99.583774	19,916,754.80	-83,927.42	0.87
		Base	100.003411	20,000,682.22	99.583774	19,916,754.80	-83,927.42	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
91282CAR2	US TREASURY N/B 10/22 0.125				0.125000	31 Oct 2022		
	20,000,000.000	Local	99.992270	19,998,454.06	99.341120	19,868,224.00	-130,230.06	0.86
		Base	99.992270	19,998,454.06	99.341120	19,868,224.00	-130,230.06	0.86
91282CAS0	US TREASURY FRN 10/22 VAR				1.812776	31 Oct 2022		
	5,000,000.000	Local	100.000338	5,000,016.89	100.100555	5,005,027.75	5,010.86	0.22
		Base	100.000338	5,000,016.89	100.100555	5,005,027.75	5,010.86	0.22
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	20,000,000.000	Local	99.994944	19,998,988.83	99.089844	19,817,968.80	-181,020.03	0.86
		Base	99.994944	19,998,988.83	99.089844	19,817,968.80	-181,020.03	0.86
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	25,000,000.000	Local	99.985099	24,996,274.75	98.820312	24,705,078.00	-291,196.75	1.07
		Base	99.985099	24,996,274.75	98.820312	24,705,078.00	-291,196.75	1.07
91282CBG5	US TREASURY N/B 01/23 0.125				0.125000	31 Jan 2023		
	10,000,000.000	Local	98.949149	9,894,914.86	98.578125	9,857,812.50	-37,102.36	0.43
		Base	98.949149	9,894,914.86	98.578125	9,857,812.50	-37,102.36	0.43
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023		
	10,000,000.000	Local	98.727178	9,872,717.82	98.316406	9,831,640.60	-41,077.22	0.43
		Base	98.727178	9,872,717.82	98.316406	9,831,640.60	-41,077.22	0.43
91282CCK5	US TREASURY N/B 06/23 0.125				0.125000	30 Jun 2023		
	10,000,000.000	Local	97.870225	9,787,022.53	97.277344	9,727,734.40	-59,288.13	0.42
		Base	97.870225	9,787,022.53	97.277344	9,727,734.40	-59,288.13	0.42
91282CDE8	US TREASURY FRN 10/23 VAR				1.792776	31 Oct 2023		
	10,000,000.000	Local	99.937983	9,993,798.29	100.245159	10,024,515.90	30,717.61	0.44
		Base	99.937983	9,993,798.29	100.245159	10,024,515.90	30,717.61	0.44
91282CDU2	US TREASURY FRN 01/24 VAR				1.742776	31 Jan 2024		
	5,000,000.000	Local	100.014419	5,000,720.94	100.108631	5,005,431.55	4,710.61	0.22
		Base	100.014419	5,000,720.94	100.108631	5,005,431.55	4,710.61	0.22
91282CEL1	US TREASURY FRN 04/24 VAR				1.682776	30 Apr 2024		
	10,000,000.000	Local	99.917239	9,991,723.86	99.922657	9,992,265.70	541.84	0.43
		Base	99.917239	9,991,723.86	99.922657	9,992,265.70	541.84	0.43

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		350,000,000.000	Local		348,698,123.92		347,764,792.70	-933,331.22	15.12
			Base		348,698,123.92		347,764,792.70	-933,331.22	15.12
FIXED INCOME Total									
		350,000,000.000	Base		348,698,123.92		347,764,792.70	-933,331.22	15.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,302,189,473.270	Base	2,300,715,767.65		2,299,782,436.43	-933,331.22	100.00

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

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR									Exchange Rate:	1.000000
USD	US DOLLAR									
			-28,098.150	Local	1.000000	-28,098.15	1.000000	-28,098.15	0.00	0.01
				Base	1.000000	-28,098.15	1.000000	-28,098.15	0.00	0.01
US DOLLAR Total										
			-28,098.150	Local		-28,098.15		-28,098.15	0.00	0.01
				Base		-28,098.15		-28,098.15	0.00	0.01
CASH Total										
			-28,098.150	Base		-28,098.15		-28,098.15	0.00	0.01
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
913ETFII4	MSILF TAX EXEMPT PORTFOLIO MSILF TAX EXEMPT PORTFOLIO						0.730803	31 Dec 2030		
			1,084,906.390	Local	99.992147	1,084,821.19	100.000000	1,084,906.39	85.20	0.20
				Base	99.992147	1,084,821.19	100.000000	1,084,906.39	85.20	0.20
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264						0.010001	31 Dec 2030		
			1,700.230	Local	99.990001	1,700.06	99.990000	1,700.06	0.00	0.00
				Base	99.990001	1,700.06	99.990000	1,700.06	0.00	0.00
US DOLLAR Total										
			1,086,606.620	Local		1,086,521.25		1,086,606.45	85.20	0.20
				Base		1,086,521.25		1,086,606.45	85.20	0.20
CASH EQUIVALENT Total										
			1,086,606.620	Base		1,086,521.25		1,086,606.45	85.20	0.20
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
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.920000	15 May 2031		
	17,305,000.000	Local	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	3.12
Original Face:	17,305,000.000	Base	100.000000	17,305,000.00	100.000000	17,305,000.00	0.00	3.12
05914GCF3	BALTIMORE CNTY MD BAL 03/23 FIXED 4				4.000000	24 Mar 2023		
	22,850,000.000	Local	102.304566	23,376,593.35	101.587990	23,212,855.72	-163,737.63	4.19
		Base	102.304566	23,376,593.35	101.587990	23,212,855.72	-163,737.63	4.19
164555CT9	CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5				5.000000	15 Dec 2024		
	6,595,000.000	Local	108.270741	7,140,455.34	107.106110	7,063,647.95	-76,807.39	1.28
		Base	108.270741	7,140,455.34	107.106110	7,063,647.95	-76,807.39	1.28
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.910000	01 Jul 2029		
	11,720,000.000	Local	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.12
Original Face:	11,720,000.000	Base	100.000000	11,720,000.00	100.000000	11,720,000.00	0.00	2.12
1994916D8	COLUMBUS OH COL 07/22 FIXED 3				3.000000	01 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
246381RG4	DELAWARE ST DES 03/24 FIXED 5				5.000000	01 Mar 2024		
	10,000,000.000	Local	106.394436	10,639,443.56	105.092900	10,509,290.00	-130,153.56	1.90
		Base	106.394436	10,639,443.56	105.092900	10,509,290.00	-130,153.56	1.90
249164QY3	DENVER CITY CNTY CO DEN 08/23 FIXED 5				5.000000	01 Aug 2023		
	20,000,000.000	Local	103.300444	20,660,088.83	103.536860	20,707,372.00	47,283.17	3.74
		Base	103.300444	20,660,088.83	103.536860	20,707,372.00	47,283.17	3.74
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.970000	01 Apr 2038		
	8,880,000.000	Local	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.60
		Base	100.000000	8,880,000.00	100.000000	8,880,000.00	0.00	1.60
254839RZ8	DISTRICT OF COLUMBIA REVENUE DISGEN 08/38 ADJUSTABLE VAR				0.890000	15 Aug 2038		
	5,375,000.000	Local	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.97
Original Face:	5,375,000.000	Base	100.000000	5,375,000.00	100.000000	5,375,000.00	0.00	0.97
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.930000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.18
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.18

& 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
340117HQ6	FLORENCE CNTY SC FLO 06/24 FIXED 5				5.000000	01 Jun 2024		
	15,670,000.000	Local	107.248444	16,805,831.13	105.620680	16,550,760.56	-255,070.57	2.99
		Base	107.248444	16,805,831.13	105.620680	16,550,760.56	-255,070.57	2.99
373385GK3	GEORGIA ST GAS 08/24 FIXED 5				5.000000	01 Aug 2024		
	19,850,000.000	Local	107.245302	21,288,192.45	106.151360	21,071,044.96	-217,147.49	3.80
		Base	107.245302	21,288,192.45	106.151360	21,071,044.96	-217,147.49	3.80
37530ABL1	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/23 FIXED 5				5.000000	15 Jul 2023		
	1,500,000.000	Local	102.983988	1,544,759.82	103.406240	1,551,093.60	6,333.78	0.28
		Base	102.983988	1,544,759.82	103.406240	1,551,093.60	6,333.78	0.28
37530ABM9	GILBERT AZ WTR RESOURCE MUNI P GBTWTR 07/24 FIXED 5				5.000000	15 Jul 2024		
	3,445,000.000	Local	105.079304	3,619,982.02	106.014200	3,652,189.19	32,207.17	0.66
		Base	105.079304	3,619,982.02	106.014200	3,652,189.19	32,207.17	0.66
387460QF8	GRANITE UT SCH DIST SALT LAKE GRTSCD 06/23 FIXED 5				5.000000	01 Jun 2023		
	4,740,000.000	Local	103.652793	4,913,142.37	103.007480	4,882,554.55	-30,587.82	0.88
		Base	103.652793	4,913,142.37	103.007480	4,882,554.55	-30,587.82	0.88
391554CA8	GTR ALBANY OR SCH DIST 8J BTRSCD 06/24 FIXED 5				5.000000	15 Jun 2024		
	3,085,000.000	Local	105.069258	3,241,386.62	105.728330	3,261,718.98	20,332.36	0.59
		Base	105.069258	3,241,386.62	105.728330	3,261,718.98	20,332.36	0.59
396784QJ2	GREENWICH CT GRE 01/23 FIXED 5				5.000000	15 Jan 2023		
	5,775,000.000	Local	101.809141	5,879,477.91	101.873630	5,883,202.13	3,724.22	1.06
		Base	101.809141	5,879,477.91	101.873630	5,883,202.13	3,724.22	1.06
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5				5.000000	01 May 2025		
	5,000,000.000	Local	109.344517	5,467,225.83	108.027220	5,401,361.00	-65,864.83	0.98
		Base	109.344517	5,467,225.83	108.027220	5,401,361.00	-65,864.83	0.98
401784Q97	GUILFORD CNTY NC GUI 03/24 FIXED 4				4.000000	01 Mar 2024		
	2,350,000.000	Local	104.203998	2,448,793.95	103.586850	2,434,290.98	-14,502.97	0.44
		Base	104.203998	2,448,793.95	103.586850	2,434,290.98	-14,502.97	0.44
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5				5.000000	01 Mar 2025		
	2,810,000.000	Local	109.010680	3,063,200.11	107.626340	3,024,300.15	-38,899.96	0.55
		Base	109.010680	3,063,200.11	107.626340	3,024,300.15	-38,899.96	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
44256PA45	HOWARD CNTY MD HOW 08/23 FIXED 5				5.000000	15 Aug 2023		
	3,005,000.000	Local	103.304469	3,104,299.30	103.649240	3,114,659.66	10,360.36	0.56
		Base	103.304469	3,104,299.30	103.649240	3,114,659.66	10,360.36	0.56
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.950000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.61
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.61
495033FR8	KING CNTY WA SCH DIST 401 HIG KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	750,000.000	Local	101.082844	758,121.33	101.044300	757,832.25	-289.08	0.14
		Base	101.082844	758,121.33	101.044300	757,832.25	-289.08	0.14
495033FS6	KING CNTY WA SCH DIST 401 HIG KINSCD 06/23 FIXED 4				4.000000	01 Jun 2023		
	1,670,000.000	Local	102.135516	1,705,663.11	102.103450	1,705,127.62	-535.49	0.31
		Base	102.135516	1,705,663.11	102.103450	1,705,127.62	-535.49	0.31
495033FT4	KING CNTY WA SCH DIST 401 HIG KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	1,750,000.000	Local	103.032315	1,803,065.51	103.021910	1,802,883.43	-182.08	0.33
		Base	103.032315	1,803,065.51	103.021910	1,802,883.43	-182.08	0.33
495033FU1	KING CNTY WA SCH DIST 401 HIG KINSCD 06/24 FIXED 4				4.000000	01 Jun 2024		
	3,000,000.000	Local	103.873575	3,116,207.25	103.779070	3,113,372.10	-2,835.15	0.56
		Base	103.873575	3,116,207.25	103.779070	3,113,372.10	-2,835.15	0.56
495080VK6	KING CNTY WA SCH DIST 403 REN KINSCD 12/22 FIXED 5				5.000000	01 Dec 2022		
	4,350,000.000	Local	101.394201	4,410,647.76	101.442910	4,412,766.59	2,118.83	0.80
		Base	101.394201	4,410,647.76	101.442910	4,412,766.59	2,118.83	0.80
495278Z48	KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4				4.000000	01 Dec 2022		
	3,650,000.000	Local	101.607648	3,708,679.17	101.044300	3,688,116.95	-20,562.22	0.67
		Base	101.607648	3,708,679.17	101.044300	3,688,116.95	-20,562.22	0.67
495278Z55	KING CNTY WA SCH DIST 415 KEN KINSCD 12/23 FIXED 4				4.000000	01 Dec 2023		
	4,435,000.000	Local	102.961864	4,566,358.65	103.021910	4,569,021.71	2,663.06	0.83
		Base	102.961864	4,566,358.65	103.021910	4,569,021.71	2,663.06	0.83
5094264U3	LAKE CNTY OH LAK 03/23 FIXED 1.75				1.750000	30 Mar 2023		
	4,900,000.000	Local	100.309722	4,915,176.39	99.946530	4,897,379.97	-17,796.42	0.88
		Base	100.309722	4,915,176.39	99.946530	4,897,379.97	-17,796.42	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
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.900000	15 Feb 2038		
	24,475,000.000	Local	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.42
Original Face:	24,475,000.000	Base	100.000000	24,475,000.00	100.000000	24,475,000.00	0.00	4.42
546398C63	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.940000	01 Jul 2047		
	12,340,000.000	Local	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.23
Original Face:	12,340,000.000	Base	100.000000	12,340,000.00	100.000000	12,340,000.00	0.00	2.23
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.900000	01 Oct 2039		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.44
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	1.44
54659LAW4	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR				0.950000	01 Oct 2043		
	1,100,000.000	Local	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.20
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	100.000000	1,100,000.00	0.00	0.20
567505RM6	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5				5.000000	01 Jul 2023		
	1,425,000.000	Local	104.838897	1,493,954.28	103.271340	1,471,616.60	-22,337.68	0.27
		Base	104.838897	1,493,954.28	103.271340	1,471,616.60	-22,337.68	0.27
567505RN4	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5				5.000000	01 Jul 2024		
	3,250,000.000	Local	109.373073	3,554,624.86	105.731310	3,436,267.58	-118,357.28	0.62
		Base	109.373073	3,554,624.86	105.731310	3,436,267.58	-118,357.28	0.62
574193KM9	MARYLAND ST MDS 08/23 FIXED 5				5.000000	01 Aug 2023		
	9,850,000.000	Local	103.477485	10,192,532.28	103.547730	10,199,451.41	6,919.13	1.84
		Base	103.477485	10,192,532.28	103.547730	10,199,451.41	6,919.13	1.84
574193LE6	MARYLAND ST MDS 08/23 FIXED 4				4.000000	01 Aug 2023		
	10,000,000.000	Local	102.083238	10,208,323.78	102.489490	10,248,949.00	40,625.22	1.85
		Base	102.083238	10,208,323.78	102.489490	10,248,949.00	40,625.22	1.85
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	100.929200	6,308,075.00	100.892410	6,305,775.63	-2,299.37	1.14
		Base	100.929200	6,308,075.00	100.892410	6,305,775.63	-2,299.37	1.14
57582RT63	MASSACHUSETTS ST MAS 11/23 FIXED 5				5.000000	01 Nov 2023		
	8,730,000.000	Local	103.833683	9,064,680.56	104.206160	9,097,197.77	32,517.21	1.64
		Base	103.833683	9,064,680.56	104.206160	9,097,197.77	32,517.21	1.64

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
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR					0.990000	15 Nov 2034		
		Local	5,600,000.000	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	1.01
Original Face:		Base	5,600,000.000	100.000000	5,600,000.00	100.000000	5,600,000.00	0.00	1.01
6446826U5	NEW HAMPSHIRE ST NHS 12/23 FIXED 5					5.000000	01 Dec 2023		
		Local	7,075,000.000	104.546418	7,396,659.05	104.502960	7,393,584.42	-3,074.63	1.34
		Base		104.546418	7,396,659.05	104.502960	7,393,584.42	-3,074.63	1.34
647293SG5	NEW MEXICO ST NMS 03/24 FIXED 5					5.000000	01 Mar 2024		
		Local	4,850,000.000	104.471886	5,066,886.47	105.059340	5,095,377.99	28,491.52	0.92
		Base		104.471886	5,066,886.47	105.059340	5,095,377.99	28,491.52	0.92
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5					5.000000	01 Feb 2025		
		Local	3,020,000.000	106.986077	3,230,979.53	106.903650	3,228,490.23	-2,489.30	0.58
		Base		106.986077	3,230,979.53	106.903650	3,228,490.23	-2,489.30	0.58
677520YJ1	OHIO ST OHS 03/24 ADJUSTABLE VAR					0.870000	15 Mar 2024		
		Local	14,765,000.000	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.67
Original Face:		Base	14,765,000.000	100.000000	14,765,000.00	100.000000	14,765,000.00	0.00	2.67
677522ME1	OHIO ST OHS 08/23 FIXED 5					5.000000	01 Aug 2023		
		Local	3,350,000.000	103.503493	3,467,367.00	103.569470	3,469,577.25	2,210.25	0.63
		Base		103.503493	3,467,367.00	103.569470	3,469,577.25	2,210.25	0.63
679384NL7	OLATHE KS OLA 08/22 FIXED 4					4.000000	01 Aug 2022		
		Local	20,000,000.000	100.296037	20,059,207.49	100.227510	20,045,502.00	-13,705.49	3.62
		Base		100.296037	20,059,207.49	100.227510	20,045,502.00	-13,705.49	3.62
7178232R8	PHILADELPHIA PA GAS WKS REVENU PHIUTL 08/31 ADJUSTABLE VAR					0.970000	01 Aug 2031		
		Local	24,995,000.000	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	4.51
Original Face:		Base	24,995,000.000	100.000000	24,995,000.00	100.000000	24,995,000.00	0.00	4.51
718814V86	PHOENIX AZ PHO 07/23 FIXED 5					5.000000	01 Jul 2023		
		Local	1,505,000.000	102.916076	1,548,886.95	103.281360	1,554,384.47	5,497.52	0.28
		Base		102.916076	1,548,886.95	103.281360	1,554,384.47	5,497.52	0.28
718814V94	PHOENIX AZ PHO 07/24 FIXED 5					5.000000	01 Jul 2024		
		Local	1,600,000.000	105.259418	1,684,150.68	105.892240	1,694,275.84	10,125.16	0.31
		Base		105.259418	1,684,150.68	105.892240	1,694,275.84	10,125.16	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
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.870000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.56
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	4.56
7632616F6	RICHARDSON TX INDEP SCH DIST RCNSCD 02/23 FIXED 5				5.000000	15 Feb 2023		
	6,390,000.000	Local	101.881120	6,510,203.55	102.135690	6,526,470.59	16,267.04	1.18
		Base	101.881120	6,510,203.55	102.135690	6,526,470.59	16,267.04	1.18
763665B21	RICHLAND CNTY SC SCH DIST 1 RICSCD 03/24 FIXED 5				5.000000	01 Mar 2024		
	4,525,000.000	Local	106.652857	4,826,041.76	105.126480	4,756,973.22	-69,068.54	0.86
		Base	106.652857	4,826,041.76	105.126480	4,756,973.22	-69,068.54	0.86
763682E64	RICHLAND CNTY SC SCH DIST 2 RICSCD 05/28 FIXED 3.15				3.150000	01 May 2028		
	4,000,000.000	Local	101.566664	4,062,666.57	101.189490	4,047,579.60	-15,086.97	0.73
		Base	101.566664	4,062,666.57	101.189490	4,047,579.60	-15,086.97	0.73
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.950000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.64
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.64
796860AX2	SAN BERNARDINO CNTY CA FLOOD C SBDWTR 08/37 ADJUSTABLE VAR				1.050000	01 Aug 2037		
	10,400,000.000	Local	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.88
Original Face:	10,400,000.000	Base	100.000000	10,400,000.00	100.000000	10,400,000.00	0.00	1.88
79766DLB3	SAN FRANCISCO CALIF CITY CNTY SFOAPT 05/58 ADJUSTABLE VAR				0.750000	01 May 2058		
	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.17
Original Face:	12,000,000.000	Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	2.17
849476QN9	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	3,065,000.000	Local	104.245746	3,195,132.11	104.882880	3,214,660.27	19,528.16	0.58
		Base	104.245746	3,195,132.11	104.882880	3,214,660.27	19,528.16	0.58
849476QX7	SPRING BRANCH TX INDEP SCH DIS SPRSCD 02/24 FIXED 5				5.000000	01 Feb 2024		
	4,855,000.000	Local	104.245746	5,061,130.96	104.882880	5,092,063.82	30,932.86	0.92
		Base	104.245746	5,061,130.96	104.882880	5,092,063.82	30,932.86	0.92
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				0.950000	01 Dec 2043		
	6,700,000.000	Local	100.000000	6,700,000.00	100.000000	6,700,000.00	0.00	1.21
Original Face:	6,700,000.000	Base	100.000000	6,700,000.00	100.000000	6,700,000.00	0.00	1.21

& 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
88675AAU0	TIGARD OR WTR SYS REVENUE TIGWTR 08/42 FIXED 5					5.000000	01 Aug 2042		
		Local	5,000,000.000	100.364789	5,018,239.46	100.274570	5,013,728.50	-4,510.96	0.91
Original Face:		Base	5,000,000.000	100.364789	5,018,239.46	100.274570	5,013,728.50	-4,510.96	0.91
930864FH1	WAKE CNTY NC WAK 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	2,040,000.000	106.091978	2,164,276.35	104.882880	2,139,610.75	-24,665.60	0.39
		Base		106.091978	2,164,276.35	104.882880	2,139,610.75	-24,665.60	0.39
93974C8D5	WASHINGTON ST WAS 07/25 FIXED 5					5.000000	01 Jul 2025		
		Local	8,000,000.000	103.294697	8,263,575.76	103.091380	8,247,310.40	-16,265.36	1.49
		Base		103.294697	8,263,575.76	103.091380	8,247,310.40	-16,265.36	1.49
93974DSA7	WASHINGTON ST WAS 07/23 FIXED 5					5.000000	01 Jul 2023		
		Local	10,525,000.000	102.947284	10,835,201.66	103.301380	10,872,470.25	37,268.59	1.96
		Base		102.947284	10,835,201.66	103.301380	10,872,470.25	37,268.59	1.96
963439D92	WHITE BEAR LAKE MN INDEP SCH D WHISCD 02/24 FIXED 5					5.000000	01 Feb 2024		
		Local	3,985,000.000	105.961464	4,222,564.34	104.914760	4,180,853.19	-41,711.15	0.75
		Base		105.961464	4,222,564.34	104.914760	4,180,853.19	-41,711.15	0.75
97710BLW0	WISCONSIN ST HLTH EDUCTNL FA WISMED 08/34 ADJUSTABLE VAR					0.900000	15 Aug 2034		
		Local	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.15
Original Face:		Base	17,450,000.000	100.000000	17,450,000.00	100.000000	17,450,000.00	0.00	3.15
US DOLLAR Total									
		Local	542,545,000.000		553,687,152.21		552,674,012.83	-1,013,139.38	99.80
Original Face:		Base	223,945,000.000		553,687,152.21		552,674,012.83	-1,013,139.38	99.80
FIXED INCOME Total									
		Base	542,545,000.000		553,687,152.21		552,674,012.83	-1,013,139.38	99.80
Original Face:			223,945,000.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		543,603,508.470	Base		554,745,575.31		553,732,521.13	-1,013,054.18	100.00
	Original Face:	223,945,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			464,246.730	1.000000	464,246.73	1.000000	464,246.73	0.00	0.08
		Base		1.000000	464,246.73	1.000000	464,246.73	0.00	0.08
US DOLLAR Total									
			464,246.730		464,246.73		464,246.73	0.00	0.08
		Base			464,246.73		464,246.73	0.00	0.08
CASH Total									
			464,246.730	Base	464,246.73		464,246.73	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0020A3JD3	AT+T INC					1.300000	13 Sep 2022		
			5,000,000.000	99.732778	4,986,638.89	99.732778	4,986,638.89	0.00	0.90
		Base		99.732778	4,986,638.89	99.732778	4,986,638.89	0.00	0.90
05333UGJ3	AUTOZONE INC.					1.840000	18 Jul 2022		
			6,125,000.000	99.913111	6,119,678.06	99.913111	6,119,678.06	0.00	1.10
		Base		99.913111	6,119,678.06	99.913111	6,119,678.06	0.00	1.10
15060YM15	CEDAR SPRING CPTL CO					2.200000	01 Dec 2022		
			5,000,000.000	99.065000	4,953,250.00	99.065000	4,953,250.00	0.00	0.89
		Base		99.065000	4,953,250.00	99.065000	4,953,250.00	0.00	0.89
15060YQ60	CEDAR SPRING CPTL CO					2.710000	06 Mar 2023		
			5,000,000.000	98.133111	4,906,655.55	98.133111	4,906,655.55	0.00	0.89
		Base		98.133111	4,906,655.55	98.133111	4,906,655.55	0.00	0.89
15060YS92	CEDAR SPRING CPTL CO					2.680000	09 May 2023		
			5,000,000.000	97.677333	4,883,866.67	97.677333	4,883,866.67	0.00	0.88
		Base		97.677333	4,883,866.67	97.677333	4,883,866.67	0.00	0.88

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	5,000,000.000	Local	99.931000	4,996,550.00	99.931000	4,996,550.00	0.00	0.90
		Base	99.931000	4,996,550.00	99.931000	4,996,550.00	0.00	0.90
17327BLH6	CITIGROUP GLOBAL MKTS INC S				1.600000	17 Nov 2022		
	1,581,000.000	Local	99.382222	1,571,232.93	99.382222	1,571,232.93	0.00	0.28
		Base	99.382222	1,571,232.93	99.382222	1,571,232.93	0.00	0.28
17327BR56	CITIGROUP GLOBAL MKTS INC S				2.230000	05 Apr 2023		
	5,000,000.000	Local	98.277944	4,913,897.22	98.277944	4,913,897.22	0.00	0.89
		Base	98.277944	4,913,897.22	98.277944	4,913,897.22	0.00	0.89
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	5,000,000.000	Local	99.919889	4,995,994.44	99.919889	4,995,994.44	0.00	0.90
		Base	99.919889	4,995,994.44	99.919889	4,995,994.44	0.00	0.90
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	5,000,000.000	Local	99.951444	4,997,572.22	99.951444	4,997,572.22	0.00	0.90
		Base	99.951444	4,997,572.22	99.951444	4,997,572.22	0.00	0.90
38346MH15	GOTHAM FDG CORP				1.400000	01 Aug 2022		
	5,000,000.000	Local	99.879444	4,993,972.22	99.879444	4,993,972.22	0.00	0.90
		Base	99.879444	4,993,972.22	99.879444	4,993,972.22	0.00	0.90
38346MJV7	GOTHAM FDG CORP				2.350000	29 Sep 2022		
	7,500,000.000	Local	99.412500	7,455,937.50	99.412500	7,455,937.50	0.00	1.35
		Base	99.412500	7,455,937.50	99.412500	7,455,937.50	0.00	1.35
41282KGN2	HARLEY DAVIDSON FND CP				1.780000	22 Jul 2022		
	5,000,000.000	Local	99.896167	4,994,808.34	99.896167	4,994,808.34	0.00	0.90
		Base	99.896167	4,994,808.34	99.896167	4,994,808.34	0.00	0.90
41282KH35	HARLEY DAVIDSON FND CP				1.800000	03 Aug 2022		
	10,000,000.000	Local	99.835000	9,983,500.00	99.835000	9,983,500.00	0.00	1.80
		Base	99.835000	9,983,500.00	99.835000	9,983,500.00	0.00	1.80
979QHR003	SOUTH STREET REPO				1.500000	01 Jul 2022		
	12,475,101.770	Local	100.000000	12,475,101.77	100.000000	12,475,101.77	0.00	2.25
		Base	100.000000	12,475,101.77	100.000000	12,475,101.77	0.00	2.25

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
US DOLLAR Total									
		Local	87,681,101.770		87,228,655.81		87,228,655.81	0.00	15.74
		Base			87,228,655.81		87,228,655.81	0.00	15.74
CASH EQUIVALENT Total									
		Base	87,681,101.770		87,228,655.81		87,228,655.81	0.00	15.74
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
		Local	5,000,000.000	99.928795	4,996,439.75	90.327893	4,516,394.65	-480,045.10	0.81
		Base		99.928795	4,996,439.75	90.327893	4,516,394.65	-480,045.10	0.81
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.629747	4,981,487.34	81.365417	4,068,270.85	-913,216.49	0.73
		Base		99.629747	4,981,487.34	81.365417	4,068,270.85	-913,216.49	0.73
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	5,000,000.000	99.989821	4,999,491.05	90.093740	4,504,687.00	-494,804.05	0.81
		Base		99.989821	4,999,491.05	90.093740	4,504,687.00	-494,804.05	0.81
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.754331	7,481,574.85	87.628517	6,572,138.78	-909,436.07	1.19
		Base		99.754331	7,481,574.85	87.628517	6,572,138.78	-909,436.07	1.19
023135BV7	AMAZON.COM INC SR UNSECURED 05/23 0.25					0.250000	12 May 2023		
		Local	5,000,000.000	99.993959	4,999,697.94	97.914920	4,895,746.00	-103,951.94	0.88
		Base		99.993959	4,999,697.94	97.914920	4,895,746.00	-103,951.94	0.88
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					2.160000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	96.510276	5,790,616.56	-209,383.44	1.04
		Base		100.000000	6,000,000.00	96.510276	5,790,616.56	-209,383.44	1.04
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					2.440000	04 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.088634	4,954,431.70	-45,568.30	0.89
		Base		100.000000	5,000,000.00	99.088634	4,954,431.70	-45,568.30	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	98.261182	5,216,686.16	87.888796	4,666,016.18	-550,669.98	0.84
		Base	98.261182	5,216,686.16	87.888796	4,666,016.18	-550,669.98	0.84
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.837524	4,991,876.21	93.965804	4,698,290.20	-293,586.01	0.85
		Base	99.837524	4,991,876.21	93.965804	4,698,290.20	-293,586.01	0.85
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.645219	3,487,582.65	86.633654	3,032,177.89	-455,404.76	0.55
		Base	99.645219	3,487,582.65	86.633654	3,032,177.89	-455,404.76	0.55
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	88.347163	2,208,679.08	-291,320.92	0.40
		Base	100.000000	2,500,000.00	88.347163	2,208,679.08	-291,320.92	0.40
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.676088	9,967,608.76	99.711695	9,971,169.50	3,560.74	1.80
		Base	99.676088	9,967,608.76	99.711695	9,971,169.50	3,560.74	1.80
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	108.231831	2,705,795.78	97.540522	2,438,513.05	-267,282.73	0.44
		Base	108.231831	2,705,795.78	97.540522	2,438,513.05	-267,282.73	0.44
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				1.860000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.996000	4,949,800.00	-50,200.00	0.89
		Base	100.000000	5,000,000.00	98.996000	4,949,800.00	-50,200.00	0.89
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.184000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.878098	4,993,904.90	-6,095.10	0.90
		Base	100.000000	5,000,000.00	99.878098	4,993,904.90	-6,095.10	0.90
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.996232	4,999,811.58	99.728466	4,986,423.30	-13,388.28	0.90
		Base	99.996232	4,999,811.58	99.728466	4,986,423.30	-13,388.28	0.90
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.929951	4,996,497.57	100.803262	5,040,163.10	43,665.53	0.91
		Base	99.929951	4,996,497.57	100.803262	5,040,163.10	43,665.53	0.91

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.939387	2,498,484.68	87.177347	2,179,433.68	-319,051.00	0.39
		Base	99.939387	2,498,484.68	87.177347	2,179,433.68	-319,051.00	0.39
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.915497	4,995,774.83	83.396346	4,169,817.30	-825,957.53	0.75
		Base	99.915497	4,995,774.83	83.396346	4,169,817.30	-825,957.53	0.75
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,842,278.980	Local	95.482381	3,668,699.44	87.778020	3,372,676.41	-296,023.03	0.61
Original Face:	5,000,000.000	Base	95.482381	3,668,699.44	87.778020	3,372,676.41	-296,023.03	0.61
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,740,557.850	Local	98.116874	4,651,287.15	89.587480	4,246,946.32	-404,340.83	0.77
Original Face:	5,000,000.000	Base	98.116874	4,651,287.15	89.587480	4,246,946.32	-404,340.83	0.77
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	4,995,432.040	Local	95.284919	4,759,893.39	88.658010	4,428,850.64	-331,042.75	0.80
Original Face:	5,000,000.000	Base	95.284919	4,759,893.39	88.658010	4,428,850.64	-331,042.75	0.80
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR				1.200000	23 Mar 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89
		Base	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.89
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.190710	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.956264	4,997,813.20	-2,186.80	0.90
		Base	100.000000	5,000,000.00	99.956264	4,997,813.20	-2,186.80	0.90
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.582479	4,979,123.95	90.725366	4,536,268.30	-442,855.65	0.82
		Base	99.582479	4,979,123.95	90.725366	4,536,268.30	-442,855.65	0.82
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.981009	4,999,050.45	97.543282	4,877,164.10	-121,886.35	0.88
		Base	99.981009	4,999,050.45	97.543282	4,877,164.10	-121,886.35	0.88
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426				0.426000	11 Aug 2023		
	5,000,000.000	Local	100.138233	5,006,911.67	97.244213	4,862,210.65	-144,701.02	0.88
		Base	100.138233	5,006,911.67	97.244213	4,862,210.65	-144,701.02	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
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875				7.875000	15 May 2025		
	1,240,000.000	Local	119.391074	1,480,449.32	109.621318	1,359,304.34	-121,144.98	0.25
		Base	119.391074	1,480,449.32	109.621318	1,359,304.34	-121,144.98	0.25
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				2.150000	06 Oct 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	91.643039	4,582,151.95	-417,848.05	0.83
		Base	100.000000	5,000,000.00	91.643039	4,582,151.95	-417,848.05	0.83
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.304670	2,482,616.76	81.986868	2,049,671.70	-432,945.06	0.37
		Base	99.304670	2,482,616.76	81.986868	2,049,671.70	-432,945.06	0.37
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				1.924000	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.253280	4,010,131.20	10,131.20	0.72
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.253280	4,010,131.20	10,131.20	0.72
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.726361	2,991,790.82	96.919370	2,907,581.10	-84,209.72	0.52
		Base	99.726361	2,991,790.82	96.919370	2,907,581.10	-84,209.72	0.52
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	94.916439	2,372,910.98	-127,089.02	0.43
		Base	100.000000	2,500,000.00	94.916439	2,372,910.98	-127,089.02	0.43
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	699,307.800	Local	101.144309	707,310.04	93.564735	654,305.49	-53,004.55	0.12
Original Face:	5,000,000.000	Base	101.144309	707,310.04	93.564735	654,305.49	-53,004.55	0.12
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	955,238.050	Local	102.361296	977,794.05	101.597809	970,500.93	-7,293.12	0.18
Original Face:	5,000,000.000	Base	102.361296	977,794.05	101.597809	970,500.93	-7,293.12	0.18
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	91.335826	2,283,395.65	-216,604.35	0.41
		Base	100.000000	2,500,000.00	91.335826	2,283,395.65	-216,604.35	0.41
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	98.417219	4,920,860.95	-79,139.05	0.89
		Base	100.000000	5,000,000.00	98.417219	4,920,860.95	-79,139.05	0.89

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	122.670010	7,360,200.58	97.686770	5,861,206.20	-1,498,994.38	1.06
		Base	122.670010	7,360,200.58	97.686770	5,861,206.20	-1,498,994.38	1.06
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	119.464996	4,778,599.82	101.560633	4,062,425.32	-716,174.50	0.73
		Base	119.464996	4,778,599.82	101.560633	4,062,425.32	-716,174.50	0.73
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	125.192933	2,591,493.72	100.622902	2,082,894.07	-508,599.65	0.38
		Base	125.192933	2,591,493.72	100.622902	2,082,894.07	-508,599.65	0.38
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				1.449710	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.040523	5,002,026.15	2,026.15	0.90
		Base	100.000000	5,000,000.00	100.040523	5,002,026.15	2,026.15	0.90
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.892260	2,497,306.50	88.666844	2,216,671.10	-280,635.40	0.40
		Base	99.892260	2,497,306.50	88.666844	2,216,671.10	-280,635.40	0.40
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.759171	3,990,366.83	91.910328	3,676,413.12	-313,953.71	0.66
		Base	99.759171	3,990,366.83	91.910328	3,676,413.12	-313,953.71	0.66
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	790,589.100	Local	102.324866	808,969.24	97.872150	773,766.55	-35,202.69	0.14
Original Face:	5,100,000.000	Base	102.324866	808,969.24	97.872150	773,766.55	-35,202.69	0.14
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	0.040	Local	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
Original Face:	1,445,000.000	Base	-2,750.000000	-1.10	100.000000	0.04	1.14	0.00
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	362,731.360	Local	98.812306	358,423.22	93.681900	339,813.63	-18,609.59	0.06
Original Face:	2,025,000.000	Base	98.812306	358,423.22	93.681900	339,813.63	-18,609.59	0.06
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	1,026,456.500	Local	98.809270	1,014,234.17	94.812860	973,212.76	-41,021.41	0.18
Original Face:	5,000,000.000	Base	98.809270	1,014,234.17	94.812860	973,212.76	-41,021.41	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
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	737,429.310	101.203968	746,307.72	95.869690	706,971.19	-39,336.53	0.13
Original Face:		Base	3,000,000.000	101.203968	746,307.72	95.869690	706,971.19	-39,336.53	0.13
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	737,429.310	99.874581	736,504.43	96.204930	709,443.35	-27,061.08	0.13
Original Face:		Base	3,000,000.000	99.874581	736,504.43	96.204930	709,443.35	-27,061.08	0.13
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,479,627.920	104.225635	3,626,664.29	93.623250	3,257,740.75	-368,923.54	0.59
Original Face:		Base	4,036,000.000	104.225635	3,626,664.29	93.623250	3,257,740.75	-368,923.54	0.59
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,310,387.200	104.535548	4,505,886.86	93.592770	4,034,210.78	-471,676.08	0.73
Original Face:		Base	5,000,000.000	104.535548	4,505,886.86	93.592770	4,034,210.78	-471,676.08	0.73
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	1,945,742.640	100.417115	1,953,858.62	85.366860	1,661,019.40	-292,839.22	0.30
Original Face:		Base	3,015,000.000	100.417115	1,953,858.62	85.366860	1,661,019.40	-292,839.22	0.30
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	3,169,165.430	98.815242	3,131,618.48	97.587330	3,092,703.93	-38,914.55	0.56
Original Face:		Base	3,250,145.000	98.815242	3,131,618.48	97.587330	3,092,703.93	-38,914.55	0.56
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	1,453,224.680	100.673909	1,463,018.09	97.605850	1,418,432.30	-44,585.79	0.26
Original Face:		Base	1,500,000.000	100.673909	1,463,018.09	97.605850	1,418,432.30	-44,585.79	0.26
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.992244	4,999,612.18	85.188933	4,259,446.65	-740,165.53	0.77
		Base		99.992244	4,999,612.18	85.188933	4,259,446.65	-740,165.53	0.77
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	217,487.700	98.449053	214,114.58	97.792940	212,687.62	-1,426.96	0.04
Original Face:		Base	5,000,000.000	98.449053	214,114.58	97.792940	212,687.62	-1,426.96	0.04
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	163,974.780	101.128424	165,825.11	100.474710	164,753.18	-1,071.93	0.03
Original Face:		Base	2,000,000.000	101.128424	165,825.11	100.474710	164,753.18	-1,071.93	0.03

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3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	30,612.720	Local	99.468064	30,449.88	99.653910	30,506.77	56.89	0.01
Original Face:	2,000,000.000	Base	99.468064	30,449.88	99.653910	30,506.77	56.89	0.01
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	731,271.280	Local	101.956289	745,577.06	100.528720	735,137.66	-10,439.40	0.13
Original Face:	2,000,000.000	Base	101.956289	745,577.06	100.528720	735,137.66	-10,439.40	0.13
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	137,992.820	Local	100.137761	138,182.92	98.358520	135,727.70	-2,455.22	0.02
Original Face:	2,000,000.000	Base	100.137761	138,182.92	98.358520	135,727.70	-2,455.22	0.02
3137BFXT3	FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2				2.670000	25 Dec 2024		
	3,000,000.000	Local	98.123088	2,943,692.65	98.266070	2,947,982.10	4,289.45	0.53
Original Face:	3,000,000.000	Base	98.123088	2,943,692.65	98.266070	2,947,982.10	4,289.45	0.53
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	573,219.240	Local	98.787462	566,268.74	99.121100	568,181.22	1,912.48	0.10
Original Face:	5,500,000.000	Base	98.787462	566,268.74	99.121100	568,181.22	1,912.48	0.10
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	39,442.870	Local	100.896968	39,796.66	99.572521	39,274.26	-522.40	0.01
Original Face:	500,000.000	Base	100.896968	39,796.66	99.572521	39,274.26	-522.40	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	1,155,286.650	Local	100.465626	1,160,665.96	98.492130	1,137,866.43	-22,799.53	0.21
Original Face:	5,000,000.000	Base	100.465626	1,160,665.96	98.492130	1,137,866.43	-22,799.53	0.21
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	1,641,164.350	Local	103.836831	1,704,133.05	101.960335	1,673,336.67	-30,796.38	0.30
Original Face:	7,000,000.000	Base	103.836831	1,704,133.05	101.960335	1,673,336.67	-30,796.38	0.30
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	1,912,079.960	Local	101.962157	1,949,597.98	101.875030	1,947,932.03	-1,665.95	0.35
Original Face:	7,000,000.000	Base	101.962157	1,949,597.98	101.875030	1,947,932.03	-1,665.95	0.35
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	98,416.450	Local	104.468298	102,813.99	101.809640	100,197.43	-2,616.56	0.02
Original Face:	5,000,000.000	Base	104.468298	102,813.99	101.809640	100,197.43	-2,616.56	0.02

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31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,102,520.160	Local	102.016279	1,124,750.04	100.153039	1,104,207.45	-20,542.59	0.20
Original Face:	7,000,000.000	Base	102.016279	1,124,750.04	100.153039	1,104,207.45	-20,542.59	0.20
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				1.760000	10 May 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.189669	4,959,483.45	-40,516.55	0.89
		Base	100.000000	5,000,000.00	99.189669	4,959,483.45	-40,516.55	0.89
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B				1.910000	15 Jul 2027		
	2,000,000.000	Local	95.101883	1,902,037.65	93.145160	1,862,903.20	-39,134.45	0.34
Original Face:	2,000,000.000	Base	95.101883	1,902,037.65	93.145160	1,862,903.20	-39,134.45	0.34
34528QHB3	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2				1.924000	15 Sep 2024		
	7,700,000.000	Local	100.047192	7,703,633.79	100.039080	7,703,009.16	-624.63	1.39
Original Face:	7,700,000.000	Base	100.047192	7,703,633.79	100.039080	7,703,009.16	-624.63	1.39
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	5,750,000.000	Local	99.809725	5,739,059.19	90.536360	5,205,840.70	-533,218.49	0.94
Original Face:	5,750,000.000	Base	99.809725	5,739,059.19	90.536360	5,205,840.70	-533,218.49	0.94
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	101.911394	6,114,683.62	98.455640	5,907,338.40	-207,345.22	1.07
Original Face:	6,000,000.000	Base	101.911394	6,114,683.62	98.455640	5,907,338.40	-207,345.22	1.07
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.935273	4,996,763.64	86.283338	4,314,166.90	-682,596.74	0.78
		Base	99.935273	4,996,763.64	86.283338	4,314,166.90	-682,596.74	0.78
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	96.641496	4,832,074.80	-167,925.20	0.87
		Base	100.000000	5,000,000.00	96.641496	4,832,074.80	-167,925.20	0.87
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	105.159178	1,261,910.13	85.521808	1,026,261.70	-235,648.43	0.19
		Base	105.159178	1,261,910.13	85.521808	1,026,261.70	-235,648.43	0.19
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR				2.010000	10 Sep 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	97.482377	4,874,118.85	-125,881.15	0.88
		Base	100.000000	5,000,000.00	97.482377	4,874,118.85	-125,881.15	0.88

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38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				2.330000	10 Sep 2027		
	2,600,000.000	Local	99.594257	2,589,450.67	94.904974	2,467,529.32	-121,921.35	0.45
		Base	99.594257	2,589,450.67	94.904974	2,467,529.32	-121,921.35	0.45
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				2.211290	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.134154	4,906,707.70	-93,292.30	0.89
		Base	100.000000	5,000,000.00	98.134154	4,906,707.70	-93,292.30	0.89
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	85.895227	4,294,761.35	-705,238.65	0.77
		Base	100.000000	5,000,000.00	85.895227	4,294,761.35	-705,238.65	0.77
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5				5.000000	30 Jun 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.963173	4,998,158.65	-1,841.35	0.90
		Base	100.000000	5,000,000.00	99.963173	4,998,158.65	-1,841.35	0.90
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	21,555.900	Local	99.971562	21,549.77	100.092360	21,575.81	26.04	0.00
Original Face:	5,000,000.000	Base	99.971562	21,549.77	100.092360	21,575.81	26.04	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	134,974.620	Local	99.845119	134,765.57	99.202160	133,897.74	-867.83	0.02
Original Face:	3,000,000.000	Base	99.845119	134,765.57	99.202160	133,897.74	-867.83	0.02
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	215,605.980	Local	96.596045	208,266.85	93.600800	201,808.92	-6,457.93	0.04
Original Face:	675,000.000	Base	96.596045	208,266.85	93.600800	201,808.92	-6,457.93	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	302,531.100	Local	100.752399	304,807.34	95.704560	289,536.06	-15,271.28	0.05
Original Face:	5,000,000.000	Base	100.752399	304,807.34	95.704560	289,536.06	-15,271.28	0.05
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	597,954.700	Local	96.239633	575,469.41	91.203160	545,353.58	-30,115.83	0.10
Original Face:	1,600,000.000	Base	96.239633	575,469.41	91.203160	545,353.58	-30,115.83	0.10
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,860,132.500	Local	101.306265	2,897,493.42	95.750503	2,738,591.26	-158,902.16	0.49
Original Face:	5,000,000.000	Base	101.306265	2,897,493.42	95.750503	2,738,591.26	-158,902.16	0.49

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38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	4,579,133.380	Local	101.910035	4,666,596.43	97.734534	4,475,394.67	-191,201.76	0.81
Original Face:	10,465,550.000	Base	101.910035	4,666,596.43	97.734534	4,475,394.67	-191,201.76	0.81
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	5,112,639.190	Local	100.561901	5,141,367.17	96.190474	4,917,871.87	-223,495.30	0.89
Original Face:	7,878,829.000	Base	100.561901	5,141,367.17	96.190474	4,917,871.87	-223,495.30	0.89
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.803290	20 Aug 2070		
	3,462,376.850	Local	103.702494	3,590,571.16	100.421240	3,476,961.77	-113,609.39	0.63
Original Face:	5,000,000.000	Base	103.702494	3,590,571.16	100.421240	3,476,961.77	-113,609.39	0.63
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.953290	20 Aug 2070		
	3,463,258.350	Local	104.730177	3,627,076.61	101.090110	3,501,011.68	-126,064.93	0.63
Original Face:	5,000,000.000	Base	104.730177	3,627,076.61	101.090110	3,501,011.68	-126,064.93	0.63
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	4,421,692.610	Local	100.637001	4,449,858.85	99.469400	4,398,231.11	-51,627.74	0.79
Original Face:	6,180,040.000	Base	100.637001	4,449,858.85	99.469400	4,398,231.11	-51,627.74	0.79
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	1,150,366.330	Local	100.522701	1,156,379.31	94.715920	1,089,580.05	-66,799.26	0.20
Original Face:	6,993,000.000	Base	100.522701	1,156,379.31	94.715920	1,089,580.05	-66,799.26	0.20
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.893329	1,498,399.93	92.684195	1,390,262.93	-108,137.00	0.25
		Base	99.893329	1,498,399.93	92.684195	1,390,262.93	-108,137.00	0.25
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.672491	4,983,624.55	94.548823	4,727,441.15	-256,183.40	0.85
		Base	99.672491	4,983,624.55	94.548823	4,727,441.15	-256,183.40	0.85
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.895421	6,992,679.48	99.000500	6,930,035.00	-62,644.48	1.25
		Base	99.895421	6,992,679.48	99.000500	6,930,035.00	-62,644.48	1.25
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	144.364914	1,443,649.14	103.418050	1,034,180.50	-409,468.64	0.19
		Base	144.364914	1,443,649.14	103.418050	1,034,180.50	-409,468.64	0.19

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46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR				2.110000	10 Dec 2025		
	5,000,000.000	Local	100.122551	5,006,127.56	96.706000	4,835,300.00	-170,827.56	0.87
		Base	100.122551	5,006,127.56	96.706000	4,835,300.00	-170,827.56	0.87
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.397973	4,969,898.67	73.445617	3,672,280.85	-1,297,617.82	0.66
		Base	99.397973	4,969,898.67	73.445617	3,672,280.85	-1,297,617.82	0.66
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.740512	4,987,025.62	90.161381	4,508,069.05	-478,956.57	0.81
		Base	99.740512	4,987,025.62	90.161381	4,508,069.05	-478,956.57	0.81
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	108.217344	5,410,867.20	107.586561	5,379,328.05	-31,539.15	0.97
		Base	108.217344	5,410,867.20	107.586561	5,379,328.05	-31,539.15	0.97
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.854340	4,942,716.99	71.242773	3,562,138.65	-1,380,578.34	0.64
		Base	98.854340	4,942,716.99	71.242773	3,562,138.65	-1,380,578.34	0.64
58933YAF2	MERCK + CO INC SR UNSECURED 05/23 2.8				2.800000	18 May 2023		
	5,000,000.000	Local	102.202620	5,110,131.01	99.651832	4,982,591.60	-127,539.41	0.90
		Base	102.202620	5,110,131.01	99.651832	4,982,591.60	-127,539.41	0.90
61761JVL0	MORGAN STANLEY SR UNSECURED 10/24 3.7				3.700000	23 Oct 2024		
	10,000,000.000	Local	100.544292	10,054,429.15	99.882641	9,988,264.10	-66,165.05	1.80
		Base	100.544292	10,054,429.15	99.882641	9,988,264.10	-66,165.05	1.80
61762XAT4	MORGAN STANLEY BAML TRUST MSBAM 2013 C12 A3				3.973000	15 Oct 2046		
	4,859,367.800	Local	100.527997	4,885,025.10	99.356140	4,828,080.27	-56,944.83	0.87
Original Face:	6,849,220.000	Base	100.527997	4,885,025.10	99.356140	4,828,080.27	-56,944.83	0.87
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR				1.910000	07 Aug 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.704605	4,985,230.25	-14,769.75	0.90
		Base	100.000000	5,000,000.00	99.704605	4,985,230.25	-14,769.75	0.90
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2				1.200000	23 Apr 2023		
	2,552,000.000	Local	99.165377	2,530,700.43	98.564115	2,515,356.21	-15,344.22	0.45
		Base	99.165377	2,530,700.43	98.564115	2,515,356.21	-15,344.22	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.709481	4,985,474.04	88.602826	4,430,141.30	-555,332.74	0.80
		Base		99.709481	4,985,474.04	88.602826	4,430,141.30	-555,332.74	0.80
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.671430	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.964571	4,998,228.55	-1,771.45	0.90
		Base		100.000000	5,000,000.00	99.964571	4,998,228.55	-1,771.45	0.90
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.705139	3,489,679.88	85.149492	2,980,232.22	-509,447.66	0.54
		Base		99.705139	3,489,679.88	85.149492	2,980,232.22	-509,447.66	0.54
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.842277	998,422.77	100.745155	1,007,451.55	9,028.78	0.18
		Base		99.842277	998,422.77	100.745155	1,007,451.55	9,028.78	0.18
67066GAK0	NVIDIA CORP SR UNSECURED 06/23 0.309					0.309000	15 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	97.267753	9,726,775.30	-273,224.70	1.76
		Base		100.000000	10,000,000.00	97.267753	9,726,775.30	-273,224.70	1.76
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	5,000,000.000	99.964380	4,998,219.01	89.680671	4,484,033.55	-514,185.46	0.81
		Base		99.964380	4,998,219.01	89.680671	4,484,033.55	-514,185.46	0.81
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	108.639580	5,431,979.00	92.415972	4,620,798.60	-811,180.40	0.83
		Base		108.639580	5,431,979.00	92.415972	4,620,798.60	-811,180.40	0.83
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.760896	9,976,089.57	81.899322	8,189,932.20	-1,786,157.37	1.48
		Base		99.760896	9,976,089.57	81.899322	8,189,932.20	-1,786,157.37	1.48
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.899482	4,994,974.09	86.424797	4,321,239.85	-673,734.24	0.78
		Base		99.899482	4,994,974.09	86.424797	4,321,239.85	-673,734.24	0.78
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					2.925000	15 Nov 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	99.955000	1,999,100.00	-900.00	0.36
		Base		100.000000	2,000,000.00	99.955000	1,999,100.00	-900.00	0.36

& 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
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				2.831000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	99.667000	2,491,675.00	-8,325.00	0.45
		Base	100.000000	2,500,000.00	99.667000	2,491,675.00	-8,325.00	0.45
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				2.970000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.45
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.45
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR				2.000000	14 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.90
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				2.560000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.395109	4,919,755.45	-80,244.55	0.89
		Base	100.000000	5,000,000.00	98.395109	4,919,755.45	-80,244.55	0.89
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				0.750000	25 May 2047		
	4,984,786.240	Local	100.000000	4,984,786.24	99.767919	4,973,217.50	-11,568.74	0.90
Original Face:	5,000,000.000	Base	100.000000	4,984,786.24	99.767919	4,973,217.50	-11,568.74	0.90
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.900710	4,995,035.51	81.037118	4,051,855.90	-943,179.61	0.73
		Base	99.900710	4,995,035.51	81.037118	4,051,855.90	-943,179.61	0.73
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	95.956957	4,797,847.85	-202,152.15	0.87
		Base	100.000000	5,000,000.00	95.956957	4,797,847.85	-202,152.15	0.87
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.733095	2,991,992.85	85.482360	2,564,470.80	-427,522.05	0.46
		Base	99.733095	2,991,992.85	85.482360	2,564,470.80	-427,522.05	0.46
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024		
	4,000,000.000	Local	100.000000	4,000,000.00	97.912368	3,916,494.72	-83,505.28	0.71
		Base	100.000000	4,000,000.00	97.912368	3,916,494.72	-83,505.28	0.71
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.968036	2,499,200.89	83.157255	2,078,931.38	-420,269.51	0.38
		Base	99.968036	2,499,200.89	83.157255	2,078,931.38	-420,269.51	0.38

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	5,000,000.000	99.683454	4,984,172.70	99.223426	4,961,171.30	-23,001.40	0.90
		Base		99.683454	4,984,172.70	99.223426	4,961,171.30	-23,001.40	0.90
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.963834	2,998,915.03	97.644741	2,929,342.23	-69,572.80	0.53
		Base		99.963834	2,998,915.03	97.644741	2,929,342.23	-69,572.80	0.53
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.909298	1,998,185.96	80.132503	1,602,650.06	-395,535.90	0.29
		Base		99.909298	1,998,185.96	80.132503	1,602,650.06	-395,535.90	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					2.300000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.321061	4,916,053.05	-83,946.95	0.89
		Base		100.000000	5,000,000.00	98.321061	4,916,053.05	-83,946.95	0.89
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	12,631.250	99.994617	12,630.57	100.067360	12,639.76	9.19	0.00
Original Face:		Base	2,500,000.000	99.994617	12,630.57	100.067360	12,639.76	9.19	0.00
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	5,000,000.000	99.989800	4,999,490.01	97.777130	4,888,856.50	-110,633.51	0.88
Original Face:		Base	5,000,000.000	99.989800	4,999,490.01	97.777130	4,888,856.50	-110,633.51	0.88
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
		Local	2,000,000.000	99.990471	1,999,809.42	98.900000	1,978,000.00	-21,809.42	0.36
Original Face:		Base	2,000,000.000	99.990471	1,999,809.42	98.900000	1,978,000.00	-21,809.42	0.36
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	103.992867	5,199,643.37	87.904378	4,395,218.90	-804,424.47	0.79
		Base		103.992867	5,199,643.37	87.904378	4,395,218.90	-804,424.47	0.79
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.920862	4,996,043.12	86.893537	4,344,676.85	-651,366.27	0.78
		Base		99.920862	4,996,043.12	86.893537	4,344,676.85	-651,366.27	0.78
US DOLLAR Total									
		Local	494,649,073.990		499,404,427.90		466,479,973.12	-32,924,454.78	84.18
Original Face:		Base	222,962,784.000		499,404,427.90		466,479,973.12	-32,924,454.78	84.18

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

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total										
			494,649,073.990	Base		499,404,427.90		466,479,973.12	-32,924,454.78	84.18
	Original Face:		222,962,784.000							

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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									
		582,794,422.490	Base		587,097,330.44		554,172,875.66	-32,924,454.78	100.00
	Original Face:	222,962,784.000							

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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								
			49,813.450	1.000000	49,813.45	1.000000	49,813.45	0.00	0.00
		Base		1.000000	49,813.45	1.000000	49,813.45	0.00	0.00
US DOLLAR Total									
			49,813.450		49,813.45		49,813.45	0.00	0.00
		Base			49,813.45		49,813.45	0.00	0.00
CASH Total									
			49,813.450		49,813.45		49,813.45	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QG52	AMAZON COM INC DISC COML					0.650000	05 Jul 2022		
			15,000,000.000	99.992778	14,998,916.67	99.992778	14,998,916.67	0.00	0.29
		Base		99.992778	14,998,916.67	99.992778	14,998,916.67	0.00	0.29
02314QG60	AMAZON COM INC DISC COML					0.520000	06 Jul 2022		
			25,000,000.000	99.992778	24,998,194.44	99.992778	24,998,194.44	0.00	0.49
		Base		99.992778	24,998,194.44	99.992778	24,998,194.44	0.00	0.49
02665KG84	AMERICAN HONDA FINAN					1.750000	08 Jul 2022		
			25,000,000.000	99.965972	24,991,493.06	99.965972	24,991,493.06	0.00	0.49
		Base		99.965972	24,991,493.06	99.965972	24,991,493.06	0.00	0.49
02665KHN0	AMERICAN HONDA FINAN					2.050000	22 Aug 2022		
			25,000,000.000	99.703889	24,925,972.22	99.703889	24,925,972.22	0.00	0.49
		Base		99.703889	24,925,972.22	99.703889	24,925,972.22	0.00	0.49
03040MG68	AMERICAN WATER CAPIT					1.600000	06 Jul 2022		
			20,000,000.000	99.977778	19,995,555.55	99.977778	19,995,555.55	0.00	0.39
		Base		99.977778	19,995,555.55	99.977778	19,995,555.55	0.00	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03040MG84	AMERICAN WATER CAPIT					1.650000	08 Jul 2022		
		Local	25,000,000.000	99.967917	24,991,979.17	99.967917	24,991,979.17	0.00	0.49
		Base		99.967917	24,991,979.17	99.967917	24,991,979.17	0.00	0.49
0347M3G57	ANGLESEA FDG PLC + ANG					0.530000	05 Jul 2022		
		Local	25,000,000.000	99.994111	24,998,527.78	99.994111	24,998,527.78	0.00	0.49
		Base		99.994111	24,998,527.78	99.994111	24,998,527.78	0.00	0.49
03785EGM0	APPLE INC					1.540000	21 Jul 2022		
		Local	25,000,000.000	99.914444	24,978,611.11	99.914444	24,978,611.11	0.00	0.49
		Base		99.914444	24,978,611.11	99.914444	24,978,611.11	0.00	0.49
03785EJ62	APPLE INC					1.200000	06 Sep 2022		
		Local	25,000,000.000	99.776667	24,944,166.66	99.776667	24,944,166.66	0.00	0.49
		Base		99.776667	24,944,166.66	99.776667	24,944,166.66	0.00	0.49
04821UGL0	ATLANTIC ASSET SECUR					1.620000	20 Jul 2022		
		Local	25,000,000.000	99.914500	24,978,625.00	99.914500	24,978,625.00	0.00	0.49
		Base		99.914500	24,978,625.00	99.914500	24,978,625.00	0.00	0.49
05253CJP2	AUST + NEW ZEA					2.130000	23 Sep 2022		
		Local	25,000,000.000	99.503000	24,875,750.00	99.503000	24,875,750.00	0.00	0.48
		Base		99.503000	24,875,750.00	99.503000	24,875,750.00	0.00	0.48
05333UG12	AUTOZONE INC.					1.700000	01 Jul 2022		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.58
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.58
05333UG79	AUTOZONE INC.					1.850000	07 Jul 2022		
		Local	25,000,000.000	99.969167	24,992,291.67	99.969167	24,992,291.67	0.00	0.49
		Base		99.969167	24,992,291.67	99.969167	24,992,291.67	0.00	0.49
06367CG35	BANK OF MONTREAL					1.670000	07 Jul 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
06367CNA1	BANK OF MONTREAL					0.220000	05 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	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
06367CU88	BANK OF MONTREAL					0.000001	14 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
06369MGR8	BANK MONTREAL MONTREAL BRH					1.610000	25 Jul 2022		
		Local	15,000,000.000	99.892667	14,983,900.00	99.892667	14,983,900.00	0.00	0.29
		Base		99.892667	14,983,900.00	99.892667	14,983,900.00	0.00	0.29
06417KG60	BANK OF NOVA SCOTIA/THE					0.160000	06 Jul 2022		
		Local	5,000,000.000	99.997778	4,999,888.89	99.997778	4,999,888.89	0.00	0.10
		Base		99.997778	4,999,888.89	99.997778	4,999,888.89	0.00	0.10
07644BGR7	BEDFORD ROW FDG CORP					1.620000	25 Jul 2022		
		Local	25,000,000.000	99.892000	24,973,000.00	99.892000	24,973,000.00	0.00	0.49
		Base		99.892000	24,973,000.00	99.892000	24,973,000.00	0.00	0.49
07644BKD3	BEDFORD ROW FDG CORP					2.320000	13 Oct 2022		
		Local	20,000,000.000	99.329778	19,865,955.55	99.329778	19,865,955.55	0.00	0.39
		Base		99.329778	19,865,955.55	99.329778	19,865,955.55	0.00	0.39
138994009	CANTOR FITZGERALD REPO REPO					1.140000	01 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
138994009	CANTOR FITZGERALD REPO REPO					1.510000	01 Jul 2022		
		Local	700,000,000.000	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	13.63
		Base		100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	13.63
138994009	CANTOR FITZGERALD REPO REPO					1.100000	08 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
138994009	CANTOR FITZGERALD REPO REPO					1.300000	13 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
138994009	CANTOR FITZGERALD REPO REPO					0.930000	18 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO				1.600000	18 Jul 2022		
	11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.21
		Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.21
138994009	CANTOR FITZGERALD REPO REPO				1.600000	27 Jul 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.19
138994009	CANTOR FITZGERALD REPO REPO				1.250000	16 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
18905MG60	CLOROX COMPANY THE				1.650000	06 Jul 2022		
	8,000,000.000	Local	99.977083	7,998,166.67	99.977083	7,998,166.67	0.00	0.16
		Base	99.977083	7,998,166.67	99.977083	7,998,166.67	0.00	0.16
18905MG86	CLOROX COMPANY THE				1.830000	08 Jul 2022		
	15,000,000.000	Local	99.964417	14,994,662.50	99.964417	14,994,662.50	0.00	0.29
		Base	99.964417	14,994,662.50	99.964417	14,994,662.50	0.00	0.29
18905MGM5	CLOROX COMPANY THE				1.950000	21 Jul 2022		
	15,000,000.000	Local	99.891667	14,983,750.00	99.891667	14,983,750.00	0.00	0.29
		Base	99.891667	14,983,750.00	99.891667	14,983,750.00	0.00	0.29
19121BH28	COCA COLA COMPANY				1.150000	02 Aug 2022		
	25,000,000.000	Local	99.897778	24,974,444.44	99.897778	24,974,444.44	0.00	0.49
		Base	99.897778	24,974,444.44	99.897778	24,974,444.44	0.00	0.49
19121BKB4	COCA COLA COMPANY				1.650000	11 Oct 2022		
	25,000,000.000	Local	99.532500	24,883,125.00	99.532500	24,883,125.00	0.00	0.48
		Base	99.532500	24,883,125.00	99.532500	24,883,125.00	0.00	0.48
2063C1GK0	CONCORD MIN CPTL CO				1.650000	19 Jul 2022		
	25,000,000.000	Local	99.917500	24,979,375.00	99.917500	24,979,375.00	0.00	0.49
		Base	99.917500	24,979,375.00	99.917500	24,979,375.00	0.00	0.49
23102VGN4	CUMMINS INC				1.620000	22 Jul 2022		
	12,500,000.000	Local	99.905500	12,488,187.50	99.905500	12,488,187.50	0.00	0.24
		Base	99.905500	12,488,187.50	99.905500	12,488,187.50	0.00	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24023HG74	DCAT, LLC				1.560000	07 Jul 2022		
	5,000,000.000	Local	99.974000	4,998,700.00	99.974000	4,998,700.00	0.00	0.10
		Base	99.974000	4,998,700.00	99.974000	4,998,700.00	0.00	0.10
24023HGB5	DCAT, LLC				1.600000	11 Jul 2022		
	16,700,000.000	Local	99.955556	16,692,577.78	99.955556	16,692,577.78	0.00	0.32
		Base	99.955556	16,692,577.78	99.955556	16,692,577.78	0.00	0.32
24422MGC9	JOHN DEERE CAPITAL C				0.950000	12 Jul 2022		
	8,000,000.000	Local	99.970972	7,997,677.78	99.970972	7,997,677.78	0.00	0.16
		Base	99.970972	7,997,677.78	99.970972	7,997,677.78	0.00	0.16
2546R3GV0	DISNEY (WALT) CO THE				1.150000	29 Jul 2022		
	25,000,000.000	Local	99.910556	24,977,638.89	99.910556	24,977,638.89	0.00	0.49
		Base	99.910556	24,977,638.89	99.910556	24,977,638.89	0.00	0.49
2546R3JW5	DISNEY (WALT) CO THE				0.230000	30 Sep 2022		
	10,000,000.000	Local	99.941861	9,994,186.11	99.941861	9,994,186.11	0.00	0.19
		Base	99.941861	9,994,186.11	99.941861	9,994,186.11	0.00	0.19
26082NG66	DOWDUPONT INC				1.920000	06 Jul 2022		
	17,500,000.000	Local	99.973333	17,495,333.33	99.973333	17,495,333.33	0.00	0.34
		Base	99.973333	17,495,333.33	99.973333	17,495,333.33	0.00	0.34
26244JG60	DUKE ENERGY CORP				1.850000	06 Jul 2022		
	25,000,000.000	Local	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	0.49
		Base	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	0.49
26244JG78	DUKE ENERGY CORP				1.200000	07 Jul 2022		
	10,000,000.000	Local	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.19
		Base	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.19
26244JGB9	DUKE ENERGY CORP				1.200000	11 Jul 2022		
	25,000,000.000	Local	99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	0.49
		Base	99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	0.49
29101BG63	EMERSON ELECTRIC CO				0.650000	06 Jul 2022		
	15,000,000.000	Local	99.990972	14,998,645.83	99.990972	14,998,645.83	0.00	0.29
		Base	99.990972	14,998,645.83	99.990972	14,998,645.83	0.00	0.29

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29101BHB1	EMERSON ELECTRIC CO					1.150000	11 Aug 2022		
		Local	20,050,000.000	99.869028	20,023,740.07	99.869028	20,023,740.07	0.00	0.39
		Base		99.869028	20,023,740.07	99.869028	20,023,740.07	0.00	0.39
30229BG50	EXXON MOBIL CORP					1.580000	05 Jul 2022		
		Local	25,000,000.000	99.982444	24,995,611.11	99.982444	24,995,611.11	0.00	0.49
		Base		99.982444	24,995,611.11	99.982444	24,995,611.11	0.00	0.49
30601WJS9	FAIRWAY FINANCE CORP					1.750000	26 Sep 2022		
		Local	15,000,000.000	99.577083	14,936,562.50	99.577083	14,936,562.50	0.00	0.29
		Base		99.577083	14,936,562.50	99.577083	14,936,562.50	0.00	0.29
30601WK73	FAIRWAY FINANCE CORP					1.850000	07 Oct 2022		
		Local	20,000,000.000	99.496389	19,899,277.77	99.496389	19,899,277.77	0.00	0.39
		Base		99.496389	19,899,277.77	99.496389	19,899,277.77	0.00	0.39
3703E1G77	GENERAL MILLS INC.					1.750000	07 Jul 2022		
		Local	30,000,000.000	99.970833	29,991,250.00	99.970833	29,991,250.00	0.00	0.58
		Base		99.970833	29,991,250.00	99.970833	29,991,250.00	0.00	0.58
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST					0.000000	01 Jul 2022		
		Local	175,056,709.380	100.000000	175,056,709.38	100.000000	175,056,709.38	0.00	3.41
		Base		100.000000	175,056,709.38	100.000000	175,056,709.38	0.00	3.41
38346MJG0	GOTHAM FDG CORP					2.050000	16 Sep 2022		
		Local	15,000,000.000	99.561528	14,934,229.17	99.561528	14,934,229.17	0.00	0.29
		Base		99.561528	14,934,229.17	99.561528	14,934,229.17	0.00	0.29
40060XGE4	GTA FDG LLC DISC					1.650000	14 Jul 2022		
		Local	25,000,000.000	99.940417	24,985,104.17	99.940417	24,985,104.17	0.00	0.49
		Base		99.940417	24,985,104.17	99.940417	24,985,104.17	0.00	0.49
42786UGU3	HERSHEY FOODS CORP					1.580000	28 Jul 2022		
		Local	20,000,000.000	99.881500	19,976,300.00	99.881500	19,976,300.00	0.00	0.39
		Base		99.881500	19,976,300.00	99.881500	19,976,300.00	0.00	0.39
43851UK69	HONEYWELL INTERNATN					0.160000	06 Oct 2022		
		Local	20,000,000.000	99.956889	19,991,377.78	99.956889	19,991,377.78	0.00	0.39
		Base		99.956889	19,991,377.78	99.956889	19,991,377.78	0.00	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4523EMHF3	ILLINOIS TOOL WORKS INC					1.150000	15 Aug 2022		
		Local	25,000,000.000	99.856250	24,964,062.50	99.856250	24,964,062.50	0.00	0.49
		Base		99.856250	24,964,062.50	99.856250	24,964,062.50	0.00	0.49
46640QH87	J.P. MORGAN SECURITIES					1.400000	08 Aug 2022		
		Local	19,000,000.000	99.852222	18,971,922.22	99.852222	18,971,922.22	0.00	0.37
		Base		99.852222	18,971,922.22	99.852222	18,971,922.22	0.00	0.37
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT					0.000000	01 Jul 2022		
		Local	195,052,877.770	100.000000	195,052,877.77	100.000000	195,052,877.77	0.00	3.80
		Base		100.000000	195,052,877.77	100.000000	195,052,877.77	0.00	3.80
57576KGS2	MASSACHUSETTS MUT LIFE INS CO					1.570000	26 Jul 2022		
		Local	25,000,000.000	99.890972	24,972,743.05	99.890972	24,972,743.05	0.00	0.49
		Base		99.890972	24,972,743.05	99.890972	24,972,743.05	0.00	0.49
58013NG14	MCDONALD S CORPORATI					1.100000	01 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
59157UG53	METLIFE SHORT TERM FDG					0.570000	05 Jul 2022		
		Local	15,000,000.000	99.993667	14,999,050.00	99.993667	14,999,050.00	0.00	0.29
		Base		99.993667	14,999,050.00	99.993667	14,999,050.00	0.00	0.29
59157UG53	METLIFE SHORT TERM FDG					0.610000	05 Jul 2022		
		Local	10,400,000.000	99.993222	10,399,295.11	99.993222	10,399,295.11	0.00	0.20
		Base		99.993222	10,399,295.11	99.993222	10,399,295.11	0.00	0.20
59157UHN3	METLIFE SHORT TERM FDG					1.300000	22 Aug 2022		
		Local	11,350,000.000	99.812222	11,328,687.22	99.812222	11,328,687.22	0.00	0.22
		Base		99.812222	11,328,687.22	99.812222	11,328,687.22	0.00	0.22
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST					0.000000	01 Jul 2022		
		Local	150,030,798.600	100.000000	150,030,798.60	100.000000	150,030,798.60	0.00	2.92
		Base		100.000000	150,030,798.60	100.000000	150,030,798.60	0.00	2.92
62455BG58	MOUNTCLIFF					0.560000	05 Jul 2022		
		Local	25,000,000.000	99.993778	24,998,444.44	99.993778	24,998,444.44	0.00	0.49
		Base		99.993778	24,998,444.44	99.993778	24,998,444.44	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
63307MG52	NATIONAL BK OF CANAD				0.180000	05 Jul 2022		
	25,000,000.000	Local	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.49
		Base	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	0.49
63743DG62	NATL RURAL UTIL COOP				1.700000	06 Jul 2022		
	34,475,000.000	Local	99.976389	34,466,860.07	99.976389	34,466,860.07	0.00	0.67
		Base	99.976389	34,466,860.07	99.976389	34,466,860.07	0.00	0.67
63743DGB1	NATL RURAL UTIL COOP				1.730000	11 Jul 2022		
	20,000,000.000	Local	99.951944	19,990,388.89	99.951944	19,990,388.89	0.00	0.39
		Base	99.951944	19,990,388.89	99.951944	19,990,388.89	0.00	0.39
63763QGE1	NATIONAL SECS CLEARING				1.100000	14 Jul 2022		
	25,000,000.000	Local	99.960278	24,990,069.44	99.960278	24,990,069.44	0.00	0.49
		Base	99.960278	24,990,069.44	99.960278	24,990,069.44	0.00	0.49
64105HGC0	NESTLE CAP CORP				1.190000	12 Jul 2022		
	25,000,000.000	Local	99.963639	24,990,909.72	99.963639	24,990,909.72	0.00	0.49
		Base	99.963639	24,990,909.72	99.963639	24,990,909.72	0.00	0.49
64951XG55	NEW YORK LFE CAP COR				0.750000	05 Jul 2022		
	20,000,000.000	Local	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	0.39
		Base	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	0.39
65478KGM7	NISOURCE INC				1.950000	21 Jul 2022		
	25,000,000.000	Local	99.891667	24,972,916.66	99.891667	24,972,916.66	0.00	0.49
		Base	99.891667	24,972,916.66	99.891667	24,972,916.66	0.00	0.49
6698M5G78	NOVARTIS FNC CRP				1.580000	07 Jul 2022		
	24,000,000.000	Local	99.973667	23,993,680.00	99.973667	23,993,680.00	0.00	0.47
		Base	99.973667	23,993,680.00	99.973667	23,993,680.00	0.00	0.47
7426M5G57	PRIVATE EXP. FUNDING				0.120000	05 Jul 2022		
	25,000,000.000	Local	99.998667	24,999,666.66	99.998667	24,999,666.66	0.00	0.49
		Base	99.998667	24,999,666.66	99.998667	24,999,666.66	0.00	0.49
74271UGU8	PROCTOR GAMBLE AND CO				1.000000	28 Jul 2022		
	10,000,000.000	Local	99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	0.19
		Base	99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	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
77119MG19	ROCHE HOLDING INC					1.470000	01 Jul 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
77119MGD3	ROCHE HOLDING INC					1.470000	13 Jul 2022		
		Local	25,000,000.000	99.951000	24,987,750.00	99.951000	24,987,750.00	0.00	0.49
		Base		99.951000	24,987,750.00	99.951000	24,987,750.00	0.00	0.49
78009BJ60	ROYAL BK OF CANADA					1.000000	06 Sep 2022		
		Local	25,000,000.000	99.813889	24,953,472.22	99.813889	24,953,472.22	0.00	0.49
		Base		99.813889	24,953,472.22	99.813889	24,953,472.22	0.00	0.49
78015M5F3	ROYAL BK CDA					1.690000	22 Aug 2022		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
85462DGR8	STANLEY WORKS (THE)					1.250000	25 Jul 2022		
		Local	25,000,000.000	99.916667	24,979,166.67	99.916667	24,979,166.67	0.00	0.49
		Base		99.916667	24,979,166.67	99.916667	24,979,166.67	0.00	0.49
89119BG59	TORONTO DOMINION BANK					0.530000	05 Jul 2022		
		Local	25,000,000.000	99.994111	24,998,527.78	99.994111	24,998,527.78	0.00	0.49
		Base		99.994111	24,998,527.78	99.994111	24,998,527.78	0.00	0.49
89119BJG2	TORONTO DOMINION BANK					1.540000	16 Sep 2022		
		Local	25,000,000.000	99.670611	24,917,652.78	99.670611	24,917,652.78	0.00	0.49
		Base		99.670611	24,917,652.78	99.670611	24,917,652.78	0.00	0.49
89233HG57	TOYOTA MOTOR CREDIT					0.140000	05 Jul 2022		
		Local	25,000,000.000	99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	0.49
		Base		99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	0.49
912796L64	TREASURY BILL 08/22 0.00000					0.897500	11 Aug 2022		
		Local	300,000,000.000	99.897785	299,693,354.17	99.897785	299,693,354.17	0.00	5.83
		Base		99.897785	299,693,354.17	99.897785	299,693,354.17	0.00	5.83
912796M71	TREASURY BILL 09/22 0.00000					1.081000	08 Sep 2022		
		Local	150,000,000.000	99.788975	149,683,462.51	99.788975	149,683,462.51	0.00	2.91
		Base		99.788975	149,683,462.51	99.788975	149,683,462.51	0.00	2.91

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796N96	TREASURY BILL 11/22 0.00000					1.361000	03 Nov 2022		
		Local	50,000,000.000	99.527431	49,763,715.28	99.527431	49,763,715.28	0.00	0.97
		Base		99.527431	49,763,715.28	99.527431	49,763,715.28	0.00	0.97
912796R68	TREASURY BILL 07/22 0.00000					0.850000	07 Jul 2022		
		Local	50,000,000.000	99.985833	49,992,916.67	99.985833	49,992,916.67	0.00	0.97
		Base		99.985833	49,992,916.67	99.985833	49,992,916.67	0.00	0.97
912796T66	TREASURY BILL 09/22 0.00000					1.082000	01 Sep 2022		
		Local	150,000,000.000	99.813661	149,720,491.94	99.813661	149,720,491.94	0.00	2.91
		Base		99.813661	149,720,491.94	99.813661	149,720,491.94	0.00	2.91
912796W88	TREASURY BILL 07/22 0.00000					0.750000	05 Jul 2022		
		Local	75,000,000.000	99.991667	74,993,750.00	99.991667	74,993,750.00	0.00	1.46
		Base		99.991667	74,993,750.00	99.991667	74,993,750.00	0.00	1.46
92344MG56	VERIZON COMMNTN INC					1.200000	05 Jul 2022		
		Local	10,000,000.000	99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	0.19
		Base		99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	0.19
92344MGB3	VERIZON COMMNTN INC					1.850000	11 Jul 2022		
		Local	30,500,000.000	99.948611	30,484,326.39	99.948611	30,484,326.39	0.00	0.59
		Base		99.948611	30,484,326.39	99.948611	30,484,326.39	0.00	0.59
92344MHF3	VERIZON COMMNTN INC					2.000000	15 Aug 2022		
		Local	15,000,000.000	99.750000	14,962,500.00	99.750000	14,962,500.00	0.00	0.29
		Base		99.750000	14,962,500.00	99.750000	14,962,500.00	0.00	0.29
92646LG53	VICTORY RECEIVABLES					0.950000	05 Jul 2022		
		Local	15,000,000.000	99.989444	14,998,416.67	99.989444	14,998,416.67	0.00	0.29
		Base		99.989444	14,998,416.67	99.989444	14,998,416.67	0.00	0.29
92646LG53	VICTORY RECEIVABLES					1.010000	05 Jul 2022		
		Local	25,000,000.000	99.988778	24,997,194.44	99.988778	24,997,194.44	0.00	0.49
		Base		99.988778	24,997,194.44	99.988778	24,997,194.44	0.00	0.49
92646LHV5	VICTORY RECEIVABLES					1.500000	29 Aug 2022		
		Local	5,000,000.000	99.754167	4,987,708.33	99.754167	4,987,708.33	0.00	0.10
		Base		99.754167	4,987,708.33	99.754167	4,987,708.33	0.00	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
926NKW009	AMHERST PIERPONT 04/15 VAR				1.470000	01 Jul 2022		
	700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	13.63
		Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	13.63
926NKW009	AMHERST PIERPONT 04/15 VAR				1.160000	06 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
93114FGJ7	WAL MART STORES INC				1.010000	18 Jul 2022		
	25,000,000.000	Local	99.952306	24,988,076.39	99.952306	24,988,076.39	0.00	0.49
		Base	99.952306	24,988,076.39	99.952306	24,988,076.39	0.00	0.49
93114FH15	WAL MART STORES INC				1.660000	01 Aug 2022		
	25,000,000.000	Local	99.857056	24,964,263.89	99.857056	24,964,263.89	0.00	0.49
		Base	99.857056	24,964,263.89	99.857056	24,964,263.89	0.00	0.49
93114FH80	WAL MART STORES INC				1.710000	08 Aug 2022		
	20,000,000.000	Local	99.819500	19,963,900.00	99.819500	19,963,900.00	0.00	0.39
		Base	99.819500	19,963,900.00	99.819500	19,963,900.00	0.00	0.39
94107NL36	WASTE MANAGEMENT INC				0.390000	03 Nov 2022		
	5,000,000.000	Local	99.864583	4,993,229.16	99.864583	4,993,229.16	0.00	0.10
		Base	99.864583	4,993,229.16	99.864583	4,993,229.16	0.00	0.10
94107PAE9	WASTE MANAGEMENT INC				0.010000	31 Aug 2022		
	11,000,000.000	Local	99.950861	10,994,594.72	99.950861	10,994,594.72	0.00	0.21
		Base	99.950861	10,994,594.72	99.950861	10,994,594.72	0.00	0.21
979QHR003	SOUTH STREET REPO				1.500000	01 Jul 2022		
	519,500,000.000	Local	100.000000	519,500,000.00	100.000000	519,500,000.00	0.00	10.11
		Base	100.000000	519,500,000.00	100.000000	519,500,000.00	0.00	10.11
979QHR003	SOUTH STREET REPO				1.550000	15 Jul 2022		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.78
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.78
979QHR003	SOUTH STREET REPO				1.450000	28 Jul 2022		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.49
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	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
979QHR003	SOUTH STREET REPO					1.550000	28 Jul 2022		
			45,000,000.000	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.88
		Base		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	0.88
US DOLLAR Total									
			5,139,115,385.750		5,136,352,157.08		5,136,352,157.08	0.00	100.00
		Base			5,136,352,157.08		5,136,352,157.08	0.00	100.00
CASH EQUIVALENT Total									
			5,139,115,385.750	Base	5,136,352,157.08		5,136,352,157.08	0.00	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		5,139,165,199.200	Base	5,136,401,970.53		5,136,401,970.53	0.00	100.00

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			316,346.080	1.000000	316,346.08	1.000000	316,346.08	0.00	0.14
		Base		1.000000	316,346.08	1.000000	316,346.08	0.00	0.14
US DOLLAR Total									
			316,346.080		316,346.08		316,346.08	0.00	0.14
		Base			316,346.08		316,346.08	0.00	0.14
CASH Total									
			316,346.080	Base	316,346.08		316,346.08	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
17327BR56	CITIGROUP GLOBAL MKTS INC S					2.230000	05 Apr 2023		
			5,000,000.000	98.277944	4,913,897.22	98.277944	4,913,897.22	0.00	2.25
		Base		98.277944	4,913,897.22	98.277944	4,913,897.22	0.00	2.25
2546R3JF2	DISNEY (WALT) CO THE					0.230000	15 Sep 2022		
			5,000,000.000	99.951444	4,997,572.22	99.951444	4,997,572.22	0.00	2.29
		Base		99.951444	4,997,572.22	99.951444	4,997,572.22	0.00	2.29
38346MJV7	GOTHAM FDG CORP					2.350000	29 Sep 2022		
			2,500,000.000	99.412500	2,485,312.50	99.412500	2,485,312.50	0.00	1.14
		Base		99.412500	2,485,312.50	99.412500	2,485,312.50	0.00	1.14
979QHR003	SOUTH STREET REPO					1.500000	01 Jul 2022		
			5,514,850.690	100.000000	5,514,850.69	100.000000	5,514,850.69	0.00	2.52
		Base		100.000000	5,514,850.69	100.000000	5,514,850.69	0.00	2.52
US DOLLAR Total									
			18,014,850.690		17,911,632.63		17,911,632.63	0.00	8.19
		Base			17,911,632.63		17,911,632.63	0.00	8.19

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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
CASH EQUIVALENT Total									
		Base	18,014,850.690		17,911,632.63		17,911,632.63	0.00	8.19
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	99.989821	4,999,491.05	90.093740	4,504,687.00	-494,804.05	2.06
		Base		99.989821	4,999,491.05	90.093740	4,504,687.00	-494,804.05	2.06
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	5,000,000.000	99.754331	4,987,716.56	87.628517	4,381,425.85	-606,290.71	2.00
		Base		99.754331	4,987,716.56	87.628517	4,381,425.85	-606,290.71	2.00
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	98.261182	4,913,059.10	87.888796	4,394,439.80	-518,619.30	2.01
		Base		98.261182	4,913,059.10	87.888796	4,394,439.80	-518,619.30	2.01
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.837524	4,991,876.21	93.965804	4,698,290.20	-293,586.01	2.15
		Base		99.837524	4,991,876.21	93.965804	4,698,290.20	-293,586.01	2.15
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.645219	3,487,582.65	86.633654	3,032,177.89	-455,404.76	1.39
		Base		99.645219	3,487,582.65	86.633654	3,032,177.89	-455,404.76	1.39
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	88.347163	2,208,679.08	-291,320.92	1.01
		Base		100.000000	2,500,000.00	88.347163	2,208,679.08	-291,320.92	1.01
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	108.231831	2,705,795.78	97.540522	2,438,513.05	-267,282.73	1.12
		Base		108.231831	2,705,795.78	97.540522	2,438,513.05	-267,282.73	1.12
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					1.860000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.996000	4,949,800.00	-50,200.00	2.26
		Base		100.000000	5,000,000.00	98.996000	4,949,800.00	-50,200.00	2.26

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.982012	4,999,100.62	100.433921	5,021,696.05	22,595.43	2.30
		Base		99.982012	4,999,100.62	100.433921	5,021,696.05	22,595.43	2.30
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.184000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.878098	4,993,904.90	-6,095.10	2.28
		Base		100.000000	5,000,000.00	99.878098	4,993,904.90	-6,095.10	2.28
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.996232	4,999,811.58	99.728466	4,986,423.30	-13,388.28	2.28
		Base		99.996232	4,999,811.58	99.728466	4,986,423.30	-13,388.28	2.28
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.929951	4,996,497.57	100.803262	5,040,163.10	43,665.53	2.31
		Base		99.929951	4,996,497.57	100.803262	5,040,163.10	43,665.53	2.31
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.939387	2,498,484.68	87.177347	2,179,433.68	-319,051.00	1.00
		Base		99.939387	2,498,484.68	87.177347	2,179,433.68	-319,051.00	1.00
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.915497	4,995,774.83	83.396346	4,169,817.30	-825,957.53	1.91
		Base		99.915497	4,995,774.83	83.396346	4,169,817.30	-825,957.53	1.91
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,842,278.980	95.482381	3,668,699.44	87.778020	3,372,676.41	-296,023.03	1.54
Original Face:		Base	5,000,000.000	95.482381	3,668,699.44	87.778020	3,372,676.41	-296,023.03	1.54
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	2,844,334.710	98.116874	2,790,772.30	89.587480	2,548,167.79	-242,604.51	1.17
Original Face:		Base	3,000,000.000	98.116874	2,790,772.30	89.587480	2,548,167.79	-242,604.51	1.17
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.848907	4,992,445.36	99.132728	4,956,636.40	-35,808.96	2.27
		Base		99.848907	4,992,445.36	99.132728	4,956,636.40	-35,808.96	2.27
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	1,314,222.070	103.324956	1,357,919.38	99.876620	1,312,600.58	-45,318.80	0.60
Original Face:		Base	3,522,266.000	103.324956	1,357,919.38	99.876620	1,312,600.58	-45,318.80	0.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				2.190710	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.956264	4,997,813.20	-2,186.80	2.29
		Base	100.000000	5,000,000.00	99.956264	4,997,813.20	-2,186.80	2.29
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.981009	4,999,050.45	97.543282	4,877,164.10	-121,886.35	2.23
		Base	99.981009	4,999,050.45	97.543282	4,877,164.10	-121,886.35	2.23
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.304670	2,482,616.76	81.986868	2,049,671.70	-432,945.06	0.94
		Base	99.304670	2,482,616.76	81.986868	2,049,671.70	-432,945.06	0.94
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				1.924000	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	100.253280	4,736,967.48	11,967.48	2.17
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	100.253280	4,736,967.48	11,967.48	2.17
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	94.916439	2,372,910.98	-127,089.02	1.09
		Base	100.000000	2,500,000.00	94.916439	2,372,910.98	-127,089.02	1.09
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				1.674000	15 May 2036		
	163,023.360	Local	99.913742	162,882.74	101.072311	164,771.48	1,888.74	0.08
Original Face:	16,000,000.000	Base	99.913742	162,882.74	101.072311	164,771.48	1,888.74	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	699,307.800	Local	101.144309	707,310.04	93.564735	654,305.49	-53,004.55	0.30
Original Face:	5,000,000.000	Base	101.144309	707,310.04	93.564735	654,305.49	-53,004.55	0.30
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	1,333,919.900	Local	104.036479	1,387,763.29	94.452278	1,259,917.73	-127,845.56	0.58
Original Face:	10,000,000.000	Base	104.036479	1,387,763.29	94.452278	1,259,917.73	-127,845.56	0.58
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	107.992410	2,699,810.24	109.283193	2,732,079.83	32,269.59	1.25
		Base	107.992410	2,699,810.24	109.283193	2,732,079.83	32,269.59	1.25
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	107.691178	2,692,279.46	109.343759	2,733,593.98	41,314.52	1.25
		Base	107.691178	2,692,279.46	109.343759	2,733,593.98	41,314.52	1.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	119.464996	4,778,599.82	101.560633	4,062,425.32	-716,174.50	1.86
		Base	119.464996	4,778,599.82	101.560633	4,062,425.32	-716,174.50	1.86
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.892260	2,497,306.50	88.666844	2,216,671.10	-280,635.40	1.01
		Base	99.892260	2,497,306.50	88.666844	2,216,671.10	-280,635.40	1.01
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
	189,744.900	Local	100.029677	189,801.21	99.914940	189,583.50	-217.71	0.09
Original Face:	2,000,000.000	Base	100.029677	189,801.21	99.914940	189,583.50	-217.71	0.09
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	491,619.540	Local	99.874580	491,002.95	96.204930	472,962.23	-18,040.72	0.22
Original Face:	2,000,000.000	Base	99.874580	491,002.95	96.204930	472,962.23	-18,040.72	0.22
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.992244	2,699,790.58	85.188933	2,300,101.19	-399,689.39	1.05
		Base	99.992244	2,699,790.58	85.188933	2,300,101.19	-399,689.39	1.05
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	393,612.400	Local	100.662261	396,219.14	96.256320	378,876.81	-17,342.33	0.17
Original Face:	5,000,000.000	Base	100.662261	396,219.14	96.256320	378,876.81	-17,342.33	0.17
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,096,906.920	Local	101.958075	1,118,385.18	100.528720	1,102,706.49	-15,678.69	0.50
Original Face:	3,000,000.000	Base	101.958075	1,118,385.18	100.528720	1,102,706.49	-15,678.69	0.50
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	2,821,868.590	Local	101.029705	2,850,925.52	97.712590	2,757,320.89	-93,604.63	1.26
Original Face:	5,565,000.000	Base	101.029705	2,850,925.52	97.712590	2,757,320.89	-93,604.63	1.26
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	3,192,229.220	Local	104.948561	3,350,198.62	100.518620	3,208,784.76	-141,413.86	1.47
Original Face:	4,494,000.000	Base	104.948561	3,350,198.62	100.518620	3,208,784.76	-141,413.86	1.47
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	137,992.820	Local	100.137761	138,182.92	98.358520	135,727.70	-2,455.22	0.06
Original Face:	2,000,000.000	Base	100.137761	138,182.92	98.358520	135,727.70	-2,455.22	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	425,166.200	100.329429	426,566.82	96.185100	408,946.53	-17,620.29	0.19
Original Face:		Base	5,000,000.000	100.329429	426,566.82	96.185100	408,946.53	-17,620.29	0.19
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	562,222.760	100.332237	564,090.67	94.709340	532,477.47	-31,613.20	0.24
Original Face:		Base	14,878,168.000	100.332237	564,090.67	94.709340	532,477.47	-31,613.20	0.24
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.202637	4,960,131.86	94.268210	4,713,410.50	-246,721.36	2.16
Original Face:		Base	5,000,000.000	99.202637	4,960,131.86	94.268210	4,713,410.50	-246,721.36	2.16
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	245,144.650	99.665830	244,325.45	98.559270	241,612.78	-2,712.67	0.11
Original Face:		Base	5,000,000.000	99.665830	244,325.45	98.559270	241,612.78	-2,712.67	0.11
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	1,036,601.200	103.216393	1,069,942.37	98.422311	1,020,246.86	-49,695.51	0.47
Original Face:		Base	5,000,000.000	103.216393	1,069,942.37	98.422311	1,020,246.86	-49,695.51	0.47
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,155,286.650	100.465626	1,160,665.96	98.492130	1,137,866.43	-22,799.53	0.52
Original Face:		Base	5,000,000.000	100.465626	1,160,665.96	98.492130	1,137,866.43	-22,799.53	0.52
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	196,696.800	105.385970	207,290.83	105.133330	206,793.90	-496.93	0.09
Original Face:		Base	10,000,000.000	105.385970	207,290.83	105.133330	206,793.90	-496.93	0.09
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	2,023,543.800	106.197999	2,148,963.02	101.192980	2,047,684.27	-101,278.75	0.94
Original Face:		Base	6,000,000.000	106.197999	2,148,963.02	101.192980	2,047,684.27	-101,278.75	0.94
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	98,416.450	104.468298	102,813.99	101.809640	100,197.43	-2,616.56	0.05
Original Face:		Base	5,000,000.000	104.468298	102,813.99	101.809640	100,197.43	-2,616.56	0.05
34528QHB3	FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A2					1.924000	15 Sep 2024		
		Local	5,000,000.000	100.047192	5,002,359.60	100.039080	5,001,954.00	-405.60	2.29
Original Face:		Base	5,000,000.000	100.047192	5,002,359.60	100.039080	5,001,954.00	-405.60	2.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GYF5	GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR					2.010000	10 Sep 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	97.482377	4,874,118.85	-125,881.15	2.23
		Base		100.000000	5,000,000.00	97.482377	4,874,118.85	-125,881.15	2.23
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					2.211290	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.134154	4,906,707.70	-93,292.30	2.24
		Base		100.000000	5,000,000.00	98.134154	4,906,707.70	-93,292.30	2.24
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,732,501.600	94.822663	1,642,804.16	91.542150	1,585,969.21	-56,834.95	0.73
Original Face:		Base	5,000,000.000	94.822663	1,642,804.16	91.542150	1,585,969.21	-56,834.95	0.73
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	376,208.160	99.968587	376,089.98	99.903030	375,843.35	-246.63	0.17
Original Face:		Base	1,238,000.000	99.968587	376,089.98	99.903030	375,843.35	-246.63	0.17
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	302,531.100	100.752399	304,807.34	95.704560	289,536.06	-15,271.28	0.13
Original Face:		Base	5,000,000.000	100.752399	304,807.34	95.704560	289,536.06	-15,271.28	0.13
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,288,106.000	101.306266	2,317,994.74	95.750503	2,190,873.00	-127,121.74	1.00
Original Face:		Base	4,000,000.000	101.306266	2,317,994.74	95.750503	2,190,873.00	-127,121.74	1.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.893329	1,498,399.93	92.684195	1,390,262.93	-108,137.00	0.64
		Base		99.893329	1,498,399.93	92.684195	1,390,262.93	-108,137.00	0.64
46647PCS3	JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR					2.110000	10 Dec 2025		
		Local	2,000,000.000	100.122551	2,002,451.02	96.706000	1,934,120.00	-68,331.02	0.88
		Base		100.122551	2,002,451.02	96.706000	1,934,120.00	-68,331.02	0.88
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.397974	2,484,949.34	73.445617	1,836,140.43	-648,808.91	0.84
		Base		99.397974	2,484,949.34	73.445617	1,836,140.43	-648,808.91	0.84
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.740512	4,987,025.62	90.161381	4,508,069.05	-478,956.57	2.06
		Base		99.740512	4,987,025.62	90.161381	4,508,069.05	-478,956.57	2.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.854340	4,942,716.99	71.242773	3,562,138.65	-1,380,578.34	1.63
		Base		98.854340	4,942,716.99	71.242773	3,562,138.65	-1,380,578.34	1.63
63743HFB3	NATIONAL RURAL UTIL COOP SR UNSECURED 08/23 VAR					1.910000	07 Aug 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	99.704605	2,492,615.13	-7,384.87	1.14
		Base		100.000000	2,500,000.00	99.704605	2,492,615.13	-7,384.87	1.14
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.709481	4,985,474.04	88.602826	4,430,141.30	-555,332.74	2.03
		Base		99.709481	4,985,474.04	88.602826	4,430,141.30	-555,332.74	2.03
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.671430	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.964571	4,998,228.55	-1,771.45	2.29
		Base		100.000000	5,000,000.00	99.964571	4,998,228.55	-1,771.45	2.29
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.705139	3,489,679.88	85.149492	2,980,232.22	-509,447.66	1.36
		Base		99.705139	3,489,679.88	85.149492	2,980,232.22	-509,447.66	1.36
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	97.267753	4,863,387.65	-136,612.35	2.22
		Base		100.000000	5,000,000.00	97.267753	4,863,387.65	-136,612.35	2.22
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	108.639580	1,671,963.14	92.415972	1,422,281.81	-249,681.33	0.65
		Base		108.639580	1,671,963.14	92.415972	1,422,281.81	-249,681.33	0.65
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.899482	4,994,974.09	86.424797	4,321,239.85	-673,734.24	1.98
		Base		99.899482	4,994,974.09	86.424797	4,321,239.85	-673,734.24	1.98
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					2.925000	15 Nov 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.955000	2,998,650.00	-1,350.00	1.37
		Base		100.000000	3,000,000.00	99.955000	2,998,650.00	-1,350.00	1.37
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					2.831000	22 May 2023		
		Local	2,500,000.000	100.000000	2,500,000.00	99.667000	2,491,675.00	-8,325.00	1.14
		Base		100.000000	2,500,000.00	99.667000	2,491,675.00	-8,325.00	1.14

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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
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				2.560000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.395109	4,919,755.45	-80,244.55	2.25
		Base	100.000000	5,000,000.00	98.395109	4,919,755.45	-80,244.55	2.25
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7				0.700000	20 Jan 2026		
	2,500,000.000	Local	99.968036	2,499,200.89	83.157255	2,078,931.38	-420,269.51	0.95
		Base	99.968036	2,499,200.89	83.157255	2,078,931.38	-420,269.51	0.95
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	2,000,000.000	Local	99.683454	1,993,669.08	99.223426	1,984,468.52	-9,200.56	0.91
		Base	99.683454	1,993,669.08	99.223426	1,984,468.52	-9,200.56	0.91
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	12,631.250	Local	99.994617	12,630.57	100.067360	12,639.76	9.19	0.01
Original Face:	2,500,000.000	Base	99.994617	12,630.57	100.067360	12,639.76	9.19	0.01
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.989800	2,999,694.00	97.777130	2,933,313.90	-66,380.10	1.34
Original Face:	3,000,000.000	Base	99.989800	2,999,694.00	97.777130	2,933,313.90	-66,380.10	1.34
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.990471	1,999,809.42	98.900000	1,978,000.00	-21,809.42	0.90
Original Face:	2,000,000.000	Base	99.990471	1,999,809.42	98.900000	1,978,000.00	-21,809.42	0.90
US DOLLAR Total								
	212,440,117.830	Local		213,843,637.33		200,364,418.26	-13,479,219.07	91.66
Original Face:	159,922,434.000	Base		213,843,637.33		200,364,418.26	-13,479,219.07	91.66
FIXED INCOME Total								
	212,440,117.830	Base		213,843,637.33		200,364,418.26	-13,479,219.07	91.66
Original Face:	159,922,434.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		230,771,314.600	Base		232,071,616.04		218,592,396.97	-13,479,219.07	100.00
	Original Face:	159,922,434.000							

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								
			3,568,158.200	1.000000	3,568,158.20	1.000000	3,568,158.20	0.00	0.74
		Base		1.000000	3,568,158.20	1.000000	3,568,158.20	0.00	0.74
US DOLLAR Total									
			3,568,158.200		3,568,158.20		3,568,158.20	0.00	0.74
		Base			3,568,158.20		3,568,158.20	0.00	0.74
CASH Total									
			3,568,158.200	Base	3,568,158.20		3,568,158.20	0.00	0.74
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02314QG52	AMAZON COM INC DISC COML					0.650000	05 Jul 2022		
			5,000,000.000	99.992778	4,999,638.89	99.992778	4,999,638.89	0.00	1.03
		Base		99.992778	4,999,638.89	99.992778	4,999,638.89	0.00	1.03
03785EJS4	APPLE INC					1.420000	26 Sep 2022		
			2,100,000.000	99.656833	2,092,793.50	99.656833	2,092,793.50	0.00	0.43
		Base		99.656833	2,092,793.50	99.656833	2,092,793.50	0.00	0.43
03785EL10	APPLE INC					1.580000	01 Nov 2022		
			5,000,000.000	99.460167	4,973,008.33	99.460167	4,973,008.33	0.00	1.03
		Base		99.460167	4,973,008.33	99.460167	4,973,008.33	0.00	1.03
04821UHP0	ATLANTIC ASSET SECUR					1.440000	23 Aug 2022		
			5,000,000.000	99.788000	4,989,400.00	99.788000	4,989,400.00	0.00	1.03
		Base		99.788000	4,989,400.00	99.788000	4,989,400.00	0.00	1.03
05253CJP2	AUST + NEW ZEA					2.130000	23 Sep 2022		
			5,000,000.000	99.503000	4,975,150.00	99.503000	4,975,150.00	0.00	1.03
		Base		99.503000	4,975,150.00	99.503000	4,975,150.00	0.00	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	100.854414	5,042,720.71	100.854414	5,042,720.71	0.00	1.04
		Base		100.854414	5,042,720.71	100.854414	5,042,720.71	0.00	1.04
06367CJQ1	BANK OF MONTREAL					1.660000	02 Sep 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
06367CNA1	BANK OF MONTREAL					0.220000	05 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
06369MGR8	BANK MONTREAL MONTREAL BRH					1.610000	25 Jul 2022		
		Local	5,000,000.000	99.892667	4,994,633.33	99.892667	4,994,633.33	0.00	1.03
		Base		99.892667	4,994,633.33	99.892667	4,994,633.33	0.00	1.03
07644BG14	BEDFORD ROW FDG CORP					0.940000	01 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
07644BKD3	BEDFORD ROW FDG CORP					2.320000	13 Oct 2022		
		Local	5,000,000.000	99.329778	4,966,488.89	99.329778	4,966,488.89	0.00	1.02
		Base		99.329778	4,966,488.89	99.329778	4,966,488.89	0.00	1.02
07644BN32	BEDFORD ROW FDG CORP					3.000000	03 Jan 2023		
		Local	5,000,000.000	98.450000	4,922,500.00	98.450000	4,922,500.00	0.00	1.01
		Base		98.450000	4,922,500.00	98.450000	4,922,500.00	0.00	1.01
138994009	CANTOR FITZGERALD REPO REPO					1.140000	01 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
138994009	CANTOR FITZGERALD REPO REPO					1.100000	08 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
138994009	CANTOR FITZGERALD REPO REPO					1.300000	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
138994009	CANTOR FITZGERALD REPO REPO				1.050000	28 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
138994009	CANTOR FITZGERALD REPO REPO				1.100000	28 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
138994009	CANTOR FITZGERALD REPO REPO				1.250000	16 Aug 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
15060YP12	CEDAR SPRING CPTL CO				3.170000	01 Feb 2023		
	5,000,000.000	Local	98.106806	4,905,340.28	98.106806	4,905,340.28	0.00	1.01
		Base	98.106806	4,905,340.28	98.106806	4,905,340.28	0.00	1.01
17327BL29	CITIGROUP GLOBAL MKTS INC S				2.060000	02 Nov 2022		
	2,180,000.000	Local	99.290444	2,164,531.69	99.290444	2,164,531.69	0.00	0.45
		Base	99.290444	2,164,531.69	99.290444	2,164,531.69	0.00	0.45
17327BLH6	CITIGROUP GLOBAL MKTS INC S				2.460000	17 Nov 2022		
	1,042,000.000	Local	99.050166	1,032,102.73	99.050166	1,032,102.73	0.00	0.21
		Base	99.050166	1,032,102.73	99.050166	1,032,102.73	0.00	0.21
17327BNX9	CITIGROUP GLOBAL MKTS INC S				2.330000	31 Jan 2023		
	5,000,000.000	Local	98.614944	4,930,747.22	98.614944	4,930,747.22	0.00	1.02
		Base	98.614944	4,930,747.22	98.614944	4,930,747.22	0.00	1.02
17327BTG0	CITIGROUP GLOBAL MKTS INC S				3.590000	16 Jun 2023		
	5,000,000.000	Local	96.509722	4,825,486.12	96.509722	4,825,486.12	0.00	0.99
		Base	96.509722	4,825,486.12	96.509722	4,825,486.12	0.00	0.99
19121BH10	COCA COLA COMPANY				0.120000	01 Aug 2022		
	3,000,000.000	Local	99.989667	2,999,690.00	99.989667	2,999,690.00	0.00	0.62
		Base	99.989667	2,999,690.00	99.989667	2,999,690.00	0.00	0.62
19121BH28	COCA COLA COMPANY				1.150000	02 Aug 2022		
	5,000,000.000	Local	99.897778	4,994,888.89	99.897778	4,994,888.89	0.00	1.03
		Base	99.897778	4,994,888.89	99.897778	4,994,888.89	0.00	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121BJD2	COCA COLA COMPANY				0.110000	13 Sep 2022		
	10,000,000.000	Local	99.977389	9,997,738.89	99.977389	9,997,738.89	0.00	2.06
		Base	99.977389	9,997,738.89	99.977389	9,997,738.89	0.00	2.06
23102VGF1	CUMMINS INC				1.570000	15 Jul 2022		
	1,120,000.000	Local	99.938945	1,119,316.18	99.938945	1,119,316.18	0.00	0.23
		Base	99.938945	1,119,316.18	99.938945	1,119,316.18	0.00	0.23
29101BG71	EMERSON ELECTRIC CO				0.670000	07 Jul 2022		
	5,000,000.000	Local	99.988833	4,999,441.67	99.988833	4,999,441.67	0.00	1.03
		Base	99.988833	4,999,441.67	99.988833	4,999,441.67	0.00	1.03
29101BH21	EMERSON ELECTRIC CO				1.180000	02 Aug 2022		
	1,500,000.000	Local	99.895111	1,498,426.67	99.895111	1,498,426.67	0.00	0.31
		Base	99.895111	1,498,426.67	99.895111	1,498,426.67	0.00	0.31
30601WJS9	FAIRWAY FINANCE CORP				1.750000	26 Sep 2022		
	2,000,000.000	Local	99.577083	1,991,541.66	99.577083	1,991,541.66	0.00	0.41
		Base	99.577083	1,991,541.66	99.577083	1,991,541.66	0.00	0.41
30601WK73	FAIRWAY FINANCE CORP				1.850000	07 Oct 2022		
	5,000,000.000	Local	99.496389	4,974,819.44	99.496389	4,974,819.44	0.00	1.03
		Base	99.496389	4,974,819.44	99.496389	4,974,819.44	0.00	1.03
30601WKJ7	FAIRWAY FINANCE CORP				1.900000	18 Oct 2022		
	5,000,000.000	Local	99.424722	4,971,236.11	99.424722	4,971,236.11	0.00	1.02
		Base	99.424722	4,971,236.11	99.424722	4,971,236.11	0.00	1.02
38346MJG0	GOTHAM FDG CORP				2.050000	16 Sep 2022		
	5,000,000.000	Local	99.561528	4,978,076.39	99.561528	4,978,076.39	0.00	1.03
		Base	99.561528	4,978,076.39	99.561528	4,978,076.39	0.00	1.03
40060XJN1	GTA FDG LLC DISC				2.150000	22 Sep 2022		
	5,000,000.000	Local	99.504306	4,975,215.28	99.504306	4,975,215.28	0.00	1.03
		Base	99.504306	4,975,215.28	99.504306	4,975,215.28	0.00	1.03
42786UGU3	HERSHEY FOODS CORP				1.580000	28 Jul 2022		
	5,000,000.000	Local	99.881500	4,994,075.00	99.881500	4,994,075.00	0.00	1.03
		Base	99.881500	4,994,075.00	99.881500	4,994,075.00	0.00	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4497W1G18	ING US FUNDING LLC				1.030000	01 Jul 2022		
	4,750,000.000	Local	100.000000	4,750,000.00	100.000000	4,750,000.00	0.00	0.98
		Base	100.000000	4,750,000.00	100.000000	4,750,000.00	0.00	0.98
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	0.72
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.72
46640QHJ3	J.P. MORGAN SECURITIES				1.420000	18 Aug 2022		
	5,000,000.000	Local	99.810667	4,990,533.34	99.810667	4,990,533.34	0.00	1.03
		Base	99.810667	4,990,533.34	99.810667	4,990,533.34	0.00	1.03
4820P3GU1	JUPITER SECT CO LLC				1.150000	28 Jul 2022		
	3,700,000.000	Local	99.913750	3,696,808.75	99.913750	3,696,808.75	0.00	0.76
		Base	99.913750	3,696,808.75	99.913750	3,696,808.75	0.00	0.76
59157UG53	METLIFE SHORT TERM FDG				0.570000	05 Jul 2022		
	5,000,000.000	Local	99.993667	4,999,683.33	99.993667	4,999,683.33	0.00	1.03
		Base	99.993667	4,999,683.33	99.993667	4,999,683.33	0.00	1.03
59157UH11	METLIFE SHORT TERM FDG				0.800000	01 Aug 2022		
	5,000,000.000	Local	99.931111	4,996,555.56	99.931111	4,996,555.56	0.00	1.03
		Base	99.931111	4,996,555.56	99.931111	4,996,555.56	0.00	1.03
59157ULU2	METLIFE SHORT TERM FDG				2.460000	28 Nov 2022		
	3,500,000.000	Local	98.975000	3,464,125.00	98.975000	3,464,125.00	0.00	0.71
		Base	98.975000	3,464,125.00	98.975000	3,464,125.00	0.00	0.71
63307MGJ2	NATIONAL BK OF CANAD				1.170000	18 Jul 2022		
	5,000,000.000	Local	99.944750	4,997,237.50	99.944750	4,997,237.50	0.00	1.03
		Base	99.944750	4,997,237.50	99.944750	4,997,237.50	0.00	1.03
63307MHN2	NATIONAL BK OF CANAD				1.880000	22 Aug 2022		
	5,000,000.000	Local	99.728444	4,986,422.22	99.728444	4,986,422.22	0.00	1.03
		Base	99.728444	4,986,422.22	99.728444	4,986,422.22	0.00	1.03
63763QGT8	NATIONAL SECS CLEARING				1.650000	27 Jul 2022		
	5,000,000.000	Local	99.880833	4,994,041.67	99.880833	4,994,041.67	0.00	1.03
		Base	99.880833	4,994,041.67	99.880833	4,994,041.67	0.00	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951XG55	NEW YORK LFE CAP COR				0.750000	05 Jul 2022		
	5,000,000.000	Local	99.991667	4,999,583.33	99.991667	4,999,583.33	0.00	1.03
		Base	99.991667	4,999,583.33	99.991667	4,999,583.33	0.00	1.03
67983UG80	OLD LINE FUNDING LLC				1.030000	08 Jul 2022		
	6,807,000.000	Local	99.979972	6,805,636.71	99.979972	6,805,636.71	0.00	1.40
		Base	99.979972	6,805,636.71	99.979972	6,805,636.71	0.00	1.40
71344UHN2	PEPSICO INC				1.030000	22 Aug 2022		
	10,000,000.000	Local	99.851222	9,985,122.22	99.851222	9,985,122.22	0.00	2.06
		Base	99.851222	9,985,122.22	99.851222	9,985,122.22	0.00	2.06
78015M5F3	ROYAL BK CDA				1.690000	22 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
86563HJ27	SUMITOMO MITSUI TRUST NY				1.500000	02 Sep 2022		
	5,000,000.000	Local	99.737500	4,986,875.00	99.737500	4,986,875.00	0.00	1.03
		Base	99.737500	4,986,875.00	99.737500	4,986,875.00	0.00	1.03
88602UHQ6	THUNDER BAY FNDNG LLC				1.420000	24 Aug 2022		
	3,000,000.000	Local	99.787000	2,993,610.00	99.787000	2,993,610.00	0.00	0.62
		Base	99.787000	2,993,610.00	99.787000	2,993,610.00	0.00	0.62
88602UHR4	THUNDER BAY FNDNG LLC				1.450000	25 Aug 2022		
	5,000,000.000	Local	99.778472	4,988,923.61	99.778472	4,988,923.61	0.00	1.03
		Base	99.778472	4,988,923.61	99.778472	4,988,923.61	0.00	1.03
89233HL28	TOYOTA MOTOR CREDIT				2.460000	02 Nov 2022		
	5,000,000.000	Local	99.152667	4,957,633.34	99.152667	4,957,633.34	0.00	1.02
		Base	99.152667	4,957,633.34	99.152667	4,957,633.34	0.00	1.02
92646LG53	VICTORY RECEIVABLES				1.010000	05 Jul 2022		
	1,065,000.000	Local	99.988777	1,064,880.48	99.988777	1,064,880.48	0.00	0.22
		Base	99.988777	1,064,880.48	99.988777	1,064,880.48	0.00	0.22
92646LHV5	VICTORY RECEIVABLES				1.500000	29 Aug 2022		
	5,000,000.000	Local	99.754167	4,987,708.33	99.754167	4,987,708.33	0.00	1.03
		Base	99.754167	4,987,708.33	99.754167	4,987,708.33	0.00	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93114FGJ7	WAL MART STORES INC				1.010000	18 Jul 2022		
	5,000,000.000	Local	99.952306	4,997,615.28	99.952306	4,997,615.28	0.00	1.03
		Base	99.952306	4,997,615.28	99.952306	4,997,615.28	0.00	1.03
93114FH80	WAL MART STORES INC				1.710000	08 Aug 2022		
	5,000,000.000	Local	99.819500	4,990,975.00	99.819500	4,990,975.00	0.00	1.03
		Base	99.819500	4,990,975.00	99.819500	4,990,975.00	0.00	1.03
94107NH23	WASTE MANAGEMENT INC				0.310000	02 Aug 2022		
	5,000,000.000	Local	99.972444	4,998,622.22	99.972444	4,998,622.22	0.00	1.03
		Base	99.972444	4,998,622.22	99.972444	4,998,622.22	0.00	1.03
9612C1G19	WESTPAC BANKING CORP.				0.170000	01 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.62
9612C1GF8	WESTPAC BANKING CORP.				0.190000	15 Jul 2022		
	3,250,000.000	Local	99.992611	3,249,759.86	99.992611	3,249,759.86	0.00	0.67
		Base	99.992611	3,249,759.86	99.992611	3,249,759.86	0.00	0.67
9612C1J99	WESTPAC BANKING CORP.				1.450000	09 Sep 2022		
	4,300,000.000	Local	99.718056	4,287,876.39	99.718056	4,287,876.39	0.00	0.88
		Base	99.718056	4,287,876.39	99.718056	4,287,876.39	0.00	0.88
979QHR003	SOUTH STREET REPO				1.500000	01 Jul 2022		
	25,257,994.370	Local	100.000000	25,257,994.37	100.000000	25,257,994.37	0.00	5.21
		Base	100.000000	25,257,994.37	100.000000	25,257,994.37	0.00	5.21
979QHR003	SOUTH STREET REPO				1.550000	15 Jul 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.06
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.06
979QHR003	SOUTH STREET REPO				1.550000	28 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.03
US DOLLAR Total								
	313,071,994.370	Local		312,237,231.38		312,237,231.38	0.00	64.36
		Base		312,237,231.38		312,237,231.38	0.00	64.36

& 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
CASH EQUIVALENT Total									
		Base	313,071,994.370		312,237,231.38		312,237,231.38	0.00	64.36
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.802351	1,996,047.01	98.223644	1,964,472.88	-31,574.13	0.40
		Base		99.802351	1,996,047.01	98.223644	1,964,472.88	-31,574.13	0.40
02665WDY4	AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75					0.750000	09 Aug 2024		
		Local	2,000,000.000	99.952147	1,999,042.93	94.128492	1,882,569.84	-116,473.09	0.39
		Base		99.952147	1,999,042.93	94.128492	1,882,569.84	-116,473.09	0.39
02665WEA5	AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5					1.500000	13 Jan 2025		
		Local	2,000,000.000	99.933061	1,998,661.22	94.971285	1,899,425.70	-99,235.52	0.39
		Base		99.933061	1,998,661.22	94.971285	1,899,425.70	-99,235.52	0.39
06048WU99	BANK OF AMERICA CORP SR UNSECURED 09/24 3					3.000000	27 Sep 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	97.499638	1,949,992.76	-50,007.24	0.40
		Base		100.000000	2,000,000.00	97.499638	1,949,992.76	-50,007.24	0.40
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					1.000000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	90.495000	1,809,900.00	-190,100.00	0.37
		Base		100.000000	2,000,000.00	90.495000	1,809,900.00	-190,100.00	0.37
06368GQ67	BANK OF MONTREAL SR UNSECURED 04/24 3.125					3.125000	25 Apr 2024		
		Local	1,240,000.000	100.000000	1,240,000.00	99.364116	1,232,115.04	-7,884.96	0.25
		Base		100.000000	1,240,000.00	99.364116	1,232,115.04	-7,884.96	0.25
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
		Local	2,000,000.000	99.936302	1,998,726.04	95.069013	1,901,380.26	-97,345.78	0.39
		Base		99.936302	1,998,726.04	95.069013	1,901,380.26	-97,345.78	0.39
06406RAT4	BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR					1.770000	26 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.091097	1,981,821.94	-18,178.06	0.41
		Base		100.000000	2,000,000.00	99.091097	1,981,821.94	-18,178.06	0.41

& 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
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR				2.130000	25 Apr 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.896205	1,977,924.10	-22,075.90	0.41
		Base	100.000000	2,000,000.00	98.896205	1,977,924.10	-22,075.90	0.41
06406RBF3	BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR				3.430000	13 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.277487	1,985,549.74	-14,450.26	0.41
		Base	100.000000	2,000,000.00	99.277487	1,985,549.74	-14,450.26	0.41
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.996232	9,999,623.15	99.728466	9,972,846.60	-26,776.55	2.06
		Base	99.996232	9,999,623.15	99.728466	9,972,846.60	-26,776.55	2.06
06417XAA9	BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR				1.970000	10 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.297077	1,965,941.54	-34,058.46	0.41
		Base	100.000000	2,000,000.00	98.297077	1,965,941.54	-34,058.46	0.41
06417XAB7	BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45				1.450000	10 Jan 2025		
	2,000,000.000	Local	99.943418	1,998,868.35	94.712498	1,894,249.96	-104,618.39	0.39
		Base	99.943418	1,998,868.35	94.712498	1,894,249.96	-104,618.39	0.39
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR				3.000000	09 May 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
14040HCK9	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.343000	06 Dec 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	95.888296	1,917,765.92	-82,234.08	0.40
		Base	100.000000	2,000,000.00	95.888296	1,917,765.92	-82,234.08	0.40
14913R2P1	CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6				0.600000	13 Sep 2024		
	2,000,000.000	Local	99.899879	1,997,997.57	94.178632	1,883,572.64	-114,424.93	0.39
		Base	99.899879	1,997,997.57	94.178632	1,883,572.64	-114,424.93	0.39
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4				3.400000	13 May 2025		
	2,000,000.000	Local	99.878399	1,997,567.98	99.832343	1,996,646.86	-921.12	0.41
		Base	99.878399	1,997,567.98	99.832343	1,996,646.86	-921.12	0.41
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	96.390071	1,927,801.42	-72,198.58	0.40
		Base	100.000000	2,000,000.00	96.390071	1,927,801.42	-72,198.58	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
24422EVU0	JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625				0.625000	10 Sep 2024		
	3,000,000.000	Local	99.952368	2,998,571.04	94.131802	2,823,954.06	-174,616.98	0.58
		Base	99.952368	2,998,571.04	94.131802	2,823,954.06	-174,616.98	0.58
24703WAB5	DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A				2.110000	23 Aug 2027		
	2,000,000.000	Local	99.997402	1,999,948.04	98.852760	1,977,055.20	-22,892.84	0.41
Original Face:	2,000,000.000	Base	99.997402	1,999,948.04	98.852760	1,977,055.20	-22,892.84	0.41
30231GBB7	EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902				1.902000	16 Aug 2022		
	5,924,000.000	Local	100.222324	5,937,170.47	99.868068	5,916,184.35	-20,986.12	1.22
		Base	100.222324	5,937,170.47	99.868068	5,916,184.35	-20,986.12	1.22
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	161,764.390	Local	100.914015	163,242.94	98.999611	160,146.12	-3,096.82	0.03
Original Face:	2,096,032.000	Base	100.914015	163,242.94	98.999611	160,146.12	-3,096.82	0.03
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	1,081,771.300	Local	100.823843	1,090,683.40	99.851044	1,080,159.94	-10,523.46	0.22
Original Face:	5,000,000.000	Base	100.823843	1,090,683.40	99.851044	1,080,159.94	-10,523.46	0.22
3130APQQ1	FEDERAL HOME LOAN BANK BONDS 05/24 0.8				0.800000	15 May 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.345113	1,926,902.26	-73,097.74	0.40
		Base	100.000000	2,000,000.00	96.345113	1,926,902.26	-73,097.74	0.40
3130AS4T3	FEDERAL HOME LOAN BANK BONDS 06/23 VAR				2.000000	12 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.614446	4,980,722.30	-19,277.70	1.03
		Base	100.000000	5,000,000.00	99.614446	4,980,722.30	-19,277.70	1.03
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	1,881,880.770	Local	104.219024	1,961,277.78	98.513040	1,853,897.96	-107,379.82	0.38
Original Face:	8,645,247.000	Base	104.219024	1,961,277.78	98.513040	1,853,897.96	-107,379.82	0.38
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	576,827.590	Local	104.143368	600,727.68	98.316753	567,118.16	-33,609.52	0.12
Original Face:	4,322,624.000	Base	104.143368	600,727.68	98.316753	567,118.16	-33,609.52	0.12
3134GXC77	FREDDIE MAC 07/24 1				3.000000	12 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.115774	5,005,788.70	5,788.70	1.03
		Base	100.000000	5,000,000.00	100.115774	5,005,788.70	5,788.70	1.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	97.567786	9,756,778.60	-243,221.40	2.01
		Base	100.000000	10,000,000.00	97.567786	9,756,778.60	-243,221.40	2.01
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	23,140.020	Local	102.495936	23,717.58	99.558830	23,037.93	-679.65	0.00
Original Face:	2,161,312.000	Base	102.495936	23,717.58	99.558830	23,037.93	-679.65	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	300,895.440	Local	101.342839	304,935.98	93.205910	280,452.33	-24,483.65	0.06
Original Face:	4,322,624.000	Base	101.342839	304,935.98	93.205910	280,452.33	-24,483.65	0.06
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		
	383,606.040	Local	101.257032	388,428.09	94.090030	360,935.04	-27,493.05	0.07
Original Face:	4,322,624.000	Base	101.257032	388,428.09	94.090030	360,935.04	-27,493.05	0.07
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	465,888.050	Local	100.717544	469,231.00	96.242700	448,383.24	-20,847.76	0.09
Original Face:	5,111,816.000	Base	100.717544	469,231.00	96.242700	448,383.24	-20,847.76	0.09
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	556,613.140	Local	99.818662	555,603.79	95.530880	531,737.43	-23,866.36	0.11
Original Face:	4,322,624.000	Base	99.818662	555,603.79	95.530880	531,737.43	-23,866.36	0.11
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	720,198.740	Local	101.365611	730,033.85	95.600250	688,511.80	-41,522.05	0.14
Original Face:	5,326,337.000	Base	101.365611	730,033.85	95.600250	688,511.80	-41,522.05	0.14
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	556,613.140	Local	100.175488	557,589.93	96.050100	534,627.48	-22,962.45	0.11
Original Face:	4,322,624.000	Base	100.175488	557,589.93	96.050100	534,627.48	-22,962.45	0.11
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	585,250.980	Local	100.621217	588,886.66	93.456070	546,952.57	-41,934.09	0.11
Original Face:	8,645,247.000	Base	100.621217	588,886.66	93.456070	546,952.57	-41,934.09	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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	702,460.960	101.426014	712,478.15	94.090030	660,945.73	-51,532.42	0.14
Original Face:		Base	6,483,935.000	101.426014	712,478.15	94.090030	660,945.73	-51,532.42	0.14
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	457,670.140	99.913162	457,272.71	96.461550	441,475.71	-15,797.00	0.09
Original Face:		Base	4,322,624.000	99.913162	457,272.71	96.461550	441,475.71	-15,797.00	0.09
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	539,766.510	99.670030	537,985.44	98.064950	529,321.76	-8,663.68	0.11
Original Face:		Base	4,507,221.000	99.670030	537,985.44	98.064950	529,321.76	-8,663.68	0.11
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	1,026,456.500	98.809270	1,014,234.17	94.812860	973,212.76	-41,021.41	0.20
Original Face:		Base	5,000,000.000	98.809270	1,014,234.17	94.812860	973,212.76	-41,021.41	0.20
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	94,011.760	98.449045	92,553.68	97.792940	91,936.86	-616.82	0.02
Original Face:		Base	2,161,312.000	98.449045	92,553.68	97.792940	91,936.86	-616.82	0.02
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	141,077.310	100.117063	141,242.46	99.066150	139,759.86	-1,482.60	0.03
Original Face:		Base	4,527,840.000	100.117063	141,242.46	99.066150	139,759.86	-1,482.60	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	33,081.820	99.468076	32,905.85	99.653910	32,967.33	61.48	0.01
Original Face:		Base	2,161,312.000	99.468076	32,905.85	99.653910	32,967.33	61.48	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	149,193.750	99.979905	149,163.77	97.440010	145,374.40	-3,789.37	0.03
Original Face:		Base	2,161,312.000	99.979905	149,163.77	97.440010	145,374.40	-3,789.37	0.03
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	130,197.110	99.959968	130,144.99	97.937940	127,512.37	-2,632.62	0.03
Original Face:		Base	2,472,541.000	99.959968	130,144.99	97.937940	127,512.37	-2,632.62	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	298,245.540	100.137736	298,656.33	98.358520	293,349.90	-5,306.43	0.06
Original Face:		Base	4,322,624.000	100.137736	298,656.33	98.358520	293,349.90	-5,306.43	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
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	191,730.670	100.325618	192,354.98	98.894670	189,611.41	-2,743.57	0.04
Original Face:		Base	6,483,935.000	100.325618	192,354.98	98.894670	189,611.41	-2,743.57	0.04
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	715,852.380	100.047105	716,189.58	96.045030	687,540.63	-28,648.95	0.14
Original Face:		Base	5,619,411.000	100.047105	716,189.58	96.045030	687,540.63	-28,648.95	0.14
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,178,857.540	101.146684	1,192,375.31	93.980080	1,107,891.26	-84,484.05	0.23
Original Face:		Base	4,322,624.000	101.146684	1,192,375.31	93.980080	1,107,891.26	-84,484.05	0.23
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	629,805.370	100.021583	629,941.30	94.574270	595,633.83	-34,307.47	0.12
Original Face:		Base	4,322,624.000	100.021583	629,941.30	94.574270	595,633.83	-34,307.47	0.12
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,574,513.270	100.669054	1,585,047.62	95.197610	1,498,899.00	-86,148.62	0.31
Original Face:		Base	10,806,559.000	100.669054	1,585,047.62	95.197610	1,498,899.00	-86,148.62	0.31
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	529,834.020	100.426694	532,094.79	98.559270	522,200.54	-9,894.25	0.11
Original Face:		Base	10,806,559.000	100.426694	532,094.79	98.559270	522,200.54	-9,894.25	0.11
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	187,508.080	100.464567	188,379.18	99.318710	186,230.61	-2,148.57	0.04
Original Face:		Base	4,322,624.000	100.464567	188,379.18	99.318710	186,230.61	-2,148.57	0.04
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	1,060,557.470	99.914011	1,059,645.51	93.075940	987,123.83	-72,521.68	0.20
Original Face:		Base	6,483,935.000	99.914011	1,059,645.51	93.075940	987,123.83	-72,521.68	0.20
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	807,646.200	102.005940	823,847.10	99.224070	801,379.43	-22,467.67	0.17
Original Face:		Base	6,000,000.000	102.005940	823,847.10	99.224070	801,379.43	-22,467.67	0.17
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,323,999.070	100.465624	3,339,476.41	98.492130	3,273,877.49	-65,598.92	0.67
Original Face:		Base	14,386,036.000	100.465624	3,339,476.41	98.492130	3,273,877.49	-65,598.92	0.67

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,185,170.860	Local	101.896083	1,207,642.68	98.725656	1,170,067.71	-37,574.97	0.24
Original Face:	6,483,935.000	Base	101.896083	1,207,642.68	98.725656	1,170,067.71	-37,574.97	0.24
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	270,833.690	Local	100.980794	273,490.01	98.884840	267,813.46	-5,676.55	0.06
Original Face:	33,932,595.000	Base	100.980794	273,490.01	98.884840	267,813.46	-5,676.55	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	372,875.490	Local	105.386374	392,959.96	105.133330	392,016.42	-943.54	0.08
Original Face:	18,956,866.000	Base	105.386374	392,959.96	105.133330	392,016.42	-943.54	0.08
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	127,625.170	Local	104.468311	133,327.86	101.809640	129,934.73	-3,393.13	0.03
Original Face:	6,483,935.000	Base	104.468311	133,327.86	101.809640	129,934.73	-3,393.13	0.03
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR				1.760000	10 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.189669	1,983,793.38	-16,206.62	0.41
		Base	100.000000	2,000,000.00	99.189669	1,983,793.38	-16,206.62	0.41
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	97.744249	1,954,884.98	-45,115.02	0.40
		Base	100.000000	2,000,000.00	97.744249	1,954,884.98	-45,115.02	0.40
38150AKC8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR				2.410000	31 Jan 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.106443	1,962,128.86	-37,871.14	0.40
		Base	100.000000	2,000,000.00	98.106443	1,962,128.86	-37,871.14	0.40
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,152,153.090	Local	101.869838	1,173,696.49	95.339390	1,098,455.73	-75,240.76	0.23
Original Face:	7,989,505.000	Base	101.869838	1,173,696.49	95.339390	1,098,455.73	-75,240.76	0.23
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	3,465,003.200	Local	94.822664	3,285,608.35	91.542150	3,171,938.43	-113,669.92	0.65
Original Face:	10,000,000.000	Base	94.822664	3,285,608.35	91.542150	3,171,938.43	-113,669.92	0.65
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	1,274,293.000	Local	97.868129	1,247,126.72	94.423090	1,203,226.83	-43,899.89	0.25
Original Face:	5,000,000.000	Base	97.868129	1,247,126.72	94.423090	1,203,226.83	-43,899.89	0.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	605,062.200	Local	100.752402	609,614.70	95.704560	579,072.12	-30,542.58	0.12
Original Face:	10,000,000.000	Base	100.752402	609,614.70	95.704560	579,072.12	-30,542.58	0.12
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	2,239,305.600	Local	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	0.43
Original Face:	5,000,000.000	Base	96.614453	2,163,492.85	93.276560	2,088,747.23	-74,745.62	0.43
48130UVH5	JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5				0.500000	18 Mar 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	92.173691	4,608,684.55	-391,315.45	0.95
		Base	100.000000	5,000,000.00	92.173691	4,608,684.55	-391,315.45	0.95
48133DE55	JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/24 3.125				3.125000	29 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.424134	1,928,482.68	-71,517.32	0.40
		Base	100.000000	2,000,000.00	96.424134	1,928,482.68	-71,517.32	0.40
48133DE71	JPMORGAN CHASE FINANCIAL COMPANY GUAR 05/23 2.5				2.500000	01 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.000481	1,980,009.62	-19,990.38	0.41
		Base	100.000000	2,000,000.00	99.000481	1,980,009.62	-19,990.38	0.41
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65				0.650000	01 Mar 2023		
	1,000,000.000	Local	99.996596	999,965.96	98.290231	982,902.31	-17,063.65	0.20
		Base	99.996596	999,965.96	98.290231	982,902.31	-17,063.65	0.20
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	97.267753	4,863,387.65	-136,612.35	1.00
		Base	100.000000	5,000,000.00	97.267753	4,863,387.65	-136,612.35	1.00
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR				2.070000	10 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.498252	1,989,965.04	-10,034.96	0.41
		Base	100.000000	2,000,000.00	99.498252	1,989,965.04	-10,034.96	0.41
78016EZX8	ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75				0.750000	07 Oct 2024		
	3,000,000.000	Local	99.899182	2,996,975.46	93.471855	2,804,155.65	-192,819.81	0.58
		Base	99.899182	2,996,975.46	93.471855	2,804,155.65	-192,819.81	0.58
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				1.705710	25 Jan 2029		
	577,338.600	Local	100.000002	577,338.61	95.346600	550,472.73	-26,865.88	0.11
Original Face:	2,161,312.000	Base	100.000002	577,338.61	95.346600	550,472.73	-26,865.88	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				2.560000	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	98.395109	1,967,902.18	-32,097.82	0.41
		Base	100.000000	2,000,000.00	98.395109	1,967,902.18	-32,097.82	0.41
880591ER9	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875				2.875000	15 Sep 2024		
	3,000,000.000	Local	105.460745	3,163,822.36	99.640855	2,989,225.65	-174,596.71	0.62
		Base	105.460745	3,163,822.36	99.640855	2,989,225.65	-174,596.71	0.62
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR				1.865000	04 Mar 2024		
	6,000,000.000	Local	100.000000	6,000,000.00	98.743079	5,924,584.74	-75,415.26	1.22
		Base	100.000000	6,000,000.00	98.743079	5,924,584.74	-75,415.26	1.22
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3				3.000000	31 Dec 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	98.862696	2,965,880.88	-34,119.12	0.61
		Base	100.000000	3,000,000.00	98.862696	2,965,880.88	-34,119.12	0.61
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.335856	1,986,717.12	-13,282.88	0.41
		Base	100.000000	2,000,000.00	99.335856	1,986,717.12	-13,282.88	0.41
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				2.530000	06 Jun 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.208000	1,984,160.00	-15,840.00	0.41
		Base	100.000000	2,000,000.00	99.208000	1,984,160.00	-15,840.00	0.41
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4				0.400000	06 Apr 2023		
	1,000,000.000	Local	99.968914	999,689.14	98.099595	980,995.95	-18,693.19	0.20
		Base	99.968914	999,689.14	98.099595	980,995.95	-18,693.19	0.20
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.991461	1,999,829.22	96.281740	1,925,634.80	-74,194.42	0.40
		Base	99.991461	1,999,829.22	96.281740	1,925,634.80	-74,194.42	0.40
89788JAD1	TRUIST BANK SR UNSECURED 01/24 VAR				1.710000	17 Jan 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.559132	2,956,773.96	-43,226.04	0.61
		Base	100.000000	3,000,000.00	98.559132	2,956,773.96	-43,226.04	0.61
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022		
	3,000,000.000	Local	98.768094	2,963,042.82	98.783278	2,963,498.34	455.52	0.61
		Base	98.768094	2,963,042.82	98.783278	2,963,498.34	455.52	0.61

& 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
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,724,702.350	Local	99.973392	2,723,977.35	99.691490	2,716,296.37	-7,680.98	0.56
Original Face:	5,000,000.000	Base	99.973392	2,723,977.35	99.691490	2,716,296.37	-7,680.98	0.56
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
	8,000,000.000	Local	102.744553	8,219,564.21	100.305498	8,024,439.84	-195,124.37	1.65
		Base	102.744553	8,219,564.21	100.305498	8,024,439.84	-195,124.37	1.65
95000U2B8	WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625				2.625000	22 Jul 2022		
	1,328,000.000	Local	100.142541	1,329,892.94	100.009700	1,328,128.82	-1,764.12	0.27
		Base	100.142541	1,329,892.94	100.009700	1,328,128.82	-1,764.12	0.27
US DOLLAR Total								
	173,553,278.330	Local		173,883,628.20		169,317,946.15	-4,565,682.05	34.90
Original Face:	291,867,007.000	Base		173,883,628.20		169,317,946.15	-4,565,682.05	34.90
FIXED INCOME Total								
	173,553,278.330	Base		173,883,628.20		169,317,946.15	-4,565,682.05	34.90
Original Face:	291,867,007.000							

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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									
		490,193,430.900	Base		489,689,017.78		485,123,335.73	-4,565,682.05	100.00
	Original Face:	291,867,007.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
		-0.020	Local	1.000000	-0.02	1.000000	-0.02	0.00		0.00
			Base	1.000000	-0.02	1.000000	-0.02	0.00		0.00
US DOLLAR Total										
		-0.020	Local		-0.02		-0.02	0.00		0.00
			Base		-0.02		-0.02	0.00		0.00
CASH Total										
		-0.020	Base		-0.02		-0.02	0.00		0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A3JD3	AT+T INC						1.300000	13 Sep 2022		
		5,000,000.000	Local	99.732778	4,986,638.89	99.732778		4,986,638.89	0.00	1.13
			Base	99.732778	4,986,638.89	99.732778		4,986,638.89	0.00	1.13
05253CKB1	AUST + NEW ZEA						0.230000	11 Oct 2022		
		10,000,000.000	Local	99.934833	9,993,483.33	99.934833		9,993,483.33	0.00	2.26
			Base	99.934833	9,993,483.33	99.934833		9,993,483.33	0.00	2.26
05333UGJ3	AUTOZONE INC.						1.840000	18 Jul 2022		
		9,540,000.000	Local	99.913111	9,531,710.80	99.913111		9,531,710.80	0.00	2.16
			Base	99.913111	9,531,710.80	99.913111		9,531,710.80	0.00	2.16
1247P3KT8	CAFCO LLC						2.500000	27 Oct 2022		
		10,000,000.000	Local	99.180556	9,918,055.55	99.180556		9,918,055.55	0.00	2.25
			Base	99.180556	9,918,055.55	99.180556		9,918,055.55	0.00	2.25
15060YJS0	CEDAR SPRING CPTL CO						2.240000	26 Sep 2022		
		4,289,000.000	Local	99.458667	4,265,782.21	99.458667		4,265,782.21	0.00	0.97
			Base	99.458667	4,265,782.21	99.458667		4,265,782.21	0.00	0.97

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YQ60	CEDAR SPRING CPTL CO				2.710000	06 Mar 2023		
	5,000,000.000	Local	98.133111	4,906,655.55	98.133111	4,906,655.55	0.00	1.11
		Base	98.133111	4,906,655.55	98.133111	4,906,655.55	0.00	1.11
17177MKR2	CIESCO LLC				2.500000	25 Oct 2022		
	10,000,000.000	Local	99.194444	9,919,444.44	99.194444	9,919,444.44	0.00	2.25
		Base	99.194444	9,919,444.44	99.194444	9,919,444.44	0.00	2.25
17327BKH7	CITIGROUP GLOBAL MKTS INC S				0.230000	17 Oct 2022		
	10,000,000.000	Local	99.931000	9,993,100.00	99.931000	9,993,100.00	0.00	2.26
		Base	99.931000	9,993,100.00	99.931000	9,993,100.00	0.00	2.26
2063C1HV5	CONCORD MIN CPTL CO				1.430000	29 Aug 2022		
	20,000,000.000	Local	99.765639	19,953,127.78	99.765639	19,953,127.78	0.00	4.52
		Base	99.765639	19,953,127.78	99.765639	19,953,127.78	0.00	4.52
2284K1GM9	CROWN POINT CAP CO.				1.220000	21 Jul 2022		
	15,000,000.000	Local	99.932222	14,989,833.33	99.932222	14,989,833.33	0.00	3.40
		Base	99.932222	14,989,833.33	99.932222	14,989,833.33	0.00	3.40
2284K1KC6	CROWN POINT CAP CO.				0.280000	12 Oct 2022		
	5,000,000.000	Local	99.919889	4,995,994.44	99.919889	4,995,994.44	0.00	1.13
		Base	99.919889	4,995,994.44	99.919889	4,995,994.44	0.00	1.13
24422MH20	JOHN DEERE CAPITAL C				1.450000	02 Aug 2022		
	10,000,000.000	Local	99.871111	9,987,111.11	99.871111	9,987,111.11	0.00	2.26
		Base	99.871111	9,987,111.11	99.871111	9,987,111.11	0.00	2.26
2546R3JF2	DISNEY (WALT) CO THE				0.230000	15 Sep 2022		
	15,000,000.000	Local	99.951444	14,992,716.67	99.951444	14,992,716.67	0.00	3.40
		Base	99.951444	14,992,716.67	99.951444	14,992,716.67	0.00	3.40
26244JGK9	DUKE ENERGY CORP				1.930000	19 Jul 2022		
	15,000,000.000	Local	99.903500	14,985,525.00	99.903500	14,985,525.00	0.00	3.40
		Base	99.903500	14,985,525.00	99.903500	14,985,525.00	0.00	3.40
26244JGN3	DUKE ENERGY CORP				1.940000	22 Jul 2022		
	25,000,000.000	Local	99.886833	24,971,708.33	99.886833	24,971,708.33	0.00	5.66
		Base	99.886833	24,971,708.33	99.886833	24,971,708.33	0.00	5.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601WKS7	FAIRWAY FINANCE CORP					2.000000	26 Oct 2022		
		Local	10,000,000.000	99.350000	9,935,000.00	99.350000	9,935,000.00	0.00	2.25
		Base		99.350000	9,935,000.00	99.350000	9,935,000.00	0.00	2.25
38346MGN8	GOTHAM FDG CORP					1.150000	22 Jul 2022		
		Local	10,000,000.000	99.932917	9,993,291.67	99.932917	9,993,291.67	0.00	2.26
		Base		99.932917	9,993,291.67	99.932917	9,993,291.67	0.00	2.26
38346MH15	GOTHAM FDG CORP					1.400000	01 Aug 2022		
		Local	15,000,000.000	99.879444	14,981,916.67	99.879444	14,981,916.67	0.00	3.39
		Base		99.879444	14,981,916.67	99.879444	14,981,916.67	0.00	3.39
38346MJV7	GOTHAM FDG CORP					2.350000	29 Sep 2022		
		Local	15,000,000.000	99.412500	14,911,875.00	99.412500	14,911,875.00	0.00	3.38
		Base		99.412500	14,911,875.00	99.412500	14,911,875.00	0.00	3.38
41282KG85	HARLEY DAVIDSON FND CP					2.080000	08 Jul 2022		
		Local	14,700,000.000	99.959556	14,694,054.67	99.959556	14,694,054.67	0.00	3.33
		Base		99.959556	14,694,054.67	99.959556	14,694,054.67	0.00	3.33
41282KGC6	HARLEY DAVIDSON FND CP					2.100000	12 Jul 2022		
		Local	4,000,000.000	99.935833	3,997,433.33	99.935833	3,997,433.33	0.00	0.91
		Base		99.935833	3,997,433.33	99.935833	3,997,433.33	0.00	0.91
41282KGN2	HARLEY DAVIDSON FND CP					1.780000	22 Jul 2022		
		Local	20,000,000.000	99.896167	19,979,233.33	99.896167	19,979,233.33	0.00	4.53
		Base		99.896167	19,979,233.33	99.896167	19,979,233.33	0.00	4.53
43851UL76	HONEYWELL INTERNATN					0.205000	07 Nov 2022		
		Local	15,000,000.000	99.926542	14,988,981.25	99.926542	14,988,981.25	0.00	3.40
		Base		99.926542	14,988,981.25	99.926542	14,988,981.25	0.00	3.40
4499929H1	ILA FINANCIAL SQUARE GOVT					1.365830	31 Dec 2030		
		Local	24,388,016.270	100.000000	24,388,016.27	100.000000	24,388,016.27	0.00	5.53
		Base		100.000000	24,388,016.27	100.000000	24,388,016.27	0.00	5.53
52953BGL1	LEXINGTN PKR CAP CO LL					1.200000	20 Jul 2022		
		Local	24,850,000.000	99.936667	24,834,261.67	99.936667	24,834,261.67	0.00	5.63
		Base		99.936667	24,834,261.67	99.936667	24,834,261.67	0.00	5.63

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
53127UKC3	LIBERTY FUNDING LLC					2.500000	12 Oct 2022		
		Local	15,000,000.000	99.284722	14,892,708.34	99.284722	14,892,708.34	0.00	3.37
		Base		99.284722	14,892,708.34	99.284722	14,892,708.34	0.00	3.37
62455BJD8	MOUNTCLIFF					0.460000	13 Sep 2022		
		Local	15,000,000.000	99.905444	14,985,816.66	99.905444	14,985,816.66	0.00	3.40
		Base		99.905444	14,985,816.66	99.905444	14,985,816.66	0.00	3.40
67983UJC8	OLD LINE FUNDING LLC					0.330000	12 Sep 2022		
		Local	6,100,000.000	99.933083	6,095,918.08	99.933083	6,095,918.08	0.00	1.38
		Base		99.933083	6,095,918.08	99.933083	6,095,918.08	0.00	1.38
70109MGF5	PARKER HANNIFIN CORP					1.450000	15 Jul 2022		
		Local	25,000,000.000	99.943611	24,985,902.78	99.943611	24,985,902.78	0.00	5.66
		Base		99.943611	24,985,902.78	99.943611	24,985,902.78	0.00	5.66
85520MH22	STARBIRD FDG. CORP					1.370000	02 Aug 2022		
		Local	10,000,000.000	99.878222	9,987,822.22	99.878222	9,987,822.22	0.00	2.26
		Base		99.878222	9,987,822.22	99.878222	9,987,822.22	0.00	2.26
92646LG12	VICTORY RECEIVABLES					1.000000	01 Jul 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.40
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.40
92646LJS0	VICTORY RECEIVABLES					2.300000	26 Sep 2022		
		Local	20,000,000.000	99.444167	19,888,833.33	99.444167	19,888,833.33	0.00	4.51
		Base		99.444167	19,888,833.33	99.444167	19,888,833.33	0.00	4.51
US DOLLAR Total									
		Local	427,867,016.270		426,931,952.70		426,931,952.70	0.00	96.74
		Base			426,931,952.70		426,931,952.70	0.00	96.74
CASH EQUIVALENT Total									
		Base	427,867,016.270		426,931,952.70		426,931,952.70	0.00	96.74

EQUITY

US DOLLAR Exchange Rate: 1.000000

& 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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	14,367,269.890	Local	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.26
		Base	0.999980	14,366,983.37	1.000000	14,367,269.89	286.52	3.26
US DOLLAR Total								
	14,367,269.890	Local		14,366,983.37		14,367,269.89	286.52	3.26
		Base		14,366,983.37		14,367,269.89	286.52	3.26
EQUITY Total								
	14,367,269.890	Base		14,366,983.37		14,367,269.89	286.52	3.26

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
FUND Total								
		442,234,286.140	Base	441,298,936.05		441,299,222.57	286.52	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						1.365830	31 Dec 2030		
			560.630	Local	100.000000	560.63	100.000000	560.63	0.00	0.00
				Base	100.000000	560.63	100.000000	560.63	0.00	0.00
US DOLLAR Total										
			560.630	Local		560.63		560.63	0.00	0.00
				Base		560.63		560.63	0.00	0.00
CASH EQUIVALENT Total										
			560.630	Base		560.63		560.63	0.00	0.00
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST									
			42,163.000	Local	399.740323	16,854,251.25	377.250000	15,905,991.75	-948,259.50	97.65
				Base	399.740323	16,854,251.25	377.250000	15,905,991.75	-948,259.50	97.65
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF									
			1,100.000	Local	409.474500	450,421.95	346.880000	381,568.00	-68,853.95	2.34
				Base	409.474500	450,421.95	346.880000	381,568.00	-68,853.95	2.34
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			205.510	Local	0.996205	204.73	1.000000	205.51	0.78	0.00
				Base	0.996205	204.73	1.000000	205.51	0.78	0.00
US DOLLAR Total										
			43,468.510	Local		17,304,877.93		16,287,765.26	-1,017,112.67	100.00
				Base		17,304,877.93		16,287,765.26	-1,017,112.67	100.00
EQUITY Total										
			43,468.510	Base		17,304,877.93		16,287,765.26	-1,017,112.67	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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		44,029.140	Base		17,305,438.56		16,288,325.89	-1,017,112.67	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	
4499929H1	ILA FINANCIAL SQUARE GOVT					1.365830	31 Dec 2030		
		3,969.940	Local	100.000000	3,969.94	100.000000	3,969.94	0.00	0.06
			Base	100.000000	3,969.94	100.000000	3,969.94	0.00	0.06
US DOLLAR Total									
		3,969.940	Local		3,969.94		3,969.94	0.00	0.06
			Base		3,969.94		3,969.94	0.00	0.06
CASH EQUIVALENT Total									
		3,969.940	Base		3,969.94		3,969.94	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								
		15,363.000	Local	448.184284	6,885,455.16	413.490000	6,352,446.87	-533,008.29	94.71
			Base	448.184284	6,885,455.16	413.490000	6,352,446.87	-533,008.29	94.71
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		2,290.000	Local	179.496480	411,046.94	153.130000	350,667.70	-60,379.24	5.23
			Base	179.496480	411,046.94	153.130000	350,667.70	-60,379.24	5.23
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		148.450	Local	0.996228	147.89	1.000000	148.45	0.56	0.00
			Base	0.996228	147.89	1.000000	148.45	0.56	0.00
US DOLLAR Total									
		17,801.450	Local		7,296,649.99		6,703,263.02	-593,386.97	99.94
			Base		7,296,649.99		6,703,263.02	-593,386.97	99.94
EQUITY Total									
		17,801.450	Base		7,296,649.99		6,703,263.02	-593,386.97	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

& 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									
		21,771.390	Base		7,300,619.93		6,707,232.96	-593,386.97	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					1.365830	31 Dec 2030		
		Local	1,530.810	100.000000	1,530.81	100.000000	1,530.81	0.00	0.03
		Base		100.000000	1,530.81	100.000000	1,530.81	0.00	0.03
US DOLLAR Total									
		Local	1,530.810		1,530.81		1,530.81	0.00	0.03
		Base			1,530.81		1,530.81	0.00	0.03
CASH EQUIVALENT Total									
		Base	1,530.810		1,530.81		1,530.81	0.00	0.03
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	35,509.000	100.056393	3,552,902.46	92.410000	3,281,386.69	-271,515.77	72.80
		Base		100.056393	3,552,902.46	92.410000	3,281,386.69	-271,515.77	72.80
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	7,200.000	186.556408	1,343,206.14	170.030000	1,224,216.00	-118,990.14	27.16
		Base		186.556408	1,343,206.14	170.030000	1,224,216.00	-118,990.14	27.16
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	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									
		Local	42,944.520		4,896,343.55		4,505,838.21	-390,505.34	99.97
		Base			4,896,343.55		4,505,838.21	-390,505.34	99.97
EQUITY Total									
		Base	42,944.520		4,896,343.55		4,505,838.21	-390,505.34	99.97

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

STATE STREET.

Base Currency: USD - US DOLLAR

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

& 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									
		44,475.330	Base		4,897,874.36		4,507,369.02	-390,505.34	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					1.000000	31 Dec 2030		
		234.260	Local	100.000000	234.26	100.000000	234.26	0.00	0.00
			Base	100.000000	234.26	100.000000	234.26	0.00	0.00
US DOLLAR Total									
		234.260	Local		234.26		234.26	0.00	0.00
			Base		234.26		234.26	0.00	0.00
CASH EQUIVALENT Total									
		234.260	Base		234.26		234.26	0.00	0.00
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		120,664.000	Local	114.602483	13,828,394.06	101.680000	12,269,115.52	-1,559,278.54	62.78
			Base	114.602483	13,828,394.06	101.680000	12,269,115.52	-1,559,278.54	62.78
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
		92,650.000	Local	27.022517	2,503,636.19	26.350000	2,441,327.50	-62,308.69	12.49
			Base	27.022517	2,503,636.19	26.350000	2,441,327.50	-62,308.69	12.49
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		64,225.000	Local	79.775973	5,123,611.86	75.260000	4,833,573.50	-290,038.36	24.73
			Base	79.775973	5,123,611.86	75.260000	4,833,573.50	-290,038.36	24.73
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		289.810	Local	0.996239	288.72	1.000000	289.81	1.09	0.00
			Base	0.996239	288.72	1.000000	289.81	1.09	0.00
US DOLLAR Total									
		277,828.810	Local		21,455,930.83		19,544,306.33	-1,911,624.50	100.00
			Base		21,455,930.83		19,544,306.33	-1,911,624.50	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
EQUITY Total									
		277,828.810	Base		21,455,930.83		19,544,306.33	-1,911,624.50	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		278,063.070	Base		21,456,165.09		19,544,540.59	-1,911,624.50	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								
	20.370	Local	20.37	20.37	0.00	0.00		0.00
		Base	20.37	20.37	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,072,351.510	Local	1,072,351.51	1,072,351.51	0.10	0.00		0.00
		Base	1,072,351.51	1,072,351.51	0.10	0.00	0.00	0.00
EQUITY								
	22,953,597.000	Local	872,278,231.27	1,028,342,500.30	99.90	156,064,269.03		156,064,269.03
		Base	872,278,231.27	1,028,342,500.30	99.90	156,064,269.03	0.00	156,064,269.03
US DOLLAR Total								
	24,025,968.880	Local	873,350,603.15	1,029,414,872.18	100.00	156,064,269.03		156,064,269.03
		Base	873,350,603.15	1,029,414,872.18	100.00	156,064,269.03	0.00	156,064,269.03
FUND Total								
	24,025,968.880	Base	873,350,603.15	1,029,414,872.18	100.00	156,064,269.03	0.00	156,064,269.03

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								
	6,746.890	Local	6,746.89	6,746.89	0.00	0.00		0.00
		Base	6,746.89	6,746.89	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,630,900.230	Local	5,630,900.23	5,630,900.23	0.81	0.00		0.00
		Base	5,630,900.23	5,630,900.23	0.81	0.00	0.00	0.00
EQUITY								
	25,586,135.000	Local	610,009,187.57	691,092,349.41	99.19	81,083,161.84		81,083,161.84
		Base	610,009,187.57	691,092,349.41	99.19	81,083,161.84	0.00	81,083,161.84
US DOLLAR Total								
	31,223,782.120	Local	615,646,834.69	696,729,996.53	100.00	81,083,161.84		81,083,161.84
		Base	615,646,834.69	696,729,996.53	100.00	81,083,161.84	0.00	81,083,161.84
FUND Total								
	31,223,782.120	Base	615,646,834.69	696,729,996.53	100.00	81,083,161.84	0.00	81,083,161.84

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								
	-52,249.640	Local	-52,249.64	-52,249.64	0.00	0.00		0.00
		Base	-52,249.64	-52,249.64	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	351,377,391.170	Local	350,568,548.78	350,044,240.31	13.87	-524,308.47		-524,308.47
		Base	350,568,548.78	350,044,240.31	13.87	-524,308.47	0.00	-524,308.47
EQUITY								
	6,335,322.000	Local	43,706,881.04	39,634,653.02	1.57	-4,072,228.02		-4,072,228.02
		Base	43,706,881.04	39,634,653.02	1.57	-4,072,228.02	0.00	-4,072,228.02
FIXED INCOME								
	2,178,730,621.520	Local	2,229,057,547.48	2,134,473,973.32	84.56	-94,583,574.16		-94,583,574.16
Original Face:	1,941,813,336.000	Base	2,229,057,547.48	2,134,473,973.32	84.56	-94,583,574.16	0.00	-94,583,574.16
US DOLLAR Total								
	2,536,391,085.050	Local	2,623,280,727.66	2,524,100,617.01	100.00	-99,180,110.65		-99,180,110.65
Original Face:	1,941,813,336.000	Base	2,623,280,727.66	2,524,100,617.01	100.00	-99,180,110.65	0.00	-99,180,110.65
FUND Total								
	2,536,391,085.050	Base	2,623,280,727.66	2,524,100,617.01	100.00	-99,180,110.65	0.00	-99,180,110.65
Original Face:	1,941,813,336.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	92,464.680	Local	92,464.68	92,464.68	0.01	0.00		0.00
		Base	92,464.68	92,464.68	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	188,264,608.340	Local	187,690,530.84	187,442,880.62	29.41	-247,650.22		-247,650.22
		Base	187,690,530.84	187,442,880.62	29.41	-247,650.22	0.00	-247,650.22
FIXED INCOME								
	469,428,913.780	Local	469,223,139.60	449,907,079.63	70.58	-19,316,059.97		-19,316,059.97
Original Face:	187,923,032.000	Base	469,223,139.60	449,907,079.63	70.58	-19,316,059.97	0.00	-19,316,059.97
US DOLLAR Total								
	657,785,986.800	Local	657,006,135.12	637,442,424.93	100.00	-19,563,710.19		-19,563,710.19
Original Face:	187,923,032.000	Base	657,006,135.12	637,442,424.93	100.00	-19,563,710.19	0.00	-19,563,710.19
FUND Total								
	657,785,986.800	Base	657,006,135.12	637,442,424.93	100.00	-19,563,710.19	0.00	-19,563,710.19
Original Face:	187,923,032.000							

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								
	305,375.600	Local	305,375.60	305,375.60	0.12	0.00		0.00
		Base	305,375.60	305,375.60	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	32,024,774.240	Local	32,024,074.65	32,024,074.65	12.62	0.00		0.00
		Base	32,024,074.65	32,024,074.65	12.62	0.00	0.00	0.00
FIXED INCOME								
	228,303,239.680	Local	228,624,743.08	221,432,192.12	87.26	-7,192,550.96		-7,192,550.96
Original Face:	108,814,553.000	Base	228,624,743.08	221,432,192.12	87.26	-7,192,550.96	0.00	-7,192,550.96
US DOLLAR Total								
	260,633,389.520	Local	260,954,193.33	253,761,642.37	100.00	-7,192,550.96		-7,192,550.96
Original Face:	108,814,553.000	Base	260,954,193.33	253,761,642.37	100.00	-7,192,550.96	0.00	-7,192,550.96
FUND Total								
	260,633,389.520	Base	260,954,193.33	253,761,642.37	100.00	-7,192,550.96	0.00	-7,192,550.96
Original Face:	108,814,553.000							

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								
	642,033.570	Local	642,033.57	642,033.57	0.03	0.00		0.00
		Base	642,033.57	642,033.57	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	6,811,921.310	Local	6,811,921.31	6,811,921.31	0.28	0.00		0.00
		Base	6,811,921.31	6,811,921.31	0.28	0.00	0.00	0.00
EQUITY								
	22,747,477.000	Local	1,159,001,071.95	2,386,501,425.02	99.69	1,227,500,353.07		1,227,500,353.07
		Base	1,159,001,071.95	2,386,501,425.02	99.69	1,227,500,353.07	0.00	1,227,500,353.07
US DOLLAR Total								
	30,201,431.880	Local	1,166,455,026.83	2,393,955,379.90	100.00	1,227,500,353.07		1,227,500,353.07
		Base	1,166,455,026.83	2,393,955,379.90	100.00	1,227,500,353.07	0.00	1,227,500,353.07
FUND Total								
	30,201,431.880	Base	1,166,455,026.83	2,393,955,379.90	100.00	1,227,500,353.07	0.00	1,227,500,353.07

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								
	79,563,555.860	Local	79,563,555.86	79,563,555.86	4.98	0.00		0.00
		Base	79,563,555.86	79,563,555.86	4.98	0.00	0.00	0.00
CASH EQUIVALENT								
	843,210,963.670	Local	843,066,775.96	842,763,856.10	52.78	-302,919.86		-302,919.86
		Base	843,066,775.96	842,763,856.10	52.78	-302,919.86	0.00	-302,919.86
FIXED INCOME								
	689,445,826.320	Local	687,170,492.13	674,321,017.24	42.23	-12,849,474.89		-12,849,474.89
Original Face:	656,505,435.000	Base	687,170,492.13	674,321,017.24	42.23	-12,849,474.89	0.00	-12,849,474.89
US DOLLAR Total								
	1,612,220,345.850	Local	1,609,800,823.95	1,596,648,429.20	100.00	-13,152,394.75		-13,152,394.75
Original Face:	656,505,435.000	Base	1,609,800,823.95	1,596,648,429.20	100.00	-13,152,394.75	0.00	-13,152,394.75
FUND Total								
	1,612,220,345.850	Base	1,609,800,823.95	1,596,648,429.20	100.00	-13,152,394.75	0.00	-13,152,394.75
Original Face:	656,505,435.000							

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								
	243,392.540	Local	243,392.54	243,392.54	0.00	0.00		0.00
		Base	243,392.54	243,392.54	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,350,083,308.190	Local	5,345,898,333.20	5,344,790,513.06	68.65	-1,107,820.14		-1,107,820.14
		Base	5,345,898,333.20	5,344,790,513.06	68.65	-1,107,820.14	0.00	-1,107,820.14
FIXED INCOME								
	2,522,724,292.260	Local	2,528,480,466.91	2,440,687,278.95	31.35	-87,793,187.96		-87,793,187.96
Original Face:	442,777,199.000	Base	2,528,480,466.91	2,440,687,278.95	31.35	-87,793,187.96	0.00	-87,793,187.96
US DOLLAR Total								
	7,873,050,992.990	Local	7,874,622,192.65	7,785,721,184.55	100.00	-88,901,008.10		-88,901,008.10
Original Face:	442,777,199.000	Base	7,874,622,192.65	7,785,721,184.55	100.00	-88,901,008.10	0.00	-88,901,008.10
FUND Total								
	7,873,050,992.990	Base	7,874,622,192.65	7,785,721,184.55	100.00	-88,901,008.10	0.00	-88,901,008.10
Original Face:	442,777,199.000							

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								
	-125.120	Local	-125.12	-125.12	0.00	0.00		0.00
		Base	-125.12	-125.12	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	49,833.830	Local	49,833.83	49,833.83	0.05	0.00		0.00
		Base	49,833.83	49,833.83	0.05	0.00	0.00	0.00
FIXED INCOME								
	112,641,943.980	Local	113,122,812.38	110,689,602.08	99.95	-2,433,210.30		-2,433,210.30
Original Face:	49,830,000.000	Base	113,122,812.38	110,689,602.08	99.95	-2,433,210.30	0.00	-2,433,210.30
US DOLLAR Total								
	112,691,652.690	Local	113,172,521.09	110,739,310.79	100.00	-2,433,210.30		-2,433,210.30
Original Face:	49,830,000.000	Base	113,172,521.09	110,739,310.79	100.00	-2,433,210.30	0.00	-2,433,210.30
FUND Total								
	112,691,652.690	Base	113,172,521.09	110,739,310.79	100.00	-2,433,210.30	0.00	-2,433,210.30
Original Face:	49,830,000.000							

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								
	77,338.670	Local	77,338.67	77,338.67	0.01	0.00		0.00
		Base	77,338.67	77,338.67	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	457,580,697.140	Local	457,549,224.22	457,549,224.22	40.40	0.00		0.00
		Base	457,549,224.22	457,549,224.22	40.40	0.00	0.00	0.00
FIXED INCOME								
	690,762,679.930	Local	691,536,050.43	674,888,590.04	59.59	-16,647,460.39		-16,647,460.39
Original Face:	318,393,263.000	Base	691,536,050.43	674,888,590.04	59.59	-16,647,460.39	0.00	-16,647,460.39
US DOLLAR Total								
	1,148,420,715.740	Local	1,149,162,613.32	1,132,515,152.93	100.00	-16,647,460.39		-16,647,460.39
Original Face:	318,393,263.000	Base	1,149,162,613.32	1,132,515,152.93	100.00	-16,647,460.39	0.00	-16,647,460.39
FUND Total								
	1,148,420,715.740	Base	1,149,162,613.32	1,132,515,152.93	100.00	-16,647,460.39	0.00	-16,647,460.39
Original Face:	318,393,263.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-54,904.880	Local	-54,904.88	-54,904.88	0.00	0.00		0.00
		Base	-54,904.88	-54,904.88	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,300,638,098.720	Local	2,296,655,995.17	2,296,655,995.17	97.07	0.00		0.00
		Base	2,296,655,995.17	2,296,655,995.17	97.07	0.00	0.00	0.00
FIXED INCOME								
	70,000,000.000	Local	69,496,583.06	69,350,259.80	2.93	-146,323.26		-146,323.26
		Base	69,496,583.06	69,350,259.80	2.93	-146,323.26	0.00	-146,323.26
US DOLLAR Total								
	2,370,583,193.840	Local	2,366,097,673.35	2,365,951,350.09	100.00	-146,323.26		-146,323.26
		Base	2,366,097,673.35	2,365,951,350.09	100.00	-146,323.26	0.00	-146,323.26
FUND Total								
	2,370,583,193.840	Base	2,366,097,673.35	2,365,951,350.09	100.00	-146,323.26	0.00	-146,323.26

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								
	10,044,890.000	Local	10,044,890.00	10,044,890.00	0.44	0.00		0.00
		Base	10,044,890.00	10,044,890.00	0.44	0.00	0.00	0.00
CASH EQUIVALENT								
	1,942,144,583.270	Local	1,941,972,753.73	1,941,972,753.73	84.44	0.00		0.00
		Base	1,941,972,753.73	1,941,972,753.73	84.44	0.00	0.00	0.00
FIXED INCOME								
	350,000,000.000	Local	348,698,123.92	347,764,792.70	15.12	-933,331.22		-933,331.22
		Base	348,698,123.92	347,764,792.70	15.12	-933,331.22	0.00	-933,331.22
US DOLLAR Total								
	2,302,189,473.270	Local	2,300,715,767.65	2,299,782,436.43	100.00	-933,331.22		-933,331.22
		Base	2,300,715,767.65	2,299,782,436.43	100.00	-933,331.22	0.00	-933,331.22
FUND Total								
	2,302,189,473.270	Base	2,300,715,767.65	2,299,782,436.43	100.00	-933,331.22	0.00	-933,331.22

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-28,098.150	Local	-28,098.15	-28,098.15	0.01	0.00		0.00
		Base	-28,098.15	-28,098.15	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,086,606.620	Local	1,086,521.25	1,086,606.45	0.20	85.20		85.20
		Base	1,086,521.25	1,086,606.45	0.20	85.20	0.00	85.20
FIXED INCOME								
	542,545,000.000	Local	553,687,152.21	552,674,012.83	99.80	-1,013,139.38		-1,013,139.38
Original Face:	223,945,000.000	Base	553,687,152.21	552,674,012.83	99.80	-1,013,139.38	0.00	-1,013,139.38
US DOLLAR Total								
	543,603,508.470	Local	554,745,575.31	553,732,521.13	100.00	-1,013,054.18		-1,013,054.18
Original Face:	223,945,000.000	Base	554,745,575.31	553,732,521.13	100.00	-1,013,054.18	0.00	-1,013,054.18
FUND Total								
	543,603,508.470	Base	554,745,575.31	553,732,521.13	100.00	-1,013,054.18	0.00	-1,013,054.18
Original Face:	223,945,000.000							

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								
	464,246.730	Local	464,246.73	464,246.73	0.08	0.00		0.00
		Base	464,246.73	464,246.73	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	87,681,101.770	Local	87,228,655.81	87,228,655.81	15.74	0.00		0.00
		Base	87,228,655.81	87,228,655.81	15.74	0.00	0.00	0.00
FIXED INCOME								
	494,649,073.990	Local	499,404,427.90	466,479,973.12	84.18	-32,924,454.78		-32,924,454.78
Original Face:	222,962,784.000	Base	499,404,427.90	466,479,973.12	84.18	-32,924,454.78	0.00	-32,924,454.78
US DOLLAR Total								
	582,794,422.490	Local	587,097,330.44	554,172,875.66	100.00	-32,924,454.78		-32,924,454.78
Original Face:	222,962,784.000	Base	587,097,330.44	554,172,875.66	100.00	-32,924,454.78	0.00	-32,924,454.78
FUND Total								
	582,794,422.490	Base	587,097,330.44	554,172,875.66	100.00	-32,924,454.78	0.00	-32,924,454.78
Original Face:	222,962,784.000							

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								
	49,813.450	Local	49,813.45	49,813.45	0.00	0.00		0.00
		Base	49,813.45	49,813.45	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	5,139,115,385.750	Local	5,136,352,157.08	5,136,352,157.08	100.00	0.00		0.00
		Base	5,136,352,157.08	5,136,352,157.08	100.00	0.00	0.00	0.00
US DOLLAR Total								
	5,139,165,199.200	Local	5,136,401,970.53	5,136,401,970.53	100.00	0.00		0.00
		Base	5,136,401,970.53	5,136,401,970.53	100.00	0.00	0.00	0.00
FUND Total								
	5,139,165,199.200	Base	5,136,401,970.53	5,136,401,970.53	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								
	316,346.080	Local	316,346.08	316,346.08	0.14	0.00		0.00
		Base	316,346.08	316,346.08	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	18,014,850.690	Local	17,911,632.63	17,911,632.63	8.19	0.00		0.00
		Base	17,911,632.63	17,911,632.63	8.19	0.00	0.00	0.00
FIXED INCOME								
	212,440,117.830	Local	213,843,637.33	200,364,418.26	91.66	-13,479,219.07		-13,479,219.07
Original Face:	159,922,434.000	Base	213,843,637.33	200,364,418.26	91.66	-13,479,219.07	0.00	-13,479,219.07
US DOLLAR Total								
	230,771,314.600	Local	232,071,616.04	218,592,396.97	100.00	-13,479,219.07		-13,479,219.07
Original Face:	159,922,434.000	Base	232,071,616.04	218,592,396.97	100.00	-13,479,219.07	0.00	-13,479,219.07
FUND Total								
	230,771,314.600	Base	232,071,616.04	218,592,396.97	100.00	-13,479,219.07	0.00	-13,479,219.07
Original Face:	159,922,434.000							

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								
	3,568,158.200	Local	3,568,158.20	3,568,158.20	0.74	0.00		0.00
		Base	3,568,158.20	3,568,158.20	0.74	0.00	0.00	0.00
CASH EQUIVALENT								
	313,071,994.370	Local	312,237,231.38	312,237,231.38	64.36	0.00		0.00
		Base	312,237,231.38	312,237,231.38	64.36	0.00	0.00	0.00
FIXED INCOME								
	173,553,278.330	Local	173,883,628.20	169,317,946.15	34.90	-4,565,682.05		-4,565,682.05
Original Face:	291,867,007.000	Base	173,883,628.20	169,317,946.15	34.90	-4,565,682.05	0.00	-4,565,682.05
US DOLLAR Total								
	490,193,430.900	Local	489,689,017.78	485,123,335.73	100.00	-4,565,682.05		-4,565,682.05
Original Face:	291,867,007.000	Base	489,689,017.78	485,123,335.73	100.00	-4,565,682.05	0.00	-4,565,682.05
FUND Total								
	490,193,430.900	Base	489,689,017.78	485,123,335.73	100.00	-4,565,682.05	0.00	-4,565,682.05
Original Face:	291,867,007.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	427,867,016.270	Local	426,931,952.70	426,931,952.70	96.74	0.00		0.00
		Base	426,931,952.70	426,931,952.70	96.74	0.00	0.00	0.00
EQUITY								
	14,367,269.890	Local	14,366,983.37	14,367,269.89	3.26	286.52		286.52
		Base	14,366,983.37	14,367,269.89	3.26	286.52	0.00	286.52
US DOLLAR Total								
	442,234,286.140	Local	441,298,936.05	441,299,222.57	100.00	286.52		286.52
		Base	441,298,936.05	441,299,222.57	100.00	286.52	0.00	286.52
FUND Total								
	442,234,286.140	Base	441,298,936.05	441,299,222.57	100.00	286.52	0.00	286.52

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									
	560.630	Local	560.63	560.63	0.00	0.00			0.00
		Base	560.63	560.63	0.00	0.00		0.00	0.00
EQUITY									
	43,468.510	Local	17,304,877.93	16,287,765.26	100.00	-1,017,112.67			-1,017,112.67
		Base	17,304,877.93	16,287,765.26	100.00	-1,017,112.67		0.00	-1,017,112.67
US DOLLAR Total									
	44,029.140	Local	17,305,438.56	16,288,325.89	100.00	-1,017,112.67			-1,017,112.67
		Base	17,305,438.56	16,288,325.89	100.00	-1,017,112.67		0.00	-1,017,112.67
FUND Total									
	44,029.140	Base	17,305,438.56	16,288,325.89	100.00	-1,017,112.67		0.00	-1,017,112.67

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								
	3,969.940	Local	3,969.94	3,969.94	0.06	0.00		0.00
		Base	3,969.94	3,969.94	0.06	0.00	0.00	0.00
EQUITY								
	17,801.450	Local	7,296,649.99	6,703,263.02	99.94	-593,386.97		-593,386.97
		Base	7,296,649.99	6,703,263.02	99.94	-593,386.97	0.00	-593,386.97
US DOLLAR Total								
	21,771.390	Local	7,300,619.93	6,707,232.96	100.00	-593,386.97		-593,386.97
		Base	7,300,619.93	6,707,232.96	100.00	-593,386.97	0.00	-593,386.97
FUND Total								
	21,771.390	Base	7,300,619.93	6,707,232.96	100.00	-593,386.97	0.00	-593,386.97

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								
	1,530.810	Local	1,530.81	1,530.81	0.03	0.00		0.00
		Base	1,530.81	1,530.81	0.03	0.00	0.00	0.00
EQUITY								
	42,944.520	Local	4,896,343.55	4,505,838.21	99.97	-390,505.34		-390,505.34
		Base	4,896,343.55	4,505,838.21	99.97	-390,505.34	0.00	-390,505.34
US DOLLAR Total								
	44,475.330	Local	4,897,874.36	4,507,369.02	100.00	-390,505.34		-390,505.34
		Base	4,897,874.36	4,507,369.02	100.00	-390,505.34	0.00	-390,505.34
FUND Total								
	44,475.330	Base	4,897,874.36	4,507,369.02	100.00	-390,505.34	0.00	-390,505.34

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								
	234.260	Local	234.26	234.26	0.00	0.00		0.00
		Base	234.26	234.26	0.00	0.00	0.00	0.00
EQUITY								
	277,828.810	Local	21,455,930.83	19,544,306.33	100.00	-1,911,624.50		-1,911,624.50
		Base	21,455,930.83	19,544,306.33	100.00	-1,911,624.50	0.00	-1,911,624.50
US DOLLAR Total								
	278,063.070	Local	21,456,165.09	19,544,540.59	100.00	-1,911,624.50		-1,911,624.50
		Base	21,456,165.09	19,544,540.59	100.00	-1,911,624.50	0.00	-1,911,624.50
FUND Total								
	278,063.070	Base	21,456,165.09	19,544,540.59	100.00	-1,911,624.50	0.00	-1,911,624.50

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	20.370	20.37	20.37	0.00	0.00	0.00	0.00
CASH Total	20.370	20.37	20.37	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,072,351.510	1,072,351.51	1,072,351.51	0.10	0.00	0.00	0.00
CASH EQUIVALENT Total	1,072,351.510	1,072,351.51	1,072,351.51	0.10	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	22,953,597.000	872,278,231.27	1,028,342,500.30	99.90	156,064,269.03	0.00	156,064,269.03
EQUITY Total	22,953,597.000	872,278,231.27	1,028,342,500.30	99.90	156,064,269.03	0.00	156,064,269.03

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,025,968.880	873,350,603.15	1,029,414,872.18	100.00	156,064,269.03	0.00	156,064,269.03

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
CASH							
US DOLLAR	6,746.890	6,746.89	6,746.89	0.00	0.00	0.00	0.00
CASH Total	6,746.890	6,746.89	6,746.89	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	5,630,900.230	5,630,900.23	5,630,900.23	0.81	0.00	0.00	0.00
CASH EQUIVALENT Total	5,630,900.230	5,630,900.23	5,630,900.23	0.81	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	25,586,135.000	610,009,187.57	691,092,349.41	99.19	81,083,161.84	0.00	81,083,161.84
EQUITY Total	25,586,135.000	610,009,187.57	691,092,349.41	99.19	81,083,161.84	0.00	81,083,161.84

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	31,223,782.120	615,646,834.69	696,729,996.53	100.00	81,083,161.84	0.00	81,083,161.84

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-52,249.640	-52,249.64	-52,249.64	0.00	0.00	0.00	0.00
CASH Total	-52,249.640	-52,249.64	-52,249.64	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	351,377,391.170	350,568,548.78	350,044,240.31	13.87	-524,308.47	0.00	-524,308.47
CASH EQUIVALENT Total	351,377,391.170	350,568,548.78	350,044,240.31	13.87	-524,308.47	0.00	-524,308.47

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	6,335,322.000	43,706,881.04	39,634,653.02	1.57	-4,072,228.02	0.00	-4,072,228.02
EQUITY Total	6,335,322.000	43,706,881.04	39,634,653.02	1.57	-4,072,228.02	0.00	-4,072,228.02

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	2,178,730,621.520	2,229,057,547.48	2,134,473,973.32	84.56	-94,583,574.16	0.00	-94,583,574.16
FIXED INCOME Total							
	2,178,730,621.520	2,229,057,547.48	2,134,473,973.32	84.56	-94,583,574.16	0.00	-94,583,574.16

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	2,536,391,085.050	2,623,280,727.66	2,524,100,617.01	100.00	-99,180,110.65	0.00	-99,180,110.65

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	92,464.680	92,464.68	92,464.68	0.01	0.00	0.00	0.00
CASH Total	92,464.680	92,464.68	92,464.68	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	188,264,608.340	187,690,530.84	187,442,880.62	29.41	-247,650.22	0.00	-247,650.22
CASH EQUIVALENT Total	188,264,608.340	187,690,530.84	187,442,880.62	29.41	-247,650.22	0.00	-247,650.22

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
FIXED INCOME							
US DOLLAR	469,428,913.780	469,223,139.60	449,907,079.63	70.58	-19,316,059.97	0.00	-19,316,059.97
FIXED INCOME Total	469,428,913.780	469,223,139.60	449,907,079.63	70.58	-19,316,059.97	0.00	-19,316,059.97

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	657,785,986.800	657,006,135.12	637,442,424.93	100.00	-19,563,710.19	0.00	-19,563,710.19

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	305,375.600	305,375.60	305,375.60	0.12	0.00	0.00	0.00
CASH Total	305,375.600	305,375.60	305,375.60	0.12	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	32,024,774.240	32,024,074.65	32,024,074.65	12.62	0.00	0.00	0.00
CASH EQUIVALENT Total	32,024,774.240	32,024,074.65	32,024,074.65	12.62	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							
	228,303,239.680	228,624,743.08	221,432,192.12	87.26	-7,192,550.96	0.00	-7,192,550.96
FIXED INCOME Total							
	228,303,239.680	228,624,743.08	221,432,192.12	87.26	-7,192,550.96	0.00	-7,192,550.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	260,633,389.520	260,954,193.33	253,761,642.37	100.00	-7,192,550.96	0.00	-7,192,550.96

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	642,033.570	642,033.57	642,033.57	0.03	0.00	0.00	0.00
CASH Total	642,033.570	642,033.57	642,033.57	0.03	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,811,921.310	6,811,921.31	6,811,921.31	0.28	0.00	0.00	0.00
CASH EQUIVALENT Total	6,811,921.310	6,811,921.31	6,811,921.31	0.28	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	22,747,477.000	1,159,001,071.95	2,386,501,425.02	99.69	1,227,500,353.07	0.00	1,227,500,353.07
EQUITY Total	22,747,477.000	1,159,001,071.95	2,386,501,425.02	99.69	1,227,500,353.07	0.00	1,227,500,353.07

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	30,201,431.880	1,166,455,026.83	2,393,955,379.90	100.00	1,227,500,353.07	0.00	1,227,500,353.07

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	79,563,555.860	79,563,555.86	79,563,555.86	4.98	0.00	0.00	0.00
CASH Total	79,563,555.860	79,563,555.86	79,563,555.86	4.98	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	843,210,963.670	843,066,775.96	842,763,856.10	52.78	-302,919.86	0.00	-302,919.86
CASH EQUIVALENT Total	843,210,963.670	843,066,775.96	842,763,856.10	52.78	-302,919.86	0.00	-302,919.86

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							
	689,445,826.320	687,170,492.13	674,321,017.24	42.23	-12,849,474.89	0.00	-12,849,474.89
FIXED INCOME Total							
	689,445,826.320	687,170,492.13	674,321,017.24	42.23	-12,849,474.89	0.00	-12,849,474.89

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	1,612,220,345.850	1,609,800,823.95	1,596,648,429.20	100.00	-13,152,394.75	0.00	-13,152,394.75

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	243,392.540	243,392.54	243,392.54	0.00	0.00	0.00	0.00
CASH Total	243,392.540	243,392.54	243,392.54	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	5,350,083,308.190	5,345,898,333.20	5,344,790,513.06	68.65	-1,107,820.14	0.00	-1,107,820.14
CASH EQUIVALENT Total	5,350,083,308.190	5,345,898,333.20	5,344,790,513.06	68.65	-1,107,820.14	0.00	-1,107,820.14

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	2,522,724,292.260	2,528,480,466.91	2,440,687,278.95	31.35	-87,793,187.96	0.00	-87,793,187.96
FIXED INCOME Total	2,522,724,292.260	2,528,480,466.91	2,440,687,278.95	31.35	-87,793,187.96	0.00	-87,793,187.96

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	7,873,050,992.990	7,874,622,192.65	7,785,721,184.55	100.00	-88,901,008.10	0.00	-88,901,008.10

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	-125.120	-125.12	-125.12	0.00	0.00	0.00	0.00
CASH Total	-125.120	-125.12	-125.12	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	49,833.830	49,833.83	49,833.83	0.05	0.00	0.00	0.00
CASH EQUIVALENT Total	49,833.830	49,833.83	49,833.83	0.05	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							
	112,641,943.980	113,122,812.38	110,689,602.08	99.95	-2,433,210.30	0.00	-2,433,210.30
FIXED INCOME Total							
	112,641,943.980	113,122,812.38	110,689,602.08	99.95	-2,433,210.30	0.00	-2,433,210.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	112,691,652.690	113,172,521.09	110,739,310.79	100.00	-2,433,210.30	0.00	-2,433,210.30

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	77,338.670	77,338.67	77,338.67	0.01	0.00	0.00	0.00
CASH Total	77,338.670	77,338.67	77,338.67	0.01	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	457,580,697.140	457,549,224.22	457,549,224.22	40.40	0.00	0.00	0.00
CASH EQUIVALENT Total	457,580,697.140	457,549,224.22	457,549,224.22	40.40	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	690,762,679.930	691,536,050.43	674,888,590.04	59.59	-16,647,460.39	0.00	-16,647,460.39
FIXED INCOME Total							
	690,762,679.930	691,536,050.43	674,888,590.04	59.59	-16,647,460.39	0.00	-16,647,460.39

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	1,148,420,715.740	1,149,162,613.32	1,132,515,152.93	100.00	-16,647,460.39	0.00	-16,647,460.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-54,904.880	-54,904.88	-54,904.88	0.00	0.00	0.00	0.00
CASH Total	-54,904.880	-54,904.88	-54,904.88	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,300,638,098.720	2,296,655,995.17	2,296,655,995.17	97.07	0.00	0.00	0.00
CASH EQUIVALENT Total	2,300,638,098.720	2,296,655,995.17	2,296,655,995.17	97.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	70,000,000.000	69,496,583.06	69,350,259.80	2.93	-146,323.26	0.00	-146,323.26
FIXED INCOME Total	70,000,000.000	69,496,583.06	69,350,259.80	2.93	-146,323.26	0.00	-146,323.26

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	2,370,583,193.840	2,366,097,673.35	2,365,951,350.09	100.00	-146,323.26	0.00	-146,323.26

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	10,044,890.000	10,044,890.00	10,044,890.00	0.44	0.00	0.00	0.00
CASH Total	10,044,890.000	10,044,890.00	10,044,890.00	0.44	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,942,144,583.270	1,941,972,753.73	1,941,972,753.73	84.44	0.00	0.00	0.00
CASH EQUIVALENT Total	1,942,144,583.270	1,941,972,753.73	1,941,972,753.73	84.44	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	350,000,000.000	348,698,123.92	347,764,792.70	15.12	-933,331.22	0.00	-933,331.22
FIXED INCOME Total	350,000,000.000	348,698,123.92	347,764,792.70	15.12	-933,331.22	0.00	-933,331.22

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
FUND Total	2,302,189,473.270	2,300,715,767.65	2,299,782,436.43	100.00	-933,331.22	0.00	-933,331.22

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
CASH							
US DOLLAR	-28,098.150	-28,098.15	-28,098.15	0.01	0.00	0.00	0.00
CASH Total	-28,098.150	-28,098.15	-28,098.15	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,086,606.620	1,086,521.25	1,086,606.45	0.20	85.20	0.00	85.20
CASH EQUIVALENT Total							
	1,086,606.620	1,086,521.25	1,086,606.45	0.20	85.20	0.00	85.20

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							
	542,545,000.000	553,687,152.21	552,674,012.83	99.80	-1,013,139.38	0.00	-1,013,139.38
FIXED INCOME Total							
	542,545,000.000	553,687,152.21	552,674,012.83	99.80	-1,013,139.38	0.00	-1,013,139.38

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	543,603,508.470	554,745,575.31	553,732,521.13	100.00	-1,013,054.18	0.00	-1,013,054.18

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	464,246.730	464,246.73	464,246.73	0.08	0.00	0.00	0.00
CASH Total	464,246.730	464,246.73	464,246.73	0.08	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	87,681,101.770	87,228,655.81	87,228,655.81	15.74	0.00	0.00	0.00
CASH EQUIVALENT Total	87,681,101.770	87,228,655.81	87,228,655.81	15.74	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							
	494,649,073.990	499,404,427.90	466,479,973.12	84.18	-32,924,454.78	0.00	-32,924,454.78
FIXED INCOME Total							
	494,649,073.990	499,404,427.90	466,479,973.12	84.18	-32,924,454.78	0.00	-32,924,454.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	582,794,422.490	587,097,330.44	554,172,875.66	100.00	-32,924,454.78	0.00	-32,924,454.78

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	49,813.450	49,813.45	49,813.45	0.00	0.00	0.00	0.00
CASH Total	49,813.450	49,813.45	49,813.45	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	5,139,115,385.750	5,136,352,157.08	5,136,352,157.08	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	5,139,115,385.750	5,136,352,157.08	5,136,352,157.08	100.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,139,165,199.200	5,136,401,970.53	5,136,401,970.53	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	316,346.080	316,346.08	316,346.08	0.14	0.00	0.00	0.00
CASH Total	316,346.080	316,346.08	316,346.08	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	18,014,850.690	17,911,632.63	17,911,632.63	8.19	0.00	0.00	0.00
CASH EQUIVALENT Total	18,014,850.690	17,911,632.63	17,911,632.63	8.19	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	212,440,117.830	213,843,637.33	200,364,418.26	91.66	-13,479,219.07	0.00	-13,479,219.07
FIXED INCOME Total							
	212,440,117.830	213,843,637.33	200,364,418.26	91.66	-13,479,219.07	0.00	-13,479,219.07

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	230,771,314.600	232,071,616.04	218,592,396.97	100.00	-13,479,219.07	0.00	-13,479,219.07

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,568,158.200	3,568,158.20	3,568,158.20	0.74	0.00	0.00	0.00
CASH Total	3,568,158.200	3,568,158.20	3,568,158.20	0.74	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	313,071,994.370	312,237,231.38	312,237,231.38	64.36	0.00	0.00	0.00
CASH EQUIVALENT Total	313,071,994.370	312,237,231.38	312,237,231.38	64.36	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							
	173,553,278.330	173,883,628.20	169,317,946.15	34.90	-4,565,682.05	0.00	-4,565,682.05
FIXED INCOME Total							
	173,553,278.330	173,883,628.20	169,317,946.15	34.90	-4,565,682.05	0.00	-4,565,682.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	490,193,430.900	489,689,017.78	485,123,335.73	100.00	-4,565,682.05	0.00	-4,565,682.05

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH Total	-0.020	-0.02	-0.02	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	427,867,016.270	426,931,952.70	426,931,952.70	96.74	0.00	0.00	0.00
CASH EQUIVALENT Total	427,867,016.270	426,931,952.70	426,931,952.70	96.74	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	14,367,269.890	14,366,983.37	14,367,269.89	3.26	286.52	0.00	286.52
EQUITY Total	14,367,269.890	14,366,983.37	14,367,269.89	3.26	286.52	0.00	286.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	442,234,286.140	441,298,936.05	441,299,222.57	100.00	286.52	0.00	286.52

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	560.630	560.63	560.63	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	560.630	560.63	560.63	0.00	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	43,468.510	17,304,877.93	16,287,765.26	100.00	-1,017,112.67	0.00	-1,017,112.67
EQUITY Total	43,468.510	17,304,877.93	16,287,765.26	100.00	-1,017,112.67	0.00	-1,017,112.67

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	44,029.140	17,305,438.56	16,288,325.89	100.00	-1,017,112.67	0.00	-1,017,112.67

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,969.940	3,969.94	3,969.94	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	3,969.940	3,969.94	3,969.94	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	17,801.450	7,296,649.99	6,703,263.02	99.94	-593,386.97	0.00	-593,386.97
EQUITY Total	17,801.450	7,296,649.99	6,703,263.02	99.94	-593,386.97	0.00	-593,386.97

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	21,771.390	7,300,619.93	6,707,232.96	100.00	-593,386.97	0.00	-593,386.97

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,530.810	1,530.81	1,530.81	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	1,530.810	1,530.81	1,530.81	0.03	0.00	0.00	0.00

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	42,944.520	4,896,343.55	4,505,838.21	99.97	-390,505.34	0.00	-390,505.34
EQUITY Total	42,944.520	4,896,343.55	4,505,838.21	99.97	-390,505.34	0.00	-390,505.34

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	44,475.330	4,897,874.36	4,507,369.02	100.00	-390,505.34	0.00	-390,505.34

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	234.260	234.26	234.26	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	234.260	234.26	234.26	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	277,828.810	21,455,930.83	19,544,306.33	100.00	-1,911,624.50	0.00	-1,911,624.50
EQUITY Total	277,828.810	21,455,930.83	19,544,306.33	100.00	-1,911,624.50	0.00	-1,911,624.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	278,063.070	21,456,165.09	19,544,540.59	100.00	-1,911,624.50	0.00	-1,911,624.50

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							
	20.370	20.37	20.37	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							
	1,072,351.510	1,072,351.51	1,072,351.51	0.10	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							
	22,953,597.000	872,278,231.27	1,028,342,500.30	99.90	156,064,269.03	0.00	156,064,269.03
					242,665,131.78 GN	0.00 GN	242,665,131.78 GN
					-86,600,862.75 LS	0.00 LS	-86,600,862.75 LS
FUND Total							
0.000	24,025,968.880	873,350,603.15	1,029,414,872.18	100.00	156,064,269.03	0.00	156,064,269.03
					242,665,131.78 GN	0.00 GN	242,665,131.78 GN
					-86,600,862.75 LS	0.00 LS	-86,600,862.75 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							
	6,746.890	6,746.89	6,746.89	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							
	5,630,900.230	5,630,900.23	5,630,900.23	0.81	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							
	25,586,135.000	610,009,187.57	691,092,349.41	99.19	81,083,161.84	0.00	81,083,161.84
					154,240,389.53 GN	0.00 GN	154,240,389.53 GN
					-73,157,227.69 LS	0.00 LS	-73,157,227.69 LS
FUND Total							
0.000	31,223,782.120	615,646,834.69	696,729,996.53	100.00	81,083,161.84	0.00	81,083,161.84
					154,240,389.53 GN	0.00 GN	154,240,389.53 GN
					-73,157,227.69 LS	0.00 LS	-73,157,227.69 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							
	-52,249.640	-52,249.64	-52,249.64	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							
	351,377,391.170	350,568,548.78	350,044,240.31	13.87	-524,308.47	0.00	-524,308.47
					0.00 GN	0.00 GN	0.00 GN
					-524,308.47 LS	0.00 LS	-524,308.47 LS
EQUITY							
	6,335,322.000	43,706,881.04	39,634,653.02	1.57	-4,072,228.02	0.00	-4,072,228.02
					0.00 GN	0.00 GN	0.00 GN
					-4,072,228.02 LS	0.00 LS	-4,072,228.02 LS
FIXED INCOME							
	2,178,730,621.520	2,229,057,547.48	2,134,473,973.32	84.56	-94,583,574.16	0.00	-94,583,574.16
					11,064,121.41 GN	0.00 GN	11,064,121.41 GN
					-105,647,695.57 LS	0.00 LS	-105,647,695.57 LS
Original Face:	1,941,813,336.000						
FUND Total							
0.000	2,536,391,085.050	2,623,280,727.66	2,524,100,617.01	100.00	-99,180,110.65	0.00	-99,180,110.65
					11,064,121.41 GN	0.00 GN	11,064,121.41 GN
					-110,244,232.06 LS	0.00 LS	-110,244,232.06 LS
Original Face:	1,941,813,336.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	92,464.680	92,464.68	92,464.68	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							
	188,264,608.340	187,690,530.84	187,442,880.62	29.41	-247,650.22	0.00	-247,650.22
					744.72 GN	0.00 GN	744.72 GN
					-248,394.94 LS	0.00 LS	-248,394.94 LS
FIXED INCOME							
	469,428,913.780	469,223,139.60	449,907,079.63	70.58	-19,316,059.97	0.00	-19,316,059.97
					30,650.42 GN	0.00 GN	30,650.42 GN
					-19,346,710.39 LS	0.00 LS	-19,346,710.39 LS
Original Face:	187,923,032.000						
FUND Total							
0.000	657,785,986.800	657,006,135.12	637,442,424.93	100.00	-19,563,710.19	0.00	-19,563,710.19
					31,395.14 GN	0.00 GN	31,395.14 GN
					-19,595,105.33 LS	0.00 LS	-19,595,105.33 LS
Original Face:	187,923,032.000						

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							
	305,375.600	305,375.60	305,375.60	0.12	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							
	32,024,774.240	32,024,074.65	32,024,074.65	12.62	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							
	228,303,239.680	228,624,743.08	221,432,192.12	87.26	-7,192,550.96	0.00	-7,192,550.96
					34,513.56 GN	0.00 GN	34,513.56 GN
					-7,227,064.52 LS	0.00 LS	-7,227,064.52 LS
Original Face:	108,814,553.000						
FUND Total							
0.000	260,633,389.520	260,954,193.33	253,761,642.37	100.00	-7,192,550.96	0.00	-7,192,550.96
					34,513.56 GN	0.00 GN	34,513.56 GN
					-7,227,064.52 LS	0.00 LS	-7,227,064.52 LS
Original Face:	108,814,553.000						

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							
	642,033.570	642,033.57	642,033.57	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							
	6,811,921.310	6,811,921.31	6,811,921.31	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,747,477.000	1,159,001,071.95	2,386,501,425.02	99.69	1,227,500,353.07	0.00	1,227,500,353.07
					1,294,316,816.31 GN	0.00 GN	1,294,316,816.31 GN
					-66,816,463.24 LS	0.00 LS	-66,816,463.24 LS
FUND Total							
0.000	30,201,431.880	1,166,455,026.83	2,393,955,379.90	100.00	1,227,500,353.07	0.00	1,227,500,353.07
					1,294,316,816.31 GN	0.00 GN	1,294,316,816.31 GN
					-66,816,463.24 LS	0.00 LS	-66,816,463.24 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							
	79,563,555.860	79,563,555.86	79,563,555.86	4.98	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	843,210,963.670	843,066,775.96	842,763,856.10	52.78	-302,919.86	0.00	-302,919.86
					0.00 GN	0.00 GN	0.00 GN
					-302,919.86 LS	0.00 LS	-302,919.86 LS
FIXED INCOME							
	689,445,826.320	687,170,492.13	674,321,017.24	42.23	-12,849,474.89	0.00	-12,849,474.89
					423,182.50 GN	0.00 GN	423,182.50 GN
					-13,272,657.39 LS	0.00 LS	-13,272,657.39 LS
Original Face:	656,505,435.000						
FUND Total							
0.000	1,612,220,345.850	1,609,800,823.95	1,596,648,429.20	100.00	-13,152,394.75	0.00	-13,152,394.75
					423,182.50 GN	0.00 GN	423,182.50 GN
					-13,575,577.25 LS	0.00 LS	-13,575,577.25 LS
Original Face:	656,505,435.000						

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							
	243,392.540	243,392.54	243,392.54	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							
	5,350,083,308.190	5,345,898,333.20	5,344,790,513.06	68.65	-1,107,820.14	0.00	-1,107,820.14
					0.00 GN	0.00 GN	0.00 GN
					-1,107,820.14 LS	0.00 LS	-1,107,820.14 LS
FIXED INCOME							
	2,522,724,292.260	2,528,480,466.91	2,440,687,278.95	31.35	-87,793,187.96	0.00	-87,793,187.96
					314,125.86 GN	0.00 GN	314,125.86 GN
					-88,107,313.82 LS	0.00 LS	-88,107,313.82 LS
Original Face:	442,777,199.000						
FUND Total							
0.000	7,873,050,992.990	7,874,622,192.65	7,785,721,184.55	100.00	-88,901,008.10	0.00	-88,901,008.10
					314,125.86 GN	0.00 GN	314,125.86 GN
					-89,215,133.96 LS	0.00 LS	-89,215,133.96 LS
Original Face:	442,777,199.000						

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							
	-125.120	-125.12	-125.12	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							
	49,833.830	49,833.83	49,833.83	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	112,641,943.980	113,122,812.38	110,689,602.08	99.95	-2,433,210.30	0.00	-2,433,210.30
					1,443.03 GN	0.00 GN	1,443.03 GN
					-2,434,653.33 LS	0.00 LS	-2,434,653.33 LS
Original Face:	49,830,000.000						
FUND Total							
0.000	112,691,652.690	113,172,521.09	110,739,310.79	100.00	-2,433,210.30	0.00	-2,433,210.30
					1,443.03 GN	0.00 GN	1,443.03 GN
					-2,434,653.33 LS	0.00 LS	-2,434,653.33 LS
Original Face:	49,830,000.000						

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							
	77,338.670	77,338.67	77,338.67	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							
	457,580,697.140	457,549,224.22	457,549,224.22	40.40	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	690,762,679.930	691,536,050.43	674,888,590.04	59.59	-16,647,460.39	0.00	-16,647,460.39
					118,241.74 GN	0.00 GN	118,241.74 GN
					-16,765,702.13 LS	0.00 LS	-16,765,702.13 LS
Original Face:	318,393,263.000						
FUND Total							
0.000	1,148,420,715.740	1,149,162,613.32	1,132,515,152.93	100.00	-16,647,460.39	0.00	-16,647,460.39
					118,241.74 GN	0.00 GN	118,241.74 GN
					-16,765,702.13 LS	0.00 LS	-16,765,702.13 LS
Original Face:	318,393,263.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-54,904.880	-54,904.88	-54,904.88	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,300,638,098.720	2,296,655,995.17	2,296,655,995.17	97.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	70,000,000.000	69,496,583.06	69,350,259.80	2.93	-146,323.26	0.00	-146,323.26
					11,707.30 GN	0.00 GN	11,707.30 GN
					-158,030.56 LS	0.00 LS	-158,030.56 LS
FUND Total							
0.000	2,370,583,193.840	2,366,097,673.35	2,365,951,350.09	100.00	-146,323.26	0.00	-146,323.26
					11,707.30 GN	0.00 GN	11,707.30 GN
					-158,030.56 LS	0.00 LS	-158,030.56 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	10,044,890.000	10,044,890.00	10,044,890.00	0.44	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							
	1,942,144,583.270	1,941,972,753.73	1,941,972,753.73	84.44	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							
	350,000,000.000	348,698,123.92	347,764,792.70	15.12	-933,331.22	0.00	-933,331.22
					59,492.89 GN	0.00 GN	59,492.89 GN
					-992,824.11 LS	0.00 LS	-992,824.11 LS
FUND Total							
0.000	2,302,189,473.270	2,300,715,767.65	2,299,782,436.43	100.00	-933,331.22	0.00	-933,331.22
					59,492.89 GN	0.00 GN	59,492.89 GN
					-992,824.11 LS	0.00 LS	-992,824.11 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							
	-28,098.150	-28,098.15	-28,098.15	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,086,606.620	1,086,521.25	1,086,606.45	0.20	85.20	0.00	85.20
					85.20 GN	0.00 GN	85.20 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	542,545,000.000	553,687,152.21	552,674,012.83	99.80	-1,013,139.38	0.00	-1,013,139.38
					355,405.61 GN	0.00 GN	355,405.61 GN
					-1,368,544.99 LS	0.00 LS	-1,368,544.99 LS
Original Face:	223,945,000.000						
FUND Total							
0.000	543,603,508.470	554,745,575.31	553,732,521.13	100.00	-1,013,054.18	0.00	-1,013,054.18
					355,490.81 GN	0.00 GN	355,490.81 GN
					-1,368,544.99 LS	0.00 LS	-1,368,544.99 LS
Original Face:	223,945,000.000						

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							
	464,246.730	464,246.73	464,246.73	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	87,681,101.770	87,228,655.81	87,228,655.81	15.74	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							
	494,649,073.990	499,404,427.90	466,479,973.12	84.18	-32,924,454.78	0.00	-32,924,454.78
					74,707.59 GN	0.00 GN	74,707.59 GN
					-32,999,162.37 LS	0.00 LS	-32,999,162.37 LS
Original Face:	222,962,784.000						
FUND Total							
0.000	582,794,422.490	587,097,330.44	554,172,875.66	100.00	-32,924,454.78	0.00	-32,924,454.78
					74,707.59 GN	0.00 GN	74,707.59 GN
					-32,999,162.37 LS	0.00 LS	-32,999,162.37 LS
Original Face:	222,962,784.000						

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							
	49,813.450	49,813.45	49,813.45	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							
	5,139,115,385.750	5,136,352,157.08	5,136,352,157.08	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	5,139,165,199.200	5,136,401,970.53	5,136,401,970.53	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							
	316,346.080	316,346.08	316,346.08	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							
	18,014,850.690	17,911,632.63	17,911,632.63	8.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	212,440,117.830	213,843,637.33	200,364,418.26	91.66	-13,479,219.07	0.00	-13,479,219.07
					153,710.48 GN	0.00 GN	153,710.48 GN
					-13,632,929.55 LS	0.00 LS	-13,632,929.55 LS
Original Face:	159,922,434.000						
FUND Total							
0.000	230,771,314.600	232,071,616.04	218,592,396.97	100.00	-13,479,219.07	0.00	-13,479,219.07
					153,710.48 GN	0.00 GN	153,710.48 GN
					-13,632,929.55 LS	0.00 LS	-13,632,929.55 LS
Original Face:	159,922,434.000						

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							
	3,568,158.200	3,568,158.20	3,568,158.20	0.74	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							
	313,071,994.370	312,237,231.38	312,237,231.38	64.36	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							
	173,553,278.330	173,883,628.20	169,317,946.15	34.90	-4,565,682.05	0.00	-4,565,682.05
					6,307.01 GN	0.00 GN	6,307.01 GN
					-4,571,989.06 LS	0.00 LS	-4,571,989.06 LS
Original Face:	291,867,007.000						
FUND Total							
0.000	490,193,430.900	489,689,017.78	485,123,335.73	100.00	-4,565,682.05	0.00	-4,565,682.05
					6,307.01 GN	0.00 GN	6,307.01 GN
					-4,571,989.06 LS	0.00 LS	-4,571,989.06 LS
Original Face:	291,867,007.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.020	-0.02	-0.02	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							
	427,867,016.270	426,931,952.70	426,931,952.70	96.74	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	14,367,269.890	14,366,983.37	14,367,269.89	3.26	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	442,234,286.140	441,298,936.05	441,299,222.57	100.00	286.52	0.00	286.52
					286.52 GN	0.00 GN	286.52 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							
	560.630	560.63	560.63	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							
	43,468.510	17,304,877.93	16,287,765.26	100.00	-1,017,112.67	0.00	-1,017,112.67
					0.78 GN	0.00 GN	0.78 GN
					-1,017,113.45 LS	0.00 LS	-1,017,113.45 LS
FUND Total							
0.000	44,029.140	17,305,438.56	16,288,325.89	100.00	-1,017,112.67	0.00	-1,017,112.67
					0.78 GN	0.00 GN	0.78 GN
					-1,017,113.45 LS	0.00 LS	-1,017,113.45 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	3,969.940	3,969.94	3,969.94	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							
	17,801.450	7,296,649.99	6,703,263.02	99.94	-593,386.97	0.00	-593,386.97
					0.56 GN	0.00 GN	0.56 GN
					-593,387.53 LS	0.00 LS	-593,387.53 LS
FUND Total							
0.000	21,771.390	7,300,619.93	6,707,232.96	100.00	-593,386.97	0.00	-593,386.97
					0.56 GN	0.00 GN	0.56 GN
					-593,387.53 LS	0.00 LS	-593,387.53 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							
	1,530.810	1,530.81	1,530.81	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	42,944.520	4,896,343.55	4,505,838.21	99.97	-390,505.34	0.00	-390,505.34
					0.57 GN	0.00 GN	0.57 GN
					-390,505.91 LS	0.00 LS	-390,505.91 LS
FUND Total							
0.000	44,475.330	4,897,874.36	4,507,369.02	100.00	-390,505.34	0.00	-390,505.34
					0.57 GN	0.00 GN	0.57 GN
					-390,505.91 LS	0.00 LS	-390,505.91 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	234.260	234.26	234.26	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	277,828.810	21,455,930.83	19,544,306.33	100.00	-1,911,624.50	0.00	-1,911,624.50
					1.09 GN	0.00 GN	1.09 GN
					-1,911,625.59 LS	0.00 LS	-1,911,625.59 LS
FUND Total							
0.000	278,063.070	21,456,165.09	19,544,540.59	100.00	-1,911,624.50	0.00	-1,911,624.50
					1.09 GN	0.00 GN	1.09 GN
					-1,911,625.59 LS	0.00 LS	-1,911,625.59 LS