Holdings

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

As of: *December 31, 2020* *View Date:* *January 8, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,461,574.770	1.000000	-1,461,574.77	1.000000	-1,461,574.77	0.00	0.13
		Base		1.000000	-1,461,574.77	1.000000	-1,461,574.77	0.00	0.13
US DOLLAR Total									
			-1,461,574.770		-1,461,574.77		-1,461,574.77	0.00	0.13
		Base			-1,461,574.77		-1,461,574.77	0.00	0.13
CASH Total									
			-1,461,574.770	Base	-1,461,574.77		-1,461,574.77	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.076457	31 Dec 2030		
			16,508,642.280	100.061515	16,518,797.60	100.060000	16,518,547.47	-250.13	1.52
		Base		100.061515	16,518,797.60	100.060000	16,518,547.47	-250.13	1.52
US DOLLAR Total									
			16,508,642.280		16,518,797.60		16,518,547.47	-250.13	1.52
		Base			16,518,797.60		16,518,547.47	-250.13	1.52
CASH EQUIVALENT Total									
			16,508,642.280	Base	16,518,797.60		16,518,547.47	-250.13	1.52
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,974.000	42.827729	1,369,373.82	103.090000	3,296,199.66	1,926,825.84	0.30
		Base		42.827729	1,369,373.82	103.090000	3,296,199.66	1,926,825.84	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
00191U102	ASGN INC COMMON STOCK USD.01							
	27,585.000	Local	64.710452	1,785,037.83	83.530000	2,304,175.05	519,137.22	0.21
		Base	64.710452	1,785,037.83	83.530000	2,304,175.05	519,137.22	0.21
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	46,310.000	Local	38.842400	1,798,791.54	50.260000	2,327,540.60	528,749.06	0.21
		Base	38.842400	1,798,791.54	50.260000	2,327,540.60	528,749.06	0.21
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	60,808.000	Local	14.490677	881,149.06	38.430000	2,336,851.44	1,455,702.38	0.21
		Base	14.490677	881,149.06	38.430000	2,336,851.44	1,455,702.38	0.21
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
	19,185.000	Local	116.839744	2,241,570.49	121.090000	2,323,111.65	81,541.16	0.21
		Base	116.839744	2,241,570.49	121.090000	2,323,111.65	81,541.16	0.21
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	27,174.000	Local	27.208510	739,364.05	33.950000	922,557.30	183,193.25	0.08
		Base	27.208510	739,364.05	33.950000	922,557.30	183,193.25	0.08
00766T100	AECOM COMMON STOCK USD.01							
	29,704.000	Local	32.711278	971,655.79	49.780000	1,478,665.12	507,009.33	0.14
		Base	32.711278	971,655.79	49.780000	1,478,665.12	507,009.33	0.14
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	23,605.000	Local	82.517406	1,947,823.36	101.700000	2,400,628.50	452,805.14	0.22
		Base	82.517406	1,947,823.36	101.700000	2,400,628.50	452,805.14	0.22
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
	7,448.000	Local	403.352029	3,004,165.91	603.690000	4,496,283.12	1,492,117.21	0.41
		Base	403.352029	3,004,165.91	603.690000	4,496,283.12	1,492,117.21	0.41
018522300	ALLETE INC COMMON STOCK							
	27,047.000	Local	67.824192	1,834,440.91	61.940000	1,675,291.18	-159,149.73	0.15
		Base	67.824192	1,834,440.91	61.940000	1,675,291.18	-159,149.73	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
	24,838.000	Local	45.302695	1,125,228.35	74.100000	1,840,495.80	715,267.45	0.17
		Base	45.302695	1,125,228.35	74.100000	1,840,495.80	715,267.45	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001							
	17,064.000	Local	135.183230	2,306,766.64	293.330000	5,005,383.12	2,698,616.48	0.46
		Base	135.183230	2,306,766.64	293.330000	5,005,383.12	2,698,616.48	0.46
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
	71,621.000	Local	40.980020	2,935,029.99	42.770000	3,063,230.17	128,200.18	0.28
		Base	40.980020	2,935,029.99	42.770000	3,063,230.17	128,200.18	0.28
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	77,870.000	Local	16.636238	1,295,463.88	20.070000	1,562,850.90	267,387.02	0.14
		Base	16.636238	1,295,463.88	20.070000	1,562,850.90	267,387.02	0.14
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	36,610.000	Local	49.455976	1,810,583.28	87.620000	3,207,768.20	1,397,184.92	0.29
		Base	49.455976	1,810,583.28	87.620000	3,207,768.20	1,397,184.92	0.29
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	148,821.000	Local	6.488982	965,696.83	7.710000	1,147,409.91	181,713.08	0.11
		Base	6.488982	965,696.83	7.710000	1,147,409.91	181,713.08	0.11
03750L109	APARTMENT INCOME REIT CO REIT USD.01							
	77,547.000	Local	38.480500	2,984,047.33	38.480499	2,984,047.33	0.00	0.27
		Base	38.480500	2,984,047.33	38.480499	2,984,047.33	0.00	0.27
038336103	APTARGROUP INC COMMON STOCK USD.01							
	33,725.000	Local	57.076109	1,924,891.77	136.890000	4,616,615.25	2,691,723.48	0.42
		Base	57.076109	1,924,891.77	136.890000	4,616,615.25	2,691,723.48	0.42
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	39,353.000	Local	37.964685	1,494,024.24	97.300000	3,829,046.90	2,335,022.66	0.35
		Base	37.964685	1,494,024.24	97.300000	3,829,046.90	2,335,022.66	0.35
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	53,473.000	Local	59.537001	3,183,622.03	76.730000	4,102,983.29	919,361.26	0.38
		Base	59.537001	3,183,622.03	76.730000	4,102,983.29	919,361.26	0.38
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
	28,415.000	Local	32.907739	935,073.40	79.200000	2,250,468.00	1,315,394.60	0.21
		Base	32.907739	935,073.40	79.200000	2,250,468.00	1,315,394.60	0.21

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	80,066.000	Local	18.216548	1,458,526.16	17.050000	1,365,125.30	-93,400.86	0.13
		Base	18.216548	1,458,526.16	17.050000	1,365,125.30	-93,400.86	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01							
	30,635.000	Local	40.910687	1,253,298.91	69.790000	2,138,016.65	884,717.74	0.20
		Base	40.910687	1,253,298.91	69.790000	2,138,016.65	884,717.74	0.20
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
	24,962.000	Local	37.952176	947,362.21	45.880000	1,145,256.56	197,894.35	0.11
		Base	37.952176	947,362.21	45.880000	1,145,256.56	197,894.35	0.11
05368V106	AVIENT CORP COMMON STOCK USD.01							
	47,615.000	Local	33.637041	1,601,627.72	40.280000	1,917,932.20	316,304.48	0.18
		Base	33.637041	1,601,627.72	40.280000	1,917,932.20	316,304.48	0.18
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	26,870.000	Local	33.884140	910,466.84	37.300000	1,002,251.00	91,784.16	0.09
		Base	33.884140	910,466.84	37.300000	1,002,251.00	91,784.16	0.09
053807103	AVNET INC COMMON STOCK USD1.0							
	51,414.000	Local	29.636587	1,523,735.49	35.110000	1,805,145.54	281,410.05	0.17
		Base	29.636587	1,523,735.49	35.110000	1,805,145.54	281,410.05	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
	33,038.000	Local	66.827828	2,207,857.79	122.530000	4,048,146.14	1,840,288.35	0.37
		Base	66.827828	2,207,857.79	122.530000	4,048,146.14	1,840,288.35	0.37
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	71,438.000	Local	27.659490	1,975,938.66	37.280000	2,663,208.64	687,269.98	0.24
		Base	27.659490	1,975,938.66	37.280000	2,663,208.64	687,269.98	0.24
05971J102	BANCORPSOUTH BANK COMMON STOCK							
	50,250.000	Local	20.238899	1,017,004.65	27.440000	1,378,860.00	361,855.35	0.13
		Base	20.238899	1,017,004.65	27.440000	1,378,860.00	361,855.35	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	20,891.000	Local	56.336343	1,176,922.55	76.620000	1,600,668.42	423,745.87	0.15
		Base	56.336343	1,176,922.55	76.620000	1,600,668.42	423,745.87	0.15

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Base Currency: USD - US DOLLAR

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06417N103	BANK OZK COMMON STOCK							
	62,987.000	Local	40.583909	2,556,258.67	31.270000	1,969,603.49	-586,655.18	0.18
		Base	40.583909	2,556,258.67	31.270000	1,969,603.49	-586,655.18	0.18
077454106	BELDEN INC COMMON STOCK USD.01							
	23,237.000	Local	66.470619	1,544,577.77	41.900000	973,630.30	-570,947.47	0.09
		Base	66.470619	1,544,577.77	41.900000	973,630.30	-570,947.47	0.09
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	20,097.000	Local	99.193569	1,993,493.15	317.550000	6,381,802.35	4,388,309.20	0.59
		Base	99.193569	1,993,493.15	317.550000	6,381,802.35	4,388,309.20	0.59
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	32,685.000	Local	45.621139	1,491,126.93	61.450000	2,008,493.25	517,366.32	0.18
		Base	45.621139	1,491,126.93	61.450000	2,008,493.25	517,366.32	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
	25,795.000	Local	84.801113	2,187,444.71	57.560000	1,484,760.20	-702,684.51	0.14
		Base	84.801113	2,187,444.71	57.560000	1,484,760.20	-702,684.51	0.14
093671105	H+R BLOCK INC COMMON STOCK							
	95,509.000	Local	15.814600	1,510,436.63	15.860000	1,514,772.74	4,336.11	0.14
		Base	15.814600	1,510,436.63	15.860000	1,514,772.74	4,336.11	0.14
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
	4,761.000	Local	326.874295	1,556,248.52	994.290000	4,733,814.69	3,177,566.17	0.43
		Base	326.874295	1,556,248.52	994.290000	4,733,814.69	3,177,566.17	0.43
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
	41,811.000	Local	32.619572	1,363,856.93	42.920000	1,794,528.12	430,671.19	0.16
		Base	32.619572	1,363,856.93	42.920000	1,794,528.12	430,671.19	0.16
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
	46,577.000	Local	37.513139	1,747,249.48	36.205000	1,686,320.29	-60,929.19	0.15
		Base	37.513139	1,747,249.48	36.205000	1,686,320.29	-60,929.19	0.15
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	4,072.000	Local	22.505855	91,643.84	56.570000	230,353.04	138,709.20	0.02
		Base	22.505855	91,643.84	56.570000	230,353.04	138,709.20	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
	25,786.000	Local	78.408356	2,021,837.87	72.000000	1,856,592.00	-165,245.87	0.17
		Base	78.408356	2,021,837.87	72.000000	1,856,592.00	-165,245.87	0.17
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
	154,472.000	Local	17.021332	2,629,319.14	16.550000	2,556,511.60	-72,807.54	0.23
		Base	17.021332	2,629,319.14	16.550000	2,556,511.60	-72,807.54	0.23
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
	122,770.000	Local	16.805287	2,063,185.04	47.410000	5,820,525.70	3,757,340.66	0.53
		Base	16.805287	2,063,185.04	47.410000	5,820,525.70	3,757,340.66	0.53
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
	40,816.000	Local	29.151247	1,189,837.29	76.240000	3,111,811.84	1,921,974.55	0.29
		Base	29.151247	1,189,837.29	76.240000	3,111,811.84	1,921,974.55	0.29
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
	60,777.000	Local	31.982887	1,943,823.95	40.810000	2,480,309.37	536,485.42	0.23
		Base	31.982887	1,943,823.95	40.810000	2,480,309.37	536,485.42	0.23
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
	63,327.000	Local	34.736648	2,199,767.73	51.830000	3,282,238.41	1,082,470.68	0.30
		Base	34.736648	2,199,767.73	51.830000	3,282,238.41	1,082,470.68	0.30
125581801	CIT GROUP INC COMMON STOCK USD.01							
	51,271.000	Local	42.469382	2,177,447.68	35.900000	1,840,628.90	-336,818.78	0.17
		Base	42.469382	2,177,447.68	35.900000	1,840,628.90	-336,818.78	0.17
12571T100	CMC MATERIALS INC COMMON STOCK USD.001							
	15,163.000	Local	128.464534	1,947,907.73	151.300000	2,294,161.90	346,254.17	0.21
		Base	128.464534	1,947,907.73	151.300000	2,294,161.90	346,254.17	0.21
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
	72,326.000	Local	17.140074	1,239,672.99	22.230000	1,607,806.98	368,133.99	0.15
		Base	17.140074	1,239,672.99	22.230000	1,607,806.98	368,133.99	0.15
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
	116,947.000	Local	10.037511	1,173,856.79	10.800000	1,263,027.60	89,170.81	0.12
		Base	10.037511	1,173,856.79	10.800000	1,263,027.60	89,170.81	0.12

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12685J105	CABLE ONE INC COMMON STOCK USD.01							
	2,832.000	Local	684.810035	1,939,382.02	2,227.720000	6,308,903.04	4,369,521.02	0.58
		Base	684.810035	1,939,382.02	2,227.720000	6,308,903.04	4,369,521.02	0.58
127055101	CABOT CORP COMMON STOCK USD1.0							
	29,461.000	Local	31.804317	936,986.97	44.880000	1,322,209.68	385,222.71	0.12
		Base	31.804317	936,986.97	44.880000	1,322,209.68	385,222.71	0.12
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
	13,140.000	Local	173.976494	2,286,051.13	249.330000	3,276,196.20	990,145.07	0.30
		Base	173.976494	2,286,051.13	249.330000	3,276,196.20	990,145.07	0.30
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	108,397.000	Local	47.524271	5,151,488.35	74.270000	8,050,645.19	2,899,156.84	0.74
		Base	47.524271	5,151,488.35	74.270000	8,050,645.19	2,899,156.84	0.74
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
	50,683.000	Local	60.068809	3,044,467.45	99.920000	5,064,245.36	2,019,777.91	0.47
		Base	60.068809	3,044,467.45	99.920000	5,064,245.36	2,019,777.91	0.47
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
	19,593.000	Local	100.636558	1,971,772.08	78.860000	1,545,103.98	-426,668.10	0.14
		Base	100.636558	1,971,772.08	78.860000	1,545,103.98	-426,668.10	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	27,808.000	Local	62.916590	1,749,584.54	156.180000	4,343,053.44	2,593,468.90	0.40
		Base	62.916590	1,749,584.54	156.180000	4,343,053.44	2,593,468.90	0.40
146229109	CARTER S INC COMMON STOCK USD.01							
	22,714.000	Local	57.819805	1,313,319.06	94.070000	2,136,705.98	823,386.92	0.20
		Base	57.819805	1,313,319.06	94.070000	2,136,705.98	823,386.92	0.20
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
	19,222.000	Local	108.523107	2,086,031.17	178.620000	3,433,433.64	1,347,402.47	0.32
		Base	108.523107	2,086,031.17	178.620000	3,433,433.64	1,347,402.47	0.32
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	38,955.000	Local	17.885605	696,733.74	32.190000	1,253,961.45	557,227.71	0.12
		Base	17.885605	696,733.74	32.190000	1,253,961.45	557,227.71	0.12

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15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
	67,697.000	Local	67.083711	4,541,365.99	106.560000	7,213,792.32	2,672,426.33	0.66
		Base	67.083711	4,541,365.99	106.560000	7,213,792.32	2,672,426.33	0.66
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
	96,710.000	Local	21.629764	2,091,814.44	15.300000	1,479,663.00	-612,151.44	0.14
		Base	21.629764	2,091,814.44	15.300000	1,479,663.00	-612,151.44	0.14
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
	25,886.000	Local	62.348717	1,613,958.89	249.860000	6,467,875.96	4,853,917.07	0.59
		Base	62.348717	1,613,958.89	249.860000	6,467,875.96	4,853,917.07	0.59
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	8,302.000	Local	342.168769	2,840,685.12	532.610000	4,421,728.22	1,581,043.10	0.41
		Base	342.168769	2,840,685.12	532.610000	4,421,728.22	1,581,043.10	0.41
163851108	CHEMOURS CO/THE COMMON STOCK							
	85,601.000	Local	20.876462	1,787,046.03	24.790000	2,122,048.79	335,002.76	0.19
		Base	20.876462	1,787,046.03	24.790000	2,122,048.79	335,002.76	0.19
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
	15,007.000	Local	98.313826	1,475,395.58	106.730000	1,601,697.11	126,301.53	0.15
		Base	98.313826	1,475,395.58	106.730000	1,601,697.11	126,301.53	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
	18,479.000	Local	56.857574	1,050,671.11	194.790000	3,599,524.41	2,548,853.30	0.33
		Base	56.857574	1,050,671.11	194.790000	3,599,524.41	2,548,853.30	0.33
171779309	CIENA CORP COMMON STOCK USD.01							
	80,306.000	Local	23.197768	1,862,919.95	52.850000	4,244,172.10	2,381,252.15	0.39
		Base	23.197768	1,862,919.95	52.850000	4,244,172.10	2,381,252.15	0.39
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
	53,074.000	Local	27.905627	1,481,063.25	37.510000	1,990,805.74	509,742.49	0.18
		Base	27.905627	1,481,063.25	37.510000	1,990,805.74	509,742.49	0.18
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	55,954.000	Local	24.645552	1,379,017.20	17.410000	974,159.14	-404,858.06	0.09
		Base	24.645552	1,379,017.20	17.410000	974,159.14	-404,858.06	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
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
	30,153.000	Local	58.113072	1,752,283.46	82.200000	2,478,576.60	726,293.14	0.23
		Base	58.113072	1,752,283.46	82.200000	2,478,576.60	726,293.14	0.23
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	26,449.000	Local	45.311311	1,198,438.86	76.100000	2,012,768.90	814,330.04	0.18
		Base	45.311311	1,198,438.86	76.100000	2,012,768.90	814,330.04	0.18
192422103	COGNEX CORP COMMON STOCK USD.002							
	90,910.000	Local	27.138542	2,467,164.86	80.285000	7,298,709.35	4,831,544.49	0.67
		Base	27.138542	2,467,164.86	80.285000	7,298,709.35	4,831,544.49	0.67
192479103	COHERENT INC COMMON STOCK USD.01							
	12,716.000	Local	180.830576	2,299,441.60	150.020000	1,907,654.32	-391,787.28	0.18
		Base	180.830576	2,299,441.60	150.020000	1,907,654.32	-391,787.28	0.18
194014106	COLFAX CORP COMMON STOCK USD.001							
	52,397.000	Local	28.514249	1,494,061.12	38.240000	2,003,661.28	509,600.16	0.18
		Base	28.514249	1,494,061.12	38.240000	2,003,661.28	509,600.16	0.18
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
	15,850.000	Local	96.092299	1,523,062.94	87.380000	1,384,973.00	-138,089.94	0.13
		Base	96.092299	1,523,062.94	87.380000	1,384,973.00	-138,089.94	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
	54,876.000	Local	31.948583	1,753,210.46	65.700000	3,605,353.20	1,852,142.74	0.33
		Base	31.948583	1,753,210.46	65.700000	3,605,353.20	1,852,142.74	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	62,512.000	Local	15.130244	945,821.79	20.540000	1,283,996.48	338,174.69	0.12
		Base	15.130244	945,821.79	20.540000	1,283,996.48	338,174.69	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	24,538.000	Local	64.328986	1,578,504.67	55.370000	1,358,669.06	-219,835.61	0.12
		Base	64.328986	1,578,504.67	55.370000	1,358,669.06	-219,835.61	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
	17,673.000	Local	79.530950	1,405,550.48	61.720000	1,090,777.56	-314,772.92	0.10
		Base	79.530950	1,405,550.48	61.720000	1,090,777.56	-314,772.92	0.10

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20602D101	CONCENTRIX CORP COMMON STOCK							
	21,523.000	Local	45.506141	979,428.68	98.700000	2,124,320.10	1,144,891.42	0.20
		Base	45.506141	979,428.68	98.700000	2,124,320.10	1,144,891.42	0.20
21870Q105	CORESITE REALTY CORP REIT USD.01							
	22,265.000	Local	107.923864	2,402,924.83	125.280000	2,789,359.20	386,434.37	0.26
		Base	107.923864	2,402,924.83	125.280000	2,789,359.20	386,434.37	0.26
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
	40,475.000	Local	23.401569	947,178.51	77.320000	3,129,527.00	2,182,348.49	0.29
		Base	23.401569	947,178.51	77.320000	3,129,527.00	2,182,348.49	0.29
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
	58,397.000	Local	30.262702	1,767,251.02	26.080000	1,522,993.76	-244,257.26	0.14
		Base	30.262702	1,767,251.02	26.080000	1,522,993.76	-244,257.26	0.14
222070203	COTY INC CL A COMMON STOCK USD.01							
	147,679.000	Local	2.752800	406,530.76	7.020000	1,036,706.58	630,175.82	0.10
		Base	2.752800	406,530.76	7.020000	1,036,706.58	630,175.82	0.10
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	77,310.000	Local	37.521478	2,900,785.46	33.500000	2,589,885.00	-310,900.46	0.24
		Base	37.521478	2,900,785.46	33.500000	2,589,885.00	-310,900.46	0.24
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	12,371.000	Local	145.995428	1,806,109.44	131.920000	1,631,982.32	-174,127.12	0.15
		Base	145.995428	1,806,109.44	131.920000	1,631,982.32	-174,127.12	0.15
224399105	CRANE CO COMMON STOCK USD1.0							
	25,703.000	Local	44.303633	1,138,736.28	77.660000	1,996,094.98	857,358.70	0.18
		Base	44.303633	1,138,736.28	77.660000	1,996,094.98	857,358.70	0.18
225447101	CREE INC COMMON STOCK USD.00125							
	57,414.000	Local	36.330965	2,085,906.02	105.900000	6,080,142.60	3,994,236.58	0.56
		Base	36.330965	2,085,906.02	105.900000	6,080,142.60	3,994,236.58	0.56
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,111.000	Local	66.348416	1,931,468.74	87.230000	2,539,352.53	607,883.79	0.23
		Base	66.348416	1,931,468.74	87.230000	2,539,352.53	607,883.79	0.23

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	21,597.000	Local	78.068247	1,686,039.92	116.350000	2,512,810.95	826,771.03	0.23
		Base	78.068247	1,686,039.92	116.350000	2,512,810.95	826,771.03	0.23
23283R100	CYRUSONE INC REIT USD.01							
	62,657.000	Local	54.644016	3,423,830.09	73.150000	4,583,359.55	1,159,529.46	0.42
		Base	54.644016	3,423,830.09	73.150000	4,583,359.55	1,159,529.46	0.42
235825205	DANA INC COMMON STOCK USD.01							
	75,229.000	Local	19.653021	1,478,477.13	19.520000	1,468,470.08	-10,007.05	0.13
		Base	19.653021	1,478,477.13	19.520000	1,468,470.08	-10,007.05	0.13
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	84,352.000	Local	27.441518	2,314,746.95	57.680000	4,865,423.36	2,550,676.41	0.45
		Base	27.441518	2,314,746.95	57.680000	4,865,423.36	2,550,676.41	0.45
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
	14,635.000	Local	79.810395	1,168,025.13	286.780000	4,197,025.30	3,029,000.17	0.39
		Base	79.810395	1,168,025.13	286.780000	4,197,025.30	3,029,000.17	0.39
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	34,213.000	Local	32.911634	1,126,005.75	56.210000	1,923,112.73	797,106.98	0.18
		Base	32.911634	1,126,005.75	56.210000	1,923,112.73	797,106.98	0.18
257559203	DOMTAR CORP COMMON STOCK USD.01							
	28,732.000	Local	45.904868	1,318,938.66	31.650000	909,367.80	-409,570.86	0.08
		Base	45.904868	1,318,938.66	31.650000	909,367.80	-409,570.86	0.08
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	65,740.000	Local	30.110995	1,979,496.80	55.880000	3,673,551.20	1,694,054.40	0.34
		Base	30.110995	1,979,496.80	55.880000	3,673,551.20	1,694,054.40	0.34
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	85,786.000	Local	31.898709	2,736,462.64	29.180000	2,503,235.48	-233,227.16	0.23
		Base	31.898709	2,736,462.64	29.180000	2,503,235.48	-233,227.16	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
	16,607.000	Local	77.749513	1,291,186.17	75.520000	1,254,160.64	-37,025.53	0.12
		Base	77.749513	1,291,186.17	75.520000	1,254,160.64	-37,025.53	0.12

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26884L109	EQT CORP COMMON STOCK							
	143,527.000	Local	17.143218	2,460,514.60	12.710000	1,824,228.17	-636,286.43	0.17
		Base	17.143218	2,460,514.60	12.710000	1,824,228.17	-636,286.43	0.17
26884U109	EPR PROPERTIES REIT USD.01							
	38,829.000	Local	55.237426	2,144,814.02	32.500000	1,261,942.50	-882,871.52	0.12
		Base	55.237426	2,144,814.02	32.500000	1,261,942.50	-882,871.52	0.12
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	21,785.000	Local	70.539694	1,536,707.24	101.350000	2,207,909.75	671,202.51	0.20
		Base	70.539694	1,536,707.24	101.350000	2,207,909.75	671,202.51	0.20
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	73,769.000	Local	26.154438	1,929,386.73	50.710000	3,740,825.99	1,811,439.26	0.34
		Base	26.154438	1,929,386.73	50.710000	3,740,825.99	1,811,439.26	0.34
277276101	EASTGROUP PROPERTIES INC REIT							
	20,587.000	Local	117.822794	2,425,617.87	138.060000	2,842,241.22	416,623.35	0.26
		Base	117.822794	2,425,617.87	138.060000	2,842,241.22	416,623.35	0.26
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
	59,435.000	Local	30.974865	1,840,991.10	67.930000	4,037,419.55	2,196,428.45	0.37
		Base	30.974865	1,840,991.10	67.930000	4,037,419.55	2,196,428.45	0.37
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	28,294.000	Local	43.371287	1,227,147.19	34.580000	978,406.52	-248,740.67	0.09
		Base	43.371287	1,227,147.19	34.580000	978,406.52	-248,740.67	0.09
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	28,585.000	Local	53.517233	1,529,790.11	91.460000	2,614,384.10	1,084,593.99	0.24
		Base	53.517233	1,529,790.11	91.460000	2,614,384.10	1,084,593.99	0.24
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
	23,458.000	Local	103.888075	2,437,006.47	89.600000	2,101,836.80	-335,169.67	0.19
		Base	103.888075	2,437,006.47	89.600000	2,101,836.80	-335,169.67	0.19
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	51,737.000	Local	46.779850	2,420,249.12	82.690000	4,278,132.53	1,857,883.41	0.39
		Base	46.779850	2,420,249.12	82.690000	4,278,132.53	1,857,883.41	0.39

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	30,315.000	Local	29.595472	897,186.72	42.180000	1,278,686.70	381,499.98	0.12
		Base	29.595472	897,186.72	42.180000	1,278,686.70	381,499.98	0.12
29275Y102	ENERSYS COMMON STOCK USD.01							
	22,165.000	Local	66.516863	1,474,346.26	83.060000	1,841,024.90	366,678.64	0.17
		Base	66.516863	1,474,346.26	83.060000	1,841,024.90	366,678.64	0.17
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	65,745.000	Local	61.346249	4,033,209.14	175.470000	11,536,275.15	7,503,066.01	1.06
		Base	61.346249	4,033,209.14	175.470000	11,536,275.15	7,503,066.01	1.06
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
	211,546.000	Local	14.206832	3,005,398.38	8.040000	1,700,829.84	-1,304,568.54	0.16
		Base	14.206832	3,005,398.38	8.040000	1,700,829.84	-1,304,568.54	0.16
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	116,172.000	Local	25.668274	2,981,934.78	47.290000	5,493,773.88	2,511,839.10	0.50
		Base	25.668274	2,981,934.78	47.290000	5,493,773.88	2,511,839.10	0.50
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	21,145.000	Local	79.272768	1,676,222.67	109.640000	2,318,337.80	642,115.13	0.21
		Base	79.272768	1,676,222.67	109.640000	2,318,337.80	642,115.13	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	161,445.000	Local	20.996861	3,389,838.30	20.070000	3,240,201.15	-149,637.15	0.30
		Base	20.996861	3,389,838.30	20.070000	3,240,201.15	-149,637.15	0.30
302520101	FNB CORP COMMON STOCK USD.01							
	168,071.000	Local	12.167905	2,045,071.92	9.500000	1,596,674.50	-448,397.42	0.15
		Base	12.167905	2,045,071.92	9.500000	1,596,674.50	-448,397.42	0.15
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	18,558.000	Local	110.317114	2,047,265.01	111.720000	2,073,299.76	26,034.75	0.19
		Base	110.317114	2,047,265.01	111.720000	2,073,299.76	26,034.75	0.19
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
	19,785.000	Local	106.311917	2,103,381.27	332.500000	6,578,512.50	4,475,131.23	0.60
		Base	106.311917	2,103,381.27	332.500000	6,578,512.50	4,475,131.23	0.60

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303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
	15,143.000	Local	88.002401	1,332,620.36	511.040000	7,738,678.72	6,406,058.36	0.71
		Base	88.002401	1,332,620.36	511.040000	7,738,678.72	6,406,058.36	0.71
314211103	FEDERATED HERMES INC COMMON STOCK							
	49,120.000	Local	22.762795	1,118,108.50	28.890000	1,419,076.80	300,968.30	0.13
		Base	22.762795	1,118,108.50	28.890000	1,419,076.80	300,968.30	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	58,098.000	Local	24.182656	1,404,963.92	51.630000	2,999,599.74	1,594,635.82	0.28
		Base	24.182656	1,404,963.92	51.630000	2,999,599.74	1,594,635.82	0.28
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	74,015.000	Local	27.636195	2,045,492.94	36.175000	2,677,492.63	631,999.69	0.25
		Base	27.636195	2,045,492.94	36.175000	2,677,492.63	631,999.69	0.25
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	288,701.000	Local	11.588318	3,345,559.06	12.760000	3,683,824.76	338,265.70	0.34
		Base	11.588318	3,345,559.06	12.760000	3,683,824.76	338,265.70	0.34
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	67,171.000	Local	26.231455	1,761,993.09	42.130000	2,829,914.23	1,067,921.14	0.26
		Base	26.231455	1,761,993.09	42.130000	2,829,914.23	1,067,921.14	0.26
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
	44,136.000	Local	39.456422	1,741,448.66	98.920000	4,365,933.12	2,624,484.46	0.40
		Base	39.456422	1,741,448.66	98.920000	4,365,933.12	2,624,484.46	0.40
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
	21,566.000	Local	88.859409	1,916,342.02	70.040000	1,510,482.64	-405,859.38	0.14
		Base	88.859409	1,916,342.02	70.040000	1,510,482.64	-405,859.38	0.14
33829M101	FIVE BELOW COMMON STOCK USD.01							
	29,090.000	Local	80.127250	2,330,901.71	174.980000	5,090,168.20	2,759,266.49	0.47
		Base	80.127250	2,330,901.71	174.980000	5,090,168.20	2,759,266.49	0.47
343412102	FLUOR CORP COMMON STOCK USD.01							
	65,127.000	Local	28.550851	1,859,431.27	15.970000	1,040,078.19	-819,353.08	0.10
		Base	28.550851	1,859,431.27	15.970000	1,040,078.19	-819,353.08	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
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	102,405.000	Local	15.296771	1,566,465.82	22.630000	2,317,425.15	750,959.33	0.21
		Base	15.296771	1,566,465.82	22.630000	2,317,425.15	750,959.33	0.21
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	54,323.000	Local	36.243064	1,968,831.96	40.440000	2,196,822.12	227,990.16	0.20
		Base	36.243064	1,968,831.96	40.440000	2,196,822.12	227,990.16	0.20
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	21,718.000	Local	75.892500	1,648,233.32	105.710000	2,295,809.78	647,576.46	0.21
		Base	75.892500	1,648,233.32	105.710000	2,295,809.78	647,576.46	0.21
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	84,499.000	Local	10.835950	915,626.97	12.720000	1,074,827.28	159,200.31	0.10
		Base	10.835950	915,626.97	12.720000	1,074,827.28	159,200.31	0.10
361448103	GATX CORP COMMON STOCK USD.625							
	18,214.000	Local	38.435713	700,068.07	83.180000	1,515,040.52	814,972.45	0.14
		Base	38.435713	700,068.07	83.180000	1,515,040.52	814,972.45	0.14
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
	32,722.000	Local	108.939395	3,564,714.87	227.410000	7,441,310.02	3,876,595.15	0.68
		Base	108.939395	3,564,714.87	227.410000	7,441,310.02	3,876,595.15	0.68
371901109	GENTEX CORP COMMON STOCK USD.06							
	127,523.000	Local	12.836997	1,637,012.40	33.930000	4,326,855.39	2,689,842.99	0.40
		Base	12.836997	1,637,012.40	33.930000	4,326,855.39	2,689,842.99	0.40
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
	263,318.000	Local	4.794058	1,262,361.76	3.780000	995,342.04	-267,019.72	0.09
		Base	4.794058	1,262,361.76	3.780000	995,342.04	-267,019.72	0.09
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	49,685.000	Local	34.104847	1,694,499.30	46.010000	2,286,006.85	591,507.55	0.21
		Base	34.104847	1,694,499.30	46.010000	2,286,006.85	591,507.55	0.21
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	39,705.000	Local	30.306633	1,203,324.88	65.220000	2,589,560.10	1,386,235.22	0.24
		Base	30.306633	1,203,324.88	65.220000	2,589,560.10	1,386,235.22	0.24

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382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	121,319.000	Local	17.933272	2,175,646.57	10.910000	1,323,590.29	-852,056.28	0.12
		Base	17.933272	2,175,646.57	10.910000	1,323,590.29	-852,056.28	0.12
384109104	GRACO INC COMMON STOCK USD1.0							
	87,185.000	Local	19.546629	1,704,172.88	72.350000	6,307,834.75	4,603,661.87	0.58
		Base	19.546629	1,704,172.88	72.350000	6,307,834.75	4,603,661.87	0.58
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	2,104.000	Local	443.139563	932,365.64	533.380000	1,122,231.52	189,865.88	0.10
		Base	443.139563	932,365.64	533.380000	1,122,231.52	189,865.88	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	24,376.000	Local	93.492498	2,278,973.13	93.110000	2,269,649.36	-9,323.77	0.21
		Base	93.492498	2,278,973.13	93.110000	2,269,649.36	-9,323.77	0.21
397624107	GREIF INC CL A COMMON STOCK							
	13,763.000	Local	49.217793	677,384.48	46.880000	645,209.44	-32,175.04	0.06
		Base	49.217793	677,384.48	46.880000	645,209.44	-32,175.04	0.06
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	44,584.000	Local	38.571068	1,719,652.50	39.250000	1,749,922.00	30,269.50	0.16
		Base	38.571068	1,719,652.50	39.250000	1,749,922.00	30,269.50	0.16
400110102	GRUBHUB INC COMMON STOCK USD.0001							
	48,255.000	Local	56.628629	2,732,614.49	74.270000	3,583,898.85	851,284.36	0.33
		Base	56.628629	2,732,614.49	74.270000	3,583,898.85	851,284.36	0.33
404251100	HNI CORP COMMON STOCK USD1.0							
	22,229.000	Local	30.941497	687,798.53	34.460000	766,011.34	78,212.81	0.07
		Base	30.941497	687,798.53	34.460000	766,011.34	78,212.81	0.07
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	26,442.000	Local	95.430380	2,523,370.10	118.750000	3,139,987.50	616,617.40	0.29
		Base	95.430380	2,523,370.10	118.750000	3,139,987.50	616,617.40	0.29
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	42,954.000	Local	25.375321	1,089,971.55	40.150000	1,724,603.10	634,631.55	0.16
		Base	25.375321	1,089,971.55	40.150000	1,724,603.10	634,631.55	0.16

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40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	66,125.000	Local	42.910300	2,837,443.59	42.910300	2,837,443.59	0.00	0.26
		Base	42.910300	2,837,443.59	42.910300	2,837,443.59	0.00	0.26
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	45,035.000	Local	32.222687	1,451,148.69	34.020000	1,532,090.70	80,942.01	0.14
		Base	32.222687	1,451,148.69	34.020000	1,532,090.70	80,942.01	0.14
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	19,386.000	Local	60.438346	1,171,657.77	116.920000	2,266,611.12	1,094,953.35	0.21
		Base	60.438346	1,171,657.77	116.920000	2,266,611.12	1,094,953.35	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	79,764.000	Local	23.448400	1,870,338.18	36.700000	2,927,338.80	1,057,000.62	0.27
		Base	23.448400	1,870,338.18	36.700000	2,927,338.80	1,057,000.62	0.27
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	56,832.000	Local	28.017720	1,592,303.07	35.390000	2,011,284.48	418,981.41	0.18
		Base	28.017720	1,592,303.07	35.390000	2,011,284.48	418,981.41	0.18
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	39,729.000	Local	46.808787	1,859,666.30	28.100000	1,116,384.90	-743,281.40	0.10
		Base	46.808787	1,859,666.30	28.100000	1,116,384.90	-743,281.40	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
	70,800.000	Local	30.559435	2,163,608.02	29.600000	2,095,680.00	-67,928.02	0.19
		Base	30.559435	2,163,608.02	29.600000	2,095,680.00	-67,928.02	0.19
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,010.000	Local	83.498015	3,340,755.58	69.710000	2,789,097.10	-551,658.48	0.26
		Base	83.498015	3,340,755.58	69.710000	2,789,097.10	-551,658.48	0.26
428291108	HEXCEL CORP COMMON STOCK USD.01							
	43,507.000	Local	42.077100	1,830,648.39	48.490000	2,109,654.43	279,006.04	0.19
		Base	42.077100	1,830,648.39	48.490000	2,109,654.43	279,006.04	0.19
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	54,072.000	Local	35.062606	1,895,905.24	39.630000	2,142,873.36	246,968.12	0.20
		Base	35.062606	1,895,905.24	39.630000	2,142,873.36	246,968.12	0.20

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431475102	HILL ROM HOLDINGS INC COMMON STOCK							
	34,772.000	Local	52.763392	1,834,688.68	97.970000	3,406,612.84	1,571,924.16	0.31
		Base	52.763392	1,834,688.68	97.970000	3,406,612.84	1,571,924.16	0.31
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	79,116.000	Local	21.617915	1,710,323.00	19.480000	1,541,179.68	-169,143.32	0.14
		Base	21.617915	1,710,323.00	19.480000	1,541,179.68	-169,143.32	0.14
443510607	HUBBELL INC COMMON STOCK USD.01							
	28,224.000	Local	72.915681	2,057,972.19	156.790000	4,425,240.96	2,367,268.77	0.41
		Base	72.915681	2,057,972.19	156.790000	4,425,240.96	2,367,268.77	0.41
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01							
	79,207.000	Local	23.798500	1,885,007.79	24.020000	1,902,552.14	17,544.35	0.17
		Base	23.798500	1,885,007.79	24.020000	1,902,552.14	17,544.35	0.17
449253103	IAA INC COMMON STOCK USD.01							
	69,973.000	Local	52.128012	3,647,553.40	64.980000	4,546,845.54	899,292.14	0.42
		Base	52.128012	3,647,553.40	64.980000	4,546,845.54	899,292.14	0.42
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	10,154.000	Local	232.139589	2,357,145.39	214.490000	2,177,931.46	-179,213.93	0.20
		Base	232.139589	2,357,145.39	214.490000	2,177,931.46	-179,213.93	0.20
45073V108	ITT INC COMMON STOCK USD1.0							
	44,961.000	Local	28.360114	1,275,099.10	77.020000	3,462,896.22	2,187,797.12	0.32
		Base	28.360114	1,275,099.10	77.020000	3,462,896.22	2,187,797.12	0.32
451107106	IDACORP INC COMMON STOCK							
	26,260.000	Local	50.433110	1,324,373.48	96.030000	2,521,747.80	1,197,374.32	0.23
		Base	50.433110	1,324,373.48	96.030000	2,521,747.80	1,197,374.32	0.23
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	21,521.000	Local	94.532646	2,034,437.08	75.730000	1,629,785.33	-404,651.75	0.15
		Base	94.532646	2,034,437.08	75.730000	1,629,785.33	-404,651.75	0.15
457187102	INGREDION INC COMMON STOCK USD.01							
	34,865.000	Local	53.377220	1,860,996.77	78.670000	2,742,829.55	881,832.78	0.25
		Base	53.377220	1,860,996.77	78.670000	2,742,829.55	881,832.78	0.25

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45778Q107	INSPERITY INC COMMON STOCK USD.01							
	18,567.000	Local	91.604677	1,700,824.04	81.420000	1,511,725.14	-189,098.90	0.14
		Base	91.604677	1,700,824.04	81.420000	1,511,725.14	-189,098.90	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	36,838.000	Local	60.329689	2,222,425.08	64.920000	2,391,522.96	169,097.88	0.22
		Base	60.329689	2,222,425.08	64.920000	2,391,522.96	169,097.88	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01							
	42,086.000	Local	56.510837	2,378,315.10	60.920000	2,563,879.12	185,564.02	0.24
		Base	56.510837	2,378,315.10	60.920000	2,563,879.12	185,564.02	0.24
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	16,037.000	Local	42.162438	676,159.02	60.680000	973,125.16	296,966.14	0.09
		Base	42.162438	676,159.02	60.680000	973,125.16	296,966.14	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	28,976.000	Local	22.794511	660,493.75	37.440000	1,084,861.44	424,367.69	0.10
		Base	22.794511	660,493.75	37.440000	1,084,861.44	424,367.69	0.10
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
	22,105.000	Local	145.423569	3,214,587.99	229.830000	5,080,392.15	1,865,804.16	0.47
		Base	145.423569	3,214,587.99	229.830000	5,080,392.15	1,865,804.16	0.47
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	57,922.000	Local	36.256615	2,100,055.67	31.270000	1,811,220.94	-288,834.73	0.17
		Base	36.256615	2,100,055.67	31.270000	1,811,220.94	-288,834.73	0.17
466313103	JABIL INC COMMON STOCK USD.001							
	69,988.000	Local	22.747048	1,592,020.41	42.530000	2,976,589.64	1,384,569.23	0.27
		Base	22.747048	1,592,020.41	42.530000	2,976,589.64	1,384,569.23	0.27
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
	11,825.000	Local	83.844463	991,460.78	92.800000	1,097,360.00	105,899.22	0.10
		Base	83.844463	991,460.78	92.800000	1,097,360.00	105,899.22	0.10
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	107,668.000	Local	17.826216	1,919,312.98	24.600000	2,648,632.80	729,319.82	0.24
		Base	17.826216	1,919,312.98	24.600000	2,648,632.80	729,319.82	0.24

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477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	163,693.000	Local	12.350791	2,021,737.96	14.540000	2,380,096.22	358,358.26	0.22
		Base	12.350791	2,021,737.96	14.540000	2,380,096.22	358,358.26	0.22
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	26,696.000	Local	96.033036	2,563,697.92	148.370000	3,960,885.52	1,397,187.60	0.36
		Base	96.033036	2,563,697.92	148.370000	3,960,885.52	1,397,187.60	0.36
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
	22,302.000	Local	78.252663	1,745,190.88	97.690000	2,178,682.38	433,491.50	0.20
		Base	78.252663	1,745,190.88	97.690000	2,178,682.38	433,491.50	0.20
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
	67,297.000	Local	22.697428	1,527,468.78	18.610000	1,252,397.17	-275,071.61	0.12
		Base	22.697428	1,527,468.78	18.610000	1,252,397.17	-275,071.61	0.12
48242W106	KBR INC COMMON STOCK USD.001							
	74,193.000	Local	25.312971	1,878,045.24	30.930000	2,294,789.49	416,744.25	0.21
		Base	25.312971	1,878,045.24	30.930000	2,294,789.49	416,744.25	0.21
48666K109	KB HOME COMMON STOCK USD1.0							
	45,833.000	Local	16.403944	751,841.98	33.520000	1,536,322.16	784,480.18	0.14
		Base	16.403944	751,841.98	33.520000	1,536,322.16	784,480.18	0.14
488401100	KEMPER CORP COMMON STOCK USD.1							
	31,995.000	Local	44.840849	1,434,682.96	76.830000	2,458,175.85	1,023,492.89	0.23
		Base	44.840849	1,434,682.96	76.830000	2,458,175.85	1,023,492.89	0.23
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	43,336.000	Local	29.334936	1,271,258.77	36.240000	1,570,496.64	299,237.87	0.14
		Base	29.334936	1,271,258.77	36.240000	1,570,496.64	299,237.87	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
	54,596.000	Local	60.613825	3,309,272.38	57.400000	3,133,810.40	-175,461.98	0.29
		Base	60.613825	3,309,272.38	57.400000	3,133,810.40	-175,461.98	0.29
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	11,097.000	Local	200.137500	2,220,925.84	200.137500	2,220,925.84	0.00	0.20
		Base	200.137500	2,220,925.84	200.137500	2,220,925.84	0.00	0.20

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
497266106	KIRBY CORP COMMON STOCK USD.1							
	31,244.000	Local	54.182049	1,692,863.95	51.830000	1,619,376.52	-73,487.43	0.15
		Base	54.182049	1,692,863.95	51.830000	1,619,376.52	-73,487.43	0.15
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
	65,415.000	Local	37.785433	2,471,734.09	41.820000	2,735,655.30	263,921.21	0.25
		Base	37.785433	2,471,734.09	41.820000	2,735,655.30	263,921.21	0.25
500255104	KOHLS CORP COMMON STOCK USD.01							
	82,059.000	Local	19.489400	1,599,280.68	40.690000	3,338,980.71	1,739,700.03	0.31
		Base	19.489400	1,599,280.68	40.690000	3,338,980.71	1,739,700.03	0.31
50187A107	LHC GROUP INC COMMON STOCK USD.01							
	16,441.000	Local	126.382667	2,077,857.42	213.320000	3,507,194.12	1,429,336.70	0.32
		Base	126.382667	2,077,857.42	213.320000	3,507,194.12	1,429,336.70	0.32
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	44,976.000	Local	44.096622	1,983,289.65	83.220000	3,742,902.72	1,759,613.07	0.34
		Base	44.096622	1,983,289.65	83.220000	3,742,902.72	1,759,613.07	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK							
	10,175.000	Local	78.775734	801,543.09	183.730000	1,869,452.75	1,067,909.66	0.17
		Base	78.775734	801,543.09	183.730000	1,869,452.75	1,067,909.66	0.17
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	19,975.000	Local	56.011061	1,118,820.94	134.660000	2,689,833.50	1,571,012.56	0.25
		Base	56.011061	1,118,820.94	134.660000	2,689,833.50	1,571,012.56	0.25
521865204	LEAR CORP COMMON STOCK USD.01							
	28,433.000	Local	131.880707	3,749,764.13	159.030000	4,521,699.99	771,935.86	0.42
		Base	131.880707	3,749,764.13	159.030000	4,521,699.99	771,935.86	0.42
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
	5,675.000	Local	314.177776	1,782,958.88	273.790000	1,553,758.25	-229,200.63	0.14
		Base	314.177776	1,782,958.88	273.790000	1,553,758.25	-229,200.63	0.14
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
	18,132.000	Local	83.140186	1,507,497.85	273.970000	4,967,624.04	3,460,126.19	0.46
		Base	83.140186	1,507,497.85	273.970000	4,967,624.04	3,460,126.19	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	8,369.000	Local	151.528272	1,268,140.11	99.450000	832,297.05	-435,843.06	0.08
		Base	151.528272	1,268,140.11	99.450000	832,297.05	-435,843.06	0.08
53223X107	LIFE STORAGE INC REIT USD.01							
	25,297.000	Local	102.077248	2,582,248.15	119.390000	3,020,208.83	437,960.68	0.28
		Base	102.077248	2,582,248.15	119.390000	3,020,208.83	437,960.68	0.28
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	30,983.000	Local	44.614414	1,382,288.40	116.250000	3,601,773.75	2,219,485.35	0.33
		Base	44.614414	1,382,288.40	116.250000	3,601,773.75	2,219,485.35	0.33
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
	1,348.000	Local	238.226269	321,129.01	292.670000	394,519.16	73,390.15	0.04
		Base	238.226269	321,129.01	292.670000	394,519.16	73,390.15	0.04
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	12,685.000	Local	155.428092	1,971,605.35	254.660000	3,230,362.10	1,258,756.75	0.30
		Base	155.428092	1,971,605.35	254.660000	3,230,362.10	1,258,756.75	0.30
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	34,508.000	Local	21.321129	735,749.51	73.190000	2,525,640.52	1,789,891.01	0.23
		Base	21.321129	735,749.51	73.190000	2,525,640.52	1,789,891.01	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	56,891.000	Local	12.244724	696,614.61	37.170000	2,114,638.47	1,418,023.86	0.19
		Base	12.244724	696,614.61	37.170000	2,114,638.47	1,418,023.86	0.19
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	39,289.000	Local	59.317131	2,330,510.75	94.800000	3,724,597.20	1,394,086.45	0.34
		Base	59.317131	2,330,510.75	94.800000	3,724,597.20	1,394,086.45	0.34
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	104,388.000	Local	21.511645	2,245,557.63	26.340000	2,749,579.92	504,022.29	0.25
		Base	21.511645	2,245,557.63	26.340000	2,749,579.92	504,022.29	0.25
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
	176,187.000	Local	12.567500	2,214,230.12	12.567499	2,214,230.12	0.00	0.20
		Base	12.567500	2,214,230.12	12.567499	2,214,230.12	0.00	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
	28,693.000	Local	102.750880	2,948,230.99	150.450000	4,316,861.85	1,368,630.86	0.40
		Base	102.750880	2,948,230.99	150.450000	4,316,861.85	1,368,630.86	0.40
553498106	MSA SAFETY INC COMMON STOCK							
	18,890.000	Local	51.915894	980,691.23	149.390000	2,821,977.10	1,841,285.87	0.26
		Base	51.915894	980,691.23	149.390000	2,821,977.10	1,841,285.87	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
	23,877.000	Local	64.292311	1,535,107.50	84.390000	2,014,980.03	479,872.53	0.19
		Base	64.292311	1,535,107.50	84.390000	2,014,980.03	479,872.53	0.19
554382101	MACERICH CO/THE REIT USD.01							
	61,586.000	Local	23.393879	1,440,735.45	10.670000	657,122.62	-783,612.83	0.06
		Base	23.393879	1,440,735.45	10.670000	657,122.62	-783,612.83	0.06
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	33,058.000	Local	59.027531	1,951,332.13	105.180000	3,477,040.44	1,525,708.31	0.32
		Base	59.027531	1,951,332.13	105.180000	3,477,040.44	1,525,708.31	0.32
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	29,969.000	Local	54.360231	1,629,121.75	90.180000	2,702,604.42	1,073,482.67	0.25
		Base	54.360231	1,629,121.75	90.180000	2,702,604.42	1,073,482.67	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	21,369.000	Local	111.188129	2,375,979.12	137.220000	2,932,254.18	556,275.06	0.27
		Base	111.188129	2,375,979.12	137.220000	2,932,254.18	556,275.06	0.27
574795100	MASIMO CORP COMMON STOCK USD.001							
	26,371.000	Local	109.506829	2,887,804.58	268.380000	7,077,448.98	4,189,644.40	0.65
		Base	109.506829	2,887,804.58	268.380000	7,077,448.98	4,189,644.40	0.65
576323109	MASTEC INC COMMON STOCK USD.1							
	29,265.000	Local	44.915528	1,314,452.93	68.180000	1,995,287.70	680,834.77	0.18
		Base	44.915528	1,314,452.93	68.180000	1,995,287.70	680,834.77	0.18
577081102	MATTEL INC COMMON STOCK USD1.0							
	181,321.000	Local	10.702945	1,940,668.65	17.450000	3,164,051.45	1,223,382.80	0.29
		Base	10.702945	1,940,668.65	17.450000	3,164,051.45	1,223,382.80	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
577933104	MAXIMUS INC COMMON STOCK							
	32,037.000	Local	63.441395	2,032,471.98	73.190000	2,344,788.03	312,316.05	0.22
		Base	63.441395	2,032,471.98	73.190000	2,344,788.03	312,316.05	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
	279,051.000	Local	16.184435	4,516,282.87	21.790000	6,080,521.29	1,564,238.42	0.56
		Base	16.184435	4,516,282.87	21.790000	6,080,521.29	1,564,238.42	0.56
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	14,353.000	Local	109.845100	1,576,606.72	139.200000	1,997,937.60	421,330.88	0.18
		Base	109.845100	1,576,606.72	139.200000	1,997,937.60	421,330.88	0.18
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
	29,141.000	Local	73.358259	2,137,733.03	88.060000	2,566,156.46	428,423.43	0.24
		Base	73.358259	2,137,733.03	88.060000	2,566,156.46	428,423.43	0.24
589400100	MERCURY GENERAL CORP COMMON STOCK							
	13,849.000	Local	43.610084	603,956.05	52.210000	723,056.29	119,100.24	0.07
		Base	43.610084	603,956.05	52.210000	723,056.29	119,100.24	0.07
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	28,933.000	Local	76.727200	2,219,948.08	128.920000	3,730,042.36	1,510,094.28	0.34
		Base	76.727200	2,219,948.08	128.920000	3,730,042.36	1,510,094.28	0.34
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
	30,661.000	Local	22.997023	705,111.72	33.800000	1,036,341.80	331,230.08	0.10
		Base	22.997023	705,111.72	33.800000	1,036,341.80	331,230.08	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	17,750.000	Local	34.304285	608,901.05	62.120000	1,102,630.00	493,728.95	0.10
		Base	34.304285	608,901.05	62.120000	1,102,630.00	493,728.95	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	30,920.000	Local	95.661754	2,957,861.44	212.680000	6,576,065.60	3,618,204.16	0.60
		Base	95.661754	2,957,861.44	212.680000	6,576,065.60	3,618,204.16	0.60
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
	22,104.000	Local	99.048450	2,189,366.93	366.230000	8,095,147.92	5,905,780.99	0.74
		Base	99.048450	2,189,366.93	366.230000	8,095,147.92	5,905,780.99	0.74

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Base Currency: USD - US DOLLAR

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626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	75,196.000	Local	24.628879	1,851,993.19	12.100000	909,871.60	-942,121.59	0.08
		Base	24.628879	1,851,993.19	12.100000	909,871.60	-942,121.59	0.08
626755102	MURPHY USA INC COMMON STOCK							
	13,837.000	Local	50.632429	700,600.92	130.870000	1,810,848.19	1,110,247.27	0.17
		Base	50.632429	700,600.92	130.870000	1,810,848.19	1,110,247.27	0.17
62886E108	NCR CORPORATION COMMON STOCK USD.01							
	67,204.000	Local	19.282231	1,295,843.07	37.570000	2,524,854.28	1,229,011.21	0.23
		Base	19.282231	1,295,843.07	37.570000	2,524,854.28	1,229,011.21	0.23
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	47,395.000	Local	44.313113	2,100,220.01	41.130000	1,949,356.35	-150,863.66	0.18
		Base	44.313113	2,100,220.01	41.130000	1,949,356.35	-150,863.66	0.18
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01							
	68,298.000	Local	29.364036	2,005,504.90	43.940000	3,001,014.12	995,509.22	0.28
		Base	29.364036	2,005,504.90	43.940000	3,001,014.12	995,509.22	0.28
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
	90,537.000	Local	35.000000	3,168,795.02	40.920000	3,704,774.04	535,979.02	0.34
		Base	35.000000	3,168,795.02	40.920000	3,704,774.04	535,979.02	0.34
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	96,937.000	Local	12.067143	1,169,752.68	9.820000	951,921.34	-217,831.34	0.09
		Base	12.067143	1,169,752.68	9.820000	951,921.34	-217,831.34	0.09
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001							
	93,356.000	Local	17.392391	1,623,684.07	17.000000	1,587,052.00	-36,632.07	0.15
		Base	17.392391	1,623,684.07	17.000000	1,587,052.00	-36,632.07	0.15
640491106	NEOGEN CORP COMMON STOCK USD.16							
	27,602.000	Local	69.217531	1,910,542.30	79.300000	2,188,838.60	278,296.30	0.20
		Base	69.217531	1,910,542.30	79.300000	2,188,838.60	278,296.30	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	38,301.000	Local	34.418635	1,318,268.15	27.420000	1,050,213.42	-268,054.73	0.10
		Base	34.418635	1,318,268.15	27.420000	1,050,213.42	-268,054.73	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
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	50,069.000	Local	35.318042	1,768,339.02	35.550000	1,779,952.95	11,613.93	0.16
		Base	35.318042	1,768,339.02	35.550000	1,779,952.95	11,613.93	0.16
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
	241,407.000	Local	14.891284	3,594,860.11	10.550000	2,546,843.85	-1,048,016.26	0.23
		Base	14.891284	3,594,860.11	10.550000	2,546,843.85	-1,048,016.26	0.23
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	75,365.000	Local	16.301047	1,228,528.39	51.770000	3,901,646.05	2,673,117.66	0.36
		Base	16.301047	1,228,528.39	51.770000	3,901,646.05	2,673,117.66	0.36
651587107	NEWMARKET CORP COMMON STOCK							
	3,993.000	Local	209.387516	836,084.35	398.290000	1,590,371.97	754,287.62	0.15
		Base	209.387516	836,084.35	398.290000	1,590,371.97	754,287.62	0.15
655663102	NORDSON CORP COMMON STOCK							
	28,131.000	Local	69.760895	1,962,443.74	200.950000	5,652,924.45	3,690,480.71	0.52
		Base	69.760895	1,962,443.74	200.950000	5,652,924.45	3,690,480.71	0.52
655664100	NORDSTROM INC COMMON STOCK							
	56,619.000	Local	16.044900	908,446.19	31.210000	1,767,078.99	858,632.80	0.16
		Base	16.044900	908,446.19	31.210000	1,767,078.99	858,632.80	0.16
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
	26,322.000	Local	61.026947	1,606,351.31	58.310000	1,534,835.82	-71,515.49	0.14
		Base	61.026947	1,606,351.31	58.310000	1,534,835.82	-71,515.49	0.14
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
	26,556.000	Local	51.071803	1,356,262.79	54.630000	1,450,754.28	94,491.49	0.13
		Base	51.071803	1,356,262.79	54.630000	1,450,754.28	94,491.49	0.13
670704105	NUVASIVE INC COMMON STOCK USD.001							
	26,692.000	Local	66.462339	1,774,012.75	56.330000	1,503,560.36	-270,452.39	0.14
		Base	66.462339	1,774,012.75	56.330000	1,503,560.36	-270,452.39	0.14
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	104,120.000	Local	23.521874	2,449,097.54	31.860000	3,317,263.20	868,165.66	0.30
		Base	23.521874	2,449,097.54	31.860000	3,317,263.20	868,165.66	0.30

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67098H104	O I GLASS INC COMMON STOCK							
	156,229.000	Local	14.254322	2,226,938.41	11.900000	1,859,125.10	-367,813.31	0.17
		Base	14.254322	2,226,938.41	11.900000	1,859,125.10	-367,813.31	0.17
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	147,153.000	Local	16.337291	2,404,081.43	19.710000	2,900,385.63	496,304.20	0.27
		Base	16.337291	2,404,081.43	19.710000	2,900,385.63	496,304.20	0.27
680665205	OLIN CORP COMMON STOCK USD1.0							
	73,964.000	Local	18.187742	1,345,238.17	24.560000	1,816,555.84	471,317.67	0.17
		Base	18.187742	1,345,238.17	24.560000	1,816,555.84	471,317.67	0.17
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	29,620.000	Local	70.213093	2,079,711.81	81.770000	2,422,027.40	342,315.59	0.22
		Base	70.213093	2,079,711.81	81.770000	2,422,027.40	342,315.59	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	118,161.000	Local	30.038161	3,549,339.20	36.320000	4,291,607.52	742,268.32	0.39
		Base	30.038161	3,549,339.20	36.320000	4,291,607.52	742,268.32	0.39
68235P108	ONE GAS INC COMMON STOCK							
	27,631.000	Local	45.547218	1,258,515.18	76.770000	2,121,231.87	862,716.69	0.19
		Base	45.547218	1,258,515.18	76.770000	2,121,231.87	862,716.69	0.19
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	35,502.000	Local	42.165811	1,496,970.62	86.070000	3,055,657.14	1,558,686.52	0.28
		Base	42.165811	1,496,970.62	86.070000	3,055,657.14	1,558,686.52	0.28
690742101	OWENS CORNING COMMON STOCK USD.001							
	56,330.000	Local	58.674107	3,305,112.43	75.760000	4,267,560.80	962,448.37	0.39
		Base	58.674107	3,305,112.43	75.760000	4,267,560.80	962,448.37	0.39
69349H107	PNM RESOURCES INC COMMON STOCK							
	41,451.000	Local	20.558830	852,184.07	48.530000	2,011,617.03	1,159,432.96	0.18
		Base	20.558830	852,184.07	48.530000	2,011,617.03	1,159,432.96	0.18
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
	33,367.000	Local	94.447031	3,151,414.08	125.440000	4,185,556.48	1,034,142.40	0.38
		Base	94.447031	3,151,414.08	125.440000	4,185,556.48	1,034,142.40	0.38

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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
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
	10,453.000	Local	149.268192	1,560,300.41	132.870000	1,388,890.11	-171,410.30	0.13
		Base	149.268192	1,560,300.41	132.870000	1,388,890.11	-171,410.30	0.13
69370C100	PTC INC COMMON STOCK USD.01							
	54,730.000	Local	30.118644	1,648,393.40	119.610000	6,546,255.30	4,897,861.90	0.60
		Base	30.118644	1,648,393.40	119.610000	6,546,255.30	4,897,861.90	0.60
695263103	PACWEST BANCORP COMMON STOCK							
	60,796.000	Local	40.640696	2,470,791.73	25.400000	1,544,218.40	-926,573.33	0.14
		Base	40.640696	2,470,791.73	25.400000	1,544,218.40	-926,573.33	0.14
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	17,162.000	Local	82.683871	1,419,020.59	84.850000	1,456,195.70	37,175.11	0.13
		Base	82.683871	1,419,020.59	84.850000	1,456,195.70	37,175.11	0.13
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	122,680.000	Local	22.660900	2,780,039.26	17.150000	2,103,962.00	-676,077.26	0.19
		Base	22.660900	2,780,039.26	17.150000	2,103,962.00	-676,077.26	0.19
703395103	PATTERSON COS INC COMMON STOCK USD.01							
	45,197.000	Local	21.927418	991,053.53	29.630000	1,339,187.11	348,133.58	0.12
		Base	21.927418	991,053.53	29.630000	1,339,187.11	348,133.58	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	19,515.000	Local	137.401157	2,681,383.58	205.910000	4,018,333.65	1,336,950.07	0.37
		Base	137.401157	2,681,383.58	205.910000	4,018,333.65	1,336,950.07	0.37
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	117,347.000	Local	31.145385	3,654,817.47	18.800000	2,206,123.60	-1,448,693.87	0.20
		Base	31.145385	3,654,817.47	18.800000	2,206,123.60	-1,448,693.87	0.20
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
	76,892.000	Local	30.266554	2,327,255.87	86.370000	6,641,162.04	4,313,906.17	0.61
		Base	30.266554	2,327,255.87	86.370000	6,641,162.04	4,313,906.17	0.61
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	17,577.000	Local	141.031319	2,478,907.49	175.000000	3,075,975.00	597,067.51	0.28
		Base	141.031319	2,478,907.49	175.000000	3,075,975.00	597,067.51	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
715347100	PERSPECTA INC COMMON STOCK USD.01							
	71,228.000	Local	21.275639	1,515,421.23	24.080000	1,715,170.24	199,749.01	0.16
		Base	21.275639	1,515,421.23	24.080000	1,715,170.24	199,749.01	0.16
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
	108,359.000	Local	16.930948	1,834,620.55	17.800000	1,928,790.20	94,169.65	0.18
		Base	16.930948	1,834,620.55	17.800000	1,928,790.20	94,169.65	0.18
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	25,375.000	Local	29.335188	744,380.39	19.610000	497,603.75	-246,776.64	0.05
		Base	29.335188	744,380.39	19.610000	497,603.75	-246,776.64	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	39,477.000	Local	60.924080	2,405,099.90	64.400000	2,542,318.80	137,218.90	0.23
		Base	60.924080	2,405,099.90	64.400000	2,542,318.80	137,218.90	0.23
731068102	POLARIS INC COMMON STOCK USD.01							
	30,197.000	Local	61.131564	1,845,989.85	95.280000	2,877,170.16	1,031,180.31	0.26
		Base	61.131564	1,845,989.85	95.280000	2,877,170.16	1,031,180.31	0.26
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	31,899.000	Local	53.224723	1,697,815.43	101.010000	3,222,117.99	1,524,302.56	0.30
		Base	53.224723	1,697,815.43	101.010000	3,222,117.99	1,524,302.56	0.30
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	37,556.000	Local	38.895560	1,460,761.67	50.020000	1,878,551.12	417,789.45	0.17
		Base	38.895560	1,460,761.67	50.020000	1,878,551.12	417,789.45	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
	26,081.000	Local	52.701003	1,374,494.85	34.870000	909,444.47	-465,050.38	0.08
		Base	52.701003	1,374,494.85	34.870000	909,444.47	-465,050.38	0.08
74164M108	PRIMERICA INC COMMON STOCK							
	20,453.000	Local	48.739905	996,877.28	133.930000	2,739,270.29	1,742,393.01	0.25
		Base	48.739905	996,877.28	133.930000	2,739,270.29	1,742,393.01	0.25
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
	35,143.000	Local	22.524308	791,571.77	53.870000	1,893,153.41	1,101,581.64	0.17
		Base	22.524308	791,571.77	53.870000	1,893,153.41	1,101,581.64	0.17

Base Currency: USD - US DOLLAR

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743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	48,173.000	Local	53.893555	2,596,214.21	69.360000	3,341,279.28	745,065.07	0.31
		Base	53.893555	2,596,214.21	69.360000	3,341,279.28	745,065.07	0.31
74758T303	QUALYS INC COMMON STOCK USD.001							
	17,478.000	Local	102.303800	1,788,065.82	121.870000	2,130,043.86	341,978.04	0.20
		Base	102.303800	1,788,065.82	121.870000	2,130,043.86	341,978.04	0.20
74838J101	QUIDEL CORP COMMON STOCK USD.001							
	19,922.000	Local	201.396000	4,012,211.12	179.650000	3,578,987.30	-433,223.82	0.33
		Base	201.396000	4,012,211.12	179.650000	3,578,987.30	-433,223.82	0.33
749607107	RLI CORP COMMON STOCK USD1.0							
	1,764.000	Local	82.665975	145,822.78	104.150000	183,720.60	37,897.82	0.02
		Base	82.665975	145,822.78	104.150000	183,720.60	37,897.82	0.02
74967X103	RH COMMON STOCK USD.0001							
	368.000	Local	168.740163	62,096.38	447.520000	164,687.36	102,590.98	0.02
		Base	168.740163	62,096.38	447.520000	164,687.36	102,590.98	0.02
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	67,617.000	Local	33.397769	2,258,256.97	90.780000	6,138,271.26	3,880,014.29	0.56
		Base	33.397769	2,258,256.97	90.780000	6,138,271.26	3,880,014.29	0.56
754907103	RAYONIER INC REIT							
	71,042.000	Local	23.970552	1,702,915.98	29.380000	2,087,213.96	384,297.98	0.19
		Base	23.970552	1,702,915.98	29.380000	2,087,213.96	384,297.98	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
	21,125.000	Local	66.511724	1,405,060.18	122.810000	2,594,361.25	1,189,301.07	0.24
		Base	66.511724	1,405,060.18	122.810000	2,594,361.25	1,189,301.07	0.24
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	35,384.000	Local	62.952078	2,227,496.34	115.900000	4,101,005.60	1,873,509.26	0.38
		Base	62.952078	2,227,496.34	115.900000	4,101,005.60	1,873,509.26	0.38
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
	33,178.000	Local	49.757500	1,650,854.34	119.750000	3,973,065.50	2,322,211.16	0.36
		Base	49.757500	1,650,854.34	119.750000	3,973,065.50	2,322,211.16	0.36

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759916109	REPLIGEN CORP COMMON STOCK USD.01							
	26,191.000	Local	84.862030	2,222,621.42	191.630000	5,018,981.33	2,796,359.91	0.46
		Base	84.862030	2,222,621.42	191.630000	5,018,981.33	2,796,359.91	0.46
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	67,937.000	Local	46.657820	3,169,792.32	49.110000	3,336,386.07	166,593.75	0.31
		Base	46.657820	3,169,792.32	49.110000	3,336,386.07	166,593.75	0.31
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	34,175.000	Local	81.399739	2,781,836.09	106.360000	3,634,853.00	853,016.91	0.33
		Base	81.399739	2,781,836.09	106.360000	3,634,853.00	853,016.91	0.33
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	28,048.000	Local	65.112082	1,826,263.68	61.760000	1,732,244.48	-94,019.20	0.16
		Base	65.112082	1,826,263.68	61.760000	1,732,244.48	-94,019.20	0.16
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	62,453.000	Local	31.076422	1,940,815.81	57.470000	3,589,173.91	1,648,358.10	0.33
		Base	31.076422	1,940,815.81	57.470000	3,589,173.91	1,648,358.10	0.33
78442P106	SLM CORP COMMON STOCK USD.2							
	195,267.000	Local	9.325466	1,820,955.77	12.390000	2,419,358.13	598,402.36	0.22
		Base	9.325466	1,820,955.77	12.390000	2,419,358.13	598,402.36	0.22
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
	14,458.000	Local	342.419401	4,950,699.70	419.920000	6,071,203.36	1,120,503.66	0.56
		Base	342.419401	4,950,699.70	419.920000	6,071,203.36	1,120,503.66	0.56
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	107,710.000	Local	22.951680	2,472,125.48	17.370000	1,870,922.70	-601,202.78	0.17
		Base	22.951680	2,472,125.48	17.370000	1,870,922.70	-601,202.78	0.17
78573M104	SABRE CORP COMMON STOCK USD.01							
	165,168.000	Local	20.008777	3,304,809.70	12.020000	1,985,319.36	-1,319,490.34	0.18
		Base	20.008777	3,304,809.70	12.020000	1,985,319.36	-1,319,490.34	0.18
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
	47,309.000	Local	43.893758	2,076,569.79	53.240000	2,518,731.16	442,161.37	0.23
		Base	43.893758	2,076,569.79	53.240000	2,518,731.16	442,161.37	0.23

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800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
	10,309.000	Local	155.337718	1,601,376.53	132.200000	1,362,849.80	-238,526.73	0.13
		Base	155.337718	1,601,376.53	132.200000	1,362,849.80	-238,526.73	0.13
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	30,302.000	Local	56.088240	1,699,585.84	94.640000	2,867,781.28	1,168,195.44	0.26
		Base	56.088240	1,699,585.84	94.640000	2,867,781.28	1,168,195.44	0.26
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
	29,248.000	Local	42.527919	1,243,856.58	41.490000	1,213,499.52	-30,357.06	0.11
		Base	42.527919	1,243,856.58	41.490000	1,213,499.52	-30,357.06	0.11
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	21,175.000	Local	61.217644	1,296,283.61	199.140000	4,216,789.50	2,920,505.89	0.39
		Base	61.217644	1,296,283.61	199.140000	4,216,789.50	2,920,505.89	0.39
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	31,147.000	Local	71.095226	2,214,402.99	66.980000	2,086,226.06	-128,176.93	0.19
		Base	71.095226	2,214,402.99	66.980000	2,086,226.06	-128,176.93	0.19
816850101	SEMTECH CORP COMMON STOCK USD.01							
	33,860.000	Local	51.460307	1,742,446.00	72.090000	2,440,967.40	698,521.40	0.22
		Base	51.460307	1,742,446.00	72.090000	2,440,967.40	698,521.40	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	22,042.000	Local	34.957049	770,523.28	73.770000	1,626,038.34	855,515.06	0.15
		Base	34.957049	770,523.28	73.770000	1,626,038.34	855,515.06	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	89,856.000	Local	16.134536	1,449,784.88	49.100000	4,411,929.60	2,962,144.72	0.41
		Base	16.134536	1,449,784.88	49.100000	4,411,929.60	2,962,144.72	0.41
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
	85,847.000	Local	21.328272	1,830,968.17	11.490000	986,382.03	-844,586.14	0.09
		Base	21.328272	1,830,968.17	11.490000	986,382.03	-844,586.14	0.09
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
	27,900.000	Local	85.462651	2,384,407.96	135.290000	3,774,591.00	1,390,183.04	0.35
		Base	85.462651	2,384,407.96	135.290000	3,774,591.00	1,390,183.04	0.35

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
	22,843.000	Local	55.405169	1,265,620.27	127.340000	2,908,827.62	1,643,207.35	0.27
		Base	55.405169	1,265,620.27	127.340000	2,908,827.62	1,643,207.35	0.27
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
	40,881.000	Local	19.430316	794,330.74	37.080000	1,515,867.48	721,536.74	0.14
		Base	19.430316	794,330.74	37.080000	1,515,867.48	721,536.74	0.14
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
	22,596.000	Local	90.369052	2,041,979.10	93.450000	2,111,596.20	69,617.10	0.19
		Base	90.369052	2,041,979.10	93.450000	2,111,596.20	69,617.10	0.19
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
	39,357.000	Local	54.489349	2,144,537.30	34.100000	1,342,073.70	-802,463.60	0.12
		Base	54.489349	2,144,537.30	34.100000	1,342,073.70	-802,463.60	0.12
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
	70,575.000	Local	35.433422	2,500,713.79	35.940000	2,536,465.50	35,751.71	0.23
		Base	35.433422	2,500,713.79	35.940000	2,536,465.50	35,751.71	0.23
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	26,649.000	Local	91.003357	2,425,148.47	319.120000	8,504,228.88	6,079,080.41	0.78
		Base	91.003357	2,425,148.47	319.120000	8,504,228.88	6,079,080.41	0.78
835495102	SONOCO PRODUCTS CO COMMON STOCK							
	52,255.000	Local	35.227495	1,840,812.73	59.250000	3,096,108.75	1,255,296.02	0.28
		Base	35.227495	1,840,812.73	59.250000	3,096,108.75	1,255,296.02	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
	29,583.000	Local	77.385993	2,289,309.83	60.750000	1,797,167.25	-492,142.58	0.17
		Base	77.385993	2,289,309.83	60.750000	1,797,167.25	-492,142.58	0.17
84857L101	SPIRE INC COMMON STOCK USD1.0							
	26,861.000	Local	77.318067	2,076,840.59	64.040000	1,720,178.44	-356,662.15	0.16
		Base	77.318067	2,076,840.59	64.040000	1,720,178.44	-356,662.15	0.16
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
	59,468.000	Local	43.290701	2,574,411.43	40.170000	2,388,829.56	-185,581.87	0.22
		Base	43.290701	2,574,411.43	40.170000	2,388,829.56	-185,581.87	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	61,379.000	Local	21.372865	1,311,845.11	20.100000	1,233,717.90	-78,127.21	0.11
		Base	21.372865	1,311,845.11	20.100000	1,233,717.90	-78,127.21	0.11
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
	104,055.000	Local	16.273222	1,693,310.12	36.870000	3,836,507.85	2,143,197.73	0.35
		Base	16.273222	1,693,310.12	36.870000	3,836,507.85	2,143,197.73	0.35
858912108	STERICYCLE INC COMMON STOCK USD.01							
	47,649.000	Local	48.518125	2,311,840.14	69.330000	3,303,505.17	991,665.03	0.30
		Base	48.518125	2,311,840.14	69.330000	3,303,505.17	991,665.03	0.30
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
	101,198.000	Local	22.824258	2,309,769.30	17.980000	1,819,540.04	-490,229.26	0.17
		Base	22.824258	2,309,769.30	17.980000	1,819,540.04	-490,229.26	0.17
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
	53,644.000	Local	32.632309	1,750,527.61	50.460000	2,706,876.24	956,348.63	0.25
		Base	32.632309	1,750,527.61	50.460000	2,706,876.24	956,348.63	0.25
862121100	STORE CAPITAL CORP REIT USD.01							
	122,983.000	Local	23.442689	2,883,052.28	33.980000	4,178,962.34	1,295,910.06	0.38
		Base	23.442689	2,883,052.28	33.980000	4,178,962.34	1,295,910.06	0.38
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
	12,699.000	Local	144.746022	1,838,129.73	95.330000	1,210,595.67	-627,534.06	0.11
		Base	144.746022	1,838,129.73	95.330000	1,210,595.67	-627,534.06	0.11
86771W105	SUNRUN INC COMMON STOCK USD.0001							
	81,326.000	Local	67.660327	5,502,543.75	69.380000	5,642,397.88	139,854.13	0.52
		Base	67.660327	5,502,543.75	69.380000	5,642,397.88	139,854.13	0.52
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
	17,967.000	Local	76.332812	1,371,471.63	96.400000	1,732,018.80	360,547.17	0.16
		Base	76.332812	1,371,471.63	96.400000	1,732,018.80	360,547.17	0.16
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
	76,916.000	Local	24.345898	1,872,589.09	32.370000	2,489,770.92	617,181.83	0.23
		Base	24.345898	1,872,589.09	32.370000	2,489,770.92	617,181.83	0.23

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Base Currency: 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	SYNNEX CORP COMMON STOCK USD.001							
	21,458.000	Local	46.649484	1,001,004.62	81.440000	1,747,539.52	746,534.90	0.16
		Base	46.649484	1,001,004.62	81.440000	1,747,539.52	746,534.90	0.16
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
	39,535.000	Local	48.251690	1,907,630.57	68.130000	2,693,519.55	785,888.98	0.25
		Base	48.251690	1,907,630.57	68.130000	2,693,519.55	785,888.98	0.25
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
	79,416.000	Local	36.375939	2,888,831.57	37.020000	2,939,980.32	51,148.75	0.27
		Base	36.375939	2,888,831.57	37.020000	2,939,980.32	51,148.75	0.27
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
	65,998.000	Local	14.133612	932,790.14	17.250000	1,138,465.50	205,675.36	0.10
		Base	14.133612	932,790.14	17.250000	1,138,465.50	205,675.36	0.10
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001							
	67,671.000	Local	24.413743	1,652,102.42	25.650000	1,735,761.15	83,658.73	0.16
		Base	24.413743	1,652,102.42	25.650000	1,735,761.15	83,658.73	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0							
	114,172.000	Local	14.297131	1,632,332.05	13.950000	1,592,699.40	-39,632.65	0.15
		Base	14.297131	1,632,332.05	13.950000	1,592,699.40	-39,632.65	0.15
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	51,837.000	Local	31.242473	1,619,516.07	18.570000	962,613.09	-656,902.98	0.09
		Base	31.242473	1,619,516.07	18.570000	962,613.09	-656,902.98	0.09
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
	99,903.000	Local	13.726136	1,371,282.17	27.000000	2,697,381.00	1,326,098.83	0.25
		Base	13.726136	1,371,282.17	27.000000	2,697,381.00	1,326,098.83	0.25
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	54,909.000	Local	28.556357	1,568,000.99	39.930000	2,192,516.37	624,515.38	0.20
		Base	28.556357	1,568,000.99	39.930000	2,192,516.37	624,515.38	0.20
88076W103	TERADATA CORP COMMON STOCK USD.01							
	56,904.000	Local	28.997560	1,650,077.18	22.470000	1,278,632.88	-371,444.30	0.12
		Base	28.997560	1,650,077.18	22.470000	1,278,632.88	-371,444.30	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01							
	36,073.000	Local	22.801264	822,510.01	34.890000	1,258,586.97	436,076.96	0.12
		Base	22.801264	822,510.01	34.890000	1,258,586.97	436,076.96	0.12
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	28,012.000	Local	79.061085	2,214,659.11	115.780000	3,243,229.36	1,028,570.25	0.30
		Base	79.061085	2,214,659.11	115.780000	3,243,229.36	1,028,570.25	0.30
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	26,263.000	Local	72.820937	1,912,496.27	59.500000	1,562,648.50	-349,847.77	0.14
		Base	72.820937	1,912,496.27	59.500000	1,562,648.50	-349,847.77	0.14
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	33,997.000	Local	46.239744	1,572,012.57	78.160000	2,657,205.52	1,085,192.95	0.24
		Base	46.239744	1,572,012.57	78.160000	2,657,205.52	1,085,192.95	0.24
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	28,848.000	Local	43.355633	1,250,723.30	92.990000	2,682,575.52	1,431,852.22	0.25
		Base	43.355633	1,250,723.30	92.990000	2,682,575.52	1,431,852.22	0.25
887389104	TIMKEN CO COMMON STOCK							
	35,279.000	Local	28.925049	1,020,446.79	77.360000	2,729,183.44	1,708,736.65	0.25
		Base	28.925049	1,020,446.79	77.360000	2,729,183.44	1,708,736.65	0.25
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
	59,767.000	Local	28.310443	1,692,030.26	43.470000	2,598,071.49	906,041.23	0.24
		Base	28.310443	1,692,030.26	43.470000	2,598,071.49	906,041.23	0.24
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	9,004.000	Local	22.798865	205,280.98	29.700000	267,418.80	62,137.82	0.02
		Base	22.798865	205,280.98	29.700000	267,418.80	62,137.82	0.02
89055F103	TOPBUILD CORP COMMON STOCK							
	17,226.000	Local	119.340000	2,055,750.84	184.080000	3,170,962.08	1,115,211.24	0.29
		Base	119.340000	2,055,750.84	184.080000	3,170,962.08	1,115,211.24	0.29
891092108	TORO CO COMMON STOCK USD1.0							
	55,836.000	Local	42.297610	2,361,729.37	94.840000	5,295,486.24	2,933,756.87	0.49
		Base	42.297610	2,361,729.37	94.840000	5,295,486.24	2,933,756.87	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
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
	29,407.000	Local	75.065472	2,207,450.34	42.490000	1,249,503.43	-957,946.91	0.11
		Base	75.065472	2,207,450.34	42.490000	1,249,503.43	-957,946.91	0.11
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
	60,275.000	Local	33.179104	1,999,870.52	83.720000	5,046,223.00	3,046,352.48	0.46
		Base	33.179104	1,999,870.52	83.720000	5,046,223.00	3,046,352.48	0.46
896239100	TRIMBLE INC COMMON STOCK							
	130,187.000	Local	23.269299	3,029,360.18	66.770000	8,692,585.99	5,663,225.81	0.80
		Base	23.269299	3,029,360.18	66.770000	8,692,585.99	5,663,225.81	0.80
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	43,979.000	Local	11.308374	497,330.96	26.390000	1,160,605.81	663,274.85	0.11
		Base	11.308374	497,330.96	26.390000	1,160,605.81	663,274.85	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	50,042.000	Local	29.039358	1,453,187.56	28.780000	1,440,208.76	-12,978.80	0.13
		Base	29.039358	1,453,187.56	28.780000	1,440,208.76	-12,978.80	0.13
898402102	TRUSTMARK CORP COMMON STOCK							
	33,017.000	Local	22.997821	759,319.06	27.310000	901,694.27	142,375.21	0.08
		Base	22.997821	759,319.06	27.310000	901,694.27	142,375.21	0.08
902104108	II VI INC COMMON STOCK							
	53,981.000	Local	34.343381	1,853,890.06	75.960000	4,100,396.76	2,246,506.70	0.38
		Base	34.343381	1,853,890.06	75.960000	4,100,396.76	2,246,506.70	0.38
902681105	UGI CORP COMMON STOCK							
	108,490.000	Local	26.918049	2,920,339.11	34.960000	3,792,810.40	872,471.29	0.35
		Base	26.918049	2,920,339.11	34.960000	3,792,810.40	872,471.29	0.35
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
	22,509.000	Local	73.378823	1,651,683.93	68.990000	1,552,895.91	-98,788.02	0.14
		Base	73.378823	1,651,683.93	68.990000	1,552,895.91	-98,788.02	0.14
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
	114,677.000	Local	17.349671	1,989,608.26	15.140000	1,736,209.78	-253,398.48	0.16
		Base	17.349671	1,989,608.26	15.140000	1,736,209.78	-253,398.48	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	67,526.000	Local	36.248203	2,447,696.16	32.400000	2,187,842.40	-259,853.76	0.20
		Base	36.248203	2,447,696.16	32.400000	2,187,842.40	-259,853.76	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
	114,762.000	Local	22.102573	2,536,535.52	16.770000	1,924,558.74	-611,976.78	0.18
		Base	22.102573	2,536,535.52	16.770000	1,924,558.74	-611,976.78	0.18
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	23,127.000	Local	70.027808	1,619,533.12	151.790000	3,510,447.33	1,890,914.21	0.32
		Base	70.027808	1,619,533.12	151.790000	3,510,447.33	1,890,914.21	0.32
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
	87,997.000	Local	16.656972	1,465,763.53	19.010000	1,672,822.97	207,059.44	0.15
		Base	16.656972	1,465,763.53	19.010000	1,672,822.97	207,059.44	0.15
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	22,331.000	Local	105.158031	2,348,284.00	229.800000	5,131,663.80	2,783,379.80	0.47
		Base	105.158031	2,348,284.00	229.800000	5,131,663.80	2,783,379.80	0.47
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	35,621.000	Local	23.139236	824,242.72	25.600000	911,897.60	87,654.88	0.08
		Base	23.139236	824,242.72	25.600000	911,897.60	87,654.88	0.08
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	57,086.000	Local	21.622931	1,234,366.63	12.940000	738,692.84	-495,673.79	0.07
		Base	21.622931	1,234,366.63	12.940000	738,692.84	-495,673.79	0.07
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	210,169.000	Local	10.538775	2,214,923.79	9.750000	2,049,147.75	-165,776.04	0.19
		Base	10.538775	2,214,923.79	9.750000	2,049,147.75	-165,776.04	0.19
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	11,060.000	Local	100.021763	1,106,240.70	174.930000	1,934,725.80	828,485.10	0.18
		Base	100.021763	1,106,240.70	174.930000	1,934,725.80	828,485.10	0.18
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	96,409.000	Local	12.604925	1,215,228.17	23.140000	2,230,904.26	1,015,676.09	0.20
		Base	12.604925	1,215,228.17	23.140000	2,230,904.26	1,015,676.09	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
92552V100	VIASAT INC COMMON STOCK USD.0001							
	33,416.000	Local	67.417182	2,252,812.54	32.650000	1,091,032.40	-1,161,780.14	0.10
		Base	67.417182	2,252,812.54	32.650000	1,091,032.40	-1,161,780.14	0.10
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
	69,016.000	Local	10.671630	736,513.19	20.710000	1,429,321.36	692,808.17	0.13
		Base	10.671630	736,513.19	20.710000	1,429,321.36	692,808.17	0.13
92839U206	VISTEON CORP COMMON STOCK							
	14,508.000	Local	119.255431	1,730,157.79	125.520000	1,821,044.16	90,886.37	0.17
		Base	119.255431	1,730,157.79	125.520000	1,821,044.16	90,886.37	0.17
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
	39,454.000	Local	19.278401	760,610.02	25.740000	1,015,545.96	254,935.94	0.09
		Base	19.278401	760,610.02	25.740000	1,015,545.96	254,935.94	0.09
942622200	WATSCO INC COMMON STOCK USD.5							
	17,081.000	Local	100.062400	1,709,165.86	226.550000	3,869,700.55	2,160,534.69	0.36
		Base	100.062400	1,709,165.86	226.550000	3,869,700.55	2,160,534.69	0.36
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	47,006.000	Local	25.175193	1,183,385.11	42.150000	1,981,302.90	797,917.79	0.18
		Base	25.175193	1,183,385.11	42.150000	1,981,302.90	797,917.79	0.18
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
	62,683.000	Local	23.668665	1,483,622.93	21.670000	1,358,340.61	-125,282.32	0.12
		Base	23.668665	1,483,622.93	21.670000	1,358,340.61	-125,282.32	0.12
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	93,286.000	Local	8.188627	763,884.27	21.920000	2,044,829.12	1,280,944.85	0.19
		Base	8.188627	763,884.27	21.920000	2,044,829.12	1,280,944.85	0.19
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	30,220.000	Local	29.359023	887,229.69	39.220000	1,185,228.40	297,998.71	0.11
		Base	29.359023	887,229.69	39.220000	1,185,228.40	297,998.71	0.11
96208T104	WEX INC COMMON STOCK USD.01							
	22,982.000	Local	95.549441	2,195,917.25	203.530000	4,677,526.46	2,481,609.21	0.43
		Base	95.549441	2,195,917.25	203.530000	4,677,526.46	2,481,609.21	0.43

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	22,708.000	Local	43.039350	977,337.57	45.660000	1,036,847.28	59,509.71	0.10
		Base	43.039350	977,337.57	45.660000	1,036,847.28	59,509.71	0.10
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	39,855.000	Local	37.180947	1,481,846.66	101.840000	4,058,833.20	2,576,986.54	0.37
		Base	37.180947	1,481,846.66	101.840000	4,058,833.20	2,576,986.54	0.37
974155103	WINGSTOP INC COMMON STOCK USD.01							
	15,448.000	Local	138.782701	2,143,915.16	132.550000	2,047,632.40	-96,282.76	0.19
		Base	138.782701	2,143,915.16	132.550000	2,047,632.40	-96,282.76	0.19
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	29,993.000	Local	68.075576	2,041,790.74	61.090000	1,832,272.37	-209,518.37	0.17
		Base	68.075576	2,041,790.74	61.090000	1,832,272.37	-209,518.37	0.17
980745103	WOODWARD INC COMMON STOCK USD.00292							
	30,389.000	Local	42.354345	1,287,106.19	121.530000	3,693,175.17	2,406,068.98	0.34
		Base	42.354345	1,287,106.19	121.530000	3,693,175.17	2,406,068.98	0.34
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
	33,067.000	Local	38.709922	1,280,021.00	31.160000	1,030,367.72	-249,653.28	0.09
		Base	38.709922	1,280,021.00	31.160000	1,030,367.72	-249,653.28	0.09
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
	24,345.000	Local	72.517062	1,765,427.87	48.050000	1,169,777.25	-595,650.62	0.11
		Base	72.517062	1,765,427.87	48.050000	1,169,777.25	-595,650.62	0.11
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
	18,676.000	Local	19.414126	362,578.22	51.340000	958,825.84	596,247.62	0.09
		Base	19.414126	362,578.22	51.340000	958,825.84	596,247.62	0.09
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
	210,460.000	Local	13.298931	2,798,893.03	8.150000	1,715,249.00	-1,083,644.03	0.16
		Base	13.298931	2,798,893.03	8.150000	1,715,249.00	-1,083,644.03	0.16
98262P101	WW INTERNATIONAL INC COMMON STOCK							
	24,455.000	Local	55.234137	1,350,750.83	24.400000	596,702.00	-754,048.83	0.05
		Base	55.234137	1,350,750.83	24.400000	596,702.00	-754,048.83	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
	44,681.000	Local	43.343663	1,936,638.20	44.860000	2,004,389.66	67,751.46	0.18
		Base	43.343663	1,936,638.20	44.860000	2,004,389.66	67,751.46	0.18
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	48,549.000	Local	56.526517	2,744,305.87	59.440000	2,885,752.56	141,446.69	0.26
		Base	56.526517	2,744,305.87	59.440000	2,885,752.56	141,446.69	0.26
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
	47,572.000	Local	60.725543	2,888,835.55	119.200000	5,670,582.40	2,781,746.85	0.52
		Base	60.725543	2,888,835.55	119.200000	5,670,582.40	2,781,746.85	0.52
985817105	YELP INC COMMON STOCK USD.000001							
	36,195.000	Local	32.661410	1,182,179.73	32.670000	1,182,490.65	310.92	0.11
		Base	32.661410	1,182,179.73	32.670000	1,182,490.65	310.92	0.11
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	48,861.000	Local	37.615969	1,837,953.84	34.770000	1,698,896.97	-139,056.87	0.16
		Base	37.615969	1,837,953.84	34.770000	1,698,896.97	-139,056.87	0.16
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	58,503.000	Local	35.298239	2,065,052.87	43.200000	2,527,329.60	462,276.73	0.23
		Base	35.298239	2,065,052.87	43.200000	2,527,329.60	462,276.73	0.23
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
	13,194.000	Local	112.145189	1,479,643.63	222.190000	2,931,574.86	1,451,931.23	0.27
		Base	112.145189	1,479,643.63	222.190000	2,931,574.86	1,451,931.23	0.27
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5							
	77,409.000	Local	25.780330	1,995,629.58	32.510000	2,516,566.59	520,937.01	0.23
		Base	25.780330	1,995,629.58	32.510000	2,516,566.59	520,937.01	0.23
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	28,993.000	Local	141.493900	4,102,332.65	165.050000	4,785,294.65	682,962.00	0.44
		Base	141.493900	4,102,332.65	165.050000	4,785,294.65	682,962.00	0.44
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	25,319.000	Local	70.811269	1,792,870.53	66.210000	1,676,370.99	-116,499.54	0.15
		Base	70.811269	1,792,870.53	66.210000	1,676,370.99	-116,499.54	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
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	88,565.000	Local	24.682347	2,185,992.02	23.290000	2,062,678.85	-123,313.17	0.19
		Base	24.682347	2,185,992.02	23.290000	2,062,678.85	-123,313.17	0.19
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	26,441.000	Local	118.713171	3,138,894.95	165.820000	4,384,446.62	1,245,551.67	0.40
		Base	118.713171	3,138,894.95	165.820000	4,384,446.62	1,245,551.67	0.40
US DOLLAR Total								
	20,806,596.000	Local		742,930,676.84		1,071,046,130.32	328,115,453.48	98.35
		Base		742,930,676.84		1,071,046,130.32	328,115,453.48	98.35
EQUITY Total								
	20,806,596.000	Base		742,930,676.84		1,071,046,130.32	328,115,453.48	98.35

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		35,853,663.510	Base		757,987,899.67		1,086,103,103.02	328,115,203.35	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									
			94,085.440	Local	1.000000	94,085.44	1.000000	94,085.44	0.00	0.01
				Base	1.000000	94,085.44	1.000000	94,085.44	0.00	0.01
US DOLLAR Total										
			94,085.440	Local		94,085.44		94,085.44	0.00	0.01
				Base		94,085.44		94,085.44	0.00	0.01
CASH Total										
			94,085.440	Base		94,085.44		94,085.44	0.00	0.01
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.076457	31 Dec 2030		
			8,835,557.400	Local	100.062168	8,841,050.33	100.060000	8,840,858.73	-191.60	1.20
				Base	100.062168	8,841,050.33	100.060000	8,840,858.73	-191.60	1.20
US DOLLAR Total										
			8,835,557.400	Local		8,841,050.33		8,840,858.73	-191.60	1.20
				Base		8,841,050.33		8,840,858.73	-191.60	1.20
CASH EQUIVALENT Total										
			8,835,557.400	Base		8,841,050.33		8,840,858.73	-191.60	1.20
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004									
			32,548.000	Local	21.447912	698,086.65	66.630000	2,168,673.24	1,470,586.59	0.30
				Base	21.447912	698,086.65	66.630000	2,168,673.24	1,470,586.59	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	26,441.000	25.332007	669,803.60	36.220000	957,693.02	287,889.42	0.13
		Base		25.332007	669,803.60	36.220000	957,693.02	287,889.42	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	53,152.000	26.677805	1,417,978.70	37.840000	2,011,271.68	593,292.98	0.27
		Base		26.677805	1,417,978.70	37.840000	2,011,271.68	593,292.98	0.27
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	23,722.000	35.882700	851,209.41	35.882700	851,209.41	0.00	0.12
		Base		35.882700	851,209.41	35.882700	851,209.41	0.00	0.12
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,476.000	24.481008	917,450.24	68.250000	2,557,737.00	1,640,286.76	0.35
		Base		24.481008	917,450.24	68.250000	2,557,737.00	1,640,286.76	0.35
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	7,710.000	60.737370	468,285.12	29.040000	223,898.40	-244,386.72	0.03
		Base		60.737370	468,285.12	29.040000	223,898.40	-244,386.72	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,781.000	49.717549	436,569.80	41.760000	366,694.56	-69,875.24	0.05
		Base		49.717549	436,569.80	41.760000	366,694.56	-69,875.24	0.05
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,814.000	30.863093	642,384.42	47.440000	987,416.16	345,031.74	0.13
		Base		30.863093	642,384.42	47.440000	987,416.16	345,031.74	0.13
00258W108	AARON S CO INC/THE COMMON STOCK USD.5								
		Local	26,750.000	19.208000	513,814.01	19.208000	513,814.01	0.00	0.07
		Base		19.208000	513,814.01	19.208000	513,814.01	0.00	0.07
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	49,739.000	14.656257	728,987.59	20.360000	1,012,686.04	283,698.45	0.14
		Base		14.656257	728,987.59	20.360000	1,012,686.04	283,698.45	0.14
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	68,790.000	24.632779	1,694,488.84	14.190000	976,130.10	-718,358.74	0.13
		Base		24.632779	1,694,488.84	14.190000	976,130.10	-718,358.74	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,967.000	Local	74.213922	888,118.00	117.090000	1,401,216.03	513,098.03	0.19
		Base	74.213922	888,118.00	117.090000	1,401,216.03	513,098.03	0.19
00738A106	ADTRAN INC COMMON STOCK USD.01							
	38,239.000	Local	17.746026	678,590.29	14.770000	564,790.03	-113,800.26	0.08
		Base	17.746026	678,590.29	14.770000	564,790.03	-113,800.26	0.08
00770F104	AEGION CORP COMMON STOCK USD.01							
	24,521.000	Local	19.213582	471,136.25	18.990000	465,653.79	-5,482.46	0.06
		Base	19.213582	471,136.25	18.990000	465,653.79	-5,482.46	0.06
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	22,460.000	Local	15.856657	356,140.51	19.990000	448,975.40	92,834.89	0.06
		Base	15.856657	356,140.51	19.990000	448,975.40	92,834.89	0.06
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
	57,279.000	Local	19.877061	1,138,538.19	52.850000	3,027,195.15	1,888,656.96	0.41
		Base	19.877061	1,138,538.19	52.850000	3,027,195.15	1,888,656.96	0.41
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	30,510.000	Local	26.351190	803,974.82	96.970000	2,958,554.70	2,154,579.88	0.40
		Base	26.351190	803,974.82	96.970000	2,958,554.70	2,154,579.88	0.40
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	17,502.000	Local	36.980943	647,240.47	86.900000	1,520,923.80	873,683.33	0.21
		Base	36.980943	647,240.47	86.900000	1,520,923.80	873,683.33	0.21
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	16,167.000	Local	14.153121	228,813.51	38.380000	620,489.46	391,675.95	0.08
		Base	14.153121	228,813.51	38.380000	620,489.46	391,675.95	0.08
008492100	AGREE REALTY CORP REIT USD.0001							
	44,127.000	Local	53.306559	2,352,258.52	66.580000	2,937,975.66	585,717.14	0.40
		Base	53.306559	2,352,258.52	66.580000	2,937,975.66	585,717.14	0.40
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	7,857.000	Local	71.283584	560,075.12	137.950000	1,083,873.15	523,798.03	0.15
		Base	71.283584	560,075.12	137.950000	1,083,873.15	523,798.03	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	35,667.000	Local	43.505306	1,551,703.76	103.450000	3,689,751.15	2,138,047.39	0.50
		Base	43.505306	1,551,703.76	103.450000	3,689,751.15	2,138,047.39	0.50
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	24,463.000	Local	36.917141	903,104.01	73.420000	1,796,073.46	892,969.45	0.24
		Base	36.917141	903,104.01	73.420000	1,796,073.46	892,969.45	0.24
014491104	ALEXANDER + BALDWIN INC REIT							
	57,620.000	Local	20.072828	1,156,596.35	17.180000	989,911.60	-166,684.75	0.13
		Base	20.072828	1,156,596.35	17.180000	989,911.60	-166,684.75	0.13
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
	101,291.000	Local	8.753600	886,660.90	16.770000	1,698,650.07	811,989.17	0.23
		Base	8.753600	886,660.90	16.770000	1,698,650.07	811,989.17	0.23
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
	14,999.000	Local	33.007468	495,079.01	34.130000	511,915.87	16,836.86	0.07
		Base	33.007468	495,079.01	34.130000	511,915.87	16,836.86	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	10,463.000	Local	81.662314	854,432.79	189.240000	1,980,018.12	1,125,585.33	0.27
		Base	81.662314	854,432.79	189.240000	1,980,018.12	1,125,585.33	0.27
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
	125,884.000	Local	7.164900	901,946.28	14.440000	1,817,764.96	915,818.68	0.25
		Base	7.164900	901,946.28	14.440000	1,817,764.96	915,818.68	0.25
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
	36,550.000	Local	18.913352	691,283.02	15.380000	562,139.00	-129,144.02	0.08
		Base	18.913352	691,283.02	15.380000	562,139.00	-129,144.02	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	39,884.000	Local	35.404101	1,412,057.17	28.880000	1,151,849.92	-260,207.25	0.16
		Base	35.404101	1,412,057.17	28.880000	1,151,849.92	-260,207.25	0.16
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
	90,688.000	Local	13.779990	1,249,679.71	8.340000	756,337.92	-493,341.79	0.10
		Base	13.779990	1,249,679.71	8.340000	756,337.92	-493,341.79	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	73,269.000	24.263108	1,777,733.67	27.660000	2,026,620.54	248,886.87	0.28
		Base		24.263108	1,777,733.67	27.660000	2,026,620.54	248,886.87	0.28
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,832.000	34.214883	404,830.49	30.480000	360,639.36	-44,191.13	0.05
		Base		34.214883	404,830.49	30.480000	360,639.36	-44,191.13	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	29,417.000	37.700719	1,109,042.04	79.510000	2,338,945.67	1,229,903.63	0.32
		Base		37.700719	1,109,042.04	79.510000	2,338,945.67	1,229,903.63	0.32
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	21,319.000	14.478344	308,663.82	15.520000	330,870.88	22,207.06	0.05
		Base		14.478344	308,663.82	15.520000	330,870.88	22,207.06	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	13,551.000	53.116438	719,780.85	93.850000	1,271,761.35	551,980.50	0.17
		Base		53.116438	719,780.85	93.850000	1,271,761.35	551,980.50	0.17
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01								
		Local	4,899.000	95.396393	467,346.93	109.840000	538,106.16	70,759.23	0.07
		Base		95.396393	467,346.93	109.840000	538,106.16	70,759.23	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	15,404.000	37.199308	573,018.14	57.430000	884,651.72	311,633.58	0.12
		Base		37.199308	573,018.14	57.430000	884,651.72	311,633.58	0.12
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	55,373.000	31.483787	1,743,351.75	38.070000	2,108,050.11	364,698.36	0.29
		Base		31.483787	1,743,351.75	38.070000	2,108,050.11	364,698.36	0.29
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	29,147.000	19.292595	562,321.28	20.110000	586,146.17	23,824.89	0.08
		Base		19.292595	562,321.28	20.110000	586,146.17	23,824.89	0.08
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	24,439.000	27.819114	679,871.33	24.510000	598,999.89	-80,871.44	0.08
		Base		27.819114	679,871.33	24.510000	598,999.89	-80,871.44	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
	30,305.000	Local	15.481653	469,171.49	15.330000	464,575.65	-4,595.84	0.06
		Base	15.481653	469,171.49	15.330000	464,575.65	-4,595.84	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
	11,381.000	Local	36.952352	420,554.72	45.260000	515,104.06	94,549.34	0.07
		Base	36.952352	420,554.72	45.260000	515,104.06	94,549.34	0.07
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	21,065.000	Local	21.527221	453,470.92	31.680000	667,339.20	213,868.28	0.09
		Base	21.527221	453,470.92	31.680000	667,339.20	213,868.28	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
	103,217.000	Local	17.094620	1,764,455.35	11.170000	1,152,933.89	-611,521.46	0.16
		Base	17.094620	1,764,455.35	11.170000	1,152,933.89	-611,521.46	0.16
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	30,885.000	Local	40.236068	1,242,690.96	77.990000	2,408,721.15	1,166,030.19	0.33
		Base	40.236068	1,242,690.96	77.990000	2,408,721.15	1,166,030.19	0.33
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
	16,843.000	Local	36.677820	617,764.53	8.510000	143,333.93	-474,430.60	0.02
		Base	36.677820	617,764.53	8.510000	143,333.93	-474,430.60	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	20,265.000	Local	23.481865	475,859.99	42.670000	864,707.55	388,847.56	0.12
		Base	23.481865	475,859.99	42.670000	864,707.55	388,847.56	0.12
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	102,483.000	Local	9.903077	1,014,897.09	8.660000	887,502.78	-127,394.31	0.12
		Base	9.903077	1,014,897.09	8.660000	887,502.78	-127,394.31	0.12
039653100	ARCOSA INC COMMON STOCK USD.01							
	38,461.000	Local	30.427441	1,170,269.79	54.930000	2,112,662.73	942,392.94	0.29
		Base	30.427441	1,170,269.79	54.930000	2,112,662.73	942,392.94	0.29
03966V107	ARCONIC CORP COMMON STOCK USD.01							
	77,587.000	Local	8.036969	623,564.33	29.800000	2,312,092.60	1,688,528.27	0.31
		Base	8.036969	623,564.33	29.800000	2,312,092.60	1,688,528.27	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
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	63,301.000	Local	6.287642	398,014.03	7.790000	493,114.79	95,100.76	0.07
		Base	6.287642	398,014.03	7.790000	493,114.79	95,100.76	0.07
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
	46,205.000	Local	13.321643	615,526.53	11.220000	518,420.10	-97,106.43	0.07
		Base	13.321643	615,526.53	11.220000	518,420.10	-97,106.43	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
	51,627.000	Local	20.711533	1,069,274.29	10.790000	557,055.33	-512,218.96	0.08
		Base	20.711533	1,069,274.29	10.790000	557,055.33	-512,218.96	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
	15,368.000	Local	55.004159	845,303.92	145.740000	2,239,732.32	1,394,428.40	0.30
		Base	55.004159	845,303.92	145.740000	2,239,732.32	1,394,428.40	0.30
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
	18,038.000	Local	36.527663	658,885.98	57.880000	1,044,039.44	385,153.46	0.14
		Base	36.527663	658,885.98	57.880000	1,044,039.44	385,153.46	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
	20,830.000	Local	40.691776	847,609.69	54.540000	1,136,068.20	288,458.51	0.15
		Base	40.691776	847,609.69	54.540000	1,136,068.20	288,458.51	0.15
05379B107	AVISTA CORP COMMON STOCK							
	54,853.000	Local	32.712742	1,794,392.06	40.140000	2,201,799.42	407,407.36	0.30
		Base	32.712742	1,794,392.06	40.140000	2,201,799.42	407,407.36	0.30
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
	26,709.000	Local	29.197455	779,834.83	29.120000	777,766.08	-2,068.75	0.11
		Base	29.197455	779,834.83	29.120000	777,766.08	-2,068.75	0.11
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
	40,999.000	Local	19.678110	806,782.83	37.530000	1,538,692.47	731,909.64	0.21
		Base	19.678110	806,782.83	37.530000	1,538,692.47	731,909.64	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01							
	51,564.000	Local	24.024471	1,238,797.82	27.730000	1,429,869.72	191,071.90	0.19
		Base	24.024471	1,238,797.82	27.730000	1,429,869.72	191,071.90	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
056525108	BADGER METER INC COMMON STOCK USD1.0							
	23,246.000	Local	29.887181	694,757.42	94.060000	2,186,518.76	1,491,761.34	0.30
		Base	29.887181	694,757.42	94.060000	2,186,518.76	1,491,761.34	0.30
057665200	BALCHEM CORP COMMON STOCK USD.0667							
	25,779.000	Local	57.303775	1,477,234.02	115.220000	2,970,256.38	1,493,022.36	0.40
		Base	57.303775	1,477,234.02	115.220000	2,970,256.38	1,493,022.36	0.40
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	14,857.000	Local	45.484217	675,759.01	58.700000	872,105.90	196,346.89	0.12
		Base	45.484217	675,759.01	58.700000	872,105.90	196,346.89	0.12
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	35,460.000	Local	16.150827	572,708.32	14.710000	521,616.60	-51,091.72	0.07
		Base	16.150827	572,708.32	14.710000	521,616.60	-51,091.72	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01							
	73,788.000	Local	21.643500	1,597,030.58	34.780000	2,566,346.64	969,316.06	0.35
		Base	21.643500	1,597,030.58	34.780000	2,566,346.64	969,316.06	0.35
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	28,044.000	Local	42.558504	1,193,510.69	46.590000	1,306,569.96	113,059.27	0.18
		Base	42.558504	1,193,510.69	46.590000	1,306,569.96	113,059.27	0.18
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
	24,126.000	Local	8.734034	210,717.30	4.650000	112,185.90	-98,531.40	0.02
		Base	8.734034	210,717.30	4.650000	112,185.90	-98,531.40	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01							
	37,240.000	Local	32.388611	1,206,151.89	50.690000	1,887,695.60	681,543.71	0.26
		Base	32.388611	1,206,151.89	50.690000	1,887,695.60	681,543.71	0.26
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
	100,461.000	Local	10.330500	1,037,812.36	17.760000	1,784,187.36	746,375.00	0.24
		Base	10.330500	1,037,812.36	17.760000	1,784,187.36	746,375.00	0.24
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
	8,165.000	Local	18.411340	150,328.59	15.030000	122,719.95	-27,608.64	0.02
		Base	18.411340	150,328.59	15.030000	122,719.95	-27,608.64	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	29,108.000	18.971151	552,212.26	27.010000	786,207.08	233,994.82	0.11
		Base		18.971151	552,212.26	27.010000	786,207.08	233,994.82	0.11
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	40,598.000	31.301722	1,270,787.29	17.120000	695,037.76	-575,749.53	0.09
		Base		31.301722	1,270,787.29	17.120000	695,037.76	-575,749.53	0.09
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	28,479.000	30.672227	873,514.34	42.930000	1,222,603.47	349,089.13	0.17
		Base		30.672227	873,514.34	42.930000	1,222,603.47	349,089.13	0.17
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	27,301.000	27.257610	744,160.00	72.080000	1,967,856.08	1,223,696.08	0.27
		Base		27.257610	744,160.00	72.080000	1,967,856.08	1,223,696.08	0.27
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	17,779.000	39.533229	702,861.27	38.490000	684,313.71	-18,547.56	0.09
		Base		39.533229	702,861.27	38.490000	684,313.71	-18,547.56	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	63,536.000	17.691418	1,124,041.91	19.420000	1,233,869.12	109,827.21	0.17
		Base		17.691418	1,124,041.91	19.420000	1,233,869.12	109,827.21	0.17
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	38,331.000	13.960186	535,107.88	15.910000	609,846.21	74,738.33	0.08
		Base		13.960186	535,107.88	15.910000	609,846.21	74,738.33	0.08
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	31,301.000	30.055522	940,767.90	47.800000	1,496,187.80	555,419.90	0.20
		Base		30.055522	940,767.90	47.800000	1,496,187.80	555,419.90	0.20
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	14,820.000	31.467573	466,349.43	19.330000	286,470.60	-179,878.83	0.04
		Base		31.467573	466,349.43	19.330000	286,470.60	-179,878.83	0.04
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	23,061.000	27.767857	640,354.55	43.360000	999,924.96	359,570.41	0.14
		Base		27.767857	640,354.55	43.360000	999,924.96	359,570.41	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
	65,543.000	Local	8.659164	567,547.61	8.450000	553,838.35	-13,709.26	0.08
		Base	8.659164	567,547.61	8.450000	553,838.35	-13,709.26	0.08
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
	31,246.000	Local	30.863092	964,348.16	52.740000	1,647,914.04	683,565.88	0.22
		Base	30.863092	964,348.16	52.740000	1,647,914.04	683,565.88	0.22
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	38,717.000	Local	34.666619	1,342,187.49	52.820000	2,045,031.94	702,844.45	0.28
		Base	34.666619	1,342,187.49	52.820000	2,045,031.94	702,844.45	0.28
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
	136,034.000	Local	10.161441	1,382,301.42	11.910000	1,620,164.94	237,863.52	0.22
		Base	10.161441	1,382,301.42	11.910000	1,620,164.94	237,863.52	0.22
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
	47,866.000	Local	10.272200	491,689.12	19.280000	922,856.48	431,167.36	0.13
		Base	10.272200	491,689.12	19.280000	922,856.48	431,167.36	0.13
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	36,121.000	Local	23.418400	845,896.02	56.570000	2,043,364.97	1,197,468.95	0.28
		Base	23.418400	845,896.02	56.570000	2,043,364.97	1,197,468.95	0.28
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01							
	18,523.000	Local	29.209403	541,045.77	26.320000	487,525.36	-53,520.41	0.07
		Base	29.209403	541,045.77	26.320000	487,525.36	-53,520.41	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
	62,997.000	Local	10.680569	672,843.81	12.040000	758,483.88	85,640.07	0.10
		Base	10.680569	672,843.81	12.040000	758,483.88	85,640.07	0.10
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
	58,880.000	Local	17.128068	1,008,500.63	67.850000	3,995,008.00	2,986,507.37	0.54
		Base	17.128068	1,008,500.63	67.850000	3,995,008.00	2,986,507.37	0.54
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
	22,866.000	Local	35.911532	821,153.10	29.200000	667,687.20	-153,465.90	0.09
		Base	35.911532	821,153.10	29.200000	667,687.20	-153,465.90	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
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
	26,253.000	Local	27.153937	712,872.31	45.070000	1,183,222.71	470,350.40	0.16
		Base	27.153937	712,872.31	45.070000	1,183,222.71	470,350.40	0.16
126501105	CTS CORP COMMON STOCK							
	25,720.000	Local	15.217141	391,384.87	34.330000	882,967.60	491,582.73	0.12
		Base	15.217141	391,384.87	34.330000	882,967.60	491,582.73	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
	101,549.000	Local	16.061607	1,631,040.17	19.500000	1,980,205.50	349,165.33	0.27
		Base	16.061607	1,631,040.17	19.500000	1,980,205.50	349,165.33	0.27
12739A100	CADENCE BANCORP COMMON STOCK							
	100,384.000	Local	15.886137	1,594,714.02	16.420000	1,648,305.28	53,591.26	0.22
		Base	15.886137	1,594,714.02	16.420000	1,648,305.28	53,591.26	0.22
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	29,783.000	Local	30.135127	897,514.49	37.540000	1,118,053.82	220,539.33	0.15
		Base	30.135127	897,514.49	37.540000	1,118,053.82	220,539.33	0.15
128126109	CALAMP CORP COMMON STOCK USD.01							
	28,018.000	Local	13.245103	371,101.29	9.920000	277,938.56	-93,162.73	0.04
		Base	13.245103	371,101.29	9.920000	277,938.56	-93,162.73	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
	13,226.000	Local	42.460260	561,579.40	69.430000	918,281.18	356,701.78	0.12
		Base	42.460260	561,579.40	69.430000	918,281.18	356,701.78	0.12
129500104	CALERES INC COMMON STOCK USD.01							
	30,230.000	Local	14.375703	434,577.50	15.650000	473,099.50	38,522.00	0.06
		Base	14.375703	434,577.50	15.650000	473,099.50	38,522.00	0.06
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	39,722.000	Local	32.302139	1,283,105.55	54.030000	2,146,179.66	863,074.11	0.29
		Base	32.302139	1,283,105.55	54.030000	2,146,179.66	863,074.11	0.29
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
	75,045.000	Local	9.610034	721,184.98	24.010000	1,801,830.45	1,080,645.47	0.25
		Base	9.610034	721,184.98	24.010000	1,801,830.45	1,080,645.47	0.25

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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
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
	31,723.000	Local	75.356755	2,390,542.33	13.160000	417,474.68	-1,973,067.65	0.06
		Base	75.356755	2,390,542.33	13.160000	417,474.68	-1,973,067.65	0.06
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	102,853.000	Local	11.963096	1,230,440.31	12.500000	1,285,662.50	55,222.19	0.17
		Base	11.963096	1,230,440.31	12.500000	1,285,662.50	55,222.19	0.17
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
	77,013.000	Local	10.248698	789,282.96	5.810000	447,445.53	-341,837.43	0.06
		Base	10.248698	789,282.96	5.810000	447,445.53	-341,837.43	0.06
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
	31,987.000	Local	39.897991	1,276,217.04	43.760000	1,399,751.12	123,534.08	0.19
		Base	39.897991	1,276,217.04	43.760000	1,399,751.12	123,534.08	0.19
14174T107	CARETRUST REIT INC REIT USD.01							
	83,741.000	Local	15.353246	1,285,696.20	22.180000	1,857,375.38	571,679.18	0.25
		Base	15.353246	1,285,696.20	22.180000	1,857,375.38	571,679.18	0.25
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	38,276.000	Local	20.732452	793,555.33	29.120000	1,114,597.12	321,041.79	0.15
		Base	20.732452	793,555.33	29.120000	1,114,597.12	321,041.79	0.15
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
	15,688.000	Local	24.289318	381,050.82	9.590000	150,447.92	-230,602.90	0.02
		Base	24.289318	381,050.82	9.590000	150,447.92	-230,602.90	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	6,844.000	Local	117.512231	804,253.71	175.450000	1,200,779.80	396,526.09	0.16
		Base	117.512231	804,253.71	175.450000	1,200,779.80	396,526.09	0.16
15202L107	CENTERSPACE REIT							
	10,361.000	Local	70.021826	725,496.14	70.640000	731,901.04	6,404.90	0.10
		Base	70.021826	725,496.14	70.640000	731,901.04	6,404.90	0.10
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	7,775.000	Local	19.682677	153,032.81	38.610000	300,192.75	147,159.94	0.04
		Base	19.682677	153,032.81	38.610000	300,192.75	147,159.94	0.04

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153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	31,107.000	Local	17.052348	530,447.40	36.330000	1,130,117.31	599,669.91	0.15
		Base	17.052348	530,447.40	36.330000	1,130,117.31	599,669.91	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	22,455.000	Local	21.426211	481,125.57	19.010000	426,869.55	-54,256.02	0.06
		Base	21.426211	481,125.57	19.010000	426,869.55	-54,256.02	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	39,949.000	Local	11.304624	451,608.44	11.030000	440,637.47	-10,970.97	0.06
		Base	11.304624	451,608.44	11.030000	440,637.47	-10,970.97	0.06
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	23,121.000	Local	25.808439	596,716.92	43.780000	1,012,237.38	415,520.46	0.14
		Base	25.808439	596,716.92	43.780000	1,012,237.38	415,520.46	0.14
157210105	CEVA INC COMMON STOCK USD.001							
	17,730.000	Local	26.320878	466,669.17	45.500000	806,715.00	340,045.83	0.11
		Base	26.320878	466,669.17	45.500000	806,715.00	340,045.83	0.11
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	28,197.000	Local	40.192510	1,133,308.20	117.790000	3,321,324.63	2,188,016.43	0.45
		Base	40.192510	1,133,308.20	117.790000	3,321,324.63	2,188,016.43	0.45
16208T102	CHATHAM LODGING TRUST REIT USD.01							
	37,463.000	Local	18.106620	678,328.29	10.800000	404,600.40	-273,727.89	0.06
		Base	18.106620	678,328.29	10.800000	404,600.40	-273,727.89	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	33,426.000	Local	24.336000	813,455.14	37.060000	1,238,767.56	425,312.42	0.17
		Base	24.336000	813,455.14	37.060000	1,238,767.56	425,312.42	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	25,954.000	Local	28.435312	738,010.08	25.690000	666,758.26	-71,251.82	0.09
		Base	28.435312	738,010.08	25.690000	666,758.26	-71,251.82	0.09
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
	13,921.000	Local	94.211876	1,311,523.53	108.210000	1,506,391.41	194,867.88	0.20
		Base	94.211876	1,311,523.53	108.210000	1,506,391.41	194,867.88	0.20

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168615102	CHICO S FAS INC COMMON STOCK USD.01							
	96,126.000	Local	6.997610	672,652.26	1.590000	152,840.34	-519,811.92	0.02
		Base	6.997610	672,652.26	1.590000	152,840.34	-519,811.92	0.02
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
	11,624.000	Local	50.947811	592,217.35	50.100000	582,362.40	-9,854.95	0.08
		Base	50.947811	592,217.35	50.100000	582,362.40	-9,854.95	0.08
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
	15,748.000	Local	25.831160	406,789.11	26.490000	417,164.52	10,375.41	0.06
		Base	25.831160	406,789.11	26.490000	417,164.52	10,375.41	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
	40,385.000	Local	15.912317	642,618.91	15.280000	617,082.80	-25,536.11	0.08
		Base	15.912317	642,618.91	15.280000	617,082.80	-25,536.11	0.08
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
	15,935.000	Local	37.455020	596,845.74	38.440000	612,541.40	15,695.66	0.08
		Base	37.455020	596,845.74	38.440000	612,541.40	15,695.66	0.08
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	12,581.000	Local	47.690381	599,992.68	69.550000	875,008.55	275,015.87	0.12
		Base	47.690381	599,992.68	69.550000	875,008.55	275,015.87	0.12
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
	13,213.000	Local	35.945966	474,954.05	37.750000	498,790.75	23,836.70	0.07
		Base	35.945966	474,954.05	37.750000	498,790.75	23,836.70	0.07
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
	318,345.000	Local	8.502975	2,706,879.67	14.560000	4,635,103.20	1,928,223.53	0.63
		Base	8.502975	2,706,879.67	14.560000	4,635,103.20	1,928,223.53	0.63
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
	3,717.000	Local	215.980767	802,800.51	266.270000	989,725.59	186,925.08	0.13
		Base	215.980767	802,800.51	266.270000	989,725.59	186,925.08	0.13
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	33,510.000	Local	47.046497	1,576,528.13	59.870000	2,006,243.70	429,715.57	0.27
		Base	47.046497	1,576,528.13	59.870000	2,006,243.70	429,715.57	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
	50,578.000	Local	17.855187	903,079.65	17.380000	879,045.64	-24,034.01	0.12
		Base	17.855187	903,079.65	17.380000	879,045.64	-24,034.01	0.12
192576106	COHU INC COMMON STOCK USD1.0							
	33,510.000	Local	15.594412	522,568.73	38.180000	1,279,411.80	756,843.07	0.17
		Base	15.594412	522,568.73	38.180000	1,279,411.80	756,843.07	0.17
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
	57,058.000	Local	27.813454	1,586,980.05	35.900000	2,048,382.20	461,402.15	0.28
		Base	27.813454	1,586,980.05	35.900000	2,048,382.20	461,402.15	0.28
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
	29,006.000	Local	19.877153	576,556.70	52.660000	1,527,455.96	950,899.26	0.21
		Base	19.877153	576,556.70	52.660000	1,527,455.96	950,899.26	0.21
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
	42,664.000	Local	39.670920	1,692,520.13	62.310000	2,658,393.84	965,873.71	0.36
		Base	39.670920	1,692,520.13	62.310000	2,658,393.84	965,873.71	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
	89,711.000	Local	9.218615	827,011.20	7.430000	666,552.73	-160,458.47	0.09
		Base	9.218615	827,011.20	7.430000	666,552.73	-160,458.47	0.09
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
	17,553.000	Local	31.923960	560,361.27	47.110000	826,921.83	266,560.56	0.11
		Base	31.923960	560,361.27	47.110000	826,921.83	266,560.56	0.11
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
	10,079.000	Local	48.176831	485,574.28	26.840000	270,520.36	-215,053.92	0.04
		Base	48.176831	485,574.28	26.840000	270,520.36	-215,053.92	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
	19,957.000	Local	23.194553	462,893.69	20.690000	412,910.33	-49,983.36	0.06
		Base	23.194553	462,893.69	20.690000	412,910.33	-49,983.36	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
	22,789.000	Local	46.797705	1,066,472.90	112.000000	2,552,368.00	1,485,895.10	0.35
		Base	46.797705	1,066,472.90	112.000000	2,552,368.00	1,485,895.10	0.35

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208242107	CONN S INC COMMON STOCK USD.01							
	15,335.000	Local	17.376776	266,472.86	11.690000	179,266.15	-87,206.71	0.02
		Base	17.376776	266,472.86	11.690000	179,266.15	-87,206.71	0.02
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
	20,777.000	Local	20.425440	424,379.37	7.210000	149,802.17	-274,577.20	0.02
		Base	20.425440	424,379.37	7.210000	149,802.17	-274,577.20	0.02
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
	58,335.000	Local	17.820884	1,039,581.25	4.890000	285,258.15	-754,323.10	0.04
		Base	17.820884	1,039,581.25	4.890000	285,258.15	-754,323.10	0.04
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
	13,464.000	Local	78.295688	1,054,173.14	34.670000	466,796.88	-587,376.26	0.06
		Base	78.295688	1,054,173.14	34.670000	466,796.88	-587,376.26	0.06
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
	40,150.000	Local	25.275259	1,014,801.66	40.500000	1,626,075.00	611,273.34	0.22
		Base	25.275259	1,014,801.66	40.500000	1,626,075.00	611,273.34	0.22
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	83,345.000	Local	18.486836	1,540,785.35	26.160000	2,180,305.20	639,519.85	0.30
		Base	18.486836	1,540,785.35	26.160000	2,180,305.20	639,519.85	0.30
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
	35,820.000	Local	31.873850	1,141,721.30	29.370000	1,052,033.40	-89,687.90	0.14
		Base	31.873850	1,141,721.30	29.370000	1,052,033.40	-89,687.90	0.14
21871N101	CORECIVIC INC REIT USD.01							
	95,328.000	Local	9.736180	928,130.59	6.550000	624,398.40	-303,732.19	0.08
		Base	9.736180	928,130.59	6.550000	624,398.40	-303,732.19	0.08
221006109	CORVEL CORP COMMON STOCK USD.0001							
	7,279.000	Local	38.895601	283,121.08	106.000000	771,574.00	488,452.92	0.10
		Base	38.895601	283,121.08	106.000000	771,574.00	488,452.92	0.10
22304C100	COVETRUS INC COMMON STOCK							
	79,076.000	Local	11.193385	885,128.12	28.740000	2,272,644.24	1,387,516.12	0.31
		Base	11.193385	885,128.12	28.740000	2,272,644.24	1,387,516.12	0.31

Base Currency: USD - US DOLLAR

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227046109	CROCS INC COMMON STOCK USD.001							
	53,835.000	Local	22.073534	1,188,328.69	62.660000	3,373,301.10	2,184,972.41	0.46
		Base	22.073534	1,188,328.69	62.660000	3,373,301.10	2,184,972.41	0.46
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
	27,868.000	Local	8.718691	242,972.49	8.870000	247,189.16	4,216.67	0.03
		Base	8.718691	242,972.49	8.870000	247,189.16	4,216.67	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01							
	30,962.000	Local	14.052636	435,097.72	23.610000	731,012.82	295,915.10	0.10
		Base	14.052636	435,097.72	23.610000	731,012.82	295,915.10	0.10
229669106	CUBIC CORP COMMON STOCK							
	25,124.000	Local	50.178292	1,260,679.40	62.040000	1,558,692.96	298,013.56	0.21
		Base	50.178292	1,260,679.40	62.040000	1,558,692.96	298,013.56	0.21
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	23,179.000	Local	23.466464	543,929.18	18.180000	421,394.22	-122,534.96	0.06
		Base	23.466464	543,929.18	18.180000	421,394.22	-122,534.96	0.06
232109108	CUTERA INC COMMON STOCK USD.001							
	14,057.000	Local	35.185610	494,604.12	24.110000	338,914.27	-155,689.85	0.05
		Base	35.185610	494,604.12	24.110000	338,914.27	-155,689.85	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	56,565.000	Local	16.067021	908,831.05	20.780000	1,175,420.70	266,589.65	0.16
		Base	16.067021	908,831.05	20.780000	1,175,420.70	266,589.65	0.16
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
	11,805.000	Local	59.083084	697,475.81	43.250000	510,566.25	-186,909.56	0.07
		Base	59.083084	697,475.81	43.250000	510,566.25	-186,909.56	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001							
	17,509.000	Local	10.148168	177,684.27	16.590000	290,474.31	112,790.04	0.04
		Base	10.148168	177,684.27	16.590000	290,474.31	112,790.04	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	13,112.000	Local	49.339881	646,944.52	22.230000	291,479.76	-355,464.76	0.04
		Base	49.339881	646,944.52	22.230000	291,479.76	-355,464.76	0.04

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234264109	DAKTRONICS INC COMMON STOCK							
	29,380.000	Local	9.027017	265,213.76	4.680000	137,498.40	-127,715.36	0.02
		Base	9.027017	265,213.76	4.680000	137,498.40	-127,715.36	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
	37,812.000	Local	31.023841	1,173,073.47	30.020000	1,135,116.24	-37,957.23	0.15
		Base	31.023841	1,173,073.47	30.020000	1,135,116.24	-37,957.23	0.15
24790A127	DENBURY INC DENBURY CW23							
	1,126.000	Local	708.923739	798,248.13	3.000000	3,378.00	-794,870.13	0.00
		Base	708.923739	798,248.13	3.000000	3,378.00	-794,870.13	0.00
248019101	DELUXE CORP COMMON STOCK USD1.0							
	33,383.000	Local	29.073802	970,570.72	29.200000	974,783.60	4,212.88	0.13
		Base	29.073802	970,570.72	29.200000	974,783.60	4,212.88	0.13
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
	46,836.000	Local	17.380890	814,051.36	7.650000	358,295.40	-455,755.96	0.05
		Base	17.380890	814,051.36	7.650000	358,295.40	-455,755.96	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	158,982.000	Local	9.636406	1,532,015.06	8.250000	1,311,601.50	-220,413.56	0.18
		Base	9.636406	1,532,015.06	8.250000	1,311,601.50	-220,413.56	0.18
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
	61,956.000	Local	10.867456	673,304.11	10.660000	660,450.96	-12,853.15	0.09
		Base	10.867456	673,304.11	10.660000	660,450.96	-12,853.15	0.09
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	23,337.000	Local	11.282809	263,306.92	18.900000	441,069.30	177,762.38	0.06
		Base	11.282809	263,306.92	18.900000	441,069.30	177,762.38	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
	22,676.000	Local	14.923726	338,410.42	15.770000	357,600.52	19,190.10	0.05
		Base	14.923726	338,410.42	15.770000	357,600.52	19,190.10	0.05
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
	13,079.000	Local	59.441279	777,432.49	58.000000	758,582.00	-18,850.49	0.10
		Base	59.441279	777,432.49	58.000000	758,582.00	-18,850.49	0.10

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254543101	DIODES INC COMMON STOCK USD.667							
	33,619.000	Local	29.830667	1,002,877.20	70.500000	2,370,139.50	1,367,262.30	0.32
		Base	29.830667	1,002,877.20	70.500000	2,370,139.50	1,367,262.30	0.32
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
	189,858.000	Local	4.143900	786,752.56	4.120000	782,214.96	-4,537.60	0.11
		Base	4.143900	786,752.56	4.120000	782,214.96	-4,537.60	0.11
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	23,669.000	Local	20.773881	491,697.00	16.970000	401,662.93	-90,034.07	0.05
		Base	20.773881	491,697.00	16.970000	401,662.93	-90,034.07	0.05
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	22,898.000	Local	45.741076	1,047,379.15	86.820000	1,988,004.36	940,625.21	0.27
		Base	45.741076	1,047,379.15	86.820000	1,988,004.36	940,625.21	0.27
262037104	DRIL QUIP INC COMMON STOCK USD.01							
	27,966.000	Local	37.177860	1,039,716.04	29.620000	828,352.92	-211,363.12	0.11
		Base	37.177860	1,039,716.04	29.620000	828,352.92	-211,363.12	0.11
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
	15,101.000	Local	12.799843	193,290.43	18.100000	273,328.10	80,037.67	0.04
		Base	12.799843	193,290.43	18.100000	273,328.10	80,037.67	0.04
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	25,692.000	Local	51.412758	1,320,896.59	41.300000	1,061,079.60	-259,816.99	0.14
		Base	51.412758	1,320,896.59	41.300000	1,061,079.60	-259,816.99	0.14
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
	9,267.000	Local	53.422814	495,069.22	46.570000	431,564.19	-63,505.03	0.06
		Base	53.422814	495,069.22	46.570000	431,564.19	-63,505.03	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	64,726.000	Local	21.734559	1,406,791.04	22.650000	1,466,043.90	59,252.86	0.20
		Base	21.734559	1,406,791.04	22.650000	1,466,043.90	59,252.86	0.20
278715206	EBIX INC COMMON STOCK USD.1							
	18,787.000	Local	22.575644	424,128.62	37.970000	713,342.39	289,213.77	0.10
		Base	22.575644	424,128.62	37.970000	713,342.39	289,213.77	0.10

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27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
	21,218.000	Local	23.440473	497,359.95	26.820000	569,066.76	71,706.81	0.08
		Base	23.440473	497,359.95	26.820000	569,066.76	71,706.81	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001							
	20,636.000	Local	63.343515	1,307,156.77	70.610000	1,457,107.96	149,951.19	0.20
		Base	63.343515	1,307,156.77	70.610000	1,457,107.96	149,951.19	0.20
282914100	8X8 INC COMMON STOCK USD.001							
	84,743.000	Local	12.796767	1,084,436.45	34.470000	2,921,091.21	1,836,654.76	0.40
		Base	12.796767	1,084,436.45	34.470000	2,921,091.21	1,836,654.76	0.40
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	23,125.000	Local	23.626222	546,356.39	32.190000	744,393.75	198,037.36	0.10
		Base	23.626222	546,356.39	32.190000	744,393.75	198,037.36	0.10
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
	14,254.000	Local	49.482880	705,328.97	42.100000	600,093.40	-105,235.57	0.08
		Base	49.482880	705,328.97	42.100000	600,093.40	-105,235.57	0.08
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	24,990.000	Local	30.971936	773,988.68	38.950000	973,360.50	199,371.82	0.13
		Base	30.971936	773,988.68	38.950000	973,360.50	199,371.82	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
	16,443.000	Local	33.715818	554,389.20	60.570000	995,952.51	441,563.31	0.14
		Base	33.715818	554,389.20	60.570000	995,952.51	441,563.31	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	47,693.000	Local	23.754199	1,132,908.99	22.610000	1,078,338.73	-54,570.26	0.15
		Base	23.754199	1,132,908.99	22.610000	1,078,338.73	-54,570.26	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
	16,364.000	Local	47.883903	783,572.19	75.520000	1,235,809.28	452,237.09	0.17
		Base	47.883903	783,572.19	75.520000	1,235,809.28	452,237.09	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	28,420.000	Local	21.329021	606,170.78	24.770000	703,963.40	97,792.62	0.10
		Base	21.329021	606,170.78	24.770000	703,963.40	97,792.62	0.10

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	40,678.000	Local	19.094454	776,724.22	72.920000	2,966,239.76	2,189,515.54	0.40
		Base	19.094454	776,724.22	72.920000	2,966,239.76	2,189,515.54	0.40
294268107	EPLUS INC COMMON STOCK USD.01							
	10,763.000	Local	48.669661	523,831.56	87.950000	946,605.85	422,774.29	0.13
		Base	48.669661	523,831.56	87.950000	946,605.85	422,774.29	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	20,732.000	Local	46.514672	964,342.19	103.220000	2,139,957.04	1,175,614.85	0.29
		Base	46.514672	964,342.19	103.220000	2,139,957.04	1,175,614.85	0.29
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	83,445.000	Local	22.211305	1,853,422.37	21.200000	1,769,034.00	-84,388.37	0.24
		Base	22.211305	1,853,422.37	21.200000	1,769,034.00	-84,388.37	0.24
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	17,377.000	Local	19.990832	347,380.68	20.210000	351,189.17	3,808.49	0.05
		Base	19.990832	347,380.68	20.210000	351,189.17	3,808.49	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
	47,569.000	Local	21.552979	1,025,253.65	39.320000	1,870,413.08	845,159.43	0.25
		Base	21.552979	1,025,253.65	39.320000	1,870,413.08	845,159.43	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	26,941.000	Local	37.383307	1,007,143.68	85.130000	2,293,487.33	1,286,343.65	0.31
		Base	37.383307	1,007,143.68	85.130000	2,293,487.33	1,286,343.65	0.31
30214U102	EXPONENT INC COMMON STOCK USD.001							
	41,145.000	Local	28.142619	1,157,928.05	90.030000	3,704,284.35	2,546,356.30	0.50
		Base	28.142619	1,157,928.05	90.030000	3,704,284.35	2,546,356.30	0.50
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	98,020.000	Local	12.009652	1,177,186.05	6.890000	675,357.80	-501,828.25	0.09
		Base	12.009652	1,177,186.05	6.890000	675,357.80	-501,828.25	0.09
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
	19,798.000	Local	13.116818	259,686.76	4.420000	87,507.16	-172,179.60	0.01
		Base	13.116818	259,686.76	4.420000	87,507.16	-172,179.60	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	41,601.000	Local	17.953240	746,872.74	4.790000	199,268.79	-547,603.95	0.03
		Base	17.953240	746,872.74	4.790000	199,268.79	-547,603.95	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	24,829.000	Local	29.705765	737,564.44	34.730000	862,311.17	124,746.73	0.12
		Base	29.705765	737,564.44	34.730000	862,311.17	124,746.73	0.12
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
	14,238.000	Local	44.087156	627,712.93	70.630000	1,005,629.94	377,917.01	0.14
		Base	44.087156	627,712.93	70.630000	1,005,629.94	377,917.01	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	48,241.000	Local	13.070315	630,525.06	33.170000	1,600,153.97	969,628.91	0.22
		Base	13.070315	630,525.06	33.170000	1,600,153.97	969,628.91	0.22
315405100	FERRO CORP COMMON STOCK USD1.0							
	65,661.000	Local	17.080707	1,121,536.28	14.630000	960,620.43	-160,915.85	0.13
		Base	17.080707	1,121,536.28	14.630000	960,620.43	-160,915.85	0.13
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	30,845.000	Local	36.481365	1,125,267.71	39.090000	1,205,731.05	80,463.34	0.16
		Base	36.481365	1,125,267.71	39.090000	1,205,731.05	80,463.34	0.16
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
	13,926.000	Local	20.132525	280,365.55	11.400000	158,756.40	-121,609.15	0.02
		Base	20.132525	280,365.55	11.400000	158,756.40	-121,609.15	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	174,082.000	Local	6.207471	1,080,608.90	9.220000	1,605,036.04	524,427.14	0.22
		Base	6.207471	1,080,608.90	9.220000	1,605,036.04	524,427.14	0.22
318910106	FIRST BANCORP/NC COMMON STOCK							
	22,813.000	Local	34.061400	777,042.72	34.061400	777,042.72	0.00	0.11
		Base	34.061400	777,042.72	34.061400	777,042.72	0.00	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	76,602.000	Local	7.988854	611,962.22	10.940000	838,025.88	226,063.66	0.11
		Base	7.988854	611,962.22	10.940000	838,025.88	226,063.66	0.11

Base Currency: USD - US DOLLAR

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320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	78,104.000	Local	20.406604	1,593,837.39	17.530000	1,369,163.12	-224,674.27	0.19
		Base	20.406604	1,593,837.39	17.530000	1,369,163.12	-224,674.27	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	104,303.000	Local	17.678759	1,843,947.55	23.580000	2,459,464.74	615,517.19	0.33
		Base	17.678759	1,843,947.55	23.580000	2,459,464.74	615,517.19	0.33
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
	91,137.000	Local	15.443957	1,407,515.94	15.920000	1,450,901.04	43,385.10	0.20
		Base	15.443957	1,407,515.94	15.920000	1,450,901.04	43,385.10	0.20
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
	37,706.000	Local	31.150924	1,174,576.75	40.760000	1,536,896.56	362,319.81	0.21
		Base	31.150924	1,174,576.75	40.760000	1,536,896.56	362,319.81	0.21
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	61,737.000	Local	15.871873	979,881.81	43.020000	2,655,925.74	1,676,043.93	0.36
		Base	15.871873	979,881.81	43.020000	2,655,925.74	1,676,043.93	0.36
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
	8,790.000	Local	34.671820	304,765.30	41.900000	368,301.00	63,535.70	0.05
		Base	34.671820	304,765.30	41.900000	368,301.00	63,535.70	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	21,920.000	Local	40.710714	892,378.86	76.840000	1,684,332.80	791,953.94	0.23
		Base	40.710714	892,378.86	76.840000	1,684,332.80	791,953.94	0.23
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
	37,368.000	Local	14.281730	533,679.68	8.670000	323,980.56	-209,699.12	0.04
		Base	14.281730	533,679.68	8.670000	323,980.56	-209,699.12	0.04
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
	17,904.000	Local	17.417351	311,840.26	19.210000	343,935.84	32,095.58	0.05
		Base	17.417351	311,840.26	19.210000	343,935.84	32,095.58	0.05
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	73,128.000	Local	20.890629	1,527,689.93	29.770000	2,177,020.56	649,330.63	0.30
		Base	20.890629	1,527,689.93	29.770000	2,177,020.56	649,330.63	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
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	30,557.000	32.381489	989,481.15	69.210000	2,114,849.97	1,125,368.82	0.29
		Base		32.381489	989,481.15	69.210000	2,114,849.97	1,125,368.82	0.29
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	76,970.000	11.015496	847,862.76	4.370000	336,358.90	-511,503.86	0.05
		Base		11.015496	847,862.76	4.370000	336,358.90	-511,503.86	0.05
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001								
		Local	10,452.000	42.811417	447,464.93	52.100000	544,549.20	97,084.27	0.07
		Base		42.811417	447,464.93	52.100000	544,549.20	97,084.27	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	41,233.000	30.550549	1,259,690.80	51.880000	2,139,168.04	879,477.24	0.29
		Base		30.550549	1,259,690.80	51.880000	2,139,168.04	879,477.24	0.29
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	20,565.000	14.116251	290,300.71	12.700000	261,175.50	-29,125.21	0.04
		Base		14.116251	290,300.71	12.700000	261,175.50	-29,125.21	0.04
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	96,774.000	8.848500	856,304.74	8.848500	856,304.74	0.00	0.12
		Base		8.848500	856,304.74	8.848500	856,304.74	0.00	0.12
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01								
		Local	38,438.000	19.009489	730,686.75	23.650000	909,058.70	178,371.95	0.12
		Base		19.009489	730,686.75	23.650000	909,058.70	178,371.95	0.12
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	34,681.000	32.582310	1,129,987.10	23.740000	823,326.94	-306,660.16	0.11
		Base		32.582310	1,129,987.10	23.740000	823,326.94	-306,660.16	0.11
36251C103	GMS INC COMMON STOCK USD.01								
		Local	34,021.000	20.391357	693,734.36	30.480000	1,036,960.08	343,225.72	0.14
		Base		20.391357	693,734.36	30.480000	1,036,960.08	343,225.72	0.14
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	43,638.000	5.059098	220,768.93	18.840000	822,139.92	601,370.99	0.11
		Base		5.059098	220,768.93	18.840000	822,139.92	601,370.99	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
36472T109	GANNETT CO INC COMMON STOCK USD.01							
	104,794.000	Local	8.363683	876,463.83	3.360000	352,107.84	-524,355.99	0.05
		Base	8.363683	876,463.83	3.360000	352,107.84	-524,355.99	0.05
371532102	GENESCO INC COMMON STOCK USD1.0							
	11,369.000	Local	47.084306	535,301.48	30.090000	342,093.21	-193,208.27	0.05
		Base	47.084306	535,301.48	30.090000	342,093.21	-193,208.27	0.05
37253A103	GENTHERM INC COMMON STOCK							
	26,049.000	Local	47.355549	1,233,564.70	65.220000	1,698,915.78	465,351.08	0.23
		Base	47.355549	1,233,564.70	65.220000	1,698,915.78	465,351.08	0.23
374297109	GETTY REALTY CORP REIT USD.01							
	28,908.000	Local	22.503725	650,537.69	27.540000	796,126.32	145,588.63	0.11
		Base	22.503725	650,537.69	27.540000	796,126.32	145,588.63	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	25,915.000	Local	22.510638	583,363.18	71.940000	1,864,325.10	1,280,961.92	0.25
		Base	22.510638	583,363.18	71.940000	1,864,325.10	1,280,961.92	0.25
377320106	GLATFELTER CORP COMMON STOCK USD.01							
	35,354.000	Local	17.938617	634,201.85	16.380000	579,098.52	-55,103.33	0.08
		Base	17.938617	634,201.85	16.380000	579,098.52	-55,103.33	0.08
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	35,827.000	Local	37.202927	1,332,869.26	75.260000	2,696,340.02	1,363,470.76	0.37
		Base	37.202927	1,332,869.26	75.260000	2,696,340.02	1,363,470.76	0.37
379378201	GLOBAL NET LEASE INC REIT USD.01							
	71,345.000	Local	17.217554	1,228,386.41	17.140000	1,222,853.30	-5,533.11	0.17
		Base	17.217554	1,228,386.41	17.140000	1,222,853.30	-5,533.11	0.17
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
	117,994.000	Local	6.452087	761,307.54	9.010000	1,063,125.94	301,818.40	0.14
		Base	6.452087	761,307.54	9.010000	1,063,125.94	301,818.40	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	37,245.000	Local	25.449324	947,860.06	26.710000	994,813.95	46,953.89	0.14
		Base	25.449324	947,860.06	26.710000	994,813.95	46,953.89	0.14

Base Currency: USD - US DOLLAR

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38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	44,034.000	16.669695	734,033.36	9.990000	439,899.66	-294,133.70	0.06
		Base		16.669695	734,033.36	9.990000	439,899.66	-294,133.70	0.06
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	43,838.000	29.461758	1,291,544.54	20.900000	916,214.20	-375,330.34	0.12
		Base		29.461758	1,291,544.54	20.900000	916,214.20	-375,330.34	0.12
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	42,615.000	34.333038	1,463,102.42	55.800000	2,377,917.00	914,814.58	0.32
		Base		34.333038	1,463,102.42	55.800000	2,377,917.00	914,814.58	0.32
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	26,729.000	19.296380	515,772.95	13.170000	352,020.93	-163,752.02	0.05
		Base		19.296380	515,772.95	13.170000	352,020.93	-163,752.02	0.05
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	26,170.000	31.225880	817,181.29	36.380000	952,064.60	134,883.31	0.13
		Base		31.225880	817,181.29	36.380000	952,064.60	134,883.31	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	11,348.000	36.542710	414,686.67	12.140000	137,764.72	-276,921.95	0.02
		Base		36.542710	414,686.67	12.140000	137,764.72	-276,921.95	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	35,778.000	15.523754	555,408.88	20.380000	729,155.64	173,746.76	0.10
		Base		15.523754	555,408.88	20.380000	729,155.64	173,746.76	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	13,718.000	56.147389	770,229.88	131.140000	1,798,978.52	1,028,748.64	0.24
		Base		56.147389	770,229.88	131.140000	1,798,978.52	1,028,748.64	0.24
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	29,912.000	13.400816	400,845.22	22.620000	676,609.44	275,764.22	0.09
		Base		13.400816	400,845.22	22.620000	676,609.44	275,764.22	0.09
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,901.000	42.045538	206,065.18	52.300000	256,322.30	50,257.12	0.03
		Base		42.045538	206,065.18	52.300000	256,322.30	50,257.12	0.03

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40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
	70,619.000	Local	18.247330	1,288,608.18	36.750000	2,595,248.25	1,306,640.07	0.35
		Base	18.247330	1,288,608.18	36.750000	2,595,248.25	1,306,640.07	0.35
41043F208	HANGER INC COMMON STOCK USD.01							
	30,381.000	Local	21.709989	659,571.17	21.990000	668,078.19	8,507.02	0.09
		Base	21.709989	659,571.17	21.990000	668,078.19	8,507.02	0.09
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	24,501.000	Local	12.479484	305,759.83	11.340000	277,841.34	-27,918.49	0.04
		Base	12.479484	305,759.83	11.340000	277,841.34	-27,918.49	0.04
413160102	HARMONIC INC COMMON STOCK USD.001							
	77,889.000	Local	6.156177	479,498.45	7.390000	575,599.71	96,101.26	0.08
		Base	6.156177	479,498.45	7.390000	575,599.71	96,101.26	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
	62,883.000	Local	14.742140	927,030.01	17.980000	1,130,636.34	203,606.33	0.15
		Base	14.742140	927,030.01	17.980000	1,130,636.34	203,606.33	0.15
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
	13,307.000	Local	14.912207	198,436.74	27.670000	368,204.69	169,767.95	0.05
		Base	14.912207	198,436.74	27.670000	368,204.69	169,767.95	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
	36,678.000	Local	25.173727	923,321.97	17.700000	649,200.60	-274,121.37	0.09
		Base	25.173727	923,321.97	17.700000	649,200.60	-274,121.37	0.09
420261109	HAWKINS INC COMMON STOCK USD.05							
	7,594.000	Local	38.341214	291,163.18	52.310000	397,242.14	106,078.96	0.05
		Base	38.341214	291,163.18	52.310000	397,242.14	106,078.96	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
	10,058.000	Local	46.519582	467,893.96	23.840000	239,782.72	-228,111.24	0.03
		Base	46.519582	467,893.96	23.840000	239,782.72	-228,111.24	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
	20,194.000	Local	26.538694	535,922.39	21.840000	441,036.96	-94,885.43	0.06
		Base	26.538694	535,922.39	21.840000	441,036.96	-94,885.43	0.06

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422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	39,295.000	Local	18.313313	719,621.63	18.100000	711,239.50	-8,382.13	0.10
		Base	18.313313	719,621.63	18.100000	711,239.50	-8,382.13	0.10
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
	15,469.000	Local	22.310132	345,115.43	29.380000	454,479.22	109,363.79	0.06
		Base	22.310132	345,115.43	29.380000	454,479.22	109,363.79	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	112,473.000	Local	5.767832	648,725.37	4.200000	472,386.60	-176,338.77	0.06
		Base	5.767832	648,725.37	4.200000	472,386.60	-176,338.77	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	85,813.000	Local	20.792611	1,784,276.32	23.160000	1,987,429.08	203,152.76	0.27
		Base	20.792611	1,784,276.32	23.160000	1,987,429.08	203,152.76	0.27
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	28,614.000	Local	31.000059	887,035.68	23.390000	669,281.46	-217,754.22	0.09
		Base	31.000059	887,035.68	23.390000	669,281.46	-217,754.22	0.09
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
	29,131.000	Local	16.617890	484,095.76	7.890000	229,843.59	-254,252.17	0.03
		Base	16.617890	484,095.76	7.890000	229,843.59	-254,252.17	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
	7,108.000	Local	96.749095	687,692.57	145.650000	1,035,280.20	347,587.63	0.14
		Base	96.749095	687,692.57	145.650000	1,035,280.20	347,587.63	0.14
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
	13,229.000	Local	34.842129	460,926.53	46.180000	610,915.22	149,988.69	0.08
		Base	34.842129	460,926.53	46.180000	610,915.22	149,988.69	0.08
43114K207	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
	1,422.000	Local	357.824044	508,825.79	9.160000	13,025.52	-495,800.27	0.00
		Base	357.824044	508,825.79	9.160000	13,025.52	-495,800.27	0.00
431571108	HILLENBRAND INC COMMON STOCK							
	59,586.000	Local	24.507760	1,460,319.40	39.800000	2,371,522.80	911,203.40	0.32
		Base	24.507760	1,460,319.40	39.800000	2,371,522.80	911,203.40	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
43785V102	HOMESTREET INC COMMON STOCK							
	17,367.000	Local	29.699285	515,787.48	33.750000	586,136.25	70,348.77	0.08
		Base	29.699285	515,787.48	33.750000	586,136.25	70,348.77	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	98,218.000	Local	10.115332	993,507.68	10.910000	1,071,558.38	78,050.70	0.15
		Base	10.115332	993,507.68	10.910000	1,071,558.38	78,050.70	0.15
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	32,999.000	Local	24.247105	800,130.23	42.040000	1,387,277.96	587,147.73	0.19
		Base	24.247105	800,130.23	42.040000	1,387,277.96	587,147.73	0.19
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	26,689.000	Local	38.337820	1,023,198.09	57.000000	1,521,273.00	498,074.91	0.21
		Base	38.337820	1,023,198.09	57.000000	1,521,273.00	498,074.91	0.21
45031U101	ISTAR INC REIT USD.001							
	58,987.000	Local	11.746854	692,911.66	14.850000	875,956.95	183,045.29	0.12
		Base	11.746854	692,911.66	14.850000	875,956.95	183,045.29	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	75,571.000	Local	10.216821	772,095.40	13.430000	1,014,918.53	242,823.13	0.14
		Base	10.216821	772,095.40	13.430000	1,014,918.53	242,823.13	0.14
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	26,318.000	Local	48.907043	1,287,135.56	73.040000	1,922,266.72	635,131.16	0.26
		Base	48.907043	1,287,135.56	73.040000	1,922,266.72	635,131.16	0.26
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
	29,316.000	Local	42.646300	1,250,218.94	62.520000	1,832,836.32	582,617.38	0.25
		Base	42.646300	1,250,218.94	62.520000	1,832,836.32	582,617.38	0.25
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
	52,101.000	Local	20.640158	1,075,372.87	23.290000	1,213,432.29	138,059.42	0.17
		Base	20.640158	1,075,372.87	23.290000	1,213,432.29	138,059.42	0.17
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	28,001.000	Local	27.170637	760,805.02	76.090000	2,130,596.09	1,369,791.07	0.29
		Base	27.170637	760,805.02	76.090000	2,130,596.09	1,369,791.07	0.29

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45768S105	INNOSPEC INC COMMON STOCK USD.01							
	19,626.000	Local	55.332750	1,085,960.55	90.730000	1,780,666.98	694,706.43	0.24
		Base	55.332750	1,085,960.55	90.730000	1,780,666.98	694,706.43	0.24
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
	15,412.000	Local	33.795250	520,852.39	22.270000	343,225.24	-177,627.15	0.05
		Base	33.795250	520,852.39	22.270000	343,225.24	-177,627.15	0.05
45780L104	INOGEN INC COMMON STOCK USD.001							
	14,679.000	Local	49.605426	728,158.05	44.680000	655,857.72	-72,300.33	0.09
		Base	49.605426	728,158.05	44.680000	655,857.72	-72,300.33	0.09
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	18,056.000	Local	37.306768	673,611.01	101.930000	1,840,448.08	1,166,837.07	0.25
		Base	37.306768	673,611.01	101.930000	1,840,448.08	1,166,837.07	0.25
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	50,112.000	Local	11.131057	557,799.54	12.390000	620,887.68	63,088.14	0.08
		Base	11.131057	557,799.54	12.390000	620,887.68	63,088.14	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	17,694.000	Local	86.773101	1,535,363.25	183.130000	3,240,302.22	1,704,938.97	0.44
		Base	86.773101	1,535,363.25	183.130000	3,240,302.22	1,704,938.97	0.44
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	26,196.000	Local	42.666735	1,117,697.79	81.190000	2,126,853.24	1,009,155.45	0.29
		Base	42.666735	1,117,697.79	81.190000	2,126,853.24	1,009,155.45	0.29
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
	14,073.000	Local	30.487251	429,047.09	60.490000	851,275.77	422,228.68	0.12
		Base	30.487251	429,047.09	60.490000	851,275.77	422,228.68	0.12
458665304	INTERFACE INC COMMON STOCK USD.1							
	46,749.000	Local	15.002144	701,335.24	10.500000	490,864.50	-210,470.74	0.07
		Base	15.002144	701,335.24	10.500000	490,864.50	-210,470.74	0.07
461203101	INVACARE CORP COMMON STOCK USD.25							
	27,421.000	Local	18.616418	510,480.81	8.950000	245,417.95	-265,062.86	0.03
		Base	18.616418	510,480.81	8.950000	245,417.95	-265,062.86	0.03

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46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
	159,018.000	Local	13.391889	2,129,551.37	3.380000	537,480.84	-1,592,070.53	0.07
		Base	13.391889	2,129,551.37	3.380000	537,480.84	-1,592,070.53	0.07
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	93,593.000	Local	15.914564	1,489,491.76	39.325000	3,680,544.73	2,191,052.97	0.50
		Base	15.914564	1,489,491.76	39.325000	3,680,544.73	2,191,052.97	0.50
462726100	IROBOT CORP COMMON STOCK USD.01							
	22,428.000	Local	36.313353	814,435.87	80.290000	1,800,744.12	986,308.25	0.24
		Base	36.313353	814,435.87	80.290000	1,800,744.12	986,308.25	0.24
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
	177,220.000	Local	76.605387	13,576,006.74	91.900000	16,286,518.00	2,710,511.26	2.22
		Base	76.605387	13,576,006.74	91.900000	16,286,518.00	2,710,511.26	2.22
465741106	ITRON INC COMMON STOCK							
	32,190.000	Local	45.759745	1,473,006.18	95.900000	3,087,021.00	1,614,014.82	0.42
		Base	45.759745	1,473,006.18	95.900000	3,087,021.00	1,614,014.82	0.42
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	11,932.000	Local	85.227254	1,016,931.59	155.370000	1,853,874.84	836,943.25	0.25
		Base	85.227254	1,016,931.59	155.370000	1,853,874.84	836,943.25	0.25
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
	25,283.000	Local	42.420282	1,072,511.99	113.870000	2,878,975.21	1,806,463.22	0.39
		Base	42.420282	1,072,511.99	113.870000	2,878,975.21	1,806,463.22	0.39
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
	21,679.000	Local	18.885883	409,427.05	17.920000	388,487.68	-20,939.37	0.05
		Base	18.885883	409,427.05	17.920000	388,487.68	-20,939.37	0.05
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	12,608.000	Local	65.165516	821,606.83	98.900000	1,246,931.20	425,324.37	0.17
		Base	65.165516	821,606.83	98.900000	1,246,931.20	425,324.37	0.17
483548103	KAMAN CORP COMMON STOCK USD1.0							
	22,070.000	Local	38.695255	854,004.28	57.130000	1,260,859.10	406,854.82	0.17
		Base	38.695255	854,004.28	57.130000	1,260,859.10	406,854.82	0.17

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488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
	26,607.000	Local	17.087125	454,637.14	20.570000	547,305.99	92,668.85	0.07
		Base	17.087125	454,637.14	20.570000	547,305.99	92,668.85	0.07
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	67,096.000	Local	21.281921	1,427,931.74	14.960000	1,003,756.16	-424,175.58	0.14
		Base	21.281921	1,427,931.74	14.960000	1,003,756.16	-424,175.58	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	73,049.000	Local	14.185914	1,036,266.84	18.430000	1,346,293.07	310,026.23	0.18
		Base	14.185914	1,036,266.84	18.430000	1,346,293.07	310,026.23	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	37,387.000	Local	35.004705	1,308,720.91	40.560000	1,516,416.72	207,695.81	0.21
		Base	35.004705	1,308,720.91	40.560000	1,516,416.72	207,695.81	0.21
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	16,791.000	Local	30.700940	515,499.49	31.160000	523,207.56	7,708.07	0.07
		Base	30.700940	515,499.49	31.160000	523,207.56	7,708.07	0.07
500643200	KORN FERRY COMMON STOCK USD.01							
	43,151.000	Local	23.069937	995,490.87	43.500000	1,877,068.50	881,577.63	0.26
		Base	23.069937	995,490.87	43.500000	1,877,068.50	881,577.63	0.26
50077C106	KRATON CORP COMMON STOCK USD.01							
	25,397.000	Local	24.699331	627,288.92	27.790000	705,782.63	78,493.71	0.10
		Base	24.699331	627,288.92	27.790000	705,782.63	78,493.71	0.10
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	49,489.000	Local	13.809561	683,421.37	31.810000	1,574,245.09	890,823.72	0.21
		Base	13.809561	683,421.37	31.810000	1,574,245.09	890,823.72	0.21
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	17,619.000	Local	47.651233	839,567.08	105.850000	1,864,971.15	1,025,404.07	0.25
		Base	47.651233	839,567.08	105.850000	1,864,971.15	1,025,404.07	0.25
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	20,044.000	Local	47.896368	960,034.81	129.680000	2,599,305.92	1,639,271.11	0.35
		Base	47.896368	960,034.81	129.680000	2,599,305.92	1,639,271.11	0.35

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502175102	LTC PROPERTIES INC REIT USD.01							
	31,269.000	Local	35.863402	1,121,412.72	38.910000	1,216,676.79	95,264.07	0.17
		Base	35.863402	1,121,412.72	38.910000	1,216,676.79	95,264.07	0.17
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	36,797.000	Local	16.716159	615,104.49	39.840000	1,465,992.48	850,887.99	0.20
		Base	16.716159	615,104.49	39.840000	1,465,992.48	850,887.99	0.20
516012101	LANNETT CO INC COMMON STOCK USD.001							
	27,285.000	Local	28.104042	766,818.78	6.520000	177,898.20	-588,920.58	0.02
		Base	28.104042	766,818.78	6.520000	177,898.20	-588,920.58	0.02
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	53,285.000	Local	21.100235	1,124,326.02	13.490000	718,814.65	-405,511.37	0.10
		Base	21.100235	1,124,326.02	13.490000	718,814.65	-405,511.37	0.10
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
	7,178.000	Local	91.468938	656,564.04	19.700000	141,406.60	-515,157.44	0.02
		Base	91.468938	656,564.04	19.700000	141,406.60	-515,157.44	0.02
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,457.000	Local	30.891778	415,710.66	40.500000	545,008.50	129,297.84	0.07
		Base	30.891778	415,710.66	40.500000	545,008.50	129,297.84	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
	221,312.000	Local	9.850501	2,180,034.10	10.620000	2,350,333.44	170,299.34	0.32
		Base	9.850501	2,180,034.10	10.620000	2,350,333.44	170,299.34	0.32
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	8,672.000	Local	75.541003	655,091.58	128.460000	1,114,005.12	458,913.54	0.15
		Base	75.541003	655,091.58	128.460000	1,114,005.12	458,913.54	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	20,953.000	Local	18.806418	394,050.88	15.910000	333,362.23	-60,688.65	0.05
		Base	18.806418	394,050.88	15.910000	333,362.23	-60,688.65	0.05
538146101	LIVEPERSON INC COMMON STOCK USD.001							
	49,613.000	Local	16.460718	816,665.61	62.230000	3,087,416.99	2,270,751.38	0.42
		Base	16.460718	816,665.61	62.230000	3,087,416.99	2,270,751.38	0.42

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53814L108	LIVENT CORP COMMON STOCK USD.001							
	116,704.000	Local	10.898846	1,271,938.97	18.840000	2,198,703.36	926,764.39	0.30
		Base	10.898846	1,271,938.97	18.840000	2,198,703.36	926,764.39	0.30
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
	23,009.000	Local	22.751579	523,491.07	30.740000	707,296.66	183,805.59	0.10
		Base	22.751579	523,491.07	30.740000	707,296.66	183,805.59	0.10
55027E102	LUMINEX CORP COMMON STOCK USD.001							
	34,508.000	Local	23.355446	805,949.73	23.120000	797,824.96	-8,124.77	0.11
		Base	23.355446	805,949.73	23.120000	797,824.96	-8,124.77	0.11
550819106	LYDALL INC COMMON STOCK USD.1							
	13,455.000	Local	14.576192	196,122.67	30.030000	404,053.65	207,930.98	0.05
		Base	14.576192	196,122.67	30.030000	404,053.65	207,930.98	0.05
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
	40,899.000	Local	23.252298	950,995.74	48.600000	1,987,691.40	1,036,695.66	0.27
		Base	23.252298	950,995.74	48.600000	1,987,691.40	1,036,695.66	0.27
55303J106	MGP INGREDIENTS INC COMMON STOCK							
	10,521.000	Local	74.600689	784,873.85	47.060000	495,118.26	-289,755.59	0.07
		Base	74.600689	784,873.85	47.060000	495,118.26	-289,755.59	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	22,986.000	Local	20.897354	480,346.57	44.290000	1,018,049.94	537,703.37	0.14
		Base	20.897354	480,346.57	44.290000	1,018,049.94	537,703.37	0.14
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
	15,361.000	Local	40.930167	628,728.29	58.160000	893,395.76	264,667.47	0.12
		Base	40.930167	628,728.29	58.160000	893,395.76	264,667.47	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	13,329.000	Local	29.596349	394,489.74	60.100000	801,072.90	406,583.16	0.11
		Base	29.596349	394,489.74	60.100000	801,072.90	406,583.16	0.11
554489104	MACK CALI REALTY CORP REIT USD.01							
	68,668.000	Local	12.751500	875,619.99	12.460000	855,603.28	-20,016.71	0.12
		Base	12.751500	875,619.99	12.460000	855,603.28	-20,016.71	0.12

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55616P104	MACY S INC COMMON STOCK USD.01							
	247,461.000	Local	4.951611	1,225,330.65	11.250000	2,783,936.25	1,558,605.60	0.38
		Base	4.951611	1,225,330.65	11.250000	2,783,936.25	1,558,605.60	0.38
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	61,650.000	Local	20.418214	1,258,782.90	35.320000	2,177,478.00	918,695.10	0.30
		Base	20.418214	1,258,782.90	35.320000	2,177,478.00	918,695.10	0.30
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
	18,221.000	Local	54.992938	1,002,026.33	82.840000	1,509,427.64	507,401.31	0.21
		Base	54.992938	1,002,026.33	82.840000	1,509,427.64	507,401.31	0.21
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
	21,658.000	Local	40.992211	887,809.31	88.940000	1,926,262.52	1,038,453.21	0.26
		Base	40.992211	887,809.31	88.940000	1,926,262.52	1,038,453.21	0.26
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	19,201.000	Local	34.850273	669,160.10	37.230000	714,853.23	45,693.13	0.10
		Base	34.850273	669,160.10	37.230000	714,853.23	45,693.13	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
	18,507.000	Local	17.586280	325,469.28	13.480000	249,474.36	-75,994.92	0.03
		Base	17.586280	325,469.28	13.480000	249,474.36	-75,994.92	0.03
567908108	MARINEMAX INC COMMON STOCK USD.001							
	17,588.000	Local	12.410245	218,271.39	35.030000	616,107.64	397,836.25	0.08
		Base	12.410245	218,271.39	35.030000	616,107.64	397,836.25	0.08
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	46,832.000	Local	9.925056	464,810.23	17.230000	806,915.36	342,105.13	0.11
		Base	9.925056	464,810.23	17.230000	806,915.36	342,105.13	0.11
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	87,583.000	Local	10.080400	882,871.67	12.060000	1,056,250.98	173,379.31	0.14
		Base	10.080400	882,871.67	12.060000	1,056,250.98	173,379.31	0.14
576690101	MATERION CORP COMMON STOCK							
	16,272.000	Local	36.280910	590,362.96	63.720000	1,036,851.84	446,488.88	0.14
		Base	36.280910	590,362.96	63.720000	1,036,851.84	446,488.88	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
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
	21,111.000	Local	14.441923	304,883.44	11.020000	232,643.22	-72,240.22	0.03
		Base	14.441923	304,883.44	11.020000	232,643.22	-72,240.22	0.03
57686G105	MATSON INC COMMON STOCK							
	34,388.000	Local	27.715986	953,097.32	56.970000	1,959,084.36	1,005,987.04	0.27
		Base	27.715986	953,097.32	56.970000	1,959,084.36	1,005,987.04	0.27
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	25,384.000	Local	39.070483	991,765.15	29.400000	746,289.60	-245,475.55	0.10
		Base	39.070483	991,765.15	29.400000	746,289.60	-245,475.55	0.10
57776J100	MAXLINEAR INC COMMON STOCK							
	53,906.000	Local	26.538022	1,430,558.60	38.190000	2,058,670.14	628,111.54	0.28
		Base	26.538022	1,430,558.60	38.190000	2,058,670.14	628,111.54	0.28
58470H101	MEDIFAST INC COMMON STOCK USD.001							
	9,416.000	Local	53.827014	506,835.16	196.340000	1,848,737.44	1,341,902.28	0.25
		Base	53.827014	506,835.16	196.340000	1,848,737.44	1,341,902.28	0.25
58502B106	MEDNAX INC COMMON STOCK USD.01							
	68,291.000	Local	24.648200	1,683,250.22	24.648199	1,683,250.22	0.00	0.23
		Base	24.648200	1,683,250.22	24.648199	1,683,250.22	0.00	0.23
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
	31,492.000	Local	12.959739	408,128.11	10.250000	322,793.00	-85,335.11	0.04
		Base	12.959739	408,128.11	10.250000	322,793.00	-85,335.11	0.04
589433101	MEREDITH CORP COMMON STOCK USD1.0							
	32,511.000	Local	13.349402	434,002.42	19.200000	624,211.20	190,208.78	0.08
		Base	13.349402	434,002.42	19.200000	624,211.20	190,208.78	0.08
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
	34,378.000	Local	17.373106	597,252.64	18.690000	642,524.82	45,272.18	0.09
		Base	17.373106	597,252.64	18.690000	642,524.82	45,272.18	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
	38,950.000	Local	24.074881	937,716.63	55.510000	2,162,114.50	1,224,397.87	0.29
		Base	24.074881	937,716.63	55.510000	2,162,114.50	1,224,397.87	0.29

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
	30,030.000	Local	39.543681	1,187,496.73	82.820000	2,487,084.60	1,299,587.87	0.34
		Base	39.543681	1,187,496.73	82.820000	2,487,084.60	1,299,587.87	0.34
59001K100	MERITOR INC COMMON STOCK USD1.0							
	57,745.000	Local	24.280942	1,402,103.02	27.910000	1,611,662.95	209,559.93	0.22
		Base	24.280942	1,402,103.02	27.910000	1,611,662.95	209,559.93	0.22
59064R109	MESA LABORATORIES INC COMMON STOCK							
	3,881.000	Local	238.506650	925,644.31	286.640000	1,112,449.84	186,805.53	0.15
		Base	238.506650	925,644.31	286.640000	1,112,449.84	186,805.53	0.15
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
	26,652.000	Local	25.316205	674,727.50	36.560000	974,397.12	299,669.62	0.13
		Base	25.316205	674,727.50	36.560000	974,397.12	299,669.62	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
	29,944.000	Local	20.183877	604,386.01	38.280000	1,146,256.32	541,870.31	0.16
		Base	20.183877	604,386.01	38.280000	1,146,256.32	541,870.31	0.16
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
	58,826.000	Local	7.924133	466,145.06	13.010000	765,326.26	299,181.20	0.10
		Base	7.924133	466,145.06	13.010000	765,326.26	299,181.20	0.10
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
	5,791.000	Local	136.320174	789,430.13	388.550000	2,250,093.05	1,460,662.92	0.31
		Base	136.320174	789,430.13	388.550000	2,250,093.05	1,460,662.92	0.31
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	10,223.000	Local	20.169283	206,190.58	61.220000	625,852.06	419,661.48	0.09
		Base	20.169283	206,190.58	61.220000	625,852.06	419,661.48	0.09
610236101	MONRO INC COMMON STOCK USD.01							
	26,540.000	Local	45.852894	1,216,935.80	53.300000	1,414,582.00	197,646.20	0.19
		Base	45.852894	1,216,935.80	53.300000	1,414,582.00	197,646.20	0.19
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	23,473.000	Local	50.871661	1,194,110.49	79.300000	1,861,408.90	667,298.41	0.25
		Base	50.871661	1,194,110.49	79.300000	1,861,408.90	667,298.41	0.25

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620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
	15,188.000	Local	28.865191	438,404.52	19.620000	297,988.56	-140,415.96	0.04
		Base	28.865191	438,404.52	19.620000	297,988.56	-140,415.96	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
	13,304.000	Local	19.591980	260,651.70	16.620000	221,112.48	-39,539.22	0.03
		Base	19.591980	260,651.70	16.620000	221,112.48	-39,539.22	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	45,548.000	Local	23.555043	1,072,885.10	35.110000	1,599,190.28	526,305.18	0.22
		Base	23.555043	1,072,885.10	35.110000	1,599,190.28	526,305.18	0.22
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
	57,202.000	Local	22.234500	1,271,857.87	31.030000	1,774,978.06	503,120.19	0.24
		Base	22.234500	1,271,857.87	31.030000	1,774,978.06	503,120.19	0.24
628464109	MYERS INDUSTRIES INC COMMON STOCK							
	28,672.000	Local	13.935490	399,558.36	20.780000	595,804.16	196,245.80	0.08
		Base	13.935490	399,558.36	20.780000	595,804.16	196,245.80	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
	59,960.000	Local	20.402760	1,223,349.50	19.775000	1,185,709.00	-37,640.50	0.16
		Base	20.402760	1,223,349.50	19.775000	1,185,709.00	-37,640.50	0.16
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	34,762.000	Local	25.443629	884,471.43	32.100000	1,115,860.20	231,388.77	0.15
		Base	25.443629	884,471.43	32.100000	1,115,860.20	231,388.77	0.15
62914B100	NIC INC COMMON STOCK							
	53,495.000	Local	17.912015	958,203.26	25.830000	1,381,775.85	423,572.59	0.19
		Base	17.912015	958,203.26	25.830000	1,381,775.85	423,572.59	0.19
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
	67,612.000	Local	16.576573	1,120,775.23	22.650000	1,531,411.80	410,636.57	0.21
		Base	16.576573	1,120,775.23	22.650000	1,531,411.80	410,636.57	0.21
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	24,462.000	Local	30.894417	755,739.24	32.760000	801,375.12	45,635.88	0.11
		Base	30.894417	755,739.24	32.760000	801,375.12	45,635.88	0.11

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635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	9,304.000	Local	42.170594	392,355.21	84.900000	789,909.60	397,554.39	0.11
		Base	42.170594	392,355.21	84.900000	789,909.60	397,554.39	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	4,152.000	Local	90.746770	376,780.59	88.430000	367,161.36	-9,619.23	0.05
		Base	90.746770	376,780.59	88.430000	367,161.36	-9,619.23	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
	49,625.000	Local	26.059540	1,293,204.68	36.030000	1,787,988.75	494,784.07	0.24
		Base	26.059540	1,293,204.68	36.030000	1,787,988.75	494,784.07	0.24
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
	27,041.000	Local	22.802128	616,592.33	20.040000	541,901.64	-74,690.69	0.07
		Base	22.802128	616,592.33	20.040000	541,901.64	-74,690.69	0.07
640079109	NEENAH INC COMMON STOCK USD.01							
	13,389.000	Local	35.903782	480,715.74	55.320000	740,679.48	259,963.74	0.10
		Base	35.903782	480,715.74	55.320000	740,679.48	259,963.74	0.10
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	88,585.000	Local	19.844005	1,757,881.16	53.840000	4,769,416.40	3,011,535.24	0.65
		Base	19.844005	1,757,881.16	53.840000	4,769,416.40	3,011,535.24	0.65
64111Q104	NETGEAR INC COMMON STOCK USD.001							
	24,170.000	Local	22.000812	531,759.63	40.630000	982,027.10	450,267.47	0.13
		Base	22.000812	531,759.63	40.630000	982,027.10	450,267.47	0.13
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	301,821.000	Local	5.341488	1,612,173.37	3.690000	1,113,719.49	-498,453.88	0.15
		Base	5.341488	1,612,173.37	3.690000	1,113,719.49	-498,453.88	0.15
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	17,885.000	Local	43.605291	779,880.63	42.310000	756,714.35	-23,166.28	0.10
		Base	43.605291	779,880.63	42.310000	756,714.35	-23,166.28	0.10
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
	44,209.000	Local	26.148926	1,156,017.86	18.240000	806,372.16	-349,645.70	0.11
		Base	26.148926	1,156,017.86	18.240000	806,372.16	-349,645.70	0.11

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66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	38,097.000	14.384773	548,016.71	12.330000	469,736.01	-78,280.70	0.06
		Base		14.384773	548,016.71	12.330000	469,736.01	-78,280.70	0.06
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	101,835.000	12.063354	1,228,471.67	12.740000	1,297,377.90	68,906.23	0.18
		Base		12.063354	1,228,471.67	12.740000	1,297,377.90	68,906.23	0.18
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	24,380.000	52.357858	1,276,484.59	45.990000	1,121,236.20	-155,248.39	0.15
		Base		52.357858	1,276,484.59	45.990000	1,121,236.20	-155,248.39	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	87,280.000	8.719100	761,003.06	7.180000	626,670.40	-134,332.66	0.09
		Base		8.719100	761,003.06	7.180000	626,670.40	-134,332.66	0.09
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	40,915.000	15.814131	647,035.16	18.540000	758,564.10	111,528.94	0.10
		Base		15.814131	647,035.16	18.540000	758,564.10	111,528.94	0.10
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	13,321.000	57.187366	761,792.90	93.220000	1,241,783.62	479,990.72	0.17
		Base		57.187366	761,792.90	93.220000	1,241,783.62	479,990.72	0.17
674215116	OASIS PETROLEUM INC. CALL EXP 31DEC25								
		Local	1,308.000	23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
		Base		23.969992	31,352.75	0.000001	0.00	-31,352.75	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	79,129.000	12.478866	987,440.16	7.950000	629,075.55	-358,364.61	0.09
		Base		12.478866	987,440.16	7.950000	629,075.55	-358,364.61	0.09
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	38,587.000	51.652395	1,993,110.98	22.720000	876,696.64	-1,116,414.34	0.12
		Base		51.652395	1,993,110.98	22.720000	876,696.64	-1,116,414.34	0.12
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	48,729.000	20.133090	981,065.36	5.020000	244,619.58	-736,445.78	0.03
		Base		20.133090	981,065.36	5.020000	244,619.58	-736,445.78	0.03

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680033107	OLD NATIONAL BANCORP COMMON STOCK							
	131,822.000	Local	13.655287	1,800,067.29	16.560000	2,182,972.32	382,905.03	0.30
		Base	13.655287	1,800,067.29	16.560000	2,182,972.32	382,905.03	0.30
68162K106	OLYMPIC STEEL INC COMMON STOCK							
	7,291.000	Local	20.063795	146,285.13	13.330000	97,189.03	-49,096.10	0.01
		Base	20.063795	146,285.13	13.330000	97,189.03	-49,096.10	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001							
	33,740.000	Local	35.916647	1,211,827.68	120.020000	4,049,474.80	2,837,647.12	0.55
		Base	35.916647	1,211,827.68	120.020000	4,049,474.80	2,837,647.12	0.55
68287N100	ONESPAN INC COMMON STOCK USD.001							
	27,211.000	Local	13.682382	372,311.29	20.680000	562,723.48	190,412.19	0.08
		Base	13.682382	372,311.29	20.680000	562,723.48	190,412.19	0.08
683344105	ONTO INNOVATION INC COMMON STOCK							
	38,951.000	Local	18.901459	736,230.72	47.550000	1,852,120.05	1,115,889.33	0.25
		Base	18.901459	736,230.72	47.550000	1,852,120.05	1,115,889.33	0.25
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
	57,213.000	Local	11.881802	679,793.53	10.585000	605,599.61	-74,193.92	0.08
		Base	11.881802	679,793.53	10.585000	605,599.61	-74,193.92	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
	15,456.000	Local	38.717965	598,424.86	42.980000	664,298.88	65,874.02	0.09
		Base	38.717965	598,424.86	42.980000	664,298.88	65,874.02	0.09
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
	58,576.000	Local	14.760991	864,639.79	27.050000	1,584,480.80	719,841.01	0.22
		Base	14.760991	864,639.79	27.050000	1,584,480.80	719,841.01	0.22
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	13,465.000	Local	48.864016	657,953.97	65.510000	882,092.15	224,138.18	0.12
		Base	48.864016	657,953.97	65.510000	882,092.15	224,138.18	0.12
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	76,577.000	Local	5.907500	452,378.63	7.100000	543,696.70	91,318.07	0.07
		Base	5.907500	452,378.63	7.100000	543,696.70	91,318.07	0.07

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69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	8,775.000	Local	50.368664	441,985.03	47.290000	414,969.75	-27,015.28	0.06
		Base	50.368664	441,985.03	47.290000	414,969.75	-27,015.28	0.06
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
	79,395.000	Local	40.704719	3,231,751.18	20.530000	1,629,979.35	-1,601,771.83	0.22
		Base	40.704719	3,231,751.18	20.530000	1,629,979.35	-1,601,771.83	0.22
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	23,372.000	Local	17.015948	397,696.73	21.600000	504,835.20	107,138.47	0.07
		Base	17.015948	397,696.73	21.600000	504,835.20	107,138.47	0.07
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
	46,984.000	Local	10.963056	515,088.23	20.340000	955,654.56	440,566.33	0.13
		Base	10.963056	515,088.23	20.340000	955,654.56	440,566.33	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	36,320.000	Local	30.825240	1,119,572.71	39.660000	1,440,451.20	320,878.49	0.20
		Base	30.825240	1,119,572.71	39.660000	1,440,451.20	320,878.49	0.20
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	75,282.000	Local	31.309025	2,357,005.99	31.330000	2,358,585.06	1,579.07	0.32
		Base	31.309025	2,357,005.99	31.330000	2,358,585.06	1,579.07	0.32
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	34,623.000	Local	37.997622	1,315,591.67	59.840000	2,071,840.32	756,248.65	0.28
		Base	37.997622	1,315,591.67	59.840000	2,071,840.32	756,248.65	0.28
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	17,354.000	Local	87.456186	1,517,714.66	88.840000	1,541,729.36	24,014.70	0.21
		Base	87.456186	1,517,714.66	88.840000	1,541,729.36	24,014.70	0.21
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	31,829.000	Local	18.383220	585,119.52	13.980000	444,969.42	-140,150.10	0.06
		Base	18.383220	585,119.52	13.980000	444,969.42	-140,150.10	0.06
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
	14,975.000	Local	23.384845	350,188.05	13.410000	200,814.75	-149,373.30	0.03
		Base	23.384845	350,188.05	13.410000	200,814.75	-149,373.30	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
700658107	PARK NATIONAL CORP COMMON STOCK							
	11,307.000	Local	84.285010	953,010.61	105.010000	1,187,348.07	234,337.46	0.16
		Base	84.285010	953,010.61	105.010000	1,187,348.07	234,337.46	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	17,505.000	Local	41.853008	732,636.91	68.350000	1,196,466.75	463,829.84	0.16
		Base	41.853008	732,636.91	68.350000	1,196,466.75	463,829.84	0.16
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	149,680.000	Local	4.229600	633,086.53	5.260000	787,316.80	154,230.27	0.11
		Base	4.229600	633,086.53	5.260000	787,316.80	154,230.27	0.11
70788V102	PENN VIRGINIA CORP COMMON STOCK							
	12,158.000	Local	60.737536	738,446.96	10.150000	123,403.70	-615,043.26	0.02
		Base	60.737536	738,446.96	10.150000	123,403.70	-615,043.26	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
	20,318.000	Local	7.244649	147,196.77	58.060000	1,179,663.08	1,032,466.31	0.16
		Base	7.244649	147,196.77	58.060000	1,179,663.08	1,032,466.31	0.16
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	78,763.000	Local	17.556054	1,382,767.48	17.590000	1,385,441.17	2,673.69	0.19
		Base	17.556054	1,382,767.48	17.590000	1,385,441.17	2,673.69	0.19
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	55,254.000	Local	8.171996	451,535.46	12.630000	697,858.02	246,322.56	0.09
		Base	8.171996	451,535.46	12.630000	697,858.02	246,322.56	0.09
71375U101	PERFICIENT INC COMMON STOCK USD.001							
	26,297.000	Local	18.591965	488,912.90	47.650000	1,253,052.05	764,139.15	0.17
		Base	18.591965	488,912.90	47.650000	1,253,052.05	764,139.15	0.17
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
	16,154.000	Local	16.543488	267,243.50	32.060000	517,897.24	250,653.74	0.07
		Base	16.543488	267,243.50	32.060000	517,897.24	250,653.74	0.07
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	16,166.000	Local	29.786903	481,535.07	19.420000	313,943.72	-167,591.35	0.04
		Base	29.786903	481,535.07	19.420000	313,943.72	-167,591.35	0.04

Base Currency: USD - US DOLLAR

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719405102	PHOTRONICS INC COMMON STOCK USD.01							
	52,290.000	Local	10.119322	529,139.34	11.160000	583,556.40	54,417.06	0.08
		Base	10.119322	529,139.34	11.160000	583,556.40	54,417.06	0.08
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
	10,959.000	Local	46.401352	508,512.42	100.900000	1,105,763.10	597,250.68	0.15
		Base	46.401352	508,512.42	100.900000	1,105,763.10	597,250.68	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
	138,162.000	Local	5.883235	812,839.58	6.160000	851,077.92	38,238.34	0.12
		Base	5.883235	812,839.58	6.160000	851,077.92	38,238.34	0.12
727493108	PLANTRONICS INC COMMON STOCK USD.01							
	29,919.000	Local	22.691523	678,907.68	27.030000	808,710.57	129,802.89	0.11
		Base	22.691523	678,907.68	27.030000	808,710.57	129,802.89	0.11
729132100	PLEXUS CORP COMMON STOCK USD.01							
	23,000.000	Local	39.897362	917,639.32	78.210000	1,798,830.00	881,190.68	0.24
		Base	39.897362	917,639.32	78.210000	1,798,830.00	881,190.68	0.24
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
	7,065.000	Local	35.785069	252,821.51	29.490000	208,346.85	-44,474.66	0.03
		Base	35.785069	252,821.51	29.490000	208,346.85	-44,474.66	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	47,752.000	Local	26.731218	1,276,469.10	81.860000	3,908,978.72	2,632,509.62	0.53
		Base	26.731218	1,276,469.10	81.860000	3,908,978.72	2,632,509.62	0.53
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
	10,806.000	Local	60.806011	657,069.76	50.470000	545,378.82	-111,690.94	0.07
		Base	60.806011	657,069.76	50.470000	545,378.82	-111,690.94	0.07
741511109	PRICESMART INC COMMON STOCK USD.0001							
	18,576.000	Local	68.181900	1,266,546.98	91.090000	1,692,087.84	425,540.86	0.23
		Base	68.181900	1,266,546.98	91.090000	1,692,087.84	425,540.86	0.23
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	42,941.000	Local	35.870985	1,540,335.98	17.790000	763,920.39	-776,415.59	0.10
		Base	35.870985	1,540,335.98	17.790000	763,920.39	-776,415.59	0.10

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	35,939.000	Local	27.544654	989,927.32	45.190000	1,624,083.41	634,156.09	0.22
		Base	27.544654	989,927.32	45.190000	1,624,083.41	634,156.09	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
	64,415.000	Local	14.534814	936,260.05	7.390000	476,026.85	-460,233.20	0.06
		Base	14.534814	936,260.05	7.390000	476,026.85	-460,233.20	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
	21,319.000	Local	81.681674	1,741,371.60	153.400000	3,270,334.60	1,528,963.00	0.44
		Base	81.681674	1,741,371.60	153.400000	3,270,334.60	1,528,963.00	0.44
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
	9,830.000	Local	51.049520	501,816.78	138.630000	1,362,732.90	860,916.12	0.19
		Base	51.049520	501,816.78	138.630000	1,362,732.90	860,916.12	0.19
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	58,060.000	Local	15.460498	897,636.53	17.960000	1,042,757.60	145,121.07	0.14
		Base	15.460498	897,636.53	17.960000	1,042,757.60	145,121.07	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
	79,656.000	Local	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
		Base	0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
	10,516.000	Local	76.867289	808,336.41	253.390000	2,664,649.24	1,856,312.83	0.36
		Base	76.867289	808,336.41	253.390000	2,664,649.24	1,856,312.83	0.36
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
	193,806.000	Local	3.045605	590,256.58	2.390000	463,196.34	-127,060.24	0.06
		Base	3.045605	590,256.58	2.390000	463,196.34	-127,060.24	0.06
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	26,175.000	Local	16.241011	425,108.47	22.170000	580,299.75	155,191.28	0.08
		Base	16.241011	425,108.47	22.170000	580,299.75	155,191.28	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	38,793.000	Local	9.304397	360,945.49	21.440000	831,721.92	470,776.43	0.11
		Base	9.304397	360,945.49	21.440000	831,721.92	470,776.43	0.11

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749397105	R1 RCM INC COMMON STOCK USD.01							
	92,997.000	Local	17.085619	1,588,911.28	24.020000	2,233,787.94	644,876.66	0.30
		Base	17.085619	1,588,911.28	24.020000	2,233,787.94	644,876.66	0.30
749607107	RLI CORP COMMON STOCK USD1.0							
	18,935.000	Local	40.164902	760,522.42	104.150000	1,972,080.25	1,211,557.83	0.27
		Base	40.164902	760,522.42	104.150000	1,972,080.25	1,211,557.83	0.27
749660106	RPC INC COMMON STOCK USD.1							
	46,415.000	Local	4.942597	229,410.64	3.150000	146,207.25	-83,203.39	0.02
		Base	4.942597	229,410.64	3.150000	146,207.25	-83,203.39	0.02
74967X103	RH COMMON STOCK USD.0001							
	7,764.000	Local	37.290815	289,525.89	447.520000	3,474,545.28	3,185,019.39	0.47
		Base	37.290815	289,525.89	447.520000	3,474,545.28	3,185,019.39	0.47
74971D101	RPT REALTY REIT USD.01							
	64,589.000	Local	12.180425	786,721.45	8.650000	558,694.85	-228,026.60	0.08
		Base	12.180425	786,721.45	8.650000	558,694.85	-228,026.60	0.08
750491102	RADNET INC COMMON STOCK USD.0001							
	34,257.000	Local	18.207405	623,731.06	19.570000	670,409.49	46,678.43	0.09
		Base	18.207405	623,731.06	19.570000	670,409.49	46,678.43	0.09
750917106	RAMBUS INC COMMON STOCK USD.001							
	90,829.000	Local	11.619754	1,055,410.65	17.460000	1,585,874.34	530,463.69	0.22
		Base	11.619754	1,055,410.65	17.460000	1,585,874.34	530,463.69	0.22
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	204,253.000	Local	4.386239	895,902.44	6.700000	1,368,495.10	472,592.66	0.19
		Base	4.386239	895,902.44	6.700000	1,368,495.10	472,592.66	0.19
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
	28,596.000	Local	22.392148	640,325.87	33.090000	946,241.64	305,915.77	0.13
		Base	22.392148	640,325.87	33.090000	946,241.64	305,915.77	0.13
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
	50,475.000	Local	14.025163	707,920.10	6.520000	329,097.00	-378,823.10	0.04
		Base	14.025163	707,920.10	6.520000	329,097.00	-378,823.10	0.04

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75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
	14,786.000	Local	31.089905	459,695.33	36.330000	537,175.38	77,480.05	0.07
		Base	31.089905	459,695.33	36.330000	537,175.38	77,480.05	0.07
75574U101	READY CAPITAL CORP REIT USD.0001							
	34,597.000	Local	13.399712	463,589.82	12.450000	430,732.65	-32,857.17	0.06
		Base	13.399712	463,589.82	12.450000	430,732.65	-32,857.17	0.06
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
	91,999.000	Local	6.701964	616,574.03	13.120000	1,207,026.88	590,452.85	0.16
		Base	6.701964	616,574.03	13.120000	1,207,026.88	590,452.85	0.16
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
	12,378.000	Local	32.287180	399,650.71	19.230000	238,028.94	-161,621.77	0.03
		Base	32.287180	399,650.71	19.230000	238,028.94	-161,621.77	0.03
758075402	REDWOOD TRUST INC REIT USD.01							
	89,188.000	Local	11.536264	1,028,896.31	8.780000	783,070.64	-245,825.67	0.11
		Base	11.536264	1,028,896.31	8.780000	783,070.64	-245,825.67	0.11
758932107	REGIS CORP COMMON STOCK USD.05							
	19,347.000	Local	14.574132	281,965.74	9.190000	177,798.93	-104,166.81	0.02
		Base	14.574132	281,965.74	9.190000	177,798.93	-104,166.81	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
	23,867.000	Local	62.079525	1,481,652.02	45.360000	1,082,607.12	-399,044.90	0.15
		Base	62.079525	1,481,652.02	45.360000	1,082,607.12	-399,044.90	0.15
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	44,778.000	Local	31.832422	1,425,392.17	33.680000	1,508,123.04	82,730.87	0.21
		Base	31.832422	1,425,392.17	33.680000	1,508,123.04	82,730.87	0.21
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
	31,344.000	Local	19.855828	622,361.07	70.820000	2,219,782.08	1,597,421.01	0.30
		Base	19.855828	622,361.07	70.820000	2,219,782.08	1,597,421.01	0.30
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
	38,848.000	Local	14.630048	568,348.09	38.290000	1,487,489.92	919,141.83	0.20
		Base	14.630048	568,348.09	38.290000	1,487,489.92	919,141.83	0.20

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76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	112,155.000	12.922287	1,449,299.13	21.260000	2,384,415.30	935,116.17	0.32
		Base		12.922287	1,449,299.13	21.260000	2,384,415.30	935,116.17	0.32
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	24,390.000	11.865033	289,388.16	12.570000	306,582.30	17,194.14	0.04
		Base		11.865033	289,388.16	12.570000	306,582.30	17,194.14	0.04
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	94,101.000	15.424364	1,451,448.05	13.390000	1,260,012.39	-191,435.66	0.17
		Base		15.424364	1,451,448.05	13.390000	1,260,012.39	-191,435.66	0.17
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001								
		Local	170,723.000	7.147300	1,220,208.50	8.560000	1,461,388.88	241,180.38	0.20
		Base		7.147300	1,220,208.50	8.560000	1,461,388.88	241,180.38	0.20
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,198.000	58.388414	245,114.56	73.470000	308,427.06	63,312.50	0.04
		Base		58.388414	245,114.56	73.470000	308,427.06	63,312.50	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,893.000	65.240935	971,633.24	155.290000	2,312,733.97	1,341,100.73	0.31
		Base		65.240935	971,633.24	155.290000	2,312,733.97	1,341,100.73	0.31
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	25,401.000	9.118852	231,627.97	17.730000	450,359.73	218,731.76	0.06
		Base		9.118852	231,627.97	17.730000	450,359.73	218,731.76	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	31,324.000	25.915721	811,784.04	24.840000	778,088.16	-33,695.88	0.11
		Base		25.915721	811,784.04	24.840000	778,088.16	-33,695.88	0.11
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	84,904.000	9.311083	790,548.16	6.120000	519,612.48	-270,935.68	0.07
		Base		9.311083	790,548.16	6.120000	519,612.48	-270,935.68	0.07
784635104	SPX CORP COMMON STOCK USD.01								
		Local	35,685.000	18.900162	674,452.29	54.540000	1,946,259.90	1,271,807.61	0.26
		Base		18.900162	674,452.29	54.540000	1,946,259.90	1,271,807.61	0.26

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	28,186.000	Local	39.715235	1,119,413.60	108.590000	3,060,717.74	1,941,304.14	0.42
		Base	39.715235	1,119,413.60	108.590000	3,060,717.74	1,941,304.14	0.42
78469X107	SPX FLOW INC COMMON STOCK USD.01							
	33,632.000	Local	33.088958	1,112,847.83	57.960000	1,949,310.72	836,462.89	0.27
		Base	33.088958	1,112,847.83	57.960000	1,949,310.72	836,462.89	0.27
78645L100	SAFEHOLD INC REIT USD.01							
	11,435.000	Local	44.445644	508,235.94	72.490000	828,923.15	320,687.21	0.11
		Base	44.445644	508,235.94	72.490000	828,923.15	320,687.21	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
	11,276.000	Local	57.892666	652,797.70	77.900000	878,400.40	225,602.70	0.12
		Base	57.892666	652,797.70	77.900000	878,400.40	225,602.70	0.12
78709Y105	SAIA INC COMMON STOCK USD.001							
	20,865.000	Local	46.665059	973,666.46	180.800000	3,772,392.00	2,798,725.54	0.51
		Base	46.665059	973,666.46	180.800000	3,772,392.00	2,798,725.54	0.51
790148100	ST JOE CO/THE COMMON STOCK							
	24,873.000	Local	19.555366	486,400.61	42.450000	1,055,858.85	569,458.24	0.14
		Base	19.555366	486,400.61	42.450000	1,055,858.85	569,458.24	0.14
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
	89,897.000	Local	8.343453	750,051.36	13.040000	1,172,256.88	422,205.52	0.16
		Base	8.343453	750,051.36	13.040000	1,172,256.88	422,205.52	0.16
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
	7,064.000	Local	75.003613	529,825.52	78.860000	557,067.04	27,241.52	0.08
		Base	75.003613	529,825.52	78.860000	557,067.04	27,241.52	0.08
801056102	SANMINA CORP COMMON STOCK USD.01							
	51,847.000	Local	19.702137	1,021,496.71	31.890000	1,653,400.83	631,904.12	0.22
		Base	19.702137	1,021,496.71	31.890000	1,653,400.83	631,904.12	0.22
804395101	SAUL CENTERS INC REIT USD.01							
	10,300.000	Local	41.186083	424,216.65	31.680000	326,304.00	-97,912.65	0.04
		Base	41.186083	424,216.65	31.680000	326,304.00	-97,912.65	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
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,329.000	32.949497	669,830.32	26.380000	536,279.02	-133,551.30	0.07
		Base		32.949497	669,830.32	26.380000	536,279.02	-133,551.30	0.07
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	23,860.000	31.660225	755,412.97	25.000000	596,500.00	-158,912.97	0.08
		Base		31.660225	755,412.97	25.000000	596,500.00	-158,912.97	0.08
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,959.000	31.685543	790,839.46	40.210000	1,003,601.39	212,761.93	0.14
		Base		31.685543	790,839.46	40.210000	1,003,601.39	212,761.93	0.14
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	45,521.000	14.447221	657,651.93	15.290000	696,016.09	38,364.16	0.09
		Base		14.447221	657,651.93	15.290000	696,016.09	38,364.16	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	43,960.000	25.619472	1,126,232.00	29.450000	1,294,622.00	168,390.00	0.18
		Base		25.619472	1,126,232.00	29.450000	1,294,622.00	168,390.00	0.18
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	15,259.000	41.956727	640,217.69	41.450000	632,485.55	-7,732.14	0.09
		Base		41.956727	640,217.69	41.450000	632,485.55	-7,732.14	0.09
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	85,906.000	14.680426	1,261,136.66	27.660000	2,376,159.96	1,115,023.30	0.32
		Base		14.680426	1,261,136.66	27.660000	2,376,159.96	1,115,023.30	0.32
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	5,361.000	29.241897	156,765.81	39.900000	213,903.90	57,138.09	0.03
		Base		29.241897	156,765.81	39.900000	213,903.90	57,138.09	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	37,386.000	25.041837	936,214.11	40.290000	1,506,281.94	570,067.83	0.20
		Base		25.041837	936,214.11	40.290000	1,506,281.94	570,067.83	0.20
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	28,432.000	51.237680	1,456,789.72	84.780000	2,410,464.96	953,675.24	0.33
		Base		51.237680	1,456,789.72	84.780000	2,410,464.96	953,675.24	0.33

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82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
		Local	39,752.000	38.759351	1,540,761.72	43.250000	1,719,274.00	178,512.28	0.23
		Base		38.759351	1,540,761.72	43.250000	1,719,274.00	178,512.28	0.23
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,867.000	28.827204	197,956.41	39.180000	269,049.06	71,092.65	0.04
		Base		28.827204	197,956.41	39.180000	269,049.06	71,092.65	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	17,607.000	44.549233	784,378.34	71.700000	1,262,421.90	478,043.56	0.17
		Base		44.549233	784,378.34	71.700000	1,262,421.90	478,043.56	0.17
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	86,732.000	22.067685	1,913,974.47	21.590000	1,872,543.88	-41,430.59	0.25
		Base		22.067685	1,913,974.47	21.590000	1,872,543.88	-41,430.59	0.25
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	67,094.000	31.208300	2,093,889.69	31.208300	2,093,889.69	0.00	0.28
		Base		31.208300	2,093,889.69	31.208300	2,093,889.69	0.00	0.28
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001								
		Local	12,094.000	61.537777	744,237.88	71.920000	869,800.48	125,562.60	0.12
		Base		61.537777	744,237.88	71.920000	869,800.48	125,562.60	0.12
82981J109	SITE CENTERS CORP REIT USD.1								
		Local	120,210.000	7.955113	956,284.16	10.120000	1,216,525.20	260,241.04	0.17
		Base		7.955113	956,284.16	10.120000	1,216,525.20	260,241.04	0.17
830879102	SKYWEST INC COMMON STOCK								
		Local	40,003.000	20.735374	829,477.15	40.310000	1,612,520.93	783,043.78	0.22
		Base		20.735374	829,477.15	40.310000	1,612,520.93	783,043.78	0.22
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	22,118.000	23.518801	520,188.83	81.860000	1,810,579.48	1,290,390.65	0.25
		Base		23.518801	520,188.83	81.860000	1,810,579.48	1,290,390.65	0.25
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	18,932.000	17.590286	333,019.29	38.570000	730,207.24	397,187.95	0.10
		Base		17.590286	333,019.29	38.570000	730,207.24	397,187.95	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
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
	80,190.000	Local	27.227197	2,183,348.93	21.550000	1,728,094.50	-455,254.43	0.24
		Base	27.227197	2,183,348.93	21.550000	1,728,094.50	-455,254.43	0.24
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	25,035.000	Local	27.975772	700,373.46	31.030000	776,836.05	76,462.59	0.11
		Base	27.975772	700,373.46	31.030000	776,836.05	76,462.59	0.11
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
	514,634.000	Local	2.263726	1,164,990.49	2.980000	1,533,609.32	368,618.83	0.21
		Base	2.263726	1,164,990.49	2.980000	1,533,609.32	368,618.83	0.21
847215100	SPARTANNASH CO COMMON STOCK							
	28,627.000	Local	19.909065	569,936.80	17.410000	498,396.07	-71,540.73	0.07
		Base	19.909065	569,936.80	17.410000	498,396.07	-71,540.73	0.07
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
	116,599.000	Local	8.070640	941,028.52	3.410000	397,602.59	-543,425.93	0.05
		Base	8.070640	941,028.52	3.410000	397,602.59	-543,425.93	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
	13,998.000	Local	13.982202	195,722.87	11.130000	155,797.74	-39,925.13	0.02
		Base	13.982202	195,722.87	11.130000	155,797.74	-39,925.13	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001							
	14,554.000	Local	81.049350	1,179,592.24	196.190000	2,855,349.26	1,675,757.02	0.39
		Base	81.049350	1,179,592.24	196.190000	2,855,349.26	1,675,757.02	0.39
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	16,113.000	Local	27.153583	437,525.68	40.460000	651,931.98	214,406.30	0.09
		Base	27.153583	437,525.68	40.460000	651,931.98	214,406.30	0.09
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	9,883.000	Local	47.641175	470,837.73	77.520000	766,130.16	295,292.43	0.10
		Base	47.641175	470,837.73	77.520000	766,130.16	295,292.43	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
	17,028.000	Local	59.536459	1,013,786.82	119.320000	2,031,780.96	1,017,994.14	0.28
		Base	59.536459	1,013,786.82	119.320000	2,031,780.96	1,017,994.14	0.28

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860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
			21,295.000	26.019971	554,095.28	48.360000	1,029,826.20	475,730.92	0.14
		Base		26.019971	554,095.28	48.360000	1,029,826.20	475,730.92	0.14
861896108	STONEX GROUP INC COMMON STOCK USD.01								
			12,971.000	32.541958	422,101.74	57.900000	751,020.90	328,919.16	0.10
		Base		32.541958	422,101.74	57.900000	751,020.90	328,919.16	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
			13,942.000	40.190028	560,329.37	65.070000	907,205.94	346,876.57	0.12
		Base		40.190028	560,329.37	65.070000	907,205.94	346,876.57	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
			84,317.000	12.149695	1,024,425.87	9.010000	759,696.17	-264,729.70	0.10
		Base		12.149695	1,024,425.87	9.010000	759,696.17	-264,729.70	0.10
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
			65,952.000	10.170032	670,733.98	4.350000	286,891.20	-383,842.78	0.04
		Base		10.170032	670,733.98	4.350000	286,891.20	-383,842.78	0.04
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
			41,998.000	19.676383	826,368.74	25.160000	1,056,669.68	230,300.94	0.14
		Base		19.676383	826,368.74	25.160000	1,056,669.68	230,300.94	0.14
868873100	SURMODICS INC COMMON STOCK USD.05								
			10,921.000	22.155749	241,962.94	43.520000	475,281.92	233,318.98	0.06
		Base		22.155749	241,962.94	43.520000	475,281.92	233,318.98	0.06
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
			31,603.000	22.262679	703,567.46	37.670000	1,190,485.01	486,917.55	0.16
		Base		22.262679	703,567.46	37.670000	1,190,485.01	486,917.55	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
			79,159.000	11.969836	947,520.28	13.795000	1,091,998.41	144,478.13	0.15
		Base		11.969836	947,520.28	13.795000	1,091,998.41	144,478.13	0.15
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
			17,302.000	48.136717	832,861.47	42.840000	741,217.68	-91,643.79	0.10
		Base		48.136717	832,861.47	42.840000	741,217.68	-91,643.79	0.10

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87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	15,500.000	37.948921	588,208.27	44.940000	696,570.00	108,361.73	0.09
		Base		37.948921	588,208.27	44.940000	696,570.00	108,361.73	0.09
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	18,645.000	19.108750	356,282.64	8.240000	153,634.80	-202,647.84	0.02
		Base		19.108750	356,282.64	8.240000	153,634.80	-202,647.84	0.02
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	74,466.000	13.921320	1,036,664.98	9.960000	741,681.36	-294,983.62	0.10
		Base		13.921320	1,036,664.98	9.960000	741,681.36	-294,983.62	0.10
878155100	TEAM INC COMMON STOCK USD.3								
		Local	24,472.000	24.072920	589,112.50	10.900000	266,744.80	-322,367.70	0.04
		Base		24.072920	589,112.50	10.900000	266,744.80	-322,367.70	0.04
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	18,807.000	21.010186	395,138.56	59.110000	1,111,681.77	716,543.21	0.15
		Base		21.010186	395,138.56	59.110000	1,111,681.77	716,543.21	0.15
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	14,720.000	49.524154	728,995.55	70.170000	1,032,902.40	303,906.85	0.14
		Base		49.524154	728,995.55	70.170000	1,032,902.40	303,906.85	0.14
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	87,483.000	24.386373	2,133,393.07	29.300000	2,563,251.90	429,858.83	0.35
		Base		24.386373	2,133,393.07	29.300000	2,563,251.90	429,858.83	0.35
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	99,012.000	11.117247	1,100,740.87	10.480000	1,037,645.76	-63,095.11	0.14
		Base		11.117247	1,100,740.87	10.480000	1,037,645.76	-63,095.11	0.14
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,222.000	14.403093	435,290.27	4.670000	141,136.74	-294,153.53	0.02
		Base		14.403093	435,290.27	4.670000	141,136.74	-294,153.53	0.02
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	40,103.000	16.317100	654,364.67	4.860000	194,900.58	-459,464.09	0.03
		Base		16.317100	654,364.67	4.860000	194,900.58	-459,464.09	0.03

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88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
	29,832.000	Local	15.958841	476,084.13	19.590000	584,408.88	108,324.75	0.08
		Base	15.958841	476,084.13	19.590000	584,408.88	108,324.75	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	9,699.000	Local	52.888883	512,969.28	70.600000	684,749.40	171,780.12	0.09
		Base	52.888883	512,969.28	70.600000	684,749.40	171,780.12	0.09
894650100	TREDEGAR CORP COMMON STOCK							
	20,553.000	Local	18.670603	383,736.90	16.700000	343,235.10	-40,501.80	0.05
		Base	18.670603	383,736.90	16.700000	343,235.10	-40,501.80	0.05
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
	18,021.000	Local	38.325778	690,668.85	48.550000	874,919.55	184,250.70	0.12
		Base	38.325778	690,668.85	48.550000	874,919.55	184,250.70	0.12
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	41,557.000	Local	23.565093	979,294.57	12.560000	521,955.92	-457,338.65	0.07
		Base	23.565093	979,294.57	12.560000	521,955.92	-457,338.65	0.07
89785X101	TRUEBLUE INC COMMON STOCK							
	28,266.000	Local	17.830169	503,987.55	18.690000	528,291.54	24,303.99	0.07
		Base	17.830169	503,987.55	18.690000	528,291.54	24,303.99	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001							
	26,082.000	Local	78.721903	2,053,224.67	119.710000	3,122,276.22	1,069,051.55	0.42
		Base	78.721903	2,053,224.67	119.710000	3,122,276.22	1,069,051.55	0.42
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	76,841.000	Local	5.788029	444,757.95	6.670000	512,529.47	67,771.52	0.07
		Base	5.788029	444,757.95	6.670000	512,529.47	67,771.52	0.07
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
	14,526.000	Local	27.354718	397,354.64	72.930000	1,059,381.18	662,026.54	0.14
		Base	27.354718	397,354.64	72.930000	1,059,381.18	662,026.54	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
	39,197.000	Local	13.040866	511,162.81	32.390000	1,269,590.83	758,428.02	0.17
		Base	13.040866	511,162.81	32.390000	1,269,590.83	758,428.02	0.17

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902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	75.960000	1,443,012.12	920,906.05	0.20
		Base		27.483606	522,106.07	75.960000	1,443,012.12	920,906.05	0.20
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	48,764.000	19.715315	961,397.63	55.550000	2,708,840.20	1,747,442.57	0.37
		Base		19.715315	961,397.63	55.550000	2,708,840.20	1,747,442.57	0.37
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	9,556.000	63.234224	604,266.24	77.100000	736,767.60	132,501.36	0.10
		Base		63.234224	604,266.24	77.100000	736,767.60	132,501.36	0.10
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	12,663.000	40.503652	512,897.75	39.970000	506,140.11	-6,757.64	0.07
		Base		40.503652	512,897.75	39.970000	506,140.11	-6,757.64	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	10,241.000	60.252969	617,050.66	120.250000	1,231,480.25	614,429.59	0.17
		Base		60.252969	617,050.66	120.250000	1,231,480.25	614,429.59	0.17
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	58,926.000	25.253260	1,488,073.58	7.020000	413,660.52	-1,074,413.06	0.06
		Base		25.253260	1,488,073.58	7.020000	413,660.52	-1,074,413.06	0.06
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	32,291.000	21.007061	678,339.02	31.150000	1,005,864.65	327,525.63	0.14
		Base		21.007061	678,339.02	31.150000	1,005,864.65	327,525.63	0.14
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,911.000	26.497541	315,612.21	17.740000	211,301.14	-104,311.07	0.03
		Base		26.497541	315,612.21	17.740000	211,301.14	-104,311.07	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,154.000	94.618141	1,149,988.88	211.690000	2,572,880.26	1,422,891.38	0.35
		Base		94.618141	1,149,988.88	211.690000	2,572,880.26	1,422,891.38	0.35
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	50,282.000	15.630319	785,923.72	19.680000	989,549.76	203,626.04	0.13
		Base		15.630319	785,923.72	19.680000	989,549.76	203,626.04	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	69,021.000	Local	17.478303	1,206,369.96	28.440000	1,962,957.24	756,587.28	0.27
		Base	17.478303	1,206,369.96	28.440000	1,962,957.24	756,587.28	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	17,208.000	Local	26.469538	455,487.81	25.100000	431,920.80	-23,567.01	0.06
		Base	26.469538	455,487.81	25.100000	431,920.80	-23,567.01	0.06
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
	16,595.000	Local	19.108005	317,097.35	5.720000	94,923.40	-222,173.95	0.01
		Base	19.108005	317,097.35	5.720000	94,923.40	-222,173.95	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	44,716.000	Local	18.765280	839,108.25	15.970000	714,114.52	-124,993.73	0.10
		Base	18.765280	839,108.25	15.970000	714,114.52	-124,993.73	0.10
91325V108	UNITI GROUP INC REIT USD.0001							
	185,619.000	Local	8.494353	1,576,713.22	11.730000	2,177,310.87	600,597.65	0.30
		Base	8.494353	1,576,713.22	11.730000	2,177,310.87	600,597.65	0.30
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	19,539.000	Local	47.733165	932,658.31	48.610000	949,790.79	17,132.48	0.13
		Base	47.733165	932,658.31	48.610000	949,790.79	17,132.48	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
	10,957.000	Local	32.674113	358,010.26	52.460000	574,804.22	216,793.96	0.08
		Base	32.674113	358,010.26	52.460000	574,804.22	216,793.96	0.08
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	10,228.000	Local	57.284102	585,901.80	64.270000	657,353.56	71,451.76	0.09
		Base	57.284102	585,901.80	64.270000	657,353.56	71,451.76	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
	22,721.000	Local	17.784002	404,070.32	15.110000	343,314.31	-60,756.01	0.05
		Base	17.784002	404,070.32	15.110000	343,314.31	-60,756.01	0.05
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
	23,918.000	Local	18.952623	453,308.83	14.130000	337,961.34	-115,347.49	0.05
		Base	18.952623	453,308.83	14.130000	337,961.34	-115,347.49	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
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
	25,117.000	Local	43.710516	1,097,877.02	36.330000	912,500.61	-185,376.41	0.12
		Base	43.710516	1,097,877.02	36.330000	912,500.61	-185,376.41	0.12
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
	43,646.000	Local	17.629409	769,453.20	13.140000	573,508.44	-195,944.76	0.08
		Base	17.629409	769,453.20	13.140000	573,508.44	-195,944.76	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	24,481.000	Local	132.271091	3,238,128.59	167.770000	4,107,177.37	869,048.78	0.56
		Base	132.271091	3,238,128.59	167.770000	4,107,177.37	869,048.78	0.56
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
	31,217.000	Local	27.452395	856,981.43	16.680000	520,699.56	-336,281.87	0.07
		Base	27.452395	856,981.43	16.680000	520,699.56	-336,281.87	0.07
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
	101,470.000	Local	10.920679	1,108,121.34	11.650000	1,182,125.50	74,004.16	0.16
		Base	10.920679	1,108,121.34	11.650000	1,182,125.50	74,004.16	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	39,577.000	Local	28.939783	1,145,349.78	17.360000	687,056.72	-458,293.06	0.09
		Base	28.939783	1,145,349.78	17.360000	687,056.72	-458,293.06	0.09
92335C106	VERA BRADLEY INC COMMON STOCK							
	17,614.000	Local	13.616332	239,838.07	7.960000	140,207.44	-99,630.63	0.02
		Base	13.616332	239,838.07	7.960000	140,207.44	-99,630.63	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	39,541.000	Local	22.914373	906,057.23	25.660000	1,014,622.06	108,564.83	0.14
		Base	22.914373	906,057.23	25.660000	1,014,622.06	108,564.83	0.14
923454102	VERITIV CORP COMMON STOCK USD.01							
	9,893.000	Local	33.933455	335,703.67	20.790000	205,675.47	-130,028.20	0.03
		Base	33.933455	335,703.67	20.790000	205,675.47	-130,028.20	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5							
	16,278.000	Local	26.795405	436,175.61	36.170000	588,775.26	152,599.65	0.08
		Base	26.795405	436,175.61	36.170000	588,775.26	152,599.65	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	182,592.000	Local	7.882982	1,439,369.37	14.975000	2,734,315.20	1,294,945.83	0.37
		Base	7.882982	1,439,369.37	14.975000	2,734,315.20	1,294,945.83	0.37
925815102	VICOR CORP COMMON STOCK USD.01							
	16,854.000	Local	26.911629	453,568.59	92.220000	1,554,275.88	1,100,707.29	0.21
		Base	26.911629	453,568.59	92.220000	1,554,275.88	1,100,707.29	0.21
92827P102	VIRTUSA CORP COMMON STOCK USD.01							
	22,703.000	Local	27.600267	626,608.86	51.130000	1,160,804.39	534,195.53	0.16
		Base	27.600267	626,608.86	51.130000	1,160,804.39	534,195.53	0.16
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01							
	5,721.000	Local	103.904999	594,440.50	217.000000	1,241,457.00	647,016.50	0.17
		Base	103.904999	594,440.50	217.000000	1,241,457.00	647,016.50	0.17
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
	46,404.000	Local	17.041814	790,808.34	23.760000	1,102,559.04	311,750.70	0.15
		Base	17.041814	790,808.34	23.760000	1,102,559.04	311,750.70	0.15
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
	186,005.000	Local	8.447974	1,571,365.39	12.875000	2,394,814.38	823,448.99	0.33
		Base	8.447974	1,571,365.39	12.875000	2,394,814.38	823,448.99	0.33
929236107	WD 40 CO COMMON STOCK USD.001							
	10,896.000	Local	88.755058	967,075.11	265.680000	2,894,849.28	1,927,774.17	0.39
		Base	88.755058	967,075.11	265.680000	2,894,849.28	1,927,774.17	0.39
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
	42,217.000	Local	12.896298	544,443.00	17.230000	727,398.91	182,955.91	0.10
		Base	12.896298	544,443.00	17.230000	727,398.91	182,955.91	0.10
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
	49,810.000	Local	16.638937	828,785.43	25.470000	1,268,660.70	439,875.27	0.17
		Base	16.638937	828,785.43	25.470000	1,268,660.70	439,875.27	0.17
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	23,141.000	Local	27.927008	646,258.89	92.020000	2,129,434.82	1,483,175.93	0.29
		Base	27.927008	646,258.89	92.020000	2,129,434.82	1,483,175.93	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
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	40,806.000	Local	18.165751	741,271.63	21.320000	869,983.92	128,712.29	0.12
		Base	18.165751	741,271.63	21.320000	869,983.92	128,712.29	0.12
939653101	WASHINGTON REIT REIT USD.01							
	65,667.000	Local	26.627706	1,748,561.60	21.630000	1,420,377.21	-328,184.39	0.19
		Base	26.627706	1,748,561.60	21.630000	1,420,377.21	-328,184.39	0.19
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	21,861.000	Local	51.661451	1,129,370.99	121.700000	2,660,483.70	1,531,112.71	0.36
		Base	51.661451	1,129,370.99	121.700000	2,660,483.70	1,531,112.71	0.36
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	21,414.000	Local	50.393414	1,079,124.56	55.290000	1,183,980.06	104,855.50	0.16
		Base	50.393414	1,079,124.56	55.290000	1,183,980.06	104,855.50	0.16
966084204	WHITESTONE REIT REIT USD.001							
	31,765.000	Local	11.979550	380,530.40	7.970000	253,167.05	-127,363.35	0.03
		Base	11.979550	380,530.40	7.970000	253,167.05	-127,363.35	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	26,897.000	Local	23.764187	639,185.34	59.940000	1,612,206.18	973,020.84	0.22
		Base	23.764187	639,185.34	59.940000	1,612,206.18	973,020.84	0.22
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
	88,999.000	Local	7.350176	654,158.29	5.350000	476,144.65	-178,013.64	0.06
		Base	7.350176	654,158.29	5.350000	476,144.65	-178,013.64	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	65,419.000	Local	21.290042	1,392,773.29	31.250000	2,044,343.75	651,570.46	0.28
		Base	21.290042	1,392,773.29	31.250000	2,044,343.75	651,570.46	0.28
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	3,185.000	Local	70.928870	225,908.45	102.220000	325,570.70	99,662.25	0.04
		Base	70.928870	225,908.45	102.220000	325,570.70	99,662.25	0.04
98390M103	XPERI HOLDING CORP COMMON STOCK							
	84,231.000	Local	23.272941	1,960,303.10	20.900000	1,760,427.90	-199,875.20	0.24
		Base	23.272941	1,960,303.10	20.900000	1,760,427.90	-199,875.20	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
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	90,624.000	Local	19.527552	1,769,664.89	15.200000	1,377,484.80	-392,180.09	0.19
		Base	19.527552	1,769,664.89	15.200000	1,377,484.80	-392,180.09	0.19
98401F105	XENCOR INC COMMON STOCK USD.01							
	45,833.000	Local	40.844113	1,872,008.21	43.630000	1,999,693.79	127,685.58	0.27
		Base	40.844113	1,872,008.21	43.630000	1,999,693.79	127,685.58	0.27
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	59,701.000	Local	27.410149	1,636,413.31	68.470000	4,087,727.47	2,451,314.16	0.56
		Base	27.410149	1,636,413.31	68.470000	4,087,727.47	2,451,314.16	0.56
989817101	ZUMIEZ INC COMMON STOCK							
	16,644.000	Local	24.988226	415,904.03	36.780000	612,166.32	196,262.29	0.08
		Base	24.988226	415,904.03	36.780000	612,166.32	196,262.29	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001							
	15,514.000	Local	22.808780	353,855.42	13.460000	208,818.44	-145,036.98	0.03
		Base	22.808780	353,855.42	13.460000	208,818.44	-145,036.98	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	64,355.000	Local	25.445700	1,637,558.02	31.490000	2,026,538.95	388,980.93	0.28
		Base	25.445700	1,637,558.02	31.490000	2,026,538.95	388,980.93	0.28
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	120,067.000	Local	12.839700	1,541,624.26	42.000000	5,042,814.00	3,501,189.74	0.69
		Base	12.839700	1,541,624.26	42.000000	5,042,814.00	3,501,189.74	0.69
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
	28,362.000	Local	27.254833	773,001.57	35.300000	1,001,178.60	228,177.03	0.14
		Base	27.254833	773,001.57	35.300000	1,001,178.60	228,177.03	0.14
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
	183,762.000	Local	7.568644	1,390,829.16	7.180000	1,319,411.16	-71,418.00	0.18
		Base	7.568644	1,390,829.16	7.180000	1,319,411.16	-71,418.00	0.18
G3323L100	FABRINET COMMON STOCK USD.01							
	29,434.000	Local	33.207417	977,427.12	77.590000	2,283,784.06	1,306,356.94	0.31
		Base	33.207417	977,427.12	77.590000	2,283,784.06	1,306,356.94	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
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
	24,166.000	Local	33.633572	812,788.91	24.070000	581,675.62	-231,113.29	0.08
		Base	33.633572	812,788.91	24.070000	581,675.62	-231,113.29	0.08
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	18,480.000	Local	25.512945	471,479.22	30.145000	557,079.60	85,600.38	0.08
		Base	25.512945	471,479.22	30.145000	557,079.60	85,600.38	0.08
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
	24,391.000	Local	35.509005	866,100.13	49.150000	1,198,817.65	332,717.52	0.16
		Base	35.509005	866,100.13	49.150000	1,198,817.65	332,717.52	0.16
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	5,138.000	Local	108.734214	558,676.39	58.230000	299,185.74	-259,490.65	0.04
		Base	108.734214	558,676.39	58.230000	299,185.74	-259,490.65	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	41,721.000	Local	16.163712	674,366.23	27.270000	1,137,731.67	463,365.44	0.15
		Base	16.163712	674,366.23	27.270000	1,137,731.67	463,365.44	0.15
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
	11,106.000	Local	28.479945	316,298.27	37.630000	417,918.78	101,620.51	0.06
		Base	28.479945	316,298.27	37.630000	417,918.78	101,620.51	0.06
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
	65,464.000	Local	14.135536	925,368.73	9.520000	623,217.28	-302,151.45	0.08
		Base	14.135536	925,368.73	9.520000	623,217.28	-302,151.45	0.08
L9340P101	TRINSEO SA COMMON STOCK USD.01							
	30,527.000	Local	32.163811	981,864.65	51.210000	1,563,287.67	581,423.02	0.21
		Base	32.163811	981,864.65	51.210000	1,563,287.67	581,423.02	0.21
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
	35,468.000	Local	17.354700	615,536.51	26.510000	940,256.68	324,720.17	0.13
		Base	17.354700	615,536.51	26.510000	940,256.68	324,720.17	0.13
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	26,760.000	Local	12.584528	336,761.96	12.190000	326,204.40	-10,557.56	0.04
		Base	12.584528	336,761.96	12.190000	326,204.40	-10,557.56	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
US DOLLAR Total									
		25,759,657.000	Local		524,887,868.60		726,155,806.08	201,267,937.48	98.78
			Base		524,887,868.60		726,155,806.08	201,267,937.48	98.78
EQUITY Total									
		25,759,657.000	Base		524,887,868.60		726,155,806.08	201,267,937.48	98.78

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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
FUND Total								
		34,689,299.840	Base	533,823,004.37		735,090,750.25	201,267,745.88	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									
			6,250.000	Local	1.000000	6,250.00	1.000000	6,250.00	0.00	0.00
				Base	1.000000	6,250.00	1.000000	6,250.00	0.00	0.00
US DOLLAR Total										
			6,250.000	Local		6,250.00		6,250.00	0.00	0.00
				Base		6,250.00		6,250.00	0.00	0.00
CASH Total										
			6,250.000	Base		6,250.00		6,250.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24					0.076457	31 Dec 2030		
			67,382,411.450	Local	100.064247	67,425,702.37	100.060000	67,422,840.90	-2,861.47	3.14
				Base	100.064247	67,425,702.37	100.060000	67,422,840.90	-2,861.47	3.14
2063C0NB4	CONCORD MIN CPTL CO						0.240000	11 Jan 2021		
			10,000,000.000	Local	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.47
				Base	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.47
2546R2UG9	WALT DISNEY CO						0.350000	16 Jul 2021		
			15,000,000.000	Local	99.809444	14,971,416.66	99.700555	14,955,083.25	-16,333.41	0.70
				Base	99.809444	14,971,416.66	99.700555	14,955,083.25	-16,333.41	0.70
26244HNE9	DUKE ENERGY CORP						0.220000	14 Jan 2021		
			10,000,000.000	Local	99.992056	9,999,205.56	99.992056	9,999,205.56	0.00	0.47
				Base	99.992056	9,999,205.56	99.992056	9,999,205.56	0.00	0.47
45856WQX0	INTERCONTINENTAL EXCHANGE						0.340000	31 Mar 2021		
			8,770,000.000	Local	99.915944	8,762,628.32	99.915944	8,762,628.32	0.00	0.41
				Base	99.915944	8,762,628.32	99.915944	8,762,628.32	0.00	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52952LND0	LEXINGTN PKR CAP CO LL				0.230000	13 Jan 2021		
	5,000,000.000	Local	99.992333	4,999,616.67	99.992333	4,999,616.67	0.00	0.23
		Base	99.992333	4,999,616.67	99.992333	4,999,616.67	0.00	0.23
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.793333	4,989,666.67	99.887658	4,994,382.90	4,716.23	0.23
		Base	99.793333	4,989,666.67	99.887658	4,994,382.90	4,716.23	0.23
93142WRP0	WALGREENS BOOTS				0.400000	23 Apr 2021		
	10,000,000.000	Local	99.875556	9,987,555.55	99.875556	9,987,555.55	0.00	0.47
		Base	99.875556	9,987,555.55	99.875556	9,987,555.55	0.00	0.47
93142WSR5	WALGREENS BOOTS				0.440000	25 May 2021		
	10,000,000.000	Local	99.824000	9,982,400.00	99.810555	9,981,055.50	-1,344.50	0.46
		Base	99.824000	9,982,400.00	99.810555	9,981,055.50	-1,344.50	0.46
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021		
	15,000,000.000	Local	99.903556	14,985,533.33	99.917039	14,987,555.85	2,022.52	0.70
		Base	99.903556	14,985,533.33	99.917039	14,987,555.85	2,022.52	0.70
US DOLLAR Total								
	156,152,411.450	Local		156,103,058.46		156,089,257.83	-13,800.63	7.27
		Base		156,103,058.46		156,089,257.83	-13,800.63	7.27
CASH EQUIVALENT Total								
	156,152,411.450	Base		156,103,058.46		156,089,257.83	-13,800.63	7.27
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
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	0.28
		Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.28
US DOLLAR Total								
	6,000,000.000	Local		6,000,000.00		6,000,000.00	0.00	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base			6,000,000.00		6,000,000.00	0.00	0.28
EQUITY Total									
			6,000,000.000	Base	6,000,000.00		6,000,000.00	0.00	0.28
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.213916	10,226,830.10	117.566266	11,997,637.45	1,770,807.35	0.56
		Base		100.213916	10,226,830.10	117.566266	11,997,637.45	1,770,807.35	0.56
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	130.433875	13,124,256.50	3,075,574.56	0.61
		Base		99.867640	10,048,681.94	130.433875	13,124,256.50	3,075,574.56	0.61
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.560181	9,956,018.10	100.602804	10,060,280.40	104,262.30	0.47
		Base		99.560181	9,956,018.10	100.602804	10,060,280.40	104,262.30	0.47
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.647880	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.087400	5,004,370.00	4,370.00	0.23
		Base		100.000000	5,000,000.00	100.087400	5,004,370.00	4,370.00	0.23
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.985314	9,998,531.37	100.505258	10,050,525.80	51,994.43	0.47
		Base		99.985314	9,998,531.37	100.505258	10,050,525.80	51,994.43	0.47
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		Local	5,000,000.000	103.286266	5,164,313.30	109.446427	5,472,321.35	308,008.05	0.25
		Base		103.286266	5,164,313.30	109.446427	5,472,321.35	308,008.05	0.25
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.909172	9,990,917.23	100.224914	10,022,491.40	31,574.17	0.47
		Base		99.909172	9,990,917.23	100.224914	10,022,491.40	31,574.17	0.47
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.789419	4,989,470.95	161.647497	8,082,374.85	3,092,903.90	0.38

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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	99.789419	4,989,470.95	161.647497	8,082,374.85	3,092,903.90	0.38
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.883000	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.856122	10,085,612.20	85,612.20	0.47
		Base	100.000000	10,000,000.00	100.856122	10,085,612.20	85,612.20	0.47
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.478630	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.385510	4,015,420.40	15,420.40	0.19
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.385510	4,015,420.40	15,420.40	0.19
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.950689	2,998,520.68	130.148928	3,904,467.84	905,947.16	0.18
		Base	99.950689	2,998,520.68	130.148928	3,904,467.84	905,947.16	0.18
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.840380	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.366432	10,036,643.20	36,643.20	0.47
		Base	100.000000	10,000,000.00	100.366432	10,036,643.20	36,643.20	0.47
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	102.001385	5,100,069.25	106.096207	5,304,810.35	204,741.10	0.25
		Base	102.001385	5,100,069.25	106.096207	5,304,810.35	204,741.10	0.25
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.925915	4,996,295.75	126.225983	6,311,299.15	1,315,003.40	0.29
		Base	99.925915	4,996,295.75	126.225983	6,311,299.15	1,315,003.40	0.29
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.805841	4,990,292.07	115.836317	5,791,815.85	801,523.78	0.27
		Base	99.805841	4,990,292.07	115.836317	5,791,815.85	801,523.78	0.27
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996773	9,999,677.26	114.800772	11,480,077.20	1,480,399.94	0.53
		Base	99.996773	9,999,677.26	114.800772	11,480,077.20	1,480,399.94	0.53
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.501554	5,075,077.69	105.251000	5,262,550.00	187,472.31	0.25
		Base	101.501554	5,075,077.69	105.251000	5,262,550.00	187,472.31	0.25
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	10,000,000.000	Local	100.067952	10,006,795.22	100.253499	10,025,349.90	18,554.68	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
		Base	100.067952	10,006,795.22	100.253499	10,025,349.90	18,554.68	0.47
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	101.911738	5,095,586.89	112.910888	5,645,544.40	549,957.51	0.26
		Base	101.911738	5,095,586.89	112.910888	5,645,544.40	549,957.51	0.26
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.932794	14,989,919.09	104.753758	15,713,063.70	723,144.61	0.73
		Base	99.932794	14,989,919.09	104.753758	15,713,063.70	723,144.61	0.73
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.981213	14,997,181.94	103.267416	15,490,112.40	492,930.46	0.72
		Base	99.981213	14,997,181.94	103.267416	15,490,112.40	492,930.46	0.72
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.952261	2,998,567.83	111.730488	3,351,914.64	353,346.81	0.16
		Base	99.952261	2,998,567.83	111.730488	3,351,914.64	353,346.81	0.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.927440	9,992,743.98	109.332810	10,933,281.00	940,537.02	0.51
		Base	99.927440	9,992,743.98	109.332810	10,933,281.00	940,537.02	0.51
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	116.907177	35,072,153.10	5,072,153.10	1.63
		Base	100.000000	30,000,000.00	116.907177	35,072,153.10	5,072,153.10	1.63
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	117.083871	5,854,193.53	129.772068	6,488,603.40	634,409.87	0.30
		Base	117.083871	5,854,193.53	129.772068	6,488,603.40	634,409.87	0.30
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	137.814505	6,890,725.25	1,890,725.25	0.32
		Base	100.000000	5,000,000.00	137.814505	6,890,725.25	1,890,725.25	0.32
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044		
	299,550.050	Local	108.763774	325,801.94	100.162460	300,036.70	-25,765.24	0.01
Original Face:	4,153,000.000	Base	108.763774	325,801.94	100.162460	300,036.70	-25,765.24	0.01
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.187463	3,372,186.29	109.016440	3,597,542.52	225,356.23	0.17

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Original Face:	3,300,000.000	Base	102.187463	3,372,186.29	109.016440	3,597,542.52	225,356.23	0.17
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
	0.010	Local	-87,200.000000	-8.72	103.792090	0.01	8.73	0.00
		Base	-87,200.000000	-8.72	103.792090	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	8,000,000.000	Local	99.981421	7,998,513.64	100.592346	8,047,387.68	48,874.04	0.37
		Base	99.981421	7,998,513.64	100.592346	8,047,387.68	48,874.04	0.37
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.364380	30 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.694103	10,069,410.30	69,410.30	0.47
		Base	100.000000	10,000,000.00	100.694103	10,069,410.30	69,410.30	0.47
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
	3,000,000.000	Local	99.974107	2,999,223.22	102.760470	3,082,814.10	83,590.88	0.14
		Base	99.974107	2,999,223.22	102.760470	3,082,814.10	83,590.88	0.14
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.610887	2,988,326.61	118.106727	3,543,201.81	554,875.20	0.17
		Base	99.610887	2,988,326.61	118.106727	3,543,201.81	554,875.20	0.17
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	15,000,000.000	Local	99.953060	14,992,959.05	100.837776	15,125,666.40	132,707.35	0.70
		Base	99.953060	14,992,959.05	100.837776	15,125,666.40	132,707.35	0.70
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.762000	03 Mar 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.520087	4,020,803.48	20,803.48	0.19
		Base	100.000000	4,000,000.00	100.520087	4,020,803.48	20,803.48	0.19
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	110.947196	11,094,719.60	1,094,719.60	0.52
		Base	100.000000	10,000,000.00	110.947196	11,094,719.60	1,094,719.60	0.52
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	105.749414	2,114,988.28	114,988.28	0.10
		Base	100.000000	2,000,000.00	105.749414	2,114,988.28	114,988.28	0.10
172967KV2	CITIGROUP INC SR UNSECURED 08/21 2.35				2.350000	02 Aug 2021		
	6,806,000.000	Local	101.182108	6,886,454.24	101.164711	6,885,270.23	-1,184.01	0.32

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	101.182108	6,886,454.24	101.164711	6,885,270.23	-1,184.01	0.32
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.563630	12 Feb 2021		
	5,000,000.000	Local	99.956840	4,997,842.01	100.006000	5,000,300.00	2,457.99	0.23
		Base	99.956840	4,997,842.01	100.006000	5,000,300.00	2,457.99	0.23
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
	5,000,000.000	Local	102.458258	5,122,912.90	109.195250	5,459,762.50	336,849.60	0.25
Original Face:	5,000,000.000	Base	102.458258	5,122,912.90	109.195250	5,459,762.50	336,849.60	0.25
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.781333	9,978,133.29	144.252557	14,425,255.70	4,447,122.41	0.67
		Base	99.781333	9,978,133.29	144.252557	14,425,255.70	4,447,122.41	0.67
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
	8,393,000.000	Local	101.720384	8,537,391.84	107.064660	8,985,936.91	448,545.07	0.42
		Base	101.720384	8,537,391.84	107.064660	8,985,936.91	448,545.07	0.42
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021		
	5,000,000.000	Local	99.999126	4,999,956.28	101.424353	5,071,217.65	71,261.37	0.24
		Base	99.999126	4,999,956.28	101.424353	5,071,217.65	71,261.37	0.24
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.701601	12,961,208.10	106.403938	13,832,511.94	871,303.84	0.64
		Base	99.701601	12,961,208.10	106.403938	13,832,511.94	871,303.84	0.64
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.084380	30 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	101.025676	15,153,851.40	153,851.40	0.71
		Base	100.000000	15,000,000.00	101.025676	15,153,851.40	153,851.40	0.71
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	107.683246	5,384,162.30	384,162.30	0.25
		Base	100.000000	5,000,000.00	107.683246	5,384,162.30	384,162.30	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	50,907.850	Local	100.135303	50,976.73	116.170127	59,139.71	8,162.98	0.00
Original Face:	5,000,000.000	Base	100.135303	50,976.73	116.170127	59,139.71	8,162.98	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	2,637,651.400	Local	91.896822	2,423,917.80	105.790497	2,790,384.53	366,466.73	0.13

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Original Face:	10,000,000.000	Base	91.896822	2,423,917.80	105.790497	2,790,384.53	366,466.73	0.13
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	423,266.450	Local	101.843576	431,069.69	106.942072	452,649.91	21,580.22	0.02
Original Face:	5,085,000.000	Base	101.843576	431,069.69	106.942072	452,649.91	21,580.22	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	2,214,266.550	Local	102.665871	2,273,296.04	106.343071	2,354,719.05	81,423.01	0.11
Original Face:	5,000,000.000	Base	102.665871	2,273,296.04	106.343071	2,354,719.05	81,423.01	0.11
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	1,996,943.000	Local	106.777211	2,132,280.05	109.169697	2,180,056.62	47,776.57	0.10
Original Face:	5,000,000.000	Base	106.777211	2,132,280.05	109.169697	2,180,056.62	47,776.57	0.10
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	2,457,332.850	Local	102.906966	2,528,766.67	106.044563	2,605,867.88	77,101.21	0.12
Original Face:	7,000,000.000	Base	102.906966	2,528,766.67	106.044563	2,605,867.88	77,101.21	0.12
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
	1,791,493.550	Local	100.833213	1,806,420.51	105.743276	1,894,383.97	87,963.46	0.09
Original Face:	3,550,000.000	Base	100.833213	1,806,420.51	105.743276	1,894,383.97	87,963.46	0.09
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
	2,097,269.350	Local	102.938576	2,158,899.21	106.080957	2,224,803.40	65,904.19	0.10
Original Face:	5,000,000.000	Base	102.938576	2,158,899.21	106.080957	2,224,803.40	65,904.19	0.10
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
	926,882.480	Local	104.185279	965,675.10	116.584020	1,080,596.86	114,921.76	0.05
Original Face:	10,300,000.000	Base	104.185279	965,675.10	116.584020	1,080,596.86	114,921.76	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
	539,322.770	Local	99.669719	537,541.49	115.089840	620,705.71	83,164.22	0.03
Original Face:	14,598,876.000	Base	99.669719	537,541.49	115.089840	620,705.71	83,164.22	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
	476,854.540	Local	99.661574	475,240.74	115.956117	552,942.01	77,701.27	0.03
Original Face:	11,774,977.000	Base	99.661574	475,240.74	115.956117	552,942.01	77,701.27	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	201,162.840	Local	99.610211	200,378.73	113.442418	228,203.99	27,825.26	0.01

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Original Face:	3,598,890.000	Base	99.610211	200,378.73	113.442418	228,203.99	27,825.26	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
	132,184.540	Local	99.687550	131,771.53	114.928934	151,918.28	20,146.75	0.01
Original Face:	6,241,535.000	Base	99.687550	131,771.53	114.928934	151,918.28	20,146.75	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	177,478.150	Local	100.198267	177,830.03	115.150366	204,366.74	26,536.71	0.01
Original Face:	5,000,000.000	Base	100.198267	177,830.03	115.150366	204,366.74	26,536.71	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	200,537.350	Local	100.755824	202,053.06	115.472440	231,565.37	29,512.31	0.01
Original Face:	5,000,000.000	Base	100.755824	202,053.06	115.472440	231,565.37	29,512.31	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	206,798.450	Local	100.513563	207,860.49	117.334306	242,645.53	34,785.04	0.01
Original Face:	5,000,000.000	Base	100.513563	207,860.49	117.334306	242,645.53	34,785.04	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.589000	01 Jan 2037		
	667,069.080	Local	103.259940	688,815.13	105.235479	701,993.34	13,178.21	0.03
Original Face:	6,000,000.000	Base	103.259940	688,815.13	105.235479	701,993.34	13,178.21	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				2.277000	01 Oct 2036		
	552,714.100	Local	103.208263	570,446.62	104.717688	578,789.43	8,342.81	0.03
Original Face:	5,000,000.000	Base	103.208263	570,446.62	104.717688	578,789.43	8,342.81	0.03
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,756,969.550	Local	99.937611	2,755,249.50	106.175263	2,927,219.67	171,970.17	0.14
Original Face:	8,208,821.000	Base	99.937611	2,755,249.50	106.175263	2,927,219.67	171,970.17	0.14
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	2,100,950.000	Local	103.482393	2,174,113.33	107.586193	2,260,332.12	86,218.79	0.11
Original Face:	5,000,000.000	Base	103.482393	2,174,113.33	107.586193	2,260,332.12	86,218.79	0.11
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	2,332,101.000	Local	109.896431	2,562,895.77	111.932194	2,610,371.82	47,476.05	0.12
Original Face:	7,231,153.000	Base	109.896431	2,562,895.77	111.932194	2,610,371.82	47,476.05	0.12
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	3,260,300.650	Local	100.004040	3,260,432.36	107.884979	3,517,374.67	256,942.31	0.16

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Original Face:	8,000,000.000	Base	100.004040	3,260,432.36	107.884979	3,517,374.67	256,942.31	0.16
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
	2,008,122.600	Local	103.192391	2,072,229.73	106.525734	2,139,167.34	66,937.61	0.10
Original Face:	6,000,000.000	Base	103.192391	2,072,229.73	106.525734	2,139,167.34	66,937.61	0.10
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
	2,463,358.050	Local	100.440091	2,474,199.06	105.751912	2,605,048.24	130,849.18	0.12
Original Face:	5,000,000.000	Base	100.440091	2,474,199.06	105.751912	2,605,048.24	130,849.18	0.12
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
	5,000,000.000	Local	107.704507	5,385,225.33	121.515540	6,075,777.00	690,551.67	0.28
		Base	107.704507	5,385,225.33	121.515540	6,075,777.00	690,551.67	0.28
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
	5,000,000.000	Local	107.347707	5,367,385.37	117.618296	5,880,914.80	513,529.43	0.27
		Base	107.347707	5,367,385.37	117.618296	5,880,914.80	513,529.43	0.27
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75				2.750000	12 Jun 2034		
	4,240,000.000	Local	116.412216	4,935,877.97	115.598463	4,901,374.83	-34,503.14	0.23
		Base	116.412216	4,935,877.97	115.598463	4,901,374.83	-34,503.14	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125				4.125000	13 Dec 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	136.911895	6,845,594.75	151.412243	7,570,612.15	725,017.40	0.35
		Base	136.911895	6,845,594.75	151.412243	7,570,612.15	725,017.40	0.35
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	5,000,000.000	Local	99.651830	4,982,591.49	100.418288	5,020,914.40	38,322.91	0.23
		Base	99.651830	4,982,591.49	100.418288	5,020,914.40	38,322.91	0.23
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
	677,103.460	Local	102.408261	693,409.88	100.280860	679,005.17	-14,404.71	0.03
Original Face:	3,000,000.000	Base	102.408261	693,409.88	100.280860	679,005.17	-14,404.71	0.03
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.628930	25 Mar 2052		
	369,055.570	Local	108.656257	401,001.97	116.858200	431,271.70	30,269.73	0.02

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Original Face:	4,261,779.000	Base	108.656257	401,001.97	116.858200	431,271.70	30,269.73	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
	1,628,581.350	Local	100.499325	1,636,713.26	101.794810	1,657,811.29	21,098.03	0.08
Original Face:	5,000,000.000	Base	100.499325	1,636,713.26	101.794810	1,657,811.29	21,098.03	0.08
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	959,101.550	Local	103.606537	993,691.90	105.196550	1,008,941.74	15,249.84	0.05
Original Face:	5,000,000.000	Base	103.606537	993,691.90	105.196550	1,008,941.74	15,249.84	0.05
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
	3,121,727.900	Local	107.052742	3,341,895.33	102.048850	3,185,687.42	-156,207.91	0.15
Original Face:	5,469,245.000	Base	107.052742	3,341,895.33	102.048850	3,185,687.42	-156,207.91	0.15
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	7,587,955.500	Local	98.363533	7,463,781.09	108.452300	8,229,312.26	765,531.17	0.38
Original Face:	30,000,000.000	Base	98.363533	7,463,781.09	108.452300	8,229,312.26	765,531.17	0.38
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	1,225,612.900	Local	101.464046	1,243,556.44	102.693380	1,258,623.31	15,066.87	0.06
Original Face:	5,000,000.000	Base	101.464046	1,243,556.44	102.693380	1,258,623.31	15,066.87	0.06
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,591,324.320	Local	99.927936	1,590,177.55	104.435970	1,661,914.99	71,737.44	0.08
Original Face:	6,000,000.000	Base	99.927936	1,590,177.55	104.435970	1,661,914.99	71,737.44	0.08
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,436,285.960	Local	99.334147	1,426,722.40	104.066760	1,494,696.26	67,973.86	0.07
Original Face:	5,000,000.000	Base	99.334147	1,426,722.40	104.066760	1,494,696.26	67,973.86	0.07
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,348,430.280	Local	100.798040	1,359,191.29	107.567440	1,450,471.93	91,280.64	0.07
Original Face:	6,000,000.000	Base	100.798040	1,359,191.29	107.567440	1,450,471.93	91,280.64	0.07
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	432,440.730	Local	102.050739	441,308.96	102.192080	441,920.18	611.22	0.02
Original Face:	2,500,000.000	Base	102.050739	441,308.96	102.192080	441,920.18	611.22	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.498000	25 Apr 2038		
	1,322,397.100	Local	99.866036	1,320,625.56	100.455330	1,328,418.37	7,792.81	0.06

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Original Face:	5,000,000.000	Base	99.866036	1,320,625.56	100.455330	1,328,418.37	7,792.81	0.06
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.372413	1,535,586.19	102.389140	1,535,837.10	250.91	0.07
Original Face:	1,500,000.000	Base	102.372413	1,535,586.19	102.389140	1,535,837.10	250.91	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	994,714.700	Local	105.644414	1,050,860.52	107.145820	1,065,795.22	14,934.70	0.05
Original Face:	5,000,000.000	Base	105.644414	1,050,860.52	107.145820	1,065,795.22	14,934.70	0.05
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	914,083.570	Local	102.478027	936,734.81	104.818750	958,130.97	21,396.16	0.04
Original Face:	1,750,000.000	Base	102.478027	936,734.81	104.818750	958,130.97	21,396.16	0.04
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.457529	3,449,401.92	103.564370	3,781,965.73	332,563.81	0.18
Original Face:	3,651,802.000	Base	94.457529	3,449,401.92	103.564370	3,781,965.73	332,563.81	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	1,351,599.290	Local	101.774220	1,375,579.64	104.330040	1,410,124.08	34,544.44	0.07
Original Face:	8,500,000.000	Base	101.774220	1,375,579.64	104.330040	1,410,124.08	34,544.44	0.07
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	977,410.500	Local	102.601155	1,002,834.46	101.985140	996,813.47	-6,020.99	0.05
Original Face:	5,000,000.000	Base	102.601155	1,002,834.46	101.985140	996,813.47	-6,020.99	0.05
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
	802,346.200	Local	104.894557	841,617.49	102.320950	820,968.25	-20,649.24	0.04
Original Face:	5,000,000.000	Base	104.894557	841,617.49	102.320950	820,968.25	-20,649.24	0.04
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	1,177,418.060	Local	102.173389	1,203,007.93	104.897470	1,235,081.76	32,073.83	0.06
Original Face:	5,000,000.000	Base	102.173389	1,203,007.93	104.897470	1,235,081.76	32,073.83	0.06
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
	2,660,271.500	Local	100.764392	2,680,606.39	100.663550	2,677,923.73	-2,682.66	0.12
Original Face:	5,000,000.000	Base	100.764392	2,680,606.39	100.663550	2,677,923.73	-2,682.66	0.12
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
	3,733,954.660	Local	104.087679	3,886,586.73	102.752620	3,836,736.24	-49,850.49	0.18

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Original Face:	8,346,000.000	Base	104.087679	3,886,586.73	102.752620	3,836,736.24	-49,850.49	0.18
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	1,264,723.500	Local	101.755883	1,286,930.57	104.519150	1,321,878.25	34,947.68	0.06
Original Face:	5,000,000.000	Base	101.755883	1,286,930.57	104.519150	1,321,878.25	34,947.68	0.06
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	1,627,089.420	Local	102.050737	1,660,456.74	104.209830	1,695,587.12	35,130.38	0.08
Original Face:	6,000,000.000	Base	102.050737	1,660,456.74	104.209830	1,695,587.12	35,130.38	0.08
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
	5,600,472.090	Local	102.796331	5,757,079.84	104.998600	5,880,417.29	123,337.45	0.27
Original Face:	9,284,523.000	Base	102.796331	5,757,079.84	104.998600	5,880,417.29	123,337.45	0.27
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	3,531,731.100	Local	84.365798	2,979,573.14	100.529620	3,550,435.85	570,862.71	0.17
Original Face:	6,000,000.000	Base	84.365798	2,979,573.14	100.529620	3,550,435.85	570,862.71	0.17
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	102.028317	10,909,146.22	106.688040	11,407,376.50	498,230.28	0.53
Original Face:	10,692,273.000	Base	102.028317	10,909,146.22	106.688040	11,407,376.50	498,230.28	0.53
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	1,141,355.700	Local	102.022476	1,164,439.35	103.859220	1,185,403.13	20,963.78	0.06
Original Face:	15,000,000.000	Base	102.022476	1,164,439.35	103.859220	1,185,403.13	20,963.78	0.06
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	3,166,718.270	Local	104.716799	3,316,086.01	103.082700	3,264,338.69	-51,747.32	0.15
Original Face:	11,000,000.000	Base	104.716799	3,316,086.01	103.082700	3,264,338.69	-51,747.32	0.15
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,211,776.580	Local	102.629698	1,243,642.64	102.662610	1,244,041.46	398.82	0.06
Original Face:	2,304,044.000	Base	102.629698	1,243,642.64	102.662610	1,244,041.46	398.82	0.06
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	2,360,184.750	Local	107.306028	2,532,620.50	106.950540	2,524,230.34	-8,390.16	0.12
Original Face:	4,600,000.000	Base	107.306028	2,532,620.50	106.950540	2,524,230.34	-8,390.16	0.12
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	4,325,221.510	Local	103.141050	4,461,078.88	104.389720	4,515,086.62	54,007.74	0.21

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Original Face:		Base	6,976,000.000	103.141050	4,461,078.88	104.389720	4,515,086.62	54,007.74	0.21
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	468,416.790	101.241281	474,231.16	100.527340	470,886.94	-3,344.22	0.02
Original Face:		Base	3,479,000.000	101.241281	474,231.16	100.527340	470,886.94	-3,344.22	0.02
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	731,831.510	101.482713	742,682.47	100.409220	734,826.31	-7,856.16	0.03
Original Face:		Base	5,000,000.000	101.482713	742,682.47	100.409220	734,826.31	-7,856.16	0.03
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	273,674.670	101.708879	278,351.44	100.605300	275,331.22	-3,020.22	0.01
Original Face:		Base	3,000,000.000	101.708879	278,351.44	100.605300	275,331.22	-3,020.22	0.01
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	3,622,206.230	100.909190	3,655,138.95	104.072980	3,769,737.97	114,599.02	0.18
Original Face:		Base	6,000,000.000	100.909190	3,655,138.95	104.072980	3,769,737.97	114,599.02	0.18
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,522,841.470	101.565762	4,593,658.39	100.530460	4,546,833.33	-46,825.06	0.21
Original Face:		Base	5,729,287.000	101.565762	4,593,658.39	100.530460	4,546,833.33	-46,825.06	0.21
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	3,429,037.020	101.272788	3,472,681.38	106.425260	3,649,361.56	176,680.18	0.17
Original Face:		Base	6,000,000.000	101.272788	3,472,681.38	106.425260	3,649,361.56	176,680.18	0.17
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	5,715,061.700	99.091780	5,663,156.36	105.596940	6,034,930.27	371,773.91	0.28
Original Face:		Base	10,000,000.000	99.091780	5,663,156.36	105.596940	6,034,930.27	371,773.91	0.28
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,857,530.850	99.867411	2,853,742.07	105.596940	3,017,465.14	163,723.07	0.14
Original Face:		Base	5,000,000.000	99.867411	2,853,742.07	105.596940	3,017,465.14	163,723.07	0.14
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	9,052,541.600	102.908683	9,315,851.38	102.607930	9,288,625.55	-27,225.83	0.43
Original Face:		Base	10,000,000.000	102.908683	9,315,851.38	102.607930	9,288,625.55	-27,225.83	0.43
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,893,124.300	101.509210	1,921,695.52	101.711530	1,925,525.69	3,830.17	0.09

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Original Face:	5,000,000.000	Base	101.509210	1,921,695.52	101.711530	1,925,525.69	3,830.17	0.09
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	1,893,124.300	Local	101.736441	1,925,997.29	101.711530	1,925,525.69	-471.60	0.09
Original Face:	5,000,000.000	Base	101.736441	1,925,997.29	101.711530	1,925,525.69	-471.60	0.09
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,622,455.150	Local	102.699261	4,747,227.26	103.534760	4,785,847.85	38,620.59	0.22
Original Face:	5,000,000.000	Base	102.699261	4,747,227.26	103.534760	4,785,847.85	38,620.59	0.22
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	2,435,294.900	Local	101.689565	2,476,440.79	101.119090	2,462,548.04	-13,892.75	0.11
Original Face:	5,000,000.000	Base	101.689565	2,476,440.79	101.119090	2,462,548.04	-13,892.75	0.11
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	2,154,685.180	Local	101.911113	2,195,863.65	102.338740	2,205,077.66	9,214.01	0.10
Original Face:	5,000,000.000	Base	101.911113	2,195,863.65	102.338740	2,205,077.66	9,214.01	0.10
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,903,003.650	Local	104.869025	5,141,732.10	103.714270	5,085,114.44	-56,617.66	0.24
Original Face:	5,000,000.000	Base	104.869025	5,141,732.10	103.714270	5,085,114.44	-56,617.66	0.24
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,864,135.950	Local	105.226124	7,222,864.22	104.063380	7,143,051.88	-79,812.34	0.33
Original Face:	7,000,000.000	Base	105.226124	7,222,864.22	104.063380	7,143,051.88	-79,812.34	0.33
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	188,834.500	Local	99.879609	188,607.16	115.662788	218,411.25	29,804.09	0.01
Original Face:	6,625,000.000	Base	99.879609	188,607.16	115.662788	218,411.25	29,804.09	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	192,815.880	Local	99.942889	192,705.76	116.883879	225,370.68	32,664.92	0.01
Original Face:	6,000,000.000	Base	99.942889	192,705.76	116.883879	225,370.68	32,664.92	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV				4.500000	15 Dec 2021		
	551,449.050	Local	100.519905	554,316.06	101.365960	558,981.62	4,665.56	0.03
Original Face:	5,000,000.000	Base	100.519905	554,316.06	101.365960	558,981.62	4,665.56	0.03
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	0.000	Local	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00

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		Base	0.000000	-2,288.82	0.000000	0.00	2,288.82		0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040			
		Local	517,533.380	103.869379	537,558.71	105.962940	548,393.58	10,834.87	0.03
Original Face:		Base	7,703,000.000	103.869379	537,558.71	105.962940	548,393.58	10,834.87	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041			
		Local	850,146.400	102.909581	874,882.10	109.836630	933,772.16	58,890.06	0.04
Original Face:		Base	10,000,000.000	102.909581	874,882.10	109.836630	933,772.16	58,890.06	0.04
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041			
		Local	1,980,427.410	102.426643	2,028,485.32	105.906540	2,097,402.15	68,916.83	0.10
Original Face:		Base	13,000,000.000	102.426643	2,028,485.32	105.906540	2,097,402.15	68,916.83	0.10
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026			
		Local	382,926.000	100.627641	385,329.40	103.394660	395,925.04	10,595.64	0.02
Original Face:		Base	3,000,000.000	100.627641	385,329.40	103.394660	395,925.04	10,595.64	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041			
		Local	1,048,241.250	102.922143	1,078,872.36	104.720660	1,097,725.16	18,852.80	0.05
Original Face:		Base	12,500,000.000	102.922143	1,078,872.36	104.720660	1,097,725.16	18,852.80	0.05
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040			
		Local	1,042,495.400	106.262744	1,107,784.22	109.797850	1,144,637.54	36,853.32	0.05
Original Face:		Base	5,000,000.000	106.262744	1,107,784.22	109.797850	1,144,637.54	36,853.32	0.05
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025			
		Local	3,404,888.720	102.794081	3,500,024.06	105.369270	3,587,706.39	87,682.33	0.17
Original Face:		Base	8,000,000.000	102.794081	3,500,024.06	105.369270	3,587,706.39	87,682.33	0.17
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042			
		Local	1,779,112.150	102.103699	1,816,539.32	104.380510	1,857,046.34	40,507.02	0.09
Original Face:		Base	5,000,000.000	102.103699	1,816,539.32	104.380510	1,857,046.34	40,507.02	0.09
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042			
		Local	558,433.500	103.597245	578,521.72	101.808140	568,530.76	-9,990.96	0.03
Original Face:		Base	5,000,000.000	103.597245	578,521.72	101.808140	568,530.76	-9,990.96	0.03
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033			
		Local	1,364,587.600	100.716937	1,374,370.84	105.462850	1,439,132.97	64,762.13	0.07

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Original Face:	5,000,000.000	Base	100.716937	1,374,370.84	105.462850	1,439,132.97	64,762.13	0.07
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,626,727.850	Local	103.321170	1,680,754.25	107.272410	1,745,030.17	64,275.92	0.08
Original Face:	5,000,000.000	Base	103.321170	1,680,754.25	107.272410	1,745,030.17	64,275.92	0.08
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.496934	6,311,207.46	104.777240	6,580,010.67	268,803.21	0.31
Original Face:	6,280,000.000	Base	100.496934	6,311,207.46	104.777240	6,580,010.67	268,803.21	0.31
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026		
	2,640,776.560	Local	103.263986	2,726,971.14	100.492530	2,653,783.18	-73,187.96	0.12
Original Face:	8,090,000.000	Base	103.263986	2,726,971.14	100.492530	2,653,783.18	-73,187.96	0.12
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	1,237,786.260	Local	103.096821	1,276,118.29	101.949200	1,261,913.19	-14,205.10	0.06
Original Face:	3,000,000.000	Base	103.096821	1,276,118.29	101.949200	1,261,913.19	-14,205.10	0.06
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,484,912.500	Local	104.419199	1,550,533.74	105.817760	1,571,301.15	20,767.41	0.07
Original Face:	5,000,000.000	Base	104.419199	1,550,533.74	105.817760	1,571,301.15	20,767.41	0.07
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	515,137.500	Local	101.652836	523,651.88	101.006540	520,322.56	-3,329.32	0.02
Original Face:	5,000,000.000	Base	101.652836	523,651.88	101.006540	520,322.56	-3,329.32	0.02
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	225,540.180	Local	100.814702	227,377.66	101.780770	229,556.53	2,178.87	0.01
Original Face:	1,000,000.000	Base	100.814702	227,377.66	101.780770	229,556.53	2,178.87	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	823,627.600	Local	101.034844	832,150.86	102.309080	842,645.82	10,494.96	0.04
Original Face:	5,000,000.000	Base	101.034844	832,150.86	102.309080	842,645.82	10,494.96	0.04
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	1,547,061.840	Local	101.922575	1,576,805.26	101.463300	1,569,700.00	-7,105.26	0.07
Original Face:	7,500,000.000	Base	101.922575	1,576,805.26	101.463300	1,569,700.00	-7,105.26	0.07
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,332,617.200	Local	102.481889	3,415,329.05	107.127880	3,570,162.15	154,833.10	0.17

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Original Face:		Base	10,000,000.000	102.481889	3,415,329.05	107.127880	3,570,162.15	154,833.10	0.17
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	1,378,840.950	101.592577	1,400,800.05	104.340740	1,438,692.85	37,892.80	0.07
Original Face:		Base	5,000,000.000	101.592577	1,400,800.05	104.340740	1,438,692.85	37,892.80	0.07
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	821,717.400	101.910532	837,416.57	101.248600	831,977.36	-5,439.21	0.04
Original Face:		Base	5,000,000.000	101.910532	837,416.57	101.248600	831,977.36	-5,439.21	0.04
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	628,060.260	102.631740	644,589.17	100.360260	630,322.91	-14,266.26	0.03
Original Face:		Base	6,000,000.000	102.631740	644,589.17	100.360260	630,322.91	-14,266.26	0.03
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.937492	1,766,011.48	110.627870	1,974,682.04	208,670.56	0.09
Original Face:		Base	1,784,977.000	98.937492	1,766,011.48	110.627870	1,974,682.04	208,670.56	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	1,418,550.500	101.384904	1,438,196.06	101.056200	1,433,533.23	-4,662.83	0.07
Original Face:		Base	10,000,000.000	101.384904	1,438,196.06	101.056200	1,433,533.23	-4,662.83	0.07
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	2,429,019.390	101.525317	2,466,069.63	103.728030	2,519,573.96	53,504.33	0.12
Original Face:		Base	5,183,921.000	101.525317	2,466,069.63	103.728030	2,519,573.96	53,504.33	0.12
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.000000	15 May 2037		
		Local	9,395.560	102.434873	9,624.33	99.935720	9,389.52	-234.81	0.00
Original Face:		Base	5,000,000.000	102.434873	9,624.33	99.935720	9,389.52	-234.81	0.00
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	1,050,944.450	101.059804	1,062,082.40	103.475620	1,087,471.29	25,388.89	0.05
Original Face:		Base	5,000,000.000	101.059804	1,062,082.40	103.475620	1,087,471.29	25,388.89	0.05
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	3,246,348.440	102.327704	3,321,913.83	101.453470	3,293,533.14	-28,380.69	0.15
Original Face:		Base	14,550,000.000	102.327704	3,321,913.83	101.453470	3,293,533.14	-28,380.69	0.15
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	1,480,680.700	102.507451	1,517,808.05	100.754860	1,491,857.77	-25,950.28	0.07

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Original Face:		Base	10,000,000.000	102.507451	1,517,808.05	100.754860	1,491,857.77	-25,950.28	0.07
3137BDY75	FREDDIE MAC FHR 4387 CB					4.000000	15 Sep 2039		
		Local	1,738,235.900	104.671679	1,819,440.70	100.848800	1,752,990.05	-66,450.65	0.08
Original Face:		Base	5,000,000.000	104.671679	1,819,440.70	100.848800	1,752,990.05	-66,450.65	0.08
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	1,791,948.630	103.153860	1,848,464.19	103.218760	1,849,627.16	1,162.97	0.09
Original Face:		Base	3,000,000.000	103.153860	1,848,464.19	103.218760	1,849,627.16	1,162.97	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	1,183,308.450	102.910423	1,217,747.73	101.890620	1,205,680.32	-12,067.41	0.06
Original Face:		Base	5,000,000.000	102.910423	1,217,747.73	101.890620	1,205,680.32	-12,067.41	0.06
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,418,882.080	102.741683	1,457,783.33	104.683450	1,485,334.71	27,551.38	0.07
Original Face:		Base	2,579,263.000	102.741683	1,457,783.33	104.683450	1,485,334.71	27,551.38	0.07
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	1,143,677.900	102.202528	1,168,867.73	102.087120	1,167,547.83	-1,319.90	0.05
Original Face:		Base	5,000,000.000	102.202528	1,168,867.73	102.087120	1,167,547.83	-1,319.90	0.05
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	1,453,814.350	102.793148	1,494,421.54	102.855890	1,495,333.69	912.15	0.07
Original Face:		Base	5,000,000.000	102.793148	1,494,421.54	102.855890	1,495,333.69	912.15	0.07
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	1,646,158.050	101.839254	1,676,435.07	101.880100	1,677,107.47	672.40	0.08
Original Face:		Base	5,000,000.000	101.839254	1,676,435.07	101.880100	1,677,107.47	672.40	0.08
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	1,116,564.690	103.610903	1,156,882.76	101.639890	1,134,875.12	-22,007.64	0.05
Original Face:		Base	6,000,000.000	103.610903	1,156,882.76	101.639890	1,134,875.12	-22,007.64	0.05
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	1,189,275.950	99.844069	1,187,421.50	101.953930	1,212,513.57	25,092.07	0.06
Original Face:		Base	3,650,000.000	99.844069	1,187,421.50	101.953930	1,212,513.57	25,092.07	0.06
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	1,010,716.390	102.971385	1,040,748.67	100.811670	1,018,920.07	-21,828.60	0.05

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Original Face:	5,000,000.000	Base	102.971385	1,040,748.67	100.811670	1,018,920.07	-21,828.60	0.05
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022		
	2,000,000.000	Local	99.939956	1,998,799.11	102.312000	2,046,240.00	47,440.89	0.10
		Base	99.939956	1,998,799.11	102.312000	2,046,240.00	47,440.89	0.10
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025		
	10,000,000.000	Local	99.715172	9,971,517.21	99.833559	9,983,355.90	11,838.69	0.47
		Base	99.715172	9,971,517.21	99.833559	9,983,355.90	11,838.69	0.47
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028		
	802,339.650	Local	101.905121	817,625.19	102.672230	823,780.01	6,154.82	0.04
Original Face:	1,104,000.000	Base	101.905121	817,625.19	102.672230	823,780.01	6,154.82	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029		
	3,932,641.900	Local	103.350640	4,064,410.56	102.420510	4,027,831.89	-36,578.67	0.19
Original Face:	5,000,000.000	Base	103.350640	4,064,410.56	102.420510	4,027,831.89	-36,578.67	0.19
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	4,758,285.480	Local	102.819276	4,892,434.68	102.304320	4,867,931.60	-24,503.08	0.23
Original Face:	6,000,000.000	Base	102.819276	4,892,434.68	102.304320	4,867,931.60	-24,503.08	0.23
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,288,430.440	Local	103.882679	7,571,416.80	105.000670	7,652,900.79	81,483.99	0.36
Original Face:	9,629,000.000	Base	103.882679	7,571,416.80	105.000670	7,652,900.79	81,483.99	0.36
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,437,323.200	Local	100.616820	3,458,525.30	106.868920	3,673,430.18	214,904.88	0.17
Original Face:	5,000,000.000	Base	100.616820	3,458,525.30	106.868920	3,673,430.18	214,904.88	0.17
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	4,827,923.940	Local	99.427470	4,800,282.65	106.905710	5,161,326.37	361,043.72	0.24
Original Face:	6,000,000.000	Base	99.427470	4,800,282.65	106.905710	5,161,326.37	361,043.72	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	4,138,981.800	Local	112.603255	4,660,628.24	113.678350	4,705,126.22	44,497.98	0.22
Original Face:	10,000,000.000	Base	112.603255	4,660,628.24	113.678350	4,705,126.22	44,497.98	0.22
3137FDFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,154,887.360	Local	104.419249	9,559,464.64	108.013150	9,888,482.22	329,017.58	0.46

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Original Face:		Base	11,739,000.000	104.419249	9,559,464.64	108.013150	9,888,482.22	329,017.58	0.46
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.500000	15 May 2043		
		Local	3,302,066.550	100.521858	3,319,298.66	100.746520	3,326,717.14	7,418.48	0.15
Original Face:		Base	15,000,000.000	100.521858	3,319,298.66	100.746520	3,326,717.14	7,418.48	0.15
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	141,217.900	102.499520	144,747.67	99.933560	141,124.07	-3,623.60	0.01
Original Face:		Base	4,396,000.000	102.499520	144,747.67	99.933560	141,124.07	-3,623.60	0.01
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,016,831.520	104.126215	4,182,574.63	103.569420	4,160,209.11	-22,365.52	0.19
Original Face:		Base	4,774,000.000	104.126215	4,182,574.63	103.569420	4,160,209.11	-22,365.52	0.19
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	4,494,048.000	102.921919	4,625,360.43	103.315630	4,643,054.00	17,693.57	0.22
Original Face:		Base	5,000,000.000	102.921919	4,625,360.43	103.315630	4,643,054.00	17,693.57	0.22
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
		Local	1,818,254.000	101.796866	1,850,925.58	101.692260	1,849,023.59	-1,901.99	0.09
Original Face:		Base	5,000,000.000	101.796866	1,850,925.58	101.692260	1,849,023.59	-1,901.99	0.09
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	4,813,980.150	102.365797	4,927,869.14	102.229850	4,921,324.69	-6,544.45	0.23
Original Face:		Base	5,000,000.000	102.365797	4,927,869.14	102.229850	4,921,324.69	-6,544.45	0.23
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	2,056,716.400	103.924337	2,137,428.89	110.209569	2,266,698.28	129,269.39	0.11
Original Face:		Base	10,000,000.000	103.924337	2,137,428.89	110.209569	2,266,698.28	129,269.39	0.11
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	942,313.190	102.011725	961,269.94	106.156346	1,000,325.25	39,055.31	0.05
Original Face:		Base	7,000,000.000	102.011725	961,269.94	106.156346	1,000,325.25	39,055.31	0.05
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.729000	01 Nov 2035		
		Local	522,982.400	103.098577	539,187.41	104.406632	546,028.31	6,840.90	0.03
Original Face:		Base	5,000,000.000	103.098577	539,187.41	104.406632	546,028.31	6,840.90	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	3,080,850.600	105.471058	3,249,405.73	112.244119	3,458,073.61	208,667.88	0.16

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Original Face:	20,000,000.000	Base	105.471058	3,249,405.73	112.244119	3,458,073.61	208,667.88	0.16
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.773000	01 May 2036		
	594,981.450	Local	103.242039	614,270.98	104.380506	621,044.65	6,773.67	0.03
Original Face:	5,000,000.000	Base	103.242039	614,270.98	104.380506	621,044.65	6,773.67	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				2.424000	01 Oct 2037		
	175,972.080	Local	106.137951	186,773.16	103.340139	181,849.79	-4,923.37	0.01
Original Face:	4,000,000.000	Base	106.137951	186,773.16	103.340139	181,849.79	-4,923.37	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	1,466,151.440	Local	103.971982	1,524,386.71	108.350631	1,588,584.34	64,197.63	0.07
Original Face:	8,000,000.000	Base	103.971982	1,524,386.71	108.350631	1,588,584.34	64,197.63	0.07
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.421000	01 Jun 2021		
	819,008.000	Local	100.832936	825,829.81	99.965550	818,725.85	-7,103.96	0.04
Original Face:	5,000,000.000	Base	100.832936	825,829.81	99.965550	818,725.85	-7,103.96	0.04
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.441000	01 Aug 2037		
	102,816.900	Local	106.381568	109,378.23	99.889665	102,703.46	-6,674.77	0.00
Original Face:	5,000,000.000	Base	106.381568	109,378.23	99.889665	102,703.46	-6,674.77	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
	2,795,475.900	Local	101.946465	2,849,888.85	103.752697	2,900,381.64	50,492.79	0.14
Original Face:	4,950,000.000	Base	101.946465	2,849,888.85	103.752697	2,900,381.64	50,492.79	0.14
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.457000	01 Feb 2023		
	2,608,272.460	Local	101.278934	2,641,630.54	102.813869	2,681,665.83	40,035.29	0.12
Original Face:	6,575,000.000	Base	101.278934	2,641,630.54	102.813869	2,681,665.83	40,035.29	0.12
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	1,172,027.940	Local	102.024970	1,195,761.16	105.126789	1,232,115.34	36,354.18	0.06
Original Face:	6,000,000.000	Base	102.024970	1,195,761.16	105.126789	1,232,115.34	36,354.18	0.06
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
	1,399,294.800	Local	103.175189	1,443,725.05	106.007475	1,483,357.09	39,632.04	0.07
Original Face:	10,000,000.000	Base	103.175189	1,443,725.05	106.007475	1,483,357.09	39,632.04	0.07
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.990000	01 Jan 2021		
	13,525.170	Local	100.000000	13,525.17	99.984481	13,523.07	-2.10	0.00

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Original Face:	10,000,000.000	Base	100.000000	13,525.17	99.984481	13,523.07	-2.10	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
	1,898,909.940	Local	104.176201	1,978,212.24	108.066117	2,052,078.24	73,866.00	0.10
Original Face:	6,000,000.000	Base	104.176201	1,978,212.24	108.066117	2,052,078.24	73,866.00	0.10
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
	2,791,991.360	Local	104.828779	2,926,810.45	109.267512	3,050,739.49	123,929.04	0.14
Original Face:	6,750,000.000	Base	104.828779	2,926,810.45	109.267512	3,050,739.49	123,929.04	0.14
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
	2,160,279.730	Local	102.684939	2,218,281.92	108.738187	2,349,049.01	130,767.09	0.11
Original Face:	7,000,000.000	Base	102.684939	2,218,281.92	108.738187	2,349,049.01	130,767.09	0.11
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
	8,298,474.150	Local	99.617875	8,266,763.58	104.199681	8,646,983.59	380,220.01	0.40
Original Face:	8,500,000.000	Base	99.617875	8,266,763.58	104.199681	8,646,983.59	380,220.01	0.40
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
	5,617,000.000	Local	99.782340	5,604,774.03	110.448919	6,203,915.78	599,141.75	0.29
Original Face:	5,617,000.000	Base	99.782340	5,604,774.03	110.448919	6,203,915.78	599,141.75	0.29
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
	1,874,980.550	Local	101.161796	1,896,763.99	106.920122	2,004,731.49	107,967.50	0.09
Original Face:	5,948,304.000	Base	101.161796	1,896,763.99	106.920122	2,004,731.49	107,967.50	0.09
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
	3,172,009.190	Local	102.117212	3,239,167.34	105.719037	3,353,417.57	114,250.23	0.16
Original Face:	7,922,201.000	Base	102.117212	3,239,167.34	105.719037	3,353,417.57	114,250.23	0.16
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
	2,021,990.700	Local	102.107443	2,064,603.01	111.062758	2,245,678.64	181,075.63	0.10
Original Face:	6,000,000.000	Base	102.107443	2,064,603.01	111.062758	2,245,678.64	181,075.63	0.10
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
	4,034,112.270	Local	104.217984	4,204,270.48	110.193083	4,445,312.68	241,042.20	0.21
Original Face:	11,523,254.000	Base	104.217984	4,204,270.48	110.193083	4,445,312.68	241,042.20	0.21
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
	14,710.700	Local	99.895178	14,695.28	101.652290	14,953.76	258.48	0.00

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Original Face:	5,000,000.000	Base	99.895178	14,695.28	101.652290	14,953.76	258.48	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
	3,681,383.850	Local	116.702398	4,296,263.24	120.536040	4,437,394.31	141,131.07	0.21
Original Face:	41,000,000.000	Base	116.702398	4,296,263.24	120.536040	4,437,394.31	141,131.07	0.21
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
	161,973.250	Local	101.403491	164,246.53	118.533980	191,993.34	27,746.81	0.01
Original Face:	5,000,000.000	Base	101.403491	164,246.53	118.533980	191,993.34	27,746.81	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
	848,940.520	Local	108.271751	919,162.77	113.853290	966,546.71	47,383.94	0.05
Original Face:	5,855,000.000	Base	108.271751	919,162.77	113.853290	966,546.71	47,383.94	0.05
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.021570	25 Sep 2039		
	461,662.200	Local	104.713438	483,422.36	114.438880	528,321.05	44,898.69	0.02
Original Face:	5,000,000.000	Base	104.713438	483,422.36	114.438880	528,321.05	44,898.69	0.02
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
	4,280.760	Local	101.095133	4,327.64	102.406110	4,383.76	56.12	0.00
Original Face:	6,000,000.000	Base	101.095133	4,327.64	102.406110	4,383.76	56.12	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.575280	25 Aug 2039		
	1,314,662.100	Local	102.529036	1,347,910.38	112.078800	1,473,457.51	125,547.13	0.07
Original Face:	10,000,000.000	Base	102.529036	1,347,910.38	112.078800	1,473,457.51	125,547.13	0.07
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023		
	111.180	Local	101.268214	112.59	100.321930	111.54	-1.05	0.00
Original Face:	6,000,000.000	Base	101.268214	112.59	100.321930	111.54	-1.05	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,883,479.570	Local	102.304438	3,972,971.96	109.939290	4,269,469.87	296,497.91	0.20
Original Face:	8,609,641.000	Base	102.304438	3,972,971.96	109.939290	4,269,469.87	296,497.91	0.20
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	3,005,674.700	Local	99.630419	2,994,566.29	104.665410	3,145,901.75	151,335.46	0.15
Original Face:	5,000,000.000	Base	99.630419	2,994,566.29	104.665410	3,145,901.75	151,335.46	0.15
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.036190	25 Oct 2040		
	840,876.550	Local	107.849469	906,880.89	115.852170	974,173.73	67,292.84	0.05

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Original Face:		Base	5,000,000.000	107.849469	906,880.89	115.852170	974,173.73	67,292.84	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	990,685.620	99.669887	987,415.24	115.920936	1,148,412.04	160,996.80	0.05
Original Face:		Base	11,959,998.000	99.669887	987,415.24	115.920936	1,148,412.04	160,996.80	0.05
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	159,781.750	99.414977	158,846.99	116.294181	185,816.88	26,969.89	0.01
Original Face:		Base	5,000,000.000	99.414977	158,846.99	116.294181	185,816.88	26,969.89	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	166,668.780	100.555569	167,594.74	116.676363	194,463.07	26,868.33	0.01
Original Face:		Base	6,500,000.000	100.555569	167,594.74	116.676363	194,463.07	26,868.33	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	370,904.960	100.131991	371,394.52	116.759296	433,066.02	61,671.50	0.02
Original Face:		Base	8,000,000.000	100.131991	371,394.52	116.759296	433,066.02	61,671.50	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	253,049.820	100.435377	254,151.54	113.315164	286,743.82	32,592.28	0.01
Original Face:		Base	5,457,127.000	100.435377	254,151.54	113.315164	286,743.82	32,592.28	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	262,287.150	100.490279	263,573.09	113.595210	297,945.64	34,372.55	0.01
Original Face:		Base	5,000,000.000	100.490279	263,573.09	113.595210	297,945.64	34,372.55	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	848,595.920	100.900663	856,238.91	117.549631	997,521.37	141,282.46	0.05
Original Face:		Base	10,547,657.000	100.900663	856,238.91	117.549631	997,521.37	141,282.46	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	504,928.030	100.504016	507,472.95	116.475230	588,116.08	80,643.13	0.03
Original Face:		Base	17,500,000.000	100.504016	507,472.95	116.475230	588,116.08	80,643.13	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	185,541.260	103.178258	191,438.24	117.554643	218,112.37	26,674.13	0.01
Original Face:		Base	9,397,749.000	103.178258	191,438.24	117.554643	218,112.37	26,674.13	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	6,238,720.770	105.280390	6,568,149.53	108.730247	6,783,376.50	215,226.97	0.32

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Original Face:	15,243,777.000	Base	105.280390	6,568,149.53	108.730247	6,783,376.50	215,226.97	0.32
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	887,624.990	Local	100.597172	892,925.64	103.160089	915,674.73	22,749.09	0.04
Original Face:	4,744,826.000	Base	100.597172	892,925.64	103.160089	915,674.73	22,749.09	0.04
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	1,198,593.170	Local	100.622708	1,206,056.90	103.169157	1,236,578.47	30,521.57	0.06
Original Face:	4,166,154.000	Base	100.622708	1,206,056.90	103.169157	1,236,578.47	30,521.57	0.06
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	5,059,523.500	Local	102.483321	5,185,167.69	106.610864	5,394,001.72	208,834.03	0.25
Original Face:	10,000,000.000	Base	102.483321	5,185,167.69	106.610864	5,394,001.72	208,834.03	0.25
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	7,273,595.980	Local	107.998466	7,855,372.06	109.290424	7,949,343.89	93,971.83	0.37
Original Face:	9,938,165.000	Base	107.998466	7,855,372.06	109.290424	7,949,343.89	93,971.83	0.37
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	5,070,360.920	Local	107.995490	5,475,761.12	109.290189	5,541,407.03	65,645.91	0.26
Original Face:	6,864,195.000	Base	107.995490	5,475,761.12	109.290189	5,541,407.03	65,645.91	0.26
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	3,852,934.140	Local	105.255778	4,055,435.80	108.681195	4,187,414.87	131,979.07	0.20
Original Face:	11,668,342.000	Base	105.255778	4,055,435.80	108.681195	4,187,414.87	131,979.07	0.20
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	4,719,684.500	Local	99.838610	4,712,067.39	105.973921	5,001,634.72	289,567.33	0.23
Original Face:	10,000,000.000	Base	99.838610	4,712,067.39	105.973921	5,001,634.72	289,567.33	0.23
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	2,764,100.880	Local	100.665722	2,782,502.11	104.451720	2,887,150.91	104,648.80	0.13
Original Face:	6,000,000.000	Base	100.665722	2,782,502.11	104.451720	2,887,150.91	104,648.80	0.13
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	792,016.860	Local	104.891643	830,759.50	116.150912	919,934.81	89,175.31	0.04
Original Face:	9,100,000.000	Base	104.891643	830,759.50	116.150912	919,934.81	89,175.31	0.04
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	441,344.670	Local	100.993274	445,728.43	106.346228	469,353.41	23,624.98	0.02

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Original Face:	7,060,000.000	Base	100.993274	445,728.43	106.346228	469,353.41	23,624.98	0.02
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4				4.000000	01 Jul 2026		
	475,647.180	Local	102.316358	486,664.87	106.342614	505,815.64	19,150.77	0.02
Original Face:	6,000,000.000	Base	102.316358	486,664.87	106.342614	505,815.64	19,150.77	0.02
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	1,261,889.400	Local	104.026622	1,312,700.91	110.220777	1,390,864.30	78,163.39	0.06
Original Face:	5,000,000.000	Base	104.026622	1,312,700.91	110.220777	1,390,864.30	78,163.39	0.06
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	2,869,513.990	Local	103.407435	2,967,290.81	108.102241	3,102,008.93	134,718.12	0.14
Original Face:	7,000,000.000	Base	103.407435	2,967,290.81	108.102241	3,102,008.93	134,718.12	0.14
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	221,344.340	Local	100.847137	223,219.43	106.175568	235,013.61	11,794.18	0.01
Original Face:	7,000,000.000	Base	100.847137	223,219.43	106.175568	235,013.61	11,794.18	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	915,088.510	Local	105.261913	963,239.67	109.206045	999,331.97	36,092.30	0.05
Original Face:	6,100,000.000	Base	105.261913	963,239.67	109.206045	999,331.97	36,092.30	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	2,510,005.170	Local	101.661654	2,551,712.76	104.197708	2,615,367.86	63,655.10	0.12
Original Face:	9,500,000.000	Base	101.661654	2,551,712.76	104.197708	2,615,367.86	63,655.10	0.12
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	1,356,813.100	Local	102.660778	1,392,914.89	108.082141	1,466,472.65	73,557.76	0.07
Original Face:	5,000,000.000	Base	102.660778	1,392,914.89	108.082141	1,466,472.65	73,557.76	0.07
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,192,013.310	Local	103.763467	2,274,509.00	109.151055	2,392,605.65	118,096.65	0.11
Original Face:	7,899,440.000	Base	103.763467	2,274,509.00	109.151055	2,392,605.65	118,096.65	0.11
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	2,461,026.640	Local	105.723647	2,601,887.11	110.544898	2,720,539.39	118,652.28	0.13
Original Face:	8,000,000.000	Base	105.723647	2,601,887.11	110.544898	2,720,539.39	118,652.28	0.13
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	2,749,428.420	Local	102.153764	2,808,644.63	105.193224	2,892,212.40	83,567.77	0.13

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Original Face:	6,000,000.000	Base	102.153764	2,808,644.63	105.193224	2,892,212.40	83,567.77	0.13
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	2,240,001.250	Local	102.267942	2,290,803.19	104.992251	2,351,827.73	61,024.54	0.11
Original Face:	5,000,000.000	Base	102.267942	2,290,803.19	104.992251	2,351,827.73	61,024.54	0.11
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	2,292,773.400	Local	103.124235	2,364,405.02	106.642552	2,445,072.07	80,667.05	0.11
Original Face:	5,000,000.000	Base	103.124235	2,364,405.02	106.642552	2,445,072.07	80,667.05	0.11
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				2.619000	01 Feb 2037		
	440,484.150	Local	102.905126	453,280.77	104.841761	461,811.34	8,530.57	0.02
Original Face:	5,000,000.000	Base	102.905126	453,280.77	104.841761	461,811.34	8,530.57	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	401,474.900	Local	105.528859	423,671.88	109.170908	438,293.79	14,621.91	0.02
Original Face:	3,262,241.000	Base	105.528859	423,671.88	109.170908	438,293.79	14,621.91	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				2.887000	01 Jan 2037		
	596,246.740	Local	102.896556	613,517.36	104.994710	626,027.54	12,510.18	0.03
Original Face:	6,271,091.000	Base	102.896556	613,517.36	104.994710	626,027.54	12,510.18	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
	704,138.040	Local	102.345431	720,653.11	106.064267	746,838.85	26,185.74	0.03
Original Face:	12,000,000.000	Base	102.345431	720,653.11	106.064267	746,838.85	26,185.74	0.03
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.073631	9,907,363.14	141.643102	14,164,310.20	4,256,947.06	0.66
		Base	99.073631	9,907,363.14	141.643102	14,164,310.20	4,256,947.06	0.66
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.690693	4,984,534.64	150.007121	7,500,356.05	2,515,821.41	0.35
		Base	99.690693	4,984,534.64	150.007121	7,500,356.05	2,515,821.41	0.35
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	6,400,000.000	Local	96.687500	6,188,000.00	100.806640	6,451,624.96	263,624.96	0.30
Original Face:	6,400,000.000	Base	96.687500	6,188,000.00	100.806640	6,451,624.96	263,624.96	0.30
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
	9,750,000.000	Local	99.969114	9,746,988.64	100.958880	9,843,490.80	96,502.16	0.46

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Original Face:	9,750,000.000	Base	99.969114	9,746,988.64	100.958880	9,843,490.80	96,502.16	0.46
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,090,000.000	Local	103.471405	6,301,408.59	109.883180	6,691,885.66	390,477.07	0.31
Original Face:	6,090,000.000	Base	103.471405	6,301,408.59	109.883180	6,691,885.66	390,477.07	0.31
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				1.044000	05 Apr 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.571516	4,978,575.80	-21,424.20	0.23
		Base	100.000000	5,000,000.00	99.571516	4,978,575.80	-21,424.20	0.23
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	5,000,000.000	Local	99.976422	4,998,821.11	101.750000	5,087,500.00	88,678.89	0.24
		Base	99.976422	4,998,821.11	101.750000	5,087,500.00	88,678.89	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.393390	25 Jul 2022		
	5,000,000.000	Local	99.695020	4,984,750.98	103.338450	5,166,922.50	182,171.52	0.24
Original Face:	5,000,000.000	Base	99.695020	4,984,750.98	103.338450	5,166,922.50	182,171.52	0.24
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	2,063,326.530	Local	110.524024	2,280,471.50	114.304825	2,358,481.78	78,010.28	0.11
Original Face:	8,707,929.000	Base	110.524024	2,280,471.50	114.304825	2,358,481.78	78,010.28	0.11
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
	9,249,268.170	Local	105.614041	9,768,525.90	109.005622	10,082,222.30	313,696.40	0.47
Original Face:	11,805,572.000	Base	105.614041	9,768,525.90	109.005622	10,082,222.30	313,696.40	0.47
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
	3,382,395.600	Local	100.000000	3,382,395.60	106.761658	3,611,101.62	228,706.02	0.17
Original Face:	10,000,000.000	Base	100.000000	3,382,395.60	106.761658	3,611,101.62	228,706.02	0.17
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4				4.000000	20 Jul 2050		
	9,764,680.710	Local	112.223229	10,958,240.00	112.138012	10,949,918.83	-8,321.17	0.51
Original Face:	9,821,806.000	Base	112.223229	10,958,240.00	112.138012	10,949,918.83	-8,321.17	0.51
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
	1,432,579.080	Local	108.836725	1,559,172.15	114.693753	1,643,078.71	83,906.56	0.08
Original Face:	6,000,000.000	Base	108.836725	1,559,172.15	114.693753	1,643,078.71	83,906.56	0.08
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	2,951,881.720	Local	105.590202	3,116,897.88	107.768948	3,181,211.88	64,314.00	0.15

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Original Face:	5,682,660.000	Base	105.590202	3,116,897.88	107.768948	3,181,211.88	64,314.00	0.15
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	1,767,032.200	Local	105.811778	1,869,728.18	107.921648	1,907,010.27	37,282.09	0.09
Original Face:	5,271,946.000	Base	105.811778	1,869,728.18	107.921648	1,907,010.27	37,282.09	0.09
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	6,782,626.730	Local	105.600500	7,162,487.75	107.794981	7,311,331.19	148,843.44	0.34
Original Face:	8,934,236.000	Base	105.600500	7,162,487.75	107.794981	7,311,331.19	148,843.44	0.34
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	162,112.440	Local	100.860656	163,507.67	115.818703	187,756.53	24,248.86	0.01
Original Face:	7,000,000.000	Base	100.860656	163,507.67	115.818703	187,756.53	24,248.86	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	1,646,205.300	Local	103.591889	1,705,335.16	106.341166	1,750,593.91	45,258.75	0.08
Original Face:	22,821,698.000	Base	103.591889	1,705,335.16	106.341166	1,750,593.91	45,258.75	0.08
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	330,933.450	Local	102.602218	339,545.06	104.991240	347,451.13	7,906.07	0.02
Original Face:	5,000,000.000	Base	102.602218	339,545.06	104.991240	347,451.13	7,906.07	0.02
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	3,067,571.580	Local	101.006962	3,098,460.86	102.418105	3,141,748.68	43,287.82	0.15
Original Face:	13,640,889.000	Base	101.006962	3,098,460.86	102.418105	3,141,748.68	43,287.82	0.15
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	1,037,522.900	Local	107.897148	1,119,457.62	109.721414	1,138,384.80	18,927.18	0.05
Original Face:	5,000,000.000	Base	107.897148	1,119,457.62	109.721414	1,138,384.80	18,927.18	0.05
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	2,174,451.000	Local	106.173189	2,308,683.97	107.824409	2,344,588.94	35,904.97	0.11
Original Face:	10,000,000.000	Base	106.173189	2,308,683.97	107.824409	2,344,588.94	35,904.97	0.11
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				2.852000	20 Mar 2070		
	6,240,538.130	Local	106.542180	6,648,805.36	107.885200	6,732,617.04	83,811.68	0.31
Original Face:	6,631,731.000	Base	106.542180	6,648,805.36	107.885200	6,732,617.04	83,811.68	0.31
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				2.952000	20 Apr 2070		
	9,714,981.020	Local	112.224945	10,902,632.15	110.335440	10,719,067.05	-183,565.10	0.50

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Original Face:	10,005,856.000	Base	112.224945	10,902,632.15	110.335440	10,719,067.05	-183,565.10	0.50
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	7,463,099.080	Local	107.015174	7,986,648.43	107.550620	8,026,609.33	39,960.90	0.37
Original Face:	7,538,423.000	Base	107.015174	7,986,648.43	107.550620	8,026,609.33	39,960.90	0.37
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.364000	20 May 2070		
	9,053,120.560	Local	110.704878	10,022,246.08	108.611970	9,832,772.59	-189,473.49	0.46
Original Face:	10,000,000.000	Base	110.704878	10,022,246.08	108.611970	9,832,772.59	-189,473.49	0.46
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				2.317000	20 Oct 2070		
	9,754,420.400	Local	108.731758	10,606,152.76	108.750000	10,607,932.19	1,779.43	0.49
Original Face:	10,000,000.000	Base	108.731758	10,606,152.76	108.750000	10,607,932.19	1,779.43	0.49
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
	137,827.980	Local	100.813296	138,948.93	115.736793	159,517.68	20,568.75	0.01
Original Face:	7,322,535.000	Base	100.813296	138,948.93	115.736793	159,517.68	20,568.75	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
	808,512.230	Local	104.989822	848,855.55	114.591621	926,487.27	77,631.72	0.04
Original Face:	8,800,000.000	Base	104.989822	848,855.55	114.591621	926,487.27	77,631.72	0.04
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				1.079500	09 Apr 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.060849	10,006,084.90	6,084.90	0.47
		Base	100.000000	10,000,000.00	100.060849	10,006,084.90	6,084.90	0.47
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
	605,844.550	Local	106.240366	643,651.47	109.416980	662,896.81	19,245.34	0.03
Original Face:	2,500,000.000	Base	106.240366	643,651.47	109.416980	662,896.81	19,245.34	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
	594,318.900	Local	102.316812	608,088.15	100.853210	599,389.69	-8,698.46	0.03
Original Face:	10,000,000.000	Base	102.316812	608,088.15	100.853210	599,389.69	-8,698.46	0.03
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
	3,012,261.520	Local	106.041837	3,194,257.46	111.009010	3,343,881.69	149,624.23	0.16
Original Face:	8,000,000.000	Base	106.041837	3,194,257.46	111.009010	3,343,881.69	149,624.23	0.16
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				0.340250	20 Aug 2067		
	14,156.440	Local	100.000000	14,156.44	99.990630	14,155.11	-1.33	0.00

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Original Face:	10,000,000.000	Base	100.000000	14,156.44	99.990630	14,155.11	-1.33	0.00
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
	8,343,866.810	Local	103.517397	8,637,353.74	101.967220	8,508,009.03	-129,344.71	0.40
Original Face:	10,000,000.000	Base	103.517397	8,637,353.74	101.967220	8,508,009.03	-129,344.71	0.40
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	385,926.200	Local	103.407556	399,076.85	106.265330	410,105.75	11,028.90	0.02
Original Face:	10,000,000.000	Base	103.407556	399,076.85	106.265330	410,105.75	11,028.90	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.340250	20 Jun 2063		
	39,069.020	Local	100.000000	39,069.02	99.975440	39,059.42	-9.60	0.00
Original Face:	9,934,605.000	Base	100.000000	39,069.02	99.975440	39,059.42	-9.60	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				0.730130	20 Dec 2066		
	8,617,825.330	Local	101.019480	8,705,682.31	100.264910	8,640,654.81	-65,027.50	0.40
Original Face:	10,000,000.000	Base	101.019480	8,705,682.31	100.264910	8,640,654.81	-65,027.50	0.40
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.701420	20 Aug 2034		
	721,317.100	Local	106.764820	770,112.90	114.574790	826,447.55	56,334.65	0.04
Original Face:	5,000,000.000	Base	106.764820	770,112.90	114.574790	826,447.55	56,334.65	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.940360	20 Apr 2037		
	1,463,392.400	Local	107.893705	1,578,908.28	115.308800	1,687,420.22	108,511.94	0.08
Original Face:	10,000,000.000	Base	107.893705	1,578,908.28	115.308800	1,687,420.22	108,511.94	0.08
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	517,263.370	Local	102.048943	527,861.80	104.550950	540,803.77	12,941.97	0.03
Original Face:	6,500,000.000	Base	102.048943	527,861.80	104.550950	540,803.77	12,941.97	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
	2,000,000.000	Local	99.696449	1,993,928.97	106.315030	2,126,300.60	132,371.63	0.10
Original Face:	2,000,000.000	Base	99.696449	1,993,928.97	106.315030	2,126,300.60	132,371.63	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
	4,930,036.750	Local	103.232602	5,089,405.24	101.661360	5,011,942.41	-77,462.83	0.23
Original Face:	5,000,000.000	Base	103.232602	5,089,405.24	101.661360	5,011,942.41	-77,462.83	0.23
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
	560,742.750	Local	100.241128	562,094.86	100.757040	564,987.80	2,892.94	0.03

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Original Face:	3,000,000.000	Base	100.241128	562,094.86	100.757040	564,987.80	2,892.94	0.03
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
	2,079,149.160	Local	100.274326	2,084,852.80	103.203720	2,145,759.28	60,906.48	0.10
Original Face:	12,000,000.000	Base	100.274326	2,084,852.80	103.203720	2,145,759.28	60,906.48	0.10
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.458486	5,236,731.18	110.464150	5,997,098.70	760,367.52	0.28
Original Face:	5,429,000.000	Base	96.458486	5,236,731.18	110.464150	5,997,098.70	760,367.52	0.28
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	918,740.800	Local	99.891869	917,747.36	100.672780	924,921.90	7,174.54	0.04
Original Face:	5,000,000.000	Base	99.891869	917,747.36	100.672780	924,921.90	7,174.54	0.04
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	188,210.750	Local	102.413369	192,752.97	101.410720	190,865.88	-1,887.09	0.01
Original Face:	5,000,000.000	Base	102.413369	192,752.97	101.410720	190,865.88	-1,887.09	0.01
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,955,212.230	Local	102.262546	1,999,449.80	106.161660	2,075,685.76	76,235.96	0.10
Original Face:	3,000,000.000	Base	102.262546	1,999,449.80	106.161660	2,075,685.76	76,235.96	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	1,458,435.000	Local	99.891782	1,456,856.71	100.774790	1,469,734.81	12,878.10	0.07
Original Face:	10,000,000.000	Base	99.891782	1,456,856.71	100.774790	1,469,734.81	12,878.10	0.07
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	4,417,297.640	Local	101.772842	4,495,609.36	101.015670	4,462,162.81	-33,446.55	0.21
Original Face:	5,879,850.000	Base	101.772842	4,495,609.36	101.015670	4,462,162.81	-33,446.55	0.21
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.102360	20 Nov 2042		
	2,192,345.470	Local	113.337069	2,484,740.09	117.874310	2,584,212.10	99,472.01	0.12
Original Face:	5,010,613.000	Base	113.337069	2,484,740.09	117.874310	2,584,212.10	99,472.01	0.12
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	1,716,698.640	Local	99.580096	1,709,490.16	101.392910	1,740,610.71	31,120.55	0.08
Original Face:	6,000,000.000	Base	99.580096	1,709,490.16	101.392910	1,740,610.71	31,120.55	0.08
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	3,468,325.790	Local	102.091717	3,540,873.36	101.171840	3,508,969.02	-31,904.34	0.16

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Original Face:	13,484,830.000	Base	102.091717	3,540,873.36	101.171840	3,508,969.02	-31,904.34	0.16
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	5,534,903.490	Local	101.347399	5,609,480.74	105.446600	5,836,367.54	226,886.80	0.27
Original Face:	6,068,715.000	Base	101.347399	5,609,480.74	105.446600	5,836,367.54	226,886.80	0.27
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				1.140250	20 Aug 2069		
	9,156,835.590	Local	102.742965	9,408,004.37	103.376850	9,466,048.19	58,043.82	0.44
Original Face:	10,000,000.000	Base	102.742965	9,408,004.37	103.376850	9,466,048.19	58,043.82	0.44
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.379590	20 Jul 2070		
	13,204,779.670	Local	118.319824	15,623,872.07	115.771278	15,287,342.18	-336,529.89	0.71
Original Face:	13,083,197.000	Base	118.319824	15,623,872.07	115.771278	15,287,342.18	-336,529.89	0.71
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.151630	20 Aug 2070		
	5,005,259.350	Local	103.819890	5,196,454.75	103.884840	5,199,705.67	3,250.92	0.24
Original Face:	5,000,000.000	Base	103.819890	5,196,454.75	103.884840	5,199,705.67	3,250.92	0.24
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.301630	20 Aug 2070		
	5,006,119.760	Local	104.880562	5,250,446.53	104.877610	5,250,298.76	-147.77	0.24
Original Face:	5,000,000.000	Base	104.880562	5,250,446.53	104.877610	5,250,298.76	-147.77	0.24
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.201630	20 Sep 2070		
	9,999,519.490	Local	104.694202	10,468,917.11	104.318510	10,431,349.74	-37,567.37	0.49
Original Face:	10,000,000.000	Base	104.694202	10,468,917.11	104.318510	10,431,349.74	-37,567.37	0.49
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
	2,309,574.700	Local	100.424671	2,319,382.80	101.201270	2,337,318.93	17,936.13	0.11
Original Face:	10,000,000.000	Base	100.424671	2,319,382.80	101.201270	2,337,318.93	17,936.13	0.11
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
	874,036.500	Local	98.138691	857,767.98	100.597130	879,255.63	21,487.65	0.04
Original Face:	10,000,000.000	Base	98.138691	857,767.98	100.597130	879,255.63	21,487.65	0.04
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.616130	20 Jun 2048		
	5,637,479.300	Local	106.389069	5,997,661.74	115.392620	6,505,235.07	507,573.33	0.30
Original Face:	10,000,000.000	Base	106.389069	5,997,661.74	115.392620	6,505,235.07	507,573.33	0.30
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.570540	20 Feb 2049		
	5,631,657.800	Local	104.587526	5,890,011.59	112.131790	6,314,878.70	424,867.11	0.29

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Original Face:	10,000,000.000	Base	104.587526	5,890,011.59	112.131790	6,314,878.70	424,867.11	0.29
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	4,504,949.800	Local	101.832127	4,587,486.18	103.066550	4,643,096.34	55,610.16	0.22
Original Face:	10,000,000.000	Base	101.832127	4,587,486.18	103.066550	4,643,096.34	55,610.16	0.22
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.910080	20 Jun 2034		
	3,606,324.100	Local	104.578406	3,771,436.27	108.599600	3,916,453.55	145,017.28	0.18
Original Face:	6,317,173.000	Base	104.578406	3,771,436.27	108.599600	3,916,453.55	145,017.28	0.18
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.619670	20 Dec 2041		
	7,066,554.580	Local	104.853129	7,409,503.56	109.368410	7,728,578.39	319,074.83	0.36
Original Face:	11,457,930.000	Base	104.853129	7,409,503.56	109.368410	7,728,578.39	319,074.83	0.36
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.549940	20 Jan 2050		
	6,469,728.620	Local	113.483618	7,342,082.11	116.778980	7,555,283.09	213,200.98	0.35
Original Face:	8,141,884.000	Base	113.483618	7,342,082.11	116.778980	7,555,283.09	213,200.98	0.35
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	5,000,000.000	Local	99.859168	4,992,958.42	111.235520	5,561,776.00	568,817.58	0.26
		Base	99.859168	4,992,958.42	111.235520	5,561,776.00	568,817.58	0.26
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
	4,000,000.000	Local	99.934325	3,997,372.99	105.804494	4,232,179.76	234,806.77	0.20
		Base	99.934325	3,997,372.99	105.804494	4,232,179.76	234,806.77	0.20
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	5,556,374.210	Local	100.000000	5,556,374.21	100.000010	5,556,374.77	0.56	0.26
Original Face:	10,000,000.000	Base	100.000000	5,556,374.21	100.000010	5,556,374.77	0.56	0.26
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	2,117,603.020	Local	100.000000	2,117,603.02	99.999500	2,117,592.43	-10.59	0.10
Original Face:	5,000,000.000	Base	100.000000	2,117,603.02	99.999500	2,117,592.43	-10.59	0.10
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
	10,000,000.000	Local	114.848010	11,484,800.98	133.750303	13,375,030.30	1,890,229.32	0.62
		Base	114.848010	11,484,800.98	133.750303	13,375,030.30	1,890,229.32	0.62
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
	5,000,000.000	Local	99.331532	4,966,576.58	154.848929	7,742,446.45	2,775,869.87	0.36

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		Base	99.331532	4,966,576.58	154.848929	7,742,446.45	2,775,869.87	0.36
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	10,000,000.000	Local	99.914070	9,991,406.97	105.134537	10,513,453.70	522,046.73	0.49
		Base	99.914070	9,991,406.97	105.134537	10,513,453.70	522,046.73	0.49
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
	4,209,768.920	Local	108.404402	4,563,574.83	100.285270	4,221,778.13	-341,796.70	0.20
Original Face:	10,000,000.000	Base	108.404402	4,563,574.83	100.285270	4,221,778.13	-341,796.70	0.20
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
	2,193,002.850	Local	100.658182	2,207,436.79	104.010750	2,280,958.71	73,521.92	0.11
Original Face:	4,840,000.000	Base	100.658182	2,207,436.79	104.010750	2,280,958.71	73,521.92	0.11
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
	5,000,000.000	Local	98.493710	4,924,685.50	140.112319	7,005,615.95	2,080,930.45	0.33
		Base	98.493710	4,924,685.50	140.112319	7,005,615.95	2,080,930.45	0.33
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
	10,000,000.000	Local	99.935507	9,993,550.74	100.496063	10,049,606.30	56,055.56	0.47
		Base	99.935507	9,993,550.74	100.496063	10,049,606.30	56,055.56	0.47
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.347035	7,451,027.62	100.842901	7,563,217.58	112,189.96	0.35
		Base	99.347035	7,451,027.62	100.842901	7,563,217.58	112,189.96	0.35
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				1.188630	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.427516	5,021,375.80	21,375.80	0.23
		Base	100.000000	5,000,000.00	100.427516	5,021,375.80	21,375.80	0.23
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.945808	4,997,290.39	112.442033	5,622,101.65	624,811.26	0.26
		Base	99.945808	4,997,290.39	112.442033	5,622,101.65	624,811.26	0.26
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.659087	9,965,908.72	106.684039	10,668,403.90	702,495.18	0.50
		Base	99.659087	9,965,908.72	106.684039	10,668,403.90	702,495.18	0.50
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.689772	3,987,590.87	112.672854	4,506,914.16	519,323.29	0.21

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.689772	3,987,590.87	112.672854	4,506,914.16	519,323.29	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				1.025880	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.762879	14,964,431.85	-35,568.15	0.70
		Base	100.000000	15,000,000.00	99.762879	14,964,431.85	-35,568.15	0.70
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.791780	14,818,767.07	98.286897	14,743,034.55	-75,732.52	0.69
		Base	98.791780	14,818,767.07	98.286897	14,743,034.55	-75,732.52	0.69
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.930887	4,996,544.33	100.882055	5,044,102.75	47,558.42	0.23
		Base	99.930887	4,996,544.33	100.882055	5,044,102.75	47,558.42	0.23
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.732356	4,986,617.82	150.883371	7,544,168.55	2,557,550.73	0.35
		Base	99.732356	4,986,617.82	150.883371	7,544,168.55	2,557,550.73	0.35
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	113.502537	5,675,126.87	114.713357	5,735,667.85	60,540.98	0.27
		Base	113.502537	5,675,126.87	114.713357	5,735,667.85	60,540.98	0.27
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	115.754402	11,575,440.21	132.447049	13,244,704.90	1,669,264.69	0.62
		Base	115.754402	11,575,440.21	132.447049	13,244,704.90	1,669,264.69	0.62
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.769272	16,461,929.84	101.554226	16,756,447.29	294,517.45	0.78
		Base	99.769272	16,461,929.84	101.554226	16,756,447.29	294,517.45	0.78
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.868166	9,986,816.55	111.227588	11,122,758.80	1,135,942.25	0.52
		Base	99.868166	9,986,816.55	111.227588	11,122,758.80	1,135,942.25	0.52
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022		
	8,000,000.000	Local	99.925859	7,994,068.74	102.793774	8,223,501.92	229,433.18	0.38
		Base	99.925859	7,994,068.74	102.793774	8,223,501.92	229,433.18	0.38
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				0.700130	04 May 2021		
	19,900,000.000	Local	100.048731	19,909,697.56	100.134068	19,926,679.53	16,981.97	0.93

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		Base	100.048731	19,909,697.56	100.134068	19,926,679.53	16,981.97	0.93
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.648189	4,982,409.44	108.947253	5,447,362.65	464,953.21	0.25
		Base	99.648189	4,982,409.44	108.947253	5,447,362.65	464,953.21	0.25
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.658100	6,976,067.03	115.717364	8,100,215.48	1,124,148.45	0.38
		Base	99.658100	6,976,067.03	115.717364	8,100,215.48	1,124,148.45	0.38
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.900074	4,995,003.70	111.350149	5,567,507.45	572,503.75	0.26
		Base	99.900074	4,995,003.70	111.350149	5,567,507.45	572,503.75	0.26
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.647061	4,982,353.04	104.233594	5,211,679.70	229,326.66	0.24
		Base	99.647061	4,982,353.04	104.233594	5,211,679.70	229,326.66	0.24
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6				3.600000	01 Mar 2024		
	5,000,000.000	Local	99.947784	4,997,389.21	109.123129	5,456,156.45	458,767.24	0.25
		Base	99.947784	4,997,389.21	109.123129	5,456,156.45	458,767.24	0.25
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR				0.579380	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.388145	20,077,629.00	77,629.00	0.94
		Base	100.000000	20,000,000.00	100.388145	20,077,629.00	77,629.00	0.94
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.368763	5,518,438.14	111.968508	5,598,425.40	79,987.26	0.26
		Base	110.368763	5,518,438.14	111.968508	5,598,425.40	79,987.26	0.26
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2				2.200000	15 Dec 2021		
	5,000,000.000	Local	99.982882	4,999,144.09	101.942496	5,097,124.80	97,980.71	0.24
		Base	99.982882	4,999,144.09	101.942496	5,097,124.80	97,980.71	0.24
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	114.692950	3,440,788.49	133.955307	4,018,659.21	577,870.72	0.19
		Base	114.692950	3,440,788.49	133.955307	4,018,659.21	577,870.72	0.19
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.717350	19,943,469.94	101.517105	20,303,421.00	359,951.06	0.95

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		Base	99.717350	19,943,469.94	101.517105	20,303,421.00	359,951.06	0.95
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022		
	3,000,000.000	Local	99.963908	2,998,917.24	103.323327	3,099,699.81	100,782.57	0.14
		Base	99.963908	2,998,917.24	103.323327	3,099,699.81	100,782.57	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038		
	9,800,000.000	Local	99.954847	9,795,575.05	147.087710	14,414,595.58	4,619,020.53	0.67
		Base	99.954847	9,795,575.05	147.087710	14,414,595.58	4,619,020.53	0.67
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.880095	14,982,014.31	106.219448	15,932,917.20	950,902.89	0.74
		Base	99.880095	14,982,014.31	106.219448	15,932,917.20	950,902.89	0.74
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021		
	3,000,000.000	Local	100.005222	3,000,156.67	100.038154	3,001,144.62	987.95	0.14
		Base	100.005222	3,000,156.67	100.038154	3,001,144.62	987.95	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
	5,000,000.000	Local	100.355273	5,017,763.63	110.126010	5,506,300.50	488,536.87	0.26
		Base	100.355273	5,017,763.63	110.126010	5,506,300.50	488,536.87	0.26
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	101.072000	10,107,200.00	107,200.00	0.47
		Base	100.000000	10,000,000.00	101.072000	10,107,200.00	107,200.00	0.47
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.893607	9,989,360.65	113.243878	11,324,387.80	1,335,027.15	0.53
		Base	99.893607	9,989,360.65	113.243878	11,324,387.80	1,335,027.15	0.53
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
	5,000,000.000	Local	99.971476	4,998,573.82	105.896372	5,294,818.60	296,244.78	0.25
		Base	99.971476	4,998,573.82	105.896372	5,294,818.60	296,244.78	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
	4,000,000.000	Local	99.996528	3,999,861.10	103.229729	4,129,189.16	129,328.06	0.19
		Base	99.996528	3,999,861.10	103.229729	4,129,189.16	129,328.06	0.19
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.881445	4,994,072.25	105.516249	5,275,812.45	281,740.20	0.25

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		Base	99.881445	4,994,072.25	105.516249	5,275,812.45	281,740.20	0.25
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
	5,000,000.000	Local	99.996437	4,999,821.83	103.184496	5,159,224.80	159,402.97	0.24
		Base	99.996437	4,999,821.83	103.184496	5,159,224.80	159,402.97	0.24
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
	5,000,000.000	Local	99.961736	4,998,086.81	106.333069	5,316,653.45	318,566.64	0.25
		Base	99.961736	4,998,086.81	106.333069	5,316,653.45	318,566.64	0.25
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.922097	4,996,104.83	100.158016	5,007,900.80	11,795.97	0.23
		Base	99.922097	4,996,104.83	100.158016	5,007,900.80	11,795.97	0.23
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.977466	4,998,873.31	103.287250	5,164,362.50	165,489.19	0.24
		Base	99.977466	4,998,873.31	103.287250	5,164,362.50	165,489.19	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	106.937898	5,346,894.89	150.494786	7,524,739.30	2,177,844.41	0.35
		Base	106.937898	5,346,894.89	150.494786	7,524,739.30	2,177,844.41	0.35
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022		
	5,000,000.000	Local	99.961843	4,998,092.14	103.142641	5,157,132.05	159,039.91	0.24
		Base	99.961843	4,998,092.14	103.142641	5,157,132.05	159,039.91	0.24
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022		
	3,000,000.000	Local	99.933484	2,998,004.51	104.863025	3,145,890.75	147,886.24	0.15
		Base	99.933484	2,998,004.51	104.863025	3,145,890.75	147,886.24	0.15
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021		
	5,000,000.000	Local	99.968801	4,998,440.04	100.957030	5,047,851.50	49,411.46	0.24
		Base	99.968801	4,998,440.04	100.957030	5,047,851.50	49,411.46	0.24
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021		
	15,000,000.000	Local	99.991016	14,998,652.37	100.724043	15,108,606.45	109,954.08	0.70
		Base	99.991016	14,998,652.37	100.724043	15,108,606.45	109,954.08	0.70
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.708658	4,985,432.91	156.895589	7,844,779.45	2,859,346.54	0.37

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		Base	99.708658	4,985,432.91	156.895589	7,844,779.45	2,859,346.54	0.37
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023		
	5,000,000.000	Local	104.113673	5,205,683.65	114.812500	5,740,625.00	534,941.35	0.27
		Base	104.113673	5,205,683.65	114.812500	5,740,625.00	534,941.35	0.27
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024		
	5,000,000.000	Local	119.004516	5,950,225.82	128.035156	6,401,757.80	451,531.98	0.30
		Base	119.004516	5,950,225.82	128.035156	6,401,757.80	451,531.98	0.30
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	116.627787	14,578,473.40	130.062500	16,257,812.50	1,679,339.10	0.76
		Base	116.627787	14,578,473.40	130.062500	16,257,812.50	1,679,339.10	0.76
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	112.161343	14,020,167.86	128.636719	16,079,589.88	2,059,422.02	0.75
		Base	112.161343	14,020,167.86	128.636719	16,079,589.88	2,059,422.02	0.75
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	121.946944	24,389,388.85	135.058594	27,011,718.80	2,622,329.95	1.26
		Base	121.946944	24,389,388.85	135.058594	27,011,718.80	2,622,329.95	1.26
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	124.226136	15,528,266.94	134.902344	16,862,793.00	1,334,526.06	0.79
		Base	124.226136	15,528,266.94	134.902344	16,862,793.00	1,334,526.06	0.79
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	115.788419	17,368,262.84	137.878906	20,681,835.90	3,313,573.06	0.96
		Base	115.788419	17,368,262.84	137.878906	20,681,835.90	3,313,573.06	0.96
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	125.749398	18,862,409.73	137.347656	20,602,148.40	1,739,738.67	0.96
		Base	125.749398	18,862,409.73	137.347656	20,602,148.40	1,739,738.67	0.96
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	121.062711	27,239,110.05	135.761719	30,546,386.78	3,307,276.73	1.42
		Base	121.062711	27,239,110.05	135.761719	30,546,386.78	3,307,276.73	1.42
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	120.546270	21,095,597.24	134.828125	23,594,921.88	2,499,324.64	1.10

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	120.546270	21,095,597.24	134.828125	23,594,921.88	2,499,324.64	1.10
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022		
	5,000,000.000	Local	100.658285	5,032,914.25	103.417969	5,170,898.45	137,984.20	0.24
		Base	100.658285	5,032,914.25	103.417969	5,170,898.45	137,984.20	0.24
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	5,000,000.000	Local	103.123401	5,156,170.06	111.039062	5,551,953.10	395,783.04	0.26
		Base	103.123401	5,156,170.06	111.039062	5,551,953.10	395,783.04	0.26
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023		
	5,000,000.000	Local	101.632057	5,081,602.87	105.363281	5,268,164.05	186,561.18	0.25
		Base	101.632057	5,081,602.87	105.363281	5,268,164.05	186,561.18	0.25
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024		
	2,500,000.000	Local	101.987449	2,549,686.22	107.726562	2,693,164.05	143,477.83	0.13
		Base	101.987449	2,549,686.22	107.726562	2,693,164.05	143,477.83	0.13
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022		
	5,000,000.000	Local	99.874813	4,993,740.66	102.429688	5,121,484.40	127,743.74	0.24
		Base	99.874813	4,993,740.66	102.429688	5,121,484.40	127,743.74	0.24
912828TY6	US TREASURY N/B 11/22 1.625				1.625000	15 Nov 2022		
	5,000,000.000	Local	99.689650	4,984,482.49	102.785156	5,139,257.80	154,775.31	0.24
		Base	99.689650	4,984,482.49	102.785156	5,139,257.80	154,775.31	0.24
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	97.036766	9,703,676.63	108.839844	10,883,984.40	1,180,307.77	0.51
		Base	97.036766	9,703,676.63	108.839844	10,883,984.40	1,180,307.77	0.51
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.888712	9,988,871.24	110.535156	11,053,515.60	1,064,644.36	0.51
		Base	99.888712	9,988,871.24	110.535156	11,053,515.60	1,064,644.36	0.51
912828Z29	US TREASURY N/B 01/23 1.5				1.500000	15 Jan 2023		
	5,000,000.000	Local	100.654113	5,032,705.66	102.789062	5,139,453.10	106,747.44	0.24
		Base	100.654113	5,032,705.66	102.789062	5,139,453.10	106,747.44	0.24
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.876115	4,993,805.75	99.746094	4,987,304.70	-6,501.05	0.23

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Base Currency: 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	99.876115	4,993,805.75	99.746094	4,987,304.70	-6,501.05	0.23
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	5,000,000.000	Local	99.272868	4,963,643.38	99.570312	4,978,515.60	14,872.22	0.23
		Base	99.272868	4,963,643.38	99.570312	4,978,515.60	14,872.22	0.23
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.892274	4,994,613.69	98.511529	4,925,576.45	-69,037.24	0.23
		Base	99.892274	4,994,613.69	98.511529	4,925,576.45	-69,037.24	0.23
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	5,000,000.000	Local	99.987990	4,999,399.51	101.939630	5,096,981.50	97,581.99	0.24
Original Face:	5,000,000.000	Base	99.987990	4,999,399.51	101.939630	5,096,981.50	97,581.99	0.24
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	10,000,000.000	Local	99.984367	9,998,436.71	100.184570	10,018,457.00	20,020.29	0.47
Original Face:	10,000,000.000	Base	99.984367	9,998,436.71	100.184570	10,018,457.00	20,020.29	0.47
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	8,000,000.000	Local	99.983553	7,998,684.23	103.266690	8,261,335.20	262,650.97	0.38
Original Face:	8,000,000.000	Base	99.983553	7,998,684.23	103.266690	8,261,335.20	262,650.97	0.38
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	2,101,082.470	Local	99.052610	2,081,177.02	100.410440	2,109,706.15	28,529.13	0.10
Original Face:	8,941,000.000	Base	99.052610	2,081,177.02	100.410440	2,109,706.15	28,529.13	0.10
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A				0.411630	20 Sep 2022		
	2,467,438.310	Local	100.000000	2,467,438.31	100.043560	2,468,513.13	1,074.82	0.11
Original Face:	10,500,000.000	Base	100.000000	2,467,438.31	100.043560	2,468,513.13	1,074.82	0.11
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.784194	5,239,209.71	106.951982	5,347,599.10	108,389.39	0.25
		Base	104.784194	5,239,209.71	106.951982	5,347,599.10	108,389.39	0.25
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	6,413,161.640	Local	106.612552	6,837,235.29	105.461630	6,763,424.80	-73,810.49	0.32
Original Face:	9,250,000.000	Base	106.612552	6,837,235.29	105.461630	6,763,424.80	-73,810.49	0.32
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
	395,837.590	Local	102.259715	404,782.39	102.196330	404,531.49	-250.90	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	5,000,000.000	Base	102.259715	404,782.39	102.196330	404,531.49	-250.90	0.02
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
	5,000,000.000	Local	99.941507	4,997,075.35	128.790957	6,439,547.85	1,442,472.50	0.30
		Base	99.941507	4,997,075.35	128.790957	6,439,547.85	1,442,472.50	0.30
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
	5,000,000.000	Local	99.967159	4,998,357.93	104.430641	5,221,532.05	223,174.12	0.24
		Base	99.967159	4,998,357.93	104.430641	5,221,532.05	223,174.12	0.24
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	103.752241	5,187,612.05	187,612.05	0.24
		Base	100.000000	5,000,000.00	103.752241	5,187,612.05	187,612.05	0.24
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	10,000,000.000	Local	99.999219	9,999,921.90	100.338181	10,033,818.10	33,896.20	0.47
		Base	99.999219	9,999,921.90	100.338181	10,033,818.10	33,896.20	0.47
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				1.570500	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.218121	15,032,718.15	32,718.15	0.70
		Base	100.000000	15,000,000.00	100.218121	15,032,718.15	32,718.15	0.70
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.239750	26 Jul 2021		
	5,000,000.000	Local	100.374037	5,018,701.86	100.538440	5,026,922.00	8,220.14	0.23
		Base	100.374037	5,018,701.86	100.538440	5,026,922.00	8,220.14	0.23
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.853000	27 May 2022		
	5,000,000.000	Local	100.051907	5,002,595.33	100.205910	5,010,295.50	7,700.17	0.23
		Base	100.051907	5,002,595.33	100.205910	5,010,295.50	7,700.17	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
	7,000,000.000	Local	99.791976	6,985,438.31	111.032824	7,772,297.68	786,859.37	0.36
		Base	99.791976	6,985,438.31	111.032824	7,772,297.68	786,859.37	0.36
US DOLLAR Total								
	1,802,829,262.560	Local		1,863,995,135.53		1,984,566,248.75	120,571,113.22	92.45
Original Face:	1,981,169,606.000	Base		1,863,995,135.53		1,984,566,248.75	120,571,113.22	92.45

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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
FIXED INCOME Total									
		1,802,829,262.560	Base		1,863,995,135.53		1,984,566,248.75	120,571,113.22	92.45
	Original Face:	1,981,169,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,964,987,924.010	Base		2,026,104,443.99		2,146,661,756.58	120,557,312.59	100.00
	Original Face:	1,981,169,606.000							

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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								
			365,618.470	1.000000	365,618.47	1.000000	365,618.47	0.00	0.08
		Base		1.000000	365,618.47	1.000000	365,618.47	0.00	0.08
US DOLLAR Total									
			365,618.470		365,618.47		365,618.47	0.00	0.08
		Base			365,618.47		365,618.47	0.00	0.08
CASH Total									
			365,618.470	Base	365,618.47		365,618.47	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03040LN47	AMERICAN WATER CAPIT					0.200000	04 Jan 2021		
			1,500,000.000	Local	99.998333	1,499,975.00	99.998333	1,499,975.00	0.00	0.33
		Base			99.998333	1,499,975.00	99.998333	1,499,975.00	0.00	0.33
06367BVK2	BANK OF MONTREAL-					0.270000	22 Sep 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	99.999000	4,999,950.00	-50.00	1.09
		Base			100.000000	5,000,000.00	99.999000	4,999,950.00	-50.00	1.09
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
			3,000,000.000	Local	99.972955	2,999,188.66	99.907000	2,997,210.00	-1,978.66	0.65
		Base			99.972955	2,999,188.66	99.907000	2,997,210.00	-1,978.66	0.65
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Jan 2021		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.36
		Base			100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.36
138994009	CANTOR FITZGERALD REPO REPO					0.400000	19 Jan 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
		Base			100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09

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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
138994009	CANTOR FITZGERALD REPO REPO				0.400000	01 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.09
16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
	5,000,000.000	Local	99.849056	4,992,452.78	99.938944	4,996,947.20	4,494.42	1.09
		Base	99.849056	4,992,452.78	99.938944	4,996,947.20	4,494.42	1.09
17327AW11	CITIGROUP GLOBAL MKTS INC S				0.270000	01 Sep 2021		
	3,000,000.000	Local	99.817750	2,994,532.50	99.836667	2,995,100.01	567.51	0.65
		Base	99.817750	2,994,532.50	99.836667	2,995,100.01	567.51	0.65
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	99.907861	4,995,393.05	99.907861	4,995,393.05	0.00	1.09
		Base	99.907861	4,995,393.05	99.907861	4,995,393.05	0.00	1.09
2546R2S31	WALT DISNEY CO				0.500000	03 May 2021		
	3,000,000.000	Local	99.830556	2,994,916.67	99.830556	2,994,916.67	0.00	0.65
		Base	99.830556	2,994,916.67	99.830556	2,994,916.67	0.00	0.65
40588LTU3	HALKIN FINANCE LLC USC				0.270000	28 Jun 2021		
	3,000,000.000	Local	99.866500	2,995,995.00	99.864861	2,995,945.83	-49.17	0.65
		Base	99.866500	2,995,995.00	99.864861	2,995,945.83	-49.17	0.65
45856WQ10	INTERCONTINENTAL EXCHANGE				0.270000	01 Mar 2021		
	3,000,000.000	Local	99.955750	2,998,672.50	99.955750	2,998,672.50	0.00	0.65
		Base	99.955750	2,998,672.50	99.955750	2,998,672.50	0.00	0.65
59157TN41	METLIFE SHORT TERM FDG				0.230000	04 Jan 2021		
	3,000,000.000	Local	99.998083	2,999,942.50	99.998083	2,999,942.50	0.00	0.65
		Base	99.998083	2,999,942.50	99.998083	2,999,942.50	0.00	0.65
59157TT11	METLIFE SHORT TERM FDG				0.220000	01 Jun 2021		
	2,500,000.000	Local	99.907722	2,497,693.06	99.893522	2,497,338.05	-355.01	0.54
		Base	99.907722	2,497,693.06	99.893522	2,497,338.05	-355.01	0.54
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	1,992,000.000	Local	99.894417	1,989,896.78	99.866994	1,989,350.52	-546.26	0.43
		Base	99.894417	1,989,896.78	99.866994	1,989,350.52	-546.26	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
6698M4N40	NOVARTIS FNC CRP					0.250000	04 Jan 2021		
		Local	3,000,000.000	99.997917	2,999,937.50	99.997917	2,999,937.50	0.00	0.65
		Base		99.997917	2,999,937.50	99.997917	2,999,937.50	0.00	0.65
8225X2P32	SHELL INTNL FNC B.V					0.450000	03 Feb 2021		
		Local	4,770,000.000	99.958750	4,768,032.37	99.958750	4,768,032.37	0.00	1.04
		Base		99.958750	4,768,032.37	99.958750	4,768,032.37	0.00	1.04
8225X2TM6	SHELL INTNL FNC B.V					0.500000	21 Jun 2021		
		Local	3,000,000.000	99.762500	2,992,875.00	99.899200	2,996,976.00	4,101.00	0.65
		Base		99.762500	2,992,875.00	99.899200	2,996,976.00	4,101.00	0.65
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
		Local	3,000,000.000	99.824500	2,994,735.00	99.836667	2,995,100.01	365.01	0.65
		Base		99.824500	2,994,735.00	99.836667	2,995,100.01	365.01	0.65
89116EVC4	TORONTO DOMIN HOLDING					0.280000	12 Aug 2021		
		Local	1,774,000.000	99.826555	1,770,923.09	99.853333	1,771,398.13	475.04	0.39
		Base		99.826555	1,770,923.09	99.853333	1,771,398.13	475.04	0.39
89119AUS5	TORONTO DOMINION BANK					0.260000	26 Jul 2021		
		Local	3,000,000.000	99.851222	2,995,536.66	99.864667	2,995,940.01	403.35	0.65
		Base		99.851222	2,995,536.66	99.864667	2,995,940.01	403.35	0.65
94107MR16	WASTE MANAGEMENT INC					0.300000	01 Apr 2021		
		Local	2,000,000.000	99.925000	1,998,500.00	99.933058	1,998,661.16	161.16	0.44
		Base		99.925000	1,998,500.00	99.933058	1,998,661.16	161.16	0.44
979QHR003	SOUTH STREET REPO					0.100000	04 Jan 2021		
		Local	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.76
		Base		100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.76
US DOLLAR Total									
		Local	93,036,000.000		92,979,198.12		92,986,786.51	7,588.39	20.26
		Base			92,979,198.12		92,986,786.51	7,588.39	20.26
CASH EQUIVALENT Total									
		Base	93,036,000.000		92,979,198.12		92,986,786.51	7,588.39	20.26

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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
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		3,000,000.000	Local	99.909172	2,997,275.17	100.224914	3,006,747.42	9,472.25	0.66
			Base	99.909172	2,997,275.17	100.224914	3,006,747.42	9,472.25	0.66
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		4,000,000.000	Local	99.944818	3,997,792.70	103.165285	4,126,611.40	128,818.70	0.90
			Base	99.944818	3,997,792.70	103.165285	4,126,611.40	128,818.70	0.90
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		5,000,000.000	Local	99.769824	4,988,491.19	106.680472	5,334,023.60	345,532.41	1.16
			Base	99.769824	4,988,491.19	106.680472	5,334,023.60	345,532.41	1.16
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.478630	15 Oct 2025		
		4,000,000.000	Local	100.000000	4,000,000.00	100.385510	4,015,420.40	15,420.40	0.87
Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	100.385510	4,015,420.40	15,420.40	0.87
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					0.423630	12 Feb 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.023862	5,001,193.10	1,193.10	1.09
			Base	100.000000	5,000,000.00	100.023862	5,001,193.10	1,193.10	1.09
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.645880	08 Sep 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	100.532273	5,026,613.65	26,613.65	1.10
			Base	100.000000	5,000,000.00	100.532273	5,026,613.65	26,613.65	1.10
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.555000	11 May 2022		
		7,000,000.000	Local	100.000000	7,000,000.00	100.402173	7,028,152.11	28,152.11	1.53
			Base	100.000000	7,000,000.00	100.402173	7,028,152.11	28,152.11	1.53
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
		2,000,000.000	Local	99.832682	1,996,653.63	104.945338	2,098,906.76	102,253.13	0.46
			Base	99.832682	1,996,653.63	104.945338	2,098,906.76	102,253.13	0.46
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		5,000,000.000	Local	99.844421	4,992,221.07	102.836487	5,141,824.35	149,603.28	1.12
			Base	99.844421	4,992,221.07	102.836487	5,141,824.35	149,603.28	1.12

& 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
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022		
	3,000,000.000	Local	103.932756	3,117,982.69	104.076461	3,122,293.83	4,311.14	0.68
		Base	103.932756	3,117,982.69	104.076461	3,122,293.83	4,311.14	0.68
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.621188	2,012,423.76	12,423.76	0.44
		Base	100.000000	2,000,000.00	100.621188	2,012,423.76	12,423.76	0.44
06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.738000	23 Jan 2022		
	3,000,000.000	Local	100.140374	3,004,211.23	100.121093	3,003,632.79	-578.44	0.65
		Base	100.140374	3,004,211.23	100.121093	3,003,632.79	-578.44	0.65
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.418842	3,650,207.53	106.828965	3,807,384.31	157,176.78	0.83
		Base	102.418842	3,650,207.53	106.828965	3,807,384.31	157,176.78	0.83
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	101.087891	4,043,515.64	43,515.64	0.88
		Base	100.000000	4,000,000.00	101.087891	4,043,515.64	43,515.64	0.88
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.039000	3,031,170.00	31,170.00	0.66
		Base	100.000000	3,000,000.00	101.039000	3,031,170.00	31,170.00	0.66
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.863668	2,995,910.04	-4,089.96	0.65
		Base	100.000000	3,000,000.00	99.863668	2,995,910.04	-4,089.96	0.65
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.835441	4,222,040.80	-6,959.20	0.92
		Base	100.000000	4,229,000.00	99.835441	4,222,040.80	-6,959.20	0.92
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.866667	2,996,000.00	106.204399	3,186,131.97	190,131.97	0.69
		Base	99.866667	2,996,000.00	106.204399	3,186,131.97	190,131.97	0.69
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	2,000,000.000	Local	99.895512	1,997,910.23	100.150000	2,003,000.00	5,089.77	0.44
		Base	99.895512	1,997,910.23	100.150000	2,003,000.00	5,089.77	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
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	3,000,000.000	99.981213	2,999,436.38	103.267416	3,098,022.48	98,586.10	0.67
		Base		99.981213	2,999,436.38	103.267416	3,098,022.48	98,586.10	0.67
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	5,000,000.000	99.867105	4,993,355.23	105.983208	5,299,160.40	305,805.17	1.15
		Base		99.867105	4,993,355.23	105.983208	5,299,160.40	305,805.17	1.15
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	3,000,000.000	99.870880	2,996,126.41	102.987853	3,089,635.59	93,509.18	0.67
		Base		99.870880	2,996,126.41	102.987853	3,089,635.59	93,509.18	0.67
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	2,000,000.000	99.981420	1,999,628.40	100.592346	2,011,846.92	12,218.52	0.44
		Base		99.981420	1,999,628.40	100.592346	2,011,846.92	12,218.52	0.44
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.939250	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.836389	3,025,091.67	25,091.67	0.66
		Base		100.000000	3,000,000.00	100.836389	3,025,091.67	25,091.67	0.66
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	1,632,894.850	100.000000	1,632,894.85	100.000010	1,632,895.01	0.16	0.36
Original Face:		Base	2,500,000.000	100.000000	1,632,894.85	100.000010	1,632,895.01	0.16	0.36
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	100.604011	5,030,200.55	30,200.55	1.10
		Base		100.000000	5,000,000.00	100.604011	5,030,200.55	30,200.55	1.10
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,370,000.000	100.025334	2,370,600.41	100.577588	2,383,688.84	13,088.43	0.52
		Base		100.025334	2,370,600.41	100.577588	2,383,688.84	13,088.43	0.52
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2					2.000000	31 Mar 2025		
		Local	2,155,000.000	100.000000	2,155,000.00	100.167211	2,158,603.40	3,603.40	0.47
		Base		100.000000	2,155,000.00	100.167211	2,158,603.40	3,603.40	0.47
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.226405	4,961,320.25	-38,679.75	1.08
		Base		100.000000	5,000,000.00	99.226405	4,961,320.25	-38,679.75	1.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
	5,000,000.000	Local	99.702153	4,985,107.65	104.287714	5,214,385.70	229,278.05	1.14
		Base	99.702153	4,985,107.65	104.287714	5,214,385.70	229,278.05	1.14
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.870630	11 Mar 2022		
	3,000,000.000	Local	100.570339	3,017,110.17	100.537925	3,016,137.75	-972.42	0.66
		Base	100.570339	3,017,110.17	100.537925	3,016,137.75	-972.42	0.66
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	105.285926	5,264,296.30	264,296.30	1.15
		Base	100.000000	5,000,000.00	105.285926	5,264,296.30	264,296.30	1.15
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
	2,575,201.650	Local	100.000000	2,575,201.65	102.067110	2,628,433.90	53,232.25	0.57
Original Face:	5,126,000.000	Base	100.000000	2,575,201.65	102.067110	2,628,433.90	53,232.25	0.57
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
	494,155.230	Local	103.199199	509,964.24	111.178824	549,395.97	39,431.73	0.12
Original Face:	2,090,000.000	Base	103.199199	509,964.24	111.178824	549,395.97	39,431.73	0.12
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
	1,223.900	Local	100.481248	1,229.79	105.705090	1,293.72	63.93	0.00
Original Face:	250,000.000	Base	100.481248	1,229.79	105.705090	1,293.72	63.93	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	18,628.440	Local	100.064686	18,640.49	105.699921	19,690.25	1,049.76	0.00
Original Face:	1,000,000.000	Base	100.064686	18,640.49	105.699921	19,690.25	1,049.76	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
	19,683.420	Local	100.369499	19,756.15	105.313840	20,729.37	973.22	0.00
Original Face:	2,206,300.000	Base	100.369499	19,756.15	105.313840	20,729.37	973.22	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	424,880.500	Local	101.049220	429,338.43	105.135182	446,698.89	17,360.46	0.10
Original Face:	5,000,000.000	Base	101.049220	429,338.43	105.135182	446,698.89	17,360.46	0.10
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,250,392.550	Local	101.609366	1,270,515.94	104.565415	1,307,478.16	36,962.22	0.28
Original Face:	5,000,000.000	Base	101.609366	1,270,515.94	104.565415	1,307,478.16	36,962.22	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
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
	18,090.390	Local	100.657587	18,209.35	106.108479	19,195.44	986.09	0.00
Original Face:	1,000,000.000	Base	100.657587	18,209.35	106.108479	19,195.44	986.09	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
	208,351.140	Local	100.885851	210,196.82	106.178785	221,224.71	11,027.89	0.05
Original Face:	6,000,000.000	Base	100.885851	210,196.82	106.178785	221,224.71	11,027.89	0.05
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
	203,274.150	Local	101.175467	205,663.57	106.135666	215,746.37	10,082.80	0.05
Original Face:	5,000,000.000	Base	101.175467	205,663.57	106.135666	215,746.37	10,082.80	0.05
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
	1,148,040.800	Local	103.542836	1,188,714.00	107.687933	1,236,301.41	47,587.41	0.27
Original Face:	5,000,000.000	Base	103.542836	1,188,714.00	107.687933	1,236,301.41	47,587.41	0.27
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
	847,830.540	Local	103.417112	876,801.86	110.253848	934,765.79	57,963.93	0.20
Original Face:	5,700,000.000	Base	103.417112	876,801.86	110.253848	934,765.79	57,963.93	0.20
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
	383,561.260	Local	103.185867	395,781.01	111.174851	426,423.66	30,642.65	0.09
Original Face:	2,000,000.000	Base	103.185867	395,781.01	111.174851	426,423.66	30,642.65	0.09
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
	3,000,000.000	Local	99.983823	2,999,514.70	100.000272	3,000,008.16	493.46	0.65
		Base	99.983823	2,999,514.70	100.000272	3,000,008.16	493.46	0.65
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.091308	5,004,565.40	4,565.40	1.09
		Base	100.000000	5,000,000.00	100.091308	5,004,565.40	4,565.40	1.09
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
	3,000,000.000	Local	100.004932	3,000,147.95	100.137816	3,004,134.48	3,986.53	0.65
		Base	100.004932	3,000,147.95	100.137816	3,004,134.48	3,986.53	0.65
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
	3,000,000.000	Local	99.972253	2,999,167.58	100.048950	3,001,468.50	2,300.92	0.65
		Base	99.972253	2,999,167.58	100.048950	3,001,468.50	2,300.92	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.128383	3,003,851.49	3,851.49	0.65
		Base		100.000000	3,000,000.00	100.128383	3,003,851.49	3,851.49	0.65
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.024680	5,001,234.00	1,234.00	1.09
		Base		100.000000	5,000,000.00	100.024680	5,001,234.00	1,234.00	1.09
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.005691	3,000,170.73	170.73	0.65
		Base		100.000000	3,000,000.00	100.005691	3,000,170.73	170.73	0.65
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	2,000,000.000	99.975365	1,999,507.29	102.562342	2,051,246.84	51,739.55	0.45
		Base		99.975365	1,999,507.29	102.562342	2,051,246.84	51,739.55	0.45
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
		Local	1,111,222.120	101.853166	1,131,814.91	101.398180	1,126,759.01	-5,055.90	0.25
Original Face:		Base	5,300,000.000	101.853166	1,131,814.91	101.398180	1,126,759.01	-5,055.90	0.25
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	2,773,473.090	102.744758	2,849,598.22	103.534760	2,871,508.71	21,910.49	0.63
Original Face:		Base	3,000,000.000	102.744758	2,849,598.22	103.534760	2,871,508.71	21,910.49	0.63
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	2,863,706.210	102.640092	2,939,310.68	102.482830	2,934,807.17	-4,503.51	0.64
Original Face:		Base	3,000,000.000	102.640092	2,939,310.68	102.482830	2,934,807.17	-4,503.51	0.64
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.109002	3,003,270.06	3,270.06	0.65
		Base		100.000000	3,000,000.00	100.109002	3,003,270.06	3,270.06	0.65
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	2,191,574.300	99.820863	2,187,648.39	102.564110	2,247,768.68	60,120.29	0.49
Original Face:		Base	8,190,000.000	99.820863	2,187,648.39	102.564110	2,247,768.68	60,120.29	0.49
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	636,848.510	104.169309	663,400.69	103.405680	658,537.53	-4,863.16	0.14
Original Face:		Base	1,212,000.000	104.169309	663,400.69	103.405680	658,537.53	-4,863.16	0.14

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3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
	2,000,000.000	Local	99.937960	1,998,759.20	100.613909	2,012,278.18	13,518.98	0.44
		Base	99.937960	1,998,759.20	100.613909	2,012,278.18	13,518.98	0.44
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
	2,000,000.000	Local	102.635756	2,052,715.11	102.187500	2,043,750.00	-8,965.11	0.45
Original Face:	2,000,000.000	Base	102.635756	2,052,715.11	102.187500	2,043,750.00	-8,965.11	0.45
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	2,882,698.230	Local	102.688413	2,960,197.07	102.178480	2,945,497.23	-14,699.84	0.64
Original Face:	3,000,000.000	Base	102.688413	2,960,197.07	102.178480	2,945,497.23	-14,699.84	0.64
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	334,284.870	Local	101.041639	337,766.91	105.480132	352,604.12	14,837.21	0.08
Original Face:	1,500,000.000	Base	101.041639	337,766.91	105.480132	352,604.12	14,837.21	0.08
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
	1,245.050	Local	100.053813	1,245.72	100.291870	1,248.68	2.96	0.00
Original Face:	2,500,000.000	Base	100.053813	1,245.72	100.291870	1,248.68	2.96	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	45,728.110	Local	101.390217	46,363.83	112.284473	51,345.57	4,981.74	0.01
Original Face:	983,845.000	Base	101.390217	46,363.83	112.284473	51,345.57	4,981.74	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
	13,096.730	Local	100.220818	13,125.65	102.664769	13,445.73	320.08	0.00
Original Face:	1,800,000.000	Base	100.220818	13,125.65	102.664769	13,445.73	320.08	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	991,451.600	Local	103.516434	1,026,315.34	110.216926	1,092,747.48	66,432.14	0.24
Original Face:	5,200,000.000	Base	103.516434	1,026,315.34	110.216926	1,092,747.48	66,432.14	0.24
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	392,724.310	Local	101.144882	397,220.54	105.554768	414,539.23	17,318.69	0.09
Original Face:	2,680,283.000	Base	101.144882	397,220.54	105.554768	414,539.23	17,318.69	0.09
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	2,991,966.450	Local	101.737900	3,043,963.83	104.531943	3,127,560.66	83,596.83	0.68
Original Face:	15,000,000.000	Base	101.737900	3,043,963.83	104.531943	3,127,560.66	83,596.83	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,137,865.050	Local	100.980100	1,149,017.26	104.535347	1,189,471.18	40,453.92	0.26
Original Face:	4,200,000.000	Base	100.980100	1,149,017.26	104.535347	1,189,471.18	40,453.92	0.26
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
	69,236.730	Local	101.370891	70,185.89	105.182127	72,824.67	2,638.78	0.02
Original Face:	1,500,000.000	Base	101.370891	70,185.89	105.182127	72,824.67	2,638.78	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
	101,185.980	Local	100.850167	102,046.23	106.175568	107,434.79	5,388.56	0.02
Original Face:	3,200,000.000	Base	100.850167	102,046.23	106.175568	107,434.79	5,388.56	0.02
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	92,530.330	Local	102.232176	94,595.77	106.154377	98,225.00	3,629.23	0.02
Original Face:	765,534.000	Base	102.232176	94,595.77	106.154377	98,225.00	3,629.23	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	834,256.790	Local	101.734725	848,728.85	104.508151	871,866.35	23,137.50	0.19
Original Face:	5,157,070.000	Base	101.734725	848,728.85	104.508151	871,866.35	23,137.50	0.19
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
	106,921.100	Local	101.018143	108,009.71	106.187541	113,536.89	5,527.18	0.02
Original Face:	5,000,000.000	Base	101.018143	108,009.71	106.187541	113,536.89	5,527.18	0.02
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
	189,118.900	Local	101.447301	191,856.02	106.144555	200,739.41	8,883.39	0.04
Original Face:	5,000,000.000	Base	101.447301	191,856.02	106.144555	200,739.41	8,883.39	0.04
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	269,838.480	Local	103.315680	278,785.46	109.613556	295,779.55	16,994.09	0.06
Original Face:	2,000,000.000	Base	103.315680	278,785.46	109.613556	295,779.55	16,994.09	0.06
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	140,230.450	Local	103.151641	144,650.01	111.108319	155,807.70	11,157.69	0.03
Original Face:	5,000,000.000	Base	103.151641	144,650.01	111.108319	155,807.70	11,157.69	0.03
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	1,523,199.610	Local	106.241056	1,618,263.35	111.894014	1,704,369.18	86,105.83	0.37
Original Face:	14,750,000.000	Base	106.241056	1,618,263.35	111.894014	1,704,369.18	86,105.83	0.37

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31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	135,475.800	100.830399	136,600.79	105.080006	142,357.98	5,757.19	0.03
	Original Face:	Base	2,000,000.000	100.830399	136,600.79	105.080006	142,357.98	5,757.19	0.03
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.378750	17 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.050008	5,002,500.40	2,500.40	1.09
		Base		100.000000	5,000,000.00	100.050008	5,002,500.40	2,500.40	1.09
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					0.800000	24 Nov 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.664041	2,989,921.23	-10,078.77	0.65
		Base		100.000000	3,000,000.00	99.664041	2,989,921.23	-10,078.77	0.65
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,688,474.720	98.921443	1,670,263.55	100.862270	1,703,033.93	32,770.38	0.37
	Original Face:	Base	4,000,000.000	98.921443	1,670,263.55	100.862270	1,703,033.93	32,770.38	0.37
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	377,332.500	99.184361	374,254.83	101.082710	381,417.92	7,163.09	0.08
	Original Face:	Base	1,900,000.000	99.184361	374,254.83	101.082710	381,417.92	7,163.09	0.08
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	1,272,324.550	99.584802	1,267,041.89	101.826840	1,295,567.88	28,525.99	0.28
	Original Face:	Base	3,050,000.000	99.584802	1,267,041.89	101.826840	1,295,567.88	28,525.99	0.28
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,250,621.960	99.341163	2,235,794.03	102.047310	2,296,699.17	60,905.14	0.50
	Original Face:	Base	3,000,000.000	99.341163	2,235,794.03	102.047310	2,296,699.17	60,905.14	0.50
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	1,494,139.950	102.881508	1,537,193.71	104.281718	1,558,114.81	20,921.10	0.34
	Original Face:	Base	3,000,000.000	102.881508	1,537,193.71	104.281718	1,558,114.81	20,921.10	0.34
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	684,269.110	100.412722	687,093.24	103.342613	707,141.58	20,048.34	0.15
	Original Face:	Base	1,000,000.000	100.412722	687,093.24	103.342613	707,141.58	20,048.34	0.15
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.461000	19 Aug 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.100143	3,003,004.29	3,004.29	0.65
		Base		100.000000	3,000,000.00	100.100143	3,003,004.29	3,004.29	0.65

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44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	103.487308	3,104,619.24	104,619.24	0.68
		Base	100.000000	3,000,000.00	103.487308	3,104,619.24	104,619.24	0.68
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	101.140335	2,022,806.70	22,806.70	0.44
		Base	100.000000	2,000,000.00	101.140335	2,022,806.70	22,806.70	0.44
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.389370	06 Aug 2024		
	3,000,000.000	Local	100.069866	3,002,095.98	100.334121	3,010,023.63	7,927.65	0.66
		Base	100.069866	3,002,095.98	100.334121	3,010,023.63	7,927.65	0.66
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	101.175837	5,058,791.85	58,791.85	1.10
		Base	100.000000	5,000,000.00	101.175837	5,058,791.85	58,791.85	1.10
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
	3,000,000.000	Local	99.064416	2,971,932.48	105.134537	3,154,036.11	182,103.63	0.69
		Base	99.064416	2,971,932.48	105.134537	3,154,036.11	182,103.63	0.69
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	2,000,000.000	Local	99.898803	1,997,976.06	100.433127	2,008,662.54	10,686.48	0.44
		Base	99.898803	1,997,976.06	100.433127	2,008,662.54	10,686.48	0.44
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.682458	5,034,122.90	34,122.90	1.10
		Base	100.000000	5,000,000.00	100.682458	5,034,122.90	34,122.90	1.10
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.352715	3,010,581.45	10,581.45	0.66
		Base	100.000000	3,000,000.00	100.352715	3,010,581.45	10,581.45	0.66
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	99.078514	1,981,570.28	-18,429.72	0.43
		Base	100.000000	2,000,000.00	99.078514	1,981,570.28	-18,429.72	0.43
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
	3,000,000.000	Local	99.967448	2,999,023.45	101.958814	3,058,764.42	59,740.97	0.67
		Base	99.967448	2,999,023.45	101.958814	3,058,764.42	59,740.97	0.67

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55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					0.484750	25 Jan 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.015923	5,000,796.15	796.15	1.09
		Base		100.000000	5,000,000.00	100.015923	5,000,796.15	796.15	1.09
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
		Local	326,063.080	99.997172	326,053.86	100.201470	326,720.00	666.14	0.07
Original Face:		Base	1,000,000.000	99.997172	326,053.86	100.201470	326,720.00	666.14	0.07
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
		Local	3,000,000.000	99.970889	2,999,126.66	103.173834	3,095,215.02	96,088.36	0.67
		Base		99.970889	2,999,126.66	103.173834	3,095,215.02	96,088.36	0.67
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	3,000,000.000	99.830766	2,994,922.99	103.515678	3,105,470.34	110,547.35	0.68
		Base		99.830766	2,994,922.99	103.515678	3,105,470.34	110,547.35	0.68
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
		Local	2,000,000.000	99.877935	1,997,558.69	100.209000	2,004,180.00	6,621.31	0.44
		Base		99.877935	1,997,558.69	100.209000	2,004,180.00	6,621.31	0.44
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
		Local	5,000,000.000	99.780387	4,989,019.35	100.100780	5,005,039.00	16,019.65	1.09
		Base		99.780387	4,989,019.35	100.100780	5,005,039.00	16,019.65	1.09
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
		Local	5,000,000.000	99.708791	4,985,439.57	105.213224	5,260,661.20	275,221.63	1.15
		Base		99.708791	4,985,439.57	105.213224	5,260,661.20	275,221.63	1.15
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403					2.403000	01 Sep 2021		
		Local	5,000,000.000	101.392716	5,069,635.82	101.374990	5,068,749.50	-886.32	1.10
		Base		101.392716	5,069,635.82	101.374990	5,068,749.50	-886.32	1.10
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.130000	15 Sep 2026		
		Local	1,916,666.670	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.42
Original Face:		Base	2,000,000.000	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.42
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	2,000,000.000	99.947477	1,998,949.53	100.550567	2,011,011.34	12,061.81	0.44
		Base		99.947477	1,998,949.53	100.550567	2,011,011.34	12,061.81	0.44

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723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
	3,000,000.000	Local	99.991104	2,999,733.13	101.587686	3,047,630.58	47,897.45	0.66
		Base	99.991104	2,999,733.13	101.587686	3,047,630.58	47,897.45	0.66
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.625380	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.344945	5,017,247.25	17,247.25	1.09
		Base	100.000000	5,000,000.00	100.344945	5,017,247.25	17,247.25	1.09
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	101.954849	2,039,096.98	39,096.98	0.44
		Base	100.000000	2,000,000.00	101.954849	2,039,096.98	39,096.98	0.44
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	101.017627	3,495,209.89	35,209.89	0.76
		Base	100.000000	3,460,000.00	101.017627	3,495,209.89	35,209.89	0.76
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	104.307000	3,129,210.00	129,210.00	0.68
		Base	100.000000	3,000,000.00	104.307000	3,129,210.00	129,210.00	0.68
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	99.489300	2,984,679.00	-15,321.00	0.65
		Base	100.000000	3,000,000.00	99.489300	2,984,679.00	-15,321.00	0.65
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.620630	13 Nov 2023		
	1,950,000.000	Local	100.240396	1,954,687.73	100.557000	1,960,861.50	6,173.77	0.43
		Base	100.240396	1,954,687.73	100.557000	1,960,861.50	6,173.77	0.43
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.986463	2,999,593.90	105.634925	3,169,047.75	169,453.85	0.69
		Base	99.986463	2,999,593.90	105.634925	3,169,047.75	169,453.85	0.69
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
	3,000,000.000	Local	99.954936	2,998,648.07	101.399056	3,041,971.68	43,323.61	0.66
		Base	99.954936	2,998,648.07	101.399056	3,041,971.68	43,323.61	0.66
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.565750	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.181808	3,005,454.24	5,454.24	0.65
		Base	100.000000	3,000,000.00	100.181808	3,005,454.24	5,454.24	0.65

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89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	102.884952	3,086,548.56	86,548.56	0.67
		Base	100.000000	3,000,000.00	102.884952	3,086,548.56	86,548.56	0.67
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	1,545,084.010	Local	99.994899	1,545,005.19	100.416810	1,551,524.07	6,518.88	0.34
Original Face:	3,000,000.000	Base	99.994899	1,545,005.19	100.416810	1,551,524.07	6,518.88	0.34
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
	2,000,000.000	Local	99.973214	1,999,464.27	102.929603	2,058,592.06	59,127.79	0.45
		Base	99.973214	1,999,464.27	102.929603	2,058,592.06	59,127.79	0.45
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.345630	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.045435	1,000,454.35	454.35	0.22
		Base	100.000000	1,000,000.00	100.045435	1,000,454.35	454.35	0.22
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	5,000,000.000	Local	99.944845	4,997,242.25	104.859105	5,242,955.25	245,713.00	1.14
		Base	99.944845	4,997,242.25	104.859105	5,242,955.25	245,713.00	1.14
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.400000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.029331	3,000,879.93	879.93	0.65
		Base	100.000000	3,000,000.00	100.029331	3,000,879.93	879.93	0.65
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	3,000,000.000	Local	99.828123	2,994,843.70	103.531613	3,105,948.39	111,104.69	0.68
		Base	99.828123	2,994,843.70	103.531613	3,105,948.39	111,104.69	0.68
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
	1,000,000.000	Local	99.904615	999,046.15	102.575332	1,025,753.32	26,707.17	0.22
		Base	99.904615	999,046.15	102.575332	1,025,753.32	26,707.17	0.22
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
	2,000,000.000	Local	100.189520	2,003,790.39	105.185666	2,103,713.32	99,922.93	0.46
		Base	100.189520	2,003,790.39	105.185666	2,103,713.32	99,922.93	0.46
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.630380	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.507361	5,025,368.05	25,368.05	1.09
		Base	100.000000	5,000,000.00	100.507361	5,025,368.05	25,368.05	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
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
	5,000,000.000	Local	99.929985	4,996,499.23	106.599293	5,329,964.65	333,465.42	1.16
		Base	99.929985	4,996,499.23	106.599293	5,329,964.65	333,465.42	1.16
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	3,000,000.000	Local	99.899983	2,996,999.50	103.780242	3,113,407.26	116,407.76	0.68
		Base	99.899983	2,996,999.50	103.780242	3,113,407.26	116,407.76	0.68
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	2,000,000.000	Local	100.063971	2,001,279.42	100.173025	2,003,460.50	2,181.08	0.44
		Base	100.063971	2,001,279.42	100.173025	2,003,460.50	2,181.08	0.44
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	2,000,000.000	Local	99.991841	1,999,836.81	101.255029	2,025,100.58	25,263.77	0.44
		Base	99.991841	1,999,836.81	101.255029	2,025,100.58	25,263.77	0.44
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024		
	3,000,000.000	Local	99.982116	2,999,463.47	106.589788	3,197,693.64	198,230.17	0.70
		Base	99.982116	2,999,463.47	106.589788	3,197,693.64	198,230.17	0.70
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
	3,250,000.000	Local	99.980804	3,249,376.13	100.353970	3,261,504.03	12,127.90	0.71
Original Face:	3,250,000.000	Base	99.980804	3,249,376.13	100.353970	3,261,504.03	12,127.90	0.71
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,000,000.000	Local	99.987991	1,999,759.81	101.939630	2,038,792.60	39,032.79	0.44
Original Face:	2,000,000.000	Base	99.987991	1,999,759.81	101.939630	2,038,792.60	39,032.79	0.44
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
	2,000,000.000	Local	99.990709	1,999,814.18	102.400700	2,048,014.00	48,199.82	0.45
Original Face:	2,000,000.000	Base	99.990709	1,999,814.18	102.400700	2,048,014.00	48,199.82	0.45
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	780,812.630	Local	99.999207	780,806.44	101.327460	791,177.61	10,371.17	0.17
Original Face:	1,000,000.000	Base	99.999207	780,806.44	101.327460	791,177.61	10,371.17	0.17
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023		
	3,000,000.000	Local	99.855215	2,995,656.45	100.563338	3,016,900.14	21,243.69	0.66
		Base	99.855215	2,995,656.45	100.563338	3,016,900.14	21,243.69	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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	2,000,000.000	Local	99.917684	1,998,353.67	108.185250	2,163,705.00	165,351.33	0.47
		Base	99.917684	1,998,353.67	108.185250	2,163,705.00	165,351.33	0.47
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
	3,000,000.000	Local	99.999219	2,999,976.56	100.338181	3,010,145.43	10,168.87	0.66
		Base	99.999219	2,999,976.56	100.338181	3,010,145.43	10,168.87	0.66
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
	1,000,000.000	Local	99.720570	997,205.70	101.008723	1,010,087.23	12,881.53	0.22
		Base	99.720570	997,205.70	101.008723	1,010,087.23	12,881.53	0.22
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.143630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.084889	3,002,546.67	2,546.67	0.65
		Base	100.000000	3,000,000.00	100.084889	3,002,546.67	2,546.67	0.65
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.108565	2,973,256.95	-26,743.05	0.65
		Base	100.000000	3,000,000.00	99.108565	2,973,256.95	-26,743.05	0.65
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
	2,000,000.000	Local	99.951529	1,999,030.57	103.409106	2,068,182.12	69,151.55	0.45
		Base	99.951529	1,999,030.57	103.409106	2,068,182.12	69,151.55	0.45
US DOLLAR Total								
	358,369,876.800	Local		359,213,696.27		365,658,392.90	6,444,696.63	79.66
Original Face:	186,011,032.000	Base		359,213,696.27		365,658,392.90	6,444,696.63	79.66
FIXED INCOME Total								
	358,369,876.800	Base		359,213,696.27		365,658,392.90	6,444,696.63	79.66
Original Face:	186,011,032.000							

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		451,771,495.270	Base		452,558,512.86		459,010,797.88	6,452,285.02	100.00
	Original Face:	186,011,032.000							

& 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								
			193,675.730	1.000000	193,675.73	1.000000	193,675.73	0.00	0.07
		Base		1.000000	193,675.73	1.000000	193,675.73	0.00	0.07
US DOLLAR Total									
			193,675.730		193,675.73		193,675.73	0.00	0.07
		Base			193,675.73		193,675.73	0.00	0.07
CASH Total									
			193,675.730	Base	193,675.73		193,675.73	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.080000	04 Jan 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
912796XE4	TREASURY BILL 02/21 0.00000					0.115000	25 Feb 2021		
			5,000,000.000	99.977600	4,998,879.99	99.977600	4,998,879.99	0.00	1.83
		Base		99.977600	4,998,879.99	99.977600	4,998,879.99	0.00	1.83
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.090000	04 Jan 2021		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	04 Jan 2021		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
926NKW009	AMHERST PIERPONT 04/15 VAR					0.100000	08 Jan 2021		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.080000	13 Jan 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
935MUR901	WESTERN ALLIANCE BANK				0.150000	01 Apr 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
979QHR003	SOUTH STREET REPO				0.030000	04 Jan 2021		
	1,504,907.020	Local	100.000000	1,504,907.02	100.000000	1,504,907.02	0.00	0.55
		Base	100.000000	1,504,907.02	100.000000	1,504,907.02	0.00	0.55
985FHY004	MITSUBISHI UFJ REPO				0.080000	11 Jan 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
US DOLLAR Total								
	96,504,907.020	Local		96,503,787.01		96,503,787.01	0.00	35.31
		Base		96,503,787.01		96,503,787.01	0.00	35.31
CASH EQUIVALENT Total								
	96,504,907.020	Base		96,503,787.01		96,503,787.01	0.00	35.31

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	87,978.310	Local	100.114756	88,079.27	100.512845	88,429.50	350.23	0.03
Original Face:	1,000,000.000	Base	100.114756	88,079.27	100.512845	88,429.50	350.23	0.03
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	788,753.250	Local	103.069760	812,966.08	105.111729	829,072.18	16,106.10	0.30
Original Face:	5,000,000.000	Base	103.069760	812,966.08	105.111729	829,072.18	16,106.10	0.30
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	695,141.530	Local	102.358610	711,537.21	104.360868	725,455.73	13,918.52	0.27
Original Face:	4,372,786.000	Base	102.358610	711,537.21	104.360868	725,455.73	13,918.52	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
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	829,486.400	Local	102.076869	846,713.75	104.186466	864,212.57	17,498.82	0.32
Original Face:	5,000,000.000	Base	102.076869	846,713.75	104.186466	864,212.57	17,498.82	0.32
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	468,955.350	Local	103.388169	484,844.35	106.186396	497,966.79	13,122.44	0.18
Original Face:	4,169,641.000	Base	103.388169	484,844.35	106.186396	497,966.79	13,122.44	0.18
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	379,364.560	Local	101.133878	383,666.09	103.379168	392,183.93	8,517.84	0.14
Original Face:	2,000,000.000	Base	101.133878	383,666.09	103.379168	392,183.93	8,517.84	0.14
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	345,776.990	Local	102.241323	353,526.97	105.137100	363,539.90	10,012.93	0.13
Original Face:	2,910,888.000	Base	102.241323	353,526.97	105.137100	363,539.90	10,012.93	0.13
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.250000	20 Sep 2040		
	624,428.970	Local	103.026568	643,327.74	104.493510	652,487.75	9,160.01	0.24
Original Face:	9,450,000.000	Base	103.026568	643,327.74	104.493510	652,487.75	9,160.01	0.24
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	462,963.890	Local	101.048136	467,816.38	104.255173	482,663.80	14,847.42	0.18
Original Face:	2,500,000.000	Base	101.048136	467,816.38	104.255173	482,663.80	14,847.42	0.18
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	337,320.940	Local	101.006964	340,717.64	102.418105	345,477.71	4,760.07	0.13
Original Face:	1,500,000.000	Base	101.006964	340,717.64	102.418105	345,477.71	4,760.07	0.13
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	629,583.050	Local	105.301323	662,959.28	109.200969	687,510.79	24,551.51	0.25
Original Face:	5,872,458.000	Base	105.301323	662,959.28	109.200969	687,510.79	24,551.51	0.25
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
	15,168.940	Local	101.664124	15,421.37	105.163373	15,952.17	530.80	0.01
Original Face:	1,000,000.000	Base	101.664124	15,421.37	105.163373	15,952.17	530.80	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	25,494.250	Local	104.520745	26,646.78	110.335162	28,129.12	1,482.34	0.01
Original Face:	1,000,000.000	Base	104.520745	26,646.78	110.335162	28,129.12	1,482.34	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
	230.960	Local	100.749047	232.69	104.981470	242.47	9.78	0.00
Original Face:	25,000.000	Base	100.749047	232.69	104.981470	242.47	9.78	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	69,557.260	Local	103.151533	71,749.38	114.593726	79,708.26	7,958.88	0.03
Original Face:	2,000,000.000	Base	103.151533	71,749.38	114.593726	79,708.26	7,958.88	0.03
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.840250	20 Sep 2063		
	856,836.150	Local	100.425623	860,483.04	100.570600	861,725.26	1,242.22	0.32
Original Face:	1,500,000.000	Base	100.425623	860,483.04	100.570600	861,725.26	1,242.22	0.32
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.790250	20 Feb 2064		
	851,164.410	Local	100.375358	854,359.32	100.554150	855,881.14	1,521.82	0.31
Original Face:	1,530,000.000	Base	100.375358	854,359.32	100.554150	855,881.14	1,521.82	0.31
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
	907,732.480	Local	102.015220	926,025.29	101.750980	923,626.69	-2,398.60	0.34
Original Face:	1,200,000.000	Base	102.015220	926,025.29	101.750980	923,626.69	-2,398.60	0.34
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.340250	20 Jun 2063		
	19,534.490	Local	100.000000	19,534.49	99.975440	19,529.69	-4.80	0.01
Original Face:	4,967,302.000	Base	100.000000	19,534.49	99.975440	19,529.69	-4.80	0.01
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
	270,555.760	Local	101.014065	273,299.37	101.203170	273,811.01	511.64	0.10
Original Face:	2,720,000.000	Base	101.014065	273,299.37	101.203170	273,811.01	511.64	0.10
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
	223,969.280	Local	101.490097	227,306.64	101.582540	227,513.68	207.04	0.08
Original Face:	4,000,000.000	Base	101.490097	227,306.64	101.582540	227,513.68	207.04	0.08
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	1,308,440.360	Local	102.033575	1,335,048.47	103.477180	1,353,937.19	18,888.72	0.50
Original Face:	4,400,000.000	Base	102.033575	1,335,048.47	103.477180	1,353,937.19	18,888.72	0.50
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	1,266,356.040	Local	99.368139	1,258,354.43	100.862270	1,277,275.45	18,921.02	0.47
Original Face:	3,000,000.000	Base	99.368139	1,258,354.43	100.862270	1,277,275.45	18,921.02	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
		Local	28,672.900	99.751333	28,601.60	99.973320	28,665.25	63.65	0.01
Original Face:		Base	2,000,000.000	99.751333	28,601.60	99.973320	28,665.25	63.65	0.01
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	445,169.490	100.595690	447,821.32	103.918980	462,615.59	14,794.27	0.17
Original Face:		Base	1,000,000.000	100.595690	447,821.32	103.918980	462,615.59	14,794.27	0.17
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	286,355.770	101.274621	290,005.72	104.085510	298,054.86	8,049.14	0.11
Original Face:		Base	1,000,000.000	101.274621	290,005.72	104.085510	298,054.86	8,049.14	0.11
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	102.223810	0.01	0.00	0.00
		Base		100.000000	0.01	102.223810	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	574,191.520	100.713953	578,290.98	106.918880	613,919.14	35,628.16	0.22
Original Face:		Base	1,000,000.000	100.713953	578,290.98	106.918880	613,919.14	35,628.16	0.22
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	306,380.280	100.803417	308,841.79	104.340710	319,679.36	10,837.57	0.12
Original Face:		Base	1,000,000.000	100.803417	308,841.79	104.340710	319,679.36	10,837.57	0.12
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	145,843.500	99.891774	145,685.66	100.774790	146,973.48	1,287.82	0.05
Original Face:		Base	1,000,000.000	99.891774	145,685.66	100.774790	146,973.48	1,287.82	0.05
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
		Local	240,106.930	100.301224	240,830.19	100.950720	242,389.67	1,559.48	0.09
Original Face:		Base	1,000,000.000	100.301224	240,830.19	100.950720	242,389.67	1,559.48	0.09
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	285,544.320	100.880196	288,057.67	101.988090	291,221.20	3,163.53	0.11
Original Face:		Base	1,000,000.000	100.880196	288,057.67	101.988090	291,221.20	3,163.53	0.11
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
		Local	0.030	300.000000	0.09	103.075310	0.03	-0.06	0.00
		Base		300.000000	0.09	103.075310	0.03	-0.06	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
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	1,494,139.950	Local	102.881508	1,537,193.71	104.281718	1,558,114.81	20,921.10	0.57
Original Face:	3,000,000.000	Base	102.881508	1,537,193.71	104.281718	1,558,114.81	20,921.10	0.57
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,368,538.220	Local	100.347699	1,373,296.61	103.342613	1,414,283.16	40,986.55	0.52
Original Face:	2,000,000.000	Base	100.347699	1,373,296.61	103.342613	1,414,283.16	40,986.55	0.52
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	701,759.240	Local	100.067831	702,235.25	102.598770	719,996.35	17,761.10	0.26
Original Face:	2,000,000.000	Base	100.067831	702,235.25	102.598770	719,996.35	17,761.10	0.26
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	1,931,999.760	Local	102.251224	1,975,493.40	103.128960	1,992,451.26	16,957.86	0.73
Original Face:	2,000,000.000	Base	102.251224	1,975,493.40	103.128960	1,992,451.26	16,957.86	0.73
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	5,000,000.000	Local	107.749110	5,387,455.50	107.882701	5,394,135.05	6,679.55	1.97
		Base	107.749110	5,387,455.50	107.882701	5,394,135.05	6,679.55	1.97
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.130000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.99
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.99
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026		
	3,354,166.670	Local	100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.23
Original Face:	3,500,000.000	Base	100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.23
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	2,500,000.000	Local	108.738174	2,718,454.34	108.826157	2,720,653.93	2,199.59	1.00
		Base	108.738174	2,718,454.34	108.826157	2,720,653.93	2,199.59	1.00
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.897514	1,997,950.28	104.683240	2,093,664.80	95,714.52	0.77
		Base	99.897514	1,997,950.28	104.683240	2,093,664.80	95,714.52	0.77
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
	265,802.740	Local	100.436406	266,962.72	100.694410	267,648.50	685.78	0.10
Original Face:	4,000,000.000	Base	100.436406	266,962.72	100.694410	267,648.50	685.78	0.10

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831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	151,007.150	Local	100.525657	151,800.93	101.399570	153,120.60	1,319.67	0.06
Original Face:	1,000,000.000	Base	100.525657	151,800.93	101.399570	153,120.60	1,319.67	0.06
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.742565	2,992,276.95	100.899349	3,026,980.47	34,703.52	1.11
		Base	99.742565	2,992,276.95	100.899349	3,026,980.47	34,703.52	1.11
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,000,000.000	Local	100.133251	5,006,662.53	100.163110	5,008,155.50	1,492.97	1.83
		Base	100.133251	5,006,662.53	100.163110	5,008,155.50	1,492.97	1.83
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
	3,000,000.000	Local	100.180170	3,005,405.11	101.265460	3,037,963.80	32,558.69	1.11
		Base	100.180170	3,005,405.11	101.265460	3,037,963.80	32,558.69	1.11
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,900,000.000	Local	100.151542	3,905,910.13	101.317840	3,951,395.76	45,485.63	1.45
		Base	100.151542	3,905,910.13	101.317840	3,951,395.76	45,485.63	1.45
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
	500,000.000	Local	100.000000	500,000.00	101.335444	506,677.22	6,677.22	0.19
		Base	100.000000	500,000.00	101.335444	506,677.22	6,677.22	0.19
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	5,000,000.000	Local	99.976042	4,998,802.09	99.986250	4,999,312.50	510.41	1.83
		Base	99.976042	4,998,802.09	99.986250	4,999,312.50	510.41	1.83
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
	3,000,000.000	Local	99.963616	2,998,908.49	99.972847	2,999,185.41	276.92	1.10
		Base	99.963616	2,998,908.49	99.972847	2,999,185.41	276.92	1.10
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	3,000,000.000	Local	99.890102	2,996,703.05	99.908700	2,997,261.00	557.95	1.10
		Base	99.890102	2,996,703.05	99.908700	2,997,261.00	557.95	1.10
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	3,000,000.000	Local	99.891100	2,996,733.00	99.900000	2,997,000.00	267.00	1.10
		Base	99.891100	2,996,733.00	99.900000	2,997,000.00	267.00	1.10

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912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	3,000,000.000	Local	99.951181	2,998,535.42	99.957890	2,998,736.70	201.28	1.10
		Base	99.951181	2,998,535.42	99.957890	2,998,736.70	201.28	1.10
912796C98	CASH MGMT BILL 03/21 0.00000					23 Mar 2021		
	3,000,000.000	Local	99.973562	2,999,206.87	99.983750	2,999,512.50	305.63	1.10
		Base	99.973562	2,999,206.87	99.983750	2,999,512.50	305.63	1.10
912796G37	CASH MGMT BILL 06/21 0.00000					01 Jun 2021		
	3,000,000.000	Local	99.961201	2,998,836.04	99.965056	2,998,951.68	115.64	1.10
		Base	99.961201	2,998,836.04	99.965056	2,998,951.68	115.64	1.10
9128282F6	US TREASURY N/B 08/21 1.125				1.125000	31 Aug 2021		
	3,000,000.000	Local	100.654649	3,019,639.46	100.679688	3,020,390.64	751.18	1.11
		Base	100.654649	3,019,639.46	100.679688	3,020,390.64	751.18	1.11
9128286Q8	US TREASURY FRN 04/21 VAR				0.234023	30 Apr 2021		
	2,000,000.000	Local	99.987941	1,999,758.81	100.041194	2,000,823.88	1,065.07	0.73
		Base	99.987941	1,999,758.81	100.041194	2,000,823.88	1,065.07	0.73
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021		
	3,000,000.000	Local	100.819448	3,024,583.43	100.812500	3,024,375.00	-208.43	1.11
		Base	100.819448	3,024,583.43	100.812500	3,024,375.00	-208.43	1.11
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
	4,000,000.000	Local	100.366109	4,014,644.37	100.742188	4,029,687.52	15,043.15	1.47
		Base	100.366109	4,014,644.37	100.742188	4,029,687.52	15,043.15	1.47
9128287G9	US TREASURY FRN 07/21 VAR				0.315023	31 Jul 2021		
	2,000,000.000	Local	99.985486	1,999,709.72	100.115682	2,002,313.64	2,603.92	0.73
		Base	99.985486	1,999,709.72	100.115682	2,002,313.64	2,603.92	0.73
912828D72	US TREASURY N/B 08/21 2				2.000000	31 Aug 2021		
	2,000,000.000	Local	101.239192	2,024,783.84	101.250000	2,025,000.00	216.16	0.74
		Base	101.239192	2,024,783.84	101.250000	2,025,000.00	216.16	0.74
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	2,000,000.000	Local	99.942279	1,998,845.58	100.148012	2,002,960.24	4,114.66	0.73
		Base	99.942279	1,998,845.58	100.148012	2,002,960.24	4,114.66	0.73

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912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
	2,000,000.000	Local	99.890355	1,997,807.09	100.264433	2,005,288.66	7,481.57	0.73
		Base	99.890355	1,997,807.09	100.264433	2,005,288.66	7,481.57	0.73
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021		
	3,000,000.000	Local	100.733696	3,022,010.87	100.753906	3,022,617.18	606.31	1.11
		Base	100.733696	3,022,010.87	100.753906	3,022,617.18	606.31	1.11
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021		
	2,000,000.000	Local	101.450981	2,029,019.61	101.476562	2,029,531.24	511.63	0.74
		Base	101.450981	2,029,019.61	101.476562	2,029,531.24	511.63	0.74
912828WG1	US TREASURY N/B 04/21 2.25				2.250000	30 Apr 2021		
	3,000,000.000	Local	100.694348	3,020,830.45	100.691406	3,020,742.18	-88.27	1.11
		Base	100.694348	3,020,830.45	100.691406	3,020,742.18	-88.27	1.11
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021		
	2,000,000.000	Local	100.738509	2,014,770.17	100.769531	2,015,390.62	620.45	0.74
		Base	100.738509	2,014,770.17	100.769531	2,015,390.62	620.45	0.74
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021		
	5,000,000.000	Local	100.985316	5,049,265.78	100.992188	5,049,609.40	343.62	1.85
		Base	100.985316	5,049,265.78	100.992188	5,049,609.40	343.62	1.85
912828YN4	US TREASURY FRN 10/21 VAR				0.395023	31 Oct 2021		
	3,000,000.000	Local	100.016196	3,000,485.89	100.204514	3,006,135.42	5,649.53	1.10
		Base	100.016196	3,000,485.89	100.204514	3,006,135.42	5,649.53	1.10
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021		
	3,000,000.000	Local	101.127499	3,033,824.98	101.140625	3,034,218.75	393.77	1.11
		Base	101.127499	3,033,824.98	101.140625	3,034,218.75	393.77	1.11
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021		
	5,000,000.000	Local	101.247907	5,062,395.34	101.250000	5,062,500.00	104.66	1.85
		Base	101.247907	5,062,395.34	101.250000	5,062,500.00	104.66	1.85
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021		
	5,000,000.000	Local	101.466575	5,073,328.76	101.500000	5,075,000.00	1,671.24	1.86
		Base	101.466575	5,073,328.76	101.500000	5,075,000.00	1,671.24	1.86

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912828Z45	US TREASURY FRN 01/22 VAR				0.249023	31 Jan 2022		
	2,000,000.000	Local	99.991390	1,999,827.79	100.098576	2,001,971.52	2,143.73	0.73
		Base	99.991390	1,999,827.79	100.098576	2,001,971.52	2,143.73	0.73
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022		
	2,000,000.000	Local	101.139966	2,022,799.31	101.179688	2,023,593.76	794.45	0.74
		Base	101.139966	2,022,799.31	101.179688	2,023,593.76	794.45	0.74
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022		
	2,000,000.000	Local	100.255852	2,005,117.04	100.316406	2,006,328.12	1,211.08	0.73
		Base	100.255852	2,005,117.04	100.316406	2,006,328.12	1,211.08	0.73
912828ZK9	US TREASURY FRN 04/22 VAR				0.209023	30 Apr 2022		
	3,000,000.000	Local	100.032210	3,000,966.29	100.079056	3,002,371.68	1,405.39	1.10
		Base	100.032210	3,000,966.29	100.079056	3,002,371.68	1,405.39	1.10
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022		
	2,000,000.000	Local	99.968068	1,999,361.36	100.019531	2,000,390.62	1,029.26	0.73
		Base	99.968068	1,999,361.36	100.019531	2,000,390.62	1,029.26	0.73
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023		
	2,000,000.000	Local	100.092294	2,001,845.88	100.257812	2,005,156.24	3,310.36	0.73
		Base	100.092294	2,001,845.88	100.257812	2,005,156.24	3,310.36	0.73
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	2,000,000.000	Local	99.764200	1,995,283.99	99.746094	1,994,921.88	-362.11	0.73
		Base	99.764200	1,995,283.99	99.746094	1,994,921.88	-362.11	0.73
912828ZX1	US TREASURY N/B 06/22 0.125				0.125000	30 Jun 2022		
	5,000,000.000	Local	99.961938	4,998,096.89	100.015625	5,000,781.25	2,684.36	1.83
		Base	99.961938	4,998,096.89	100.015625	5,000,781.25	2,684.36	1.83
91282CAA9	US TREASURY FRN 07/22 VAR				0.150023	31 Jul 2022		
	5,000,000.000	Local	99.988819	4,999,440.96	99.996041	4,999,802.05	361.09	1.83
		Base	99.988819	4,999,440.96	99.996041	4,999,802.05	361.09	1.83
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
	2,000,000.000	Local	99.916868	1,998,337.35	100.007812	2,000,156.24	1,818.89	0.73
		Base	99.916868	1,998,337.35	100.007812	2,000,156.24	1,818.89	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	2,000,000.000	Local	99.302547	1,986,050.93	99.675781	1,993,515.62	7,464.69	0.73
		Base	99.302547	1,986,050.93	99.675781	1,993,515.62	7,464.69	0.73
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	2,000,000.000	Local	99.765671	1,995,313.41	99.621094	1,992,421.88	-2,891.53	0.73
		Base	99.765671	1,995,313.41	99.621094	1,992,421.88	-2,891.53	0.73
91282CAN1	US TREASURY N/B 09/22 0.125				0.125000	30 Sep 2022		
	2,000,000.000	Local	99.898586	1,997,971.71	100.003906	2,000,078.12	2,106.41	0.73
		Base	99.898586	1,997,971.71	100.003906	2,000,078.12	2,106.41	0.73
91282CAS0	US TREASURY FRN 10/22 VAR				0.150023	31 Oct 2022		
	3,000,000.000	Local	99.988887	2,999,666.61	99.981327	2,999,439.81	-226.80	1.10
		Base	99.988887	2,999,666.61	99.981327	2,999,439.81	-226.80	1.10
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	2,000,000.000	Local	99.032429	1,980,648.58	99.570312	1,991,406.24	10,757.66	0.73
		Base	99.032429	1,980,648.58	99.570312	1,991,406.24	10,757.66	0.73
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	2,000,000.000	Local	100.010006	2,000,200.11	100.281250	2,005,625.00	5,424.89	0.73
		Base	100.010006	2,000,200.11	100.281250	2,005,625.00	5,424.89	0.73
91282CAX9	US TREASURY N/B 11/22 0.125				0.125000	30 Nov 2022		
	3,000,000.000	Local	99.924999	2,997,749.98	100.011719	3,000,351.57	2,601.59	1.10
		Base	99.924999	2,997,749.98	100.011719	3,000,351.57	2,601.59	1.10
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	2,000,000.000	Local	99.757954	1,995,159.08	100.140625	2,002,812.50	7,653.42	0.73
		Base	99.757954	1,995,159.08	100.140625	2,002,812.50	7,653.42	0.73
91282CBA8	US TREASURY N/B 12/23 0.125				0.125000	15 Dec 2023		
	2,000,000.000	Local	99.752817	1,995,056.34	99.882812	1,997,656.24	2,599.90	0.73
		Base	99.752817	1,995,056.34	99.882812	1,997,656.24	2,599.90	0.73
91282CBD2	US TREASURY N/B 12/22 0.125				0.125000	31 Dec 2022		
	3,000,000.000	Local	99.990030	2,999,700.89	100.011719	3,000,351.57	650.68	1.10
		Base	99.990030	2,999,700.89	100.011719	3,000,351.57	650.68	1.10

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		174,644,472.100	Local		175,910,038.80		176,584,935.32	674,896.52	64.62
	Original Face:	100,318,075.000	Base		175,910,038.80		176,584,935.32	674,896.52	64.62
FIXED INCOME Total									
		174,644,472.100	Base		175,910,038.80		176,584,935.32	674,896.52	64.62
	Original Face:	100,318,075.000							

& 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									
		271,343,054.850	Base		272,607,501.54		273,282,398.06	674,896.52	100.00
	Original Face:	100,318,075.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			1,609,570.210	1.000000	1,609,570.21	1.000000	1,609,570.21	0.00	0.07
		Base		1.000000	1,609,570.21	1.000000	1,609,570.21	0.00	0.07
US DOLLAR Total									
			1,609,570.210		1,609,570.21		1,609,570.21	0.00	0.07
		Base			1,609,570.21		1,609,570.21	0.00	0.07
CASH Total									
			1,609,570.210	Base	1,609,570.21		1,609,570.21	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.076457	31 Dec 2030		
			722,937.970	100.060594	723,376.03	100.060000	723,371.73	-4.30	0.03
		Base		100.060594	723,376.03	100.060000	723,371.73	-4.30	0.03
US DOLLAR Total									
			722,937.970		723,376.03		723,371.73	-4.30	0.03
		Base			723,376.03		723,371.73	-4.30	0.03
CASH EQUIVALENT Total									
			722,937.970	Base	723,376.03		723,371.73	-4.30	0.03
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			49,322.000	20.767189	1,024,279.29	44.470000	2,193,349.34	1,169,070.05	0.09
		Base		20.767189	1,024,279.29	44.470000	2,193,349.34	1,169,070.05	0.09

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01							
	50,216.000	Local	19.422122	975,301.30	23.500000	1,180,076.00	204,774.70	0.05
		Base	19.422122	975,301.30	23.500000	1,180,076.00	204,774.70	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
	538,194.000	Local	34.183366	18,397,282.51	28.760000	15,478,459.44	-2,918,823.07	0.64
		Base	34.183366	18,397,282.51	28.760000	15,478,459.44	-2,918,823.07	0.64
002824100	ABBOTT LABORATORIES COMMON STOCK							
	133,773.000	Local	31.904902	4,268,014.44	109.490000	14,646,805.77	10,378,791.33	0.60
		Base	31.904902	4,268,014.44	109.490000	14,646,805.77	10,378,791.33	0.60
00287Y109	ABBVIE INC COMMON STOCK USD.01							
	133,291.000	Local	42.381790	5,649,111.22	107.150000	14,282,130.65	8,633,019.43	0.59
		Base	42.381790	5,649,111.22	107.150000	14,282,130.65	8,633,019.43	0.59
003654100	ABIOMED INC COMMON STOCK USD.01							
	3,416.000	Local	369.307351	1,261,553.91	324.200000	1,107,467.20	-154,086.71	0.05
		Base	369.307351	1,261,553.91	324.200000	1,107,467.20	-154,086.71	0.05
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
	58,369.000	Local	38.650406	2,255,985.56	92.850000	5,419,561.65	3,163,576.09	0.22
		Base	38.650406	2,255,985.56	92.850000	5,419,561.65	3,163,576.09	0.22
00724F101	ADOBE INC COMMON STOCK USD.0001							
	36,247.000	Local	56.760887	2,057,411.88	500.120000	18,127,849.64	16,070,437.76	0.74
		Base	56.760887	2,057,411.88	500.120000	18,127,849.64	16,070,437.76	0.74
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	5,120.000	Local	156.969623	803,684.47	157.510000	806,451.20	2,766.73	0.03
		Base	156.969623	803,684.47	157.510000	806,451.20	2,766.73	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
	90,833.000	Local	23.137291	2,101,629.51	91.710000	8,330,294.43	6,228,664.92	0.34
		Base	23.137291	2,101,629.51	91.710000	8,330,294.43	6,228,664.92	0.34
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
	23,103.000	Local	33.646271	777,329.79	118.490000	2,737,474.47	1,960,144.68	0.11
		Base	33.646271	777,329.79	118.490000	2,737,474.47	1,960,144.68	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
	16,702.000	Local	84.530408	1,411,826.88	273.220000	4,563,320.44	3,151,493.56	0.19
		Base	84.530408	1,411,826.88	273.220000	4,563,320.44	3,151,493.56	0.19
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
	12,296.000	Local	47.609035	585,400.70	104.990000	1,290,957.04	705,556.34	0.05
		Base	47.609035	585,400.70	104.990000	1,290,957.04	705,556.34	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	9,331.000	Local	63.811612	595,426.15	52.000000	485,212.00	-110,214.15	0.02
		Base	63.811612	595,426.15	52.000000	485,212.00	-110,214.15	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
	8,037.000	Local	82.266860	661,178.75	147.520000	1,185,618.24	524,439.49	0.05
		Base	82.266860	661,178.75	147.520000	1,185,618.24	524,439.49	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
	9,352.000	Local	125.585344	1,174,474.14	178.220000	1,666,713.44	492,239.30	0.07
		Base	125.585344	1,174,474.14	178.220000	1,666,713.44	492,239.30	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
	16,523.000	Local	108.703577	1,796,109.20	156.240000	2,581,553.52	785,444.32	0.11
		Base	108.703577	1,796,109.20	156.240000	2,581,553.52	785,444.32	0.11
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
	5,420.000	Local	155.365120	842,078.95	534.380000	2,896,339.60	2,054,260.65	0.12
		Base	155.365120	842,078.95	534.380000	2,896,339.60	2,054,260.65	0.12
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
	18,856.000	Local	41.347122	779,641.34	51.530000	971,649.68	192,008.34	0.04
		Base	41.347122	779,641.34	51.530000	971,649.68	192,008.34	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01							
	22,957.000	Local	42.815025	982,904.53	109.930000	2,523,663.01	1,540,758.48	0.10
		Base	42.815025	982,904.53	109.930000	2,523,663.01	1,540,758.48	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	21,919.000	Local	395.198046	8,662,345.98	1,751.880000	38,399,457.72	29,737,111.74	1.58
		Base	395.198046	8,662,345.98	1,751.880000	38,399,457.72	29,737,111.74	1.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	22,698.000	Local	386.897869	8,781,807.84	1,752.640000	39,781,422.72	30,999,614.88	1.63
		Base	386.897869	8,781,807.84	1,752.640000	39,781,422.72	30,999,614.88	1.63
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	140,308.000	Local	19.975074	2,802,662.67	41.000000	5,752,628.00	2,949,965.33	0.24
		Base	19.975074	2,802,662.67	41.000000	5,752,628.00	2,949,965.33	0.24
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	32,201.000	Local	388.423203	12,507,615.55	3,256.930000	104,876,402.93	92,368,787.38	4.31
		Base	388.423203	12,507,615.55	3,256.930000	104,876,402.93	92,368,787.38	4.31
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	18,663.000	Local	42.908108	800,794.02	78.060000	1,456,833.78	656,039.76	0.06
		Base	42.908108	800,794.02	78.060000	1,456,833.78	656,039.76	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
	46,141.000	Local	20.530131	947,280.77	15.770000	727,643.57	-219,637.20	0.03
		Base	20.530131	947,280.77	15.770000	727,643.57	-219,637.20	0.03
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	37,499.000	Local	42.155867	1,580,802.87	83.270000	3,122,541.73	1,541,738.86	0.13
		Base	42.155867	1,580,802.87	83.270000	3,122,541.73	1,541,738.86	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	49,249.000	Local	47.477325	2,338,210.78	120.910000	5,954,696.59	3,616,485.81	0.24
		Base	47.477325	2,338,210.78	120.910000	5,954,696.59	3,616,485.81	0.24
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	65,044.000	Local	102.462621	6,664,578.74	37.860000	2,462,565.84	-4,202,012.90	0.10
		Base	102.462621	6,664,578.74	37.860000	2,462,565.84	-4,202,012.90	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01							
	33,537.000	Local	70.963923	2,379,917.09	224.460000	7,527,715.02	5,147,797.93	0.31
		Base	70.963923	2,379,917.09	224.460000	7,527,715.02	5,147,797.93	0.31
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	13,690.000	Local	72.672863	994,891.50	153.470000	2,101,004.30	1,106,112.80	0.09
		Base	72.672863	994,891.50	153.470000	2,101,004.30	1,106,112.80	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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
	11,102.000	Local	31.302731	347,522.92	97.760000	1,085,331.52	737,808.60	0.04
		Base	31.302731	347,522.92	97.760000	1,085,331.52	737,808.60	0.04
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	8,908.000	Local	42.798108	381,245.55	194.330000	1,731,091.64	1,349,846.09	0.07
		Base	42.798108	381,245.55	194.330000	1,731,091.64	1,349,846.09	0.07
031100100	AMETEK INC COMMON STOCK USD.01							
	17,369.000	Local	49.765662	864,379.78	120.940000	2,100,606.86	1,236,227.08	0.09
		Base	49.765662	864,379.78	120.940000	2,100,606.86	1,236,227.08	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
	43,990.000	Local	72.825885	3,203,610.66	229.920000	10,114,180.80	6,910,570.14	0.42
		Base	72.825885	3,203,610.66	229.920000	10,114,180.80	6,910,570.14	0.42
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
	22,598.000	Local	27.674106	625,379.45	130.770000	2,955,140.46	2,329,761.01	0.12
		Base	27.674106	625,379.45	130.770000	2,955,140.46	2,329,761.01	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
	27,896.000	Local	51.773834	1,444,282.88	147.730000	4,121,076.08	2,676,793.20	0.17
		Base	51.773834	1,444,282.88	147.730000	4,121,076.08	2,676,793.20	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01							
	6,485.000	Local	133.506258	865,788.08	363.800000	2,359,243.00	1,493,454.92	0.10
		Base	133.506258	865,788.08	363.800000	2,359,243.00	1,493,454.92	0.10
036752103	ANTHEM INC COMMON STOCK USD.01							
	18,777.000	Local	71.791809	1,348,034.80	321.090000	6,029,106.93	4,681,072.13	0.25
		Base	71.791809	1,348,034.80	321.090000	6,029,106.93	4,681,072.13	0.25
037411105	APACHE CORP COMMON STOCK USD.625							
	28,518.000	Local	63.181259	1,801,803.15	14.190000	404,670.42	-1,397,132.73	0.02
		Base	63.181259	1,801,803.15	14.190000	404,670.42	-1,397,132.73	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
	1,206,693.000	Local	9.903972	11,951,054.10	132.690000	160,116,094.17	148,165,040.07	6.57
		Base	9.903972	11,951,054.10	132.690000	160,116,094.17	148,165,040.07	6.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
	68,952.000	Local	21.877606	1,508,504.68	86.300000	5,950,557.60	4,442,052.92	0.24
		Base	21.877606	1,508,504.68	86.300000	5,950,557.60	4,442,052.92	0.24
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
	41,990.000	Local	25.385238	1,065,926.16	50.410000	2,116,715.90	1,050,789.74	0.09
		Base	25.385238	1,065,926.16	50.410000	2,116,715.90	1,050,789.74	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
	4,112.000	Local	287.783176	1,183,364.42	290.570000	1,194,823.84	11,459.42	0.05
		Base	287.783176	1,183,364.42	290.570000	1,194,823.84	11,459.42	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01							
	4,479.000	Local	63.880569	286,121.07	136.220000	610,129.38	324,008.31	0.03
		Base	63.880569	286,121.07	136.220000	610,129.38	324,008.31	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK							
	9,520.000	Local	97.659498	929,718.42	95.430000	908,493.60	-21,224.82	0.04
		Base	97.659498	929,718.42	95.430000	908,493.60	-21,224.82	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
	16,601.000	Local	49.911787	828,585.58	305.340000	5,068,949.34	4,240,363.76	0.21
		Base	49.911787	828,585.58	305.340000	5,068,949.34	4,240,363.76	0.21
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
	32,405.000	Local	47.110810	1,526,625.81	176.200000	5,709,761.00	4,183,135.19	0.23
		Base	47.110810	1,526,625.81	176.200000	5,709,761.00	4,183,135.19	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01							
	1,753.000	Local	255.082276	447,159.23	1,185.440000	2,078,076.32	1,630,917.09	0.09
		Base	255.082276	447,159.23	1,185.440000	2,078,076.32	1,630,917.09	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
	10,542.000	Local	136.933600	1,443,554.01	160.430000	1,691,253.06	247,699.05	0.07
		Base	136.933600	1,443,554.01	160.430000	1,691,253.06	247,699.05	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
	6,297.000	Local	53.671594	337,970.03	155.110000	976,727.67	638,757.64	0.04
		Base	53.671594	337,970.03	155.110000	976,727.67	638,757.64	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
	51,802.000	Local	41.166490	2,132,506.53	20.850000	1,080,071.70	-1,052,434.83	0.04
		Base	41.166490	2,132,506.53	20.850000	1,080,071.70	-1,052,434.83	0.04
058498106	BALL CORP COMMON STOCK							
	24,707.000	Local	18.917176	467,386.67	93.180000	2,302,198.26	1,834,811.59	0.09
		Base	18.917176	467,386.67	93.180000	2,302,198.26	1,834,811.59	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
	574,752.000	Local	23.753823	13,652,557.22	30.310000	17,420,733.12	3,768,175.90	0.72
		Base	23.753823	13,652,557.22	30.310000	17,420,733.12	3,768,175.90	0.72
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
	61,535.000	Local	35.597684	2,190,503.50	42.440000	2,611,545.40	421,041.90	0.11
		Base	35.597684	2,190,503.50	42.440000	2,611,545.40	421,041.90	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
	38,576.000	Local	34.994997	1,349,966.99	80.240000	3,095,338.24	1,745,371.25	0.13
		Base	34.994997	1,349,966.99	80.240000	3,095,338.24	1,745,371.25	0.13
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	21,902.000	Local	138.393873	3,031,102.60	250.220000	5,480,318.44	2,449,215.84	0.22
		Base	138.393873	3,031,102.60	250.220000	5,480,318.44	2,449,215.84	0.22
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	10,629.000	Local	68.889135	732,222.62	66.420000	705,978.18	-26,244.44	0.03
		Base	68.889135	732,222.62	66.420000	705,978.18	-26,244.44	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	146,989.000	Local	95.141931	13,984,817.33	231.870000	34,082,339.43	20,097,522.10	1.40
		Base	95.141931	13,984,817.33	231.870000	34,082,339.43	20,097,522.10	1.40
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	17,415.000	Local	34.830219	606,568.27	99.790000	1,737,842.85	1,131,274.58	0.07
		Base	34.830219	606,568.27	99.790000	1,737,842.85	1,131,274.58	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	1,630.000	Local	453.853252	739,780.80	582.940000	950,192.20	210,411.40	0.04
		Base	453.853252	739,780.80	582.940000	950,192.20	210,411.40	0.04

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	11,619.000	104.429451	1,213,365.79	244.860000	2,845,028.34	1,631,662.55	0.12
		Base		104.429451	1,213,365.79	244.860000	2,845,028.34	1,631,662.55	0.12
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,712.000	299.088741	3,203,838.59	721.540000	7,729,136.48	4,525,297.89	0.32
		Base		299.088741	3,203,838.59	721.540000	7,729,136.48	4,525,297.89	0.32
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	40,101.000	81.938377	3,285,810.87	214.060000	8,584,020.06	5,298,209.19	0.35
		Base		81.938377	3,285,810.87	214.060000	8,584,020.06	5,298,209.19	0.35
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,094.000	411.402292	1,272,878.69	2,227.270000	6,891,173.38	5,618,294.69	0.28
		Base		411.402292	1,272,878.69	2,227.270000	6,891,173.38	5,618,294.69	0.28
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,479.000	34.668424	640,637.80	38.640000	714,028.56	73,390.76	0.03
		Base		34.668424	640,637.80	38.640000	714,028.56	73,390.76	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	10,710.000	93.614891	1,002,615.48	94.530000	1,012,416.30	9,800.82	0.04
		Base		93.614891	1,002,615.48	94.530000	1,012,416.30	9,800.82	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	108,139.000	19.559065	2,115,097.72	35.950000	3,887,597.05	1,772,499.33	0.16
		Base		19.559065	2,115,097.72	35.950000	3,887,597.05	1,772,499.33	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	170,664.000	46.229913	7,889,781.87	62.030000	10,586,287.92	2,696,506.05	0.43
		Base		46.229913	7,889,781.87	62.030000	10,586,287.92	2,696,506.05	0.43
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	8,733.000	115.711248	1,010,506.33	153.200000	1,337,895.60	327,389.27	0.05
		Base		115.711248	1,010,506.33	153.200000	1,337,895.60	327,389.27	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	30,539.000	189.360134	5,782,869.12	437.850000	13,371,501.15	7,588,632.03	0.55
		Base		189.360134	5,782,869.12	437.850000	13,371,501.15	7,588,632.03	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
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	13,797.000	26.754163	369,127.19	79.430000	1,095,895.71	726,768.52	0.04
		Base		26.754163	369,127.19	79.430000	1,095,895.71	726,768.52	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	8,166.000	85.356762	697,023.32	93.120000	760,417.92	63,394.60	0.03
		Base		85.356762	697,023.32	93.120000	760,417.92	63,394.60	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	25,326.000	26.266900	665,235.52	62.720000	1,588,446.72	923,211.20	0.07
		Base		26.266900	665,235.52	62.720000	1,588,446.72	923,211.20	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	10,795.000	121.269876	1,309,108.31	131.790000	1,422,673.05	113,564.74	0.06
		Base		121.269876	1,309,108.31	131.790000	1,422,673.05	113,564.74	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	16,150.000	27.540795	444,783.84	38.710000	625,166.50	180,382.66	0.03
		Base		27.540795	444,783.84	38.710000	625,166.50	180,382.66	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	10,264.000	54.458861	558,965.75	93.870000	963,481.68	404,515.93	0.04
		Base		54.458861	558,965.75	93.870000	963,481.68	404,515.93	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	27,264.000	73.508037	2,004,123.11	208.180000	5,675,819.52	3,671,696.41	0.23
		Base		73.508037	2,004,123.11	208.180000	5,675,819.52	3,671,696.41	0.23
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	27,103.000	100.193031	2,715,531.72	182.050000	4,934,101.15	2,218,569.43	0.20
		Base		100.193031	2,715,531.72	182.050000	4,934,101.15	2,218,569.43	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	21,617.000	24.136107	521,750.22	61.010000	1,318,853.17	797,102.95	0.05
		Base		24.136107	521,750.22	61.010000	1,318,853.17	797,102.95	0.05
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	57,771.000	16.579253	957,800.05	90.750000	5,242,718.25	4,284,918.20	0.22
		Base		16.579253	957,800.05	90.750000	5,242,718.25	4,284,918.20	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
	98,807.000	Local	46.981237	4,642,075.04	68.300000	6,748,518.10	2,106,443.06	0.28
		Base	46.981237	4,642,075.04	68.300000	6,748,518.10	2,106,443.06	0.28
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
	30,092.000	Local	17.209426	517,866.04	16.280000	489,897.76	-27,968.28	0.02
		Base	17.209426	517,866.04	16.280000	489,897.76	-27,968.28	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
	21,060.000	Local	40.204822	846,713.56	136.430000	2,873,215.80	2,026,502.24	0.12
		Base	40.204822	846,713.56	136.430000	2,873,215.80	2,026,502.24	0.12
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
	15,290.000	Local	39.314978	601,126.02	48.350000	739,271.50	138,145.48	0.03
		Base	39.314978	601,126.02	48.350000	739,271.50	138,145.48	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
	34,536.000	Local	57.129858	1,973,036.77	98.850000	3,413,883.60	1,440,846.83	0.14
		Base	57.129858	1,973,036.77	98.850000	3,413,883.60	1,440,846.83	0.14
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
	22,153.000	Local	43.228800	957,647.60	53.560000	1,186,514.68	228,867.08	0.05
		Base	43.228800	957,647.60	53.560000	1,186,514.68	228,867.08	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
	12,388.000	Local	27.493165	340,585.33	94.460000	1,170,170.48	829,585.15	0.05
		Base	27.493165	340,585.33	94.460000	1,170,170.48	829,585.15	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
	56,174.000	Local	29.841397	1,676,310.62	21.660000	1,216,728.84	-459,581.78	0.05
		Base	29.841397	1,676,310.62	21.660000	1,216,728.84	-459,581.78	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
	61,491.000	Local	10.774909	662,559.95	37.720000	2,319,440.52	1,656,880.57	0.10
		Base	10.774909	662,559.95	37.720000	2,319,440.52	1,656,880.57	0.10
148806102	CATALENT INC COMMON STOCK USD.01							
	12,430.000	Local	84.192972	1,046,518.64	104.070000	1,293,590.10	247,071.46	0.05
		Base	84.192972	1,046,518.64	104.070000	1,293,590.10	247,071.46	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
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	41,015.000	60.103479	2,465,144.20	182.020000	7,465,550.30	5,000,406.10	0.31
		Base		60.103479	2,465,144.20	182.020000	7,465,550.30	5,000,406.10	0.31
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	8,826.000	85.189116	751,879.14	129.940000	1,146,850.44	394,971.30	0.05
		Base		85.189116	751,879.14	129.940000	1,146,850.44	394,971.30	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	43,760.000	50.789957	2,222,568.50	60.030000	2,626,912.80	404,344.30	0.11
		Base		50.789957	2,222,568.50	60.030000	2,626,912.80	404,344.30	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,133.000	19.995375	822,469.76	21.640000	890,118.12	67,648.36	0.04
		Base		19.995375	822,469.76	21.640000	890,118.12	67,648.36	0.04
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	74,550.000	39.498822	2,944,637.20	9.750000	726,862.50	-2,217,774.70	0.03
		Base		39.498822	2,944,637.20	9.750000	726,862.50	-2,217,774.70	0.03
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	23,168.000	35.083719	812,819.61	78.480000	1,818,224.64	1,005,405.03	0.07
		Base		35.083719	812,819.61	78.480000	1,818,224.64	1,005,405.03	0.07
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	11,017.000	283.698031	3,125,501.21	661.550000	7,288,296.35	4,162,795.14	0.30
		Base		283.698031	3,125,501.21	661.550000	7,288,296.35	4,162,795.14	0.30
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	145,322.000	74.819389	10,872,903.32	84.450000	12,272,442.90	1,399,539.58	0.50
		Base		74.819389	10,872,903.32	84.450000	12,272,442.90	1,399,539.58	0.50
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,112.000	410.785298	867,578.55	1,386.710000	2,928,731.52	2,061,152.97	0.12
		Base		410.785298	867,578.55	1,386.710000	2,928,731.52	2,061,152.97	0.12
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	18,757.000	45.647748	856,214.80	87.230000	1,636,173.11	779,958.31	0.07
		Base		45.647748	856,214.80	87.230000	1,636,173.11	779,958.31	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
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	11,298.000	Local	42.505082	480,222.42	87.370000	987,106.26	506,883.84	0.04
		Base	42.505082	480,222.42	87.370000	987,106.26	506,883.84	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	319,094.000	Local	29.061467	9,273,339.72	44.750000	14,279,456.50	5,006,116.78	0.59
		Base	29.061467	9,273,339.72	44.750000	14,279,456.50	5,006,116.78	0.59
172908105	CINTAS CORP COMMON STOCK							
	6,641.000	Local	63.325605	420,545.34	353.460000	2,347,327.86	1,926,782.52	0.10
		Base	63.325605	420,545.34	353.460000	2,347,327.86	1,926,782.52	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01							
	157,134.000	Local	80.321559	12,621,247.90	61.660000	9,688,882.44	-2,932,365.46	0.40
		Base	80.321559	12,621,247.90	61.660000	9,688,882.44	-2,932,365.46	0.40
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	32,243.000	Local	20.234410	652,418.07	35.760000	1,153,009.68	500,591.61	0.05
		Base	20.234410	652,418.07	35.760000	1,153,009.68	500,591.61	0.05
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
	9,299.000	Local	44.251755	411,497.07	130.100000	1,209,799.90	798,302.83	0.05
		Base	44.251755	411,497.07	130.100000	1,209,799.90	798,302.83	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	9,517.000	Local	68.759798	654,387.00	201.920000	1,921,672.64	1,267,285.64	0.08
		Base	68.759798	654,387.00	201.920000	1,921,672.64	1,267,285.64	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	292,006.000	Local	30.517651	8,911,337.09	54.840000	16,013,609.04	7,102,271.95	0.66
		Base	30.517651	8,911,337.09	54.840000	16,013,609.04	7,102,271.95	0.66
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	40,370.000	Local	26.649589	1,075,843.92	81.950000	3,308,321.50	2,232,477.58	0.14
		Base	26.649589	1,075,843.92	81.950000	3,308,321.50	2,232,477.58	0.14
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	64,715.000	Local	37.540398	2,429,426.85	85.510000	5,533,779.65	3,104,352.80	0.23
		Base	37.540398	2,429,426.85	85.510000	5,533,779.65	3,104,352.80	0.23

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	344,719.000	Local	15.278290	5,266,717.02	52.400000	18,063,275.60	12,796,558.58	0.74
		Base	15.278290	5,266,717.02	52.400000	18,063,275.60	12,796,558.58	0.74
200340107	COMERICA INC COMMON STOCK USD5.0							
	10,501.000	Local	44.943047	471,946.94	55.860000	586,585.86	114,638.92	0.02
		Base	44.943047	471,946.94	55.860000	586,585.86	114,638.92	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	36,882.000	Local	22.662997	835,856.65	36.260000	1,337,341.32	501,484.67	0.05
		Base	22.662997	835,856.65	36.260000	1,337,341.32	501,484.67	0.05
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
	14,811.000	Local	107.482069	1,591,916.92	58.350000	864,221.85	-727,695.07	0.04
		Base	107.482069	1,591,916.92	58.350000	864,221.85	-727,695.07	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	80,630.000	Local	39.920680	3,218,804.45	39.990000	3,224,393.70	5,589.25	0.13
		Base	39.920680	3,218,804.45	39.990000	3,224,393.70	5,589.25	0.13
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	25,829.000	Local	54.687985	1,412,535.96	72.270000	1,866,661.83	454,125.87	0.08
		Base	54.687985	1,412,535.96	72.270000	1,866,661.83	454,125.87	0.08
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
	12,796.000	Local	53.542540	685,130.34	219.050000	2,802,963.80	2,117,833.46	0.12
		Base	53.542540	685,130.34	219.050000	2,802,963.80	2,117,833.46	0.12
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
	3,703.000	Local	194.886052	721,663.05	363.320000	1,345,373.96	623,710.91	0.06
		Base	194.886052	721,663.05	363.320000	1,345,373.96	623,710.91	0.06
217204106	COPART INC COMMON STOCK							
	15,688.000	Local	58.757513	921,787.87	127.250000	1,996,298.00	1,074,510.13	0.08
		Base	58.757513	921,787.87	127.250000	1,996,298.00	1,074,510.13	0.08
219350105	CORNING INC COMMON STOCK USD.5							
	57,682.000	Local	22.380535	1,290,954.00	36.000000	2,076,552.00	785,598.00	0.09
		Base	22.380535	1,290,954.00	36.000000	2,076,552.00	785,598.00	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
22052L104	CORTEVA INC COMMON STOCK USD.01							
	56,234.000	Local	21.846852	1,228,535.87	38.720000	2,177,380.48	948,844.61	0.09
		Base	21.846852	1,228,535.87	38.720000	2,177,380.48	948,844.61	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
	33,312.000	Local	81.356926	2,710,161.92	376.780000	12,551,295.36	9,841,133.44	0.52
		Base	81.356926	2,710,161.92	376.780000	12,551,295.36	9,841,133.44	0.52
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
	32,560.000	Local	76.275385	2,483,526.55	159.190000	5,183,226.40	2,699,699.85	0.21
		Base	76.275385	2,483,526.55	159.190000	5,183,226.40	2,699,699.85	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5							
	11,174.000	Local	60.337425	674,210.39	227.100000	2,537,615.40	1,863,405.01	0.10
		Base	60.337425	674,210.39	227.100000	2,537,615.40	1,863,405.01	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
	25,031.000	Local	28.769750	720,135.62	68.920000	1,725,136.52	1,005,000.90	0.07
		Base	28.769750	720,135.62	68.920000	1,725,136.52	1,005,000.90	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK							
	14,613.000	Local	58.043134	848,184.31	121.410000	1,774,164.33	925,980.02	0.07
		Base	58.043134	848,184.31	121.410000	1,774,164.33	925,980.02	0.07
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	19,199.000	Local	53.066227	1,018,818.49	25.750000	494,374.25	-524,444.24	0.02
		Base	53.066227	1,018,818.49	25.750000	494,374.25	-524,444.24	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
	47,733.000	Local	43.638798	2,083,010.74	222.140000	10,603,408.62	8,520,397.88	0.44
		Base	43.638798	2,083,010.74	222.140000	10,603,408.62	8,520,397.88	0.44
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
	9,831.000	Local	37.942393	373,011.67	119.120000	1,171,068.72	798,057.05	0.05
		Base	37.942393	373,011.67	119.120000	1,171,068.72	798,057.05	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
	5,582.000	Local	38.310826	213,851.03	117.400000	655,326.80	441,475.77	0.03
		Base	38.310826	213,851.03	117.400000	655,326.80	441,475.77	0.03

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244199105	DEERE + CO COMMON STOCK USD1.0							
	23,643.000	Local	58.334576	1,379,204.39	269.050000	6,361,149.15	4,981,944.76	0.26
		Base	58.334576	1,379,204.39	269.050000	6,361,149.15	4,981,944.76	0.26
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	48,160.000	Local	24.522680	1,181,012.28	40.210000	1,936,513.60	755,501.32	0.08
		Base	24.522680	1,181,012.28	40.210000	1,936,513.60	755,501.32	0.08
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	16,503.000	Local	45.692445	754,062.42	52.360000	864,097.08	110,034.66	0.04
		Base	45.692445	754,062.42	52.360000	864,097.08	110,034.66	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	28,862.000	Local	42.119655	1,215,657.47	15.810000	456,308.22	-759,349.25	0.02
		Base	42.119655	1,215,657.47	15.810000	456,308.22	-759,349.25	0.02
252131107	DEXCOM INC COMMON STOCK USD.001							
	7,247.000	Local	405.479109	2,938,507.10	369.720000	2,679,360.84	-259,146.26	0.11
		Base	405.479109	2,938,507.10	369.720000	2,679,360.84	-259,146.26	0.11
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	11,926.000	Local	105.029933	1,252,586.98	48.400000	577,218.40	-675,368.58	0.02
		Base	105.029933	1,252,586.98	48.400000	577,218.40	-675,368.58	0.02
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	21,153.000	Local	106.378190	2,250,217.86	139.510000	2,951,055.03	700,837.17	0.12
		Base	106.378190	2,250,217.86	139.510000	2,951,055.03	700,837.17	0.12
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	183,264.000	Local	54.114911	9,917,315.14	181.180000	33,203,771.52	23,286,456.38	1.36
		Base	54.114911	9,917,315.14	181.180000	33,203,771.52	23,286,456.38	1.36
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	23,122.000	Local	22.516235	520,620.38	90.530000	2,093,234.66	1,572,614.28	0.09
		Base	22.516235	520,620.38	90.530000	2,093,234.66	1,572,614.28	0.09
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
	12,103.000	Local	19.619522	237,455.07	30.090000	364,179.27	126,724.20	0.01
		Base	19.619522	237,455.07	30.090000	364,179.27	126,724.20	0.01

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25470F302	DISCOVERY INC C COMMON STOCK USD.01							
	22,298.000	Local	22.365234	498,699.99	26.190000	583,984.62	85,284.63	0.02
		Base	22.365234	498,699.99	26.190000	583,984.62	85,284.63	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
	18,669.000	Local	56.516197	1,055,100.88	32.340000	603,755.46	-451,345.42	0.02
		Base	56.516197	1,055,100.88	32.340000	603,755.46	-451,345.42	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	18,498.000	Local	61.044081	1,129,193.41	210.300000	3,890,129.40	2,760,935.99	0.16
		Base	61.044081	1,129,193.41	210.300000	3,890,129.40	2,760,935.99	0.16
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	17,777.000	Local	51.735275	919,697.98	108.040000	1,920,627.08	1,000,929.10	0.08
		Base	51.735275	919,697.98	108.040000	1,920,627.08	1,000,929.10	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
	61,624.000	Local	52.246757	3,219,654.13	75.200000	4,634,124.80	1,414,470.67	0.19
		Base	52.246757	3,219,654.13	75.200000	4,634,124.80	1,414,470.67	0.19
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	2,974.000	Local	376.759711	1,120,483.38	383.460000	1,140,410.04	19,926.66	0.05
		Base	376.759711	1,120,483.38	383.460000	1,140,410.04	19,926.66	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
	10,879.000	Local	35.584799	387,127.03	126.250000	1,373,473.75	986,346.72	0.06
		Base	35.584799	387,127.03	126.250000	1,373,473.75	986,346.72	0.06
260557103	DOW INC COMMON STOCK USD.01							
	55,971.000	Local	35.880858	2,008,287.50	55.500000	3,106,390.50	1,098,103.00	0.13
		Base	35.880858	2,008,287.50	55.500000	3,106,390.50	1,098,103.00	0.13
264411505	DUKE REALTY CORP REIT USD.01							
	28,074.000	Local	28.905407	811,490.40	39.970000	1,122,117.78	310,627.38	0.05
		Base	28.905407	811,490.40	39.970000	1,122,117.78	310,627.38	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	55,533.000	Local	57.675866	3,202,913.85	91.560000	5,084,601.48	1,881,687.63	0.21
		Base	57.675866	3,202,913.85	91.560000	5,084,601.48	1,881,687.63	0.21

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26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	55,381.000	Local	52.497938	2,907,388.30	71.110000	3,938,142.91	1,030,754.61	0.16
		Base	52.497938	2,907,388.30	71.110000	3,938,142.91	1,030,754.61	0.16
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	44,035.000	Local	43.237345	1,903,956.50	49.870000	2,196,025.45	292,068.95	0.09
		Base	43.237345	1,903,956.50	49.870000	2,196,025.45	292,068.95	0.09
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	10,227.000	Local	36.122126	369,420.98	100.280000	1,025,563.56	656,142.58	0.04
		Base	36.122126	369,420.98	100.280000	1,025,563.56	656,142.58	0.04
278642103	EBAY INC COMMON STOCK USD.001							
	49,443.000	Local	13.169961	651,162.39	50.250000	2,484,510.75	1,833,348.36	0.10
		Base	13.169961	651,162.39	50.250000	2,484,510.75	1,833,348.36	0.10
278865100	ECOLAB INC COMMON STOCK USD1.0							
	18,749.000	Local	59.012346	1,106,422.47	216.360000	4,056,533.64	2,950,111.17	0.17
		Base	59.012346	1,106,422.47	216.360000	4,056,533.64	2,950,111.17	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK							
	28,563.000	Local	41.891544	1,196,548.18	62.820000	1,794,327.66	597,779.48	0.07
		Base	41.891544	1,196,548.18	62.820000	1,794,327.66	597,779.48	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	47,028.000	Local	19.861743	934,058.07	91.230000	4,290,364.44	3,356,306.37	0.18
		Base	19.861743	934,058.07	91.230000	4,290,364.44	3,356,306.37	0.18
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
	21,898.000	Local	41.524352	909,300.26	143.600000	3,144,552.80	2,235,252.54	0.13
		Base	41.524352	909,300.26	143.600000	3,144,552.80	2,235,252.54	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	45,151.000	Local	40.107707	1,810,903.07	80.370000	3,628,785.87	1,817,882.80	0.15
		Base	40.107707	1,810,903.07	80.370000	3,628,785.87	1,817,882.80	0.15
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	15,118.000	Local	68.442438	1,034,712.78	99.840000	1,509,381.12	474,668.34	0.06
		Base	68.442438	1,034,712.78	99.840000	1,509,381.12	474,668.34	0.06

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294429105	EQUIFAX INC COMMON STOCK USD1.25							
	9,182.000	Local	110.543903	1,015,014.12	192.840000	1,770,656.88	755,642.76	0.07
		Base	110.543903	1,015,014.12	192.840000	1,770,656.88	755,642.76	0.07
29444U700	EQUINIX INC REIT USD.001							
	6,727.000	Local	311.247143	2,093,759.53	714.180000	4,804,288.86	2,710,529.33	0.20
		Base	311.247143	2,093,759.53	714.180000	4,804,288.86	2,710,529.33	0.20
29476L107	EQUITY RESIDENTIAL REIT USD.01							
	25,860.000	Local	46.855106	1,211,673.05	59.280000	1,532,980.80	321,307.75	0.06
		Base	46.855106	1,211,673.05	59.280000	1,532,980.80	321,307.75	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
	4,921.000	Local	186.460041	917,569.86	237.420000	1,168,343.82	250,773.96	0.05
		Base	186.460041	917,569.86	237.420000	1,168,343.82	250,773.96	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	9,530.000	Local	121.540782	1,158,283.65	177.910000	1,695,482.30	537,198.65	0.07
		Base	121.540782	1,158,283.65	177.910000	1,695,482.30	537,198.65	0.07
30034W106	EVERGY INC COMMON STOCK							
	17,125.000	Local	54.317947	930,194.84	55.510000	950,608.75	20,413.91	0.04
		Base	54.317947	930,194.84	55.510000	950,608.75	20,413.91	0.04
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
	25,882.000	Local	38.137406	987,072.34	86.510000	2,239,051.82	1,251,979.48	0.09
		Base	38.137406	987,072.34	86.510000	2,239,051.82	1,251,979.48	0.09
30161N101	EXELON CORP COMMON STOCK							
	73,654.000	Local	41.257815	3,038,803.13	42.220000	3,109,671.88	70,868.75	0.13
		Base	41.257815	3,038,803.13	42.220000	3,109,671.88	70,868.75	0.13
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
	10,263.000	Local	70.294038	721,427.71	132.400000	1,358,821.20	637,393.49	0.06
		Base	70.294038	721,427.71	132.400000	1,358,821.20	637,393.49	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
	12,779.000	Local	43.998031	562,250.84	95.110000	1,215,410.69	653,159.85	0.05
		Base	43.998031	562,250.84	95.110000	1,215,410.69	653,159.85	0.05

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30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
	9,757.000	Local	87.542245	854,149.68	115.860000	1,130,446.02	276,296.34	0.05
		Base	87.542245	854,149.68	115.860000	1,130,446.02	276,296.34	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
	319,227.000	Local	58.818150	18,776,341.60	41.220000	13,158,536.94	-5,617,804.66	0.54
		Base	58.818150	18,776,341.60	41.220000	13,158,536.94	-5,617,804.66	0.54
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
	9,901.000	Local	30.436572	301,352.50	43.830000	433,960.83	132,608.33	0.02
		Base	30.436572	301,352.50	43.830000	433,960.83	132,608.33	0.02
302491303	FMC CORP COMMON STOCK USD.1							
	9,796.000	Local	31.028438	303,954.58	114.930000	1,125,854.28	821,899.70	0.05
		Base	31.028438	303,954.58	114.930000	1,125,854.28	821,899.70	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
	181,497.000	Local	76.640840	13,910,082.52	273.160000	49,577,720.52	35,667,638.00	2.04
		Base	76.640840	13,910,082.52	273.160000	49,577,720.52	35,667,638.00	2.04
311900104	FASTENAL CO COMMON STOCK USD.01							
	43,343.000	Local	16.585535	718,866.85	48.830000	2,116,438.69	1,397,571.84	0.09
		Base	16.585535	718,866.85	48.830000	2,116,438.69	1,397,571.84	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
	5,197.000	Local	145.744133	757,432.26	85.120000	442,368.64	-315,063.62	0.02
		Base	145.744133	757,432.26	85.120000	442,368.64	-315,063.62	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
	18,238.000	Local	85.341899	1,556,465.55	259.620000	4,734,949.56	3,178,484.01	0.19
		Base	85.341899	1,556,465.55	259.620000	4,734,949.56	3,178,484.01	0.19
315616102	F5 NETWORKS INC COMMON STOCK							
	4,650.000	Local	128.243998	596,334.59	175.940000	818,121.00	221,786.41	0.03
		Base	128.243998	596,334.59	175.940000	818,121.00	221,786.41	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
	46,847.000	Local	85.652928	4,012,582.72	141.460000	6,626,976.62	2,614,393.90	0.27
		Base	85.652928	4,012,582.72	141.460000	6,626,976.62	2,614,393.90	0.27

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316773100	FIFTH THIRD BANCORP COMMON STOCK							
	53,787.000	Local	24.196286	1,301,445.61	27.570000	1,482,907.59	181,461.98	0.06
		Base	24.196286	1,301,445.61	27.570000	1,482,907.59	181,461.98	0.06
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
	13,132.000	Local	88.565000	1,163,035.58	146.930000	1,929,484.76	766,449.18	0.08
		Base	88.565000	1,163,035.58	146.930000	1,929,484.76	766,449.18	0.08
337738108	FISERV INC COMMON STOCK USD.01							
	43,416.000	Local	46.350146	2,012,337.95	113.860000	4,943,345.76	2,931,007.81	0.20
		Base	46.350146	2,012,337.95	113.860000	4,943,345.76	2,931,007.81	0.20
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
	40,965.000	Local	43.766584	1,792,898.12	30.610000	1,253,938.65	-538,959.47	0.05
		Base	43.766584	1,792,898.12	30.610000	1,253,938.65	-538,959.47	0.05
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
	6,301.000	Local	211.440117	1,332,284.18	272.830000	1,719,101.83	386,817.65	0.07
		Base	211.440117	1,332,284.18	272.830000	1,719,101.83	386,817.65	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	9,834.000	Local	25.588341	251,635.75	36.850000	362,382.90	110,747.15	0.01
		Base	25.588341	251,635.75	36.850000	362,382.90	110,747.15	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
	295,018.000	Local	12.006080	3,542,009.72	8.790000	2,593,208.22	-948,801.50	0.11
		Base	12.006080	3,542,009.72	8.790000	2,593,208.22	-948,801.50	0.11
34959E109	FORTINET INC COMMON STOCK USD.001							
	10,173.000	Local	81.910870	833,279.28	148.530000	1,510,995.69	677,716.41	0.06
		Base	81.910870	833,279.28	148.530000	1,510,995.69	677,716.41	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01							
	25,457.000	Local	24.819307	631,825.11	70.820000	1,802,864.74	1,171,039.63	0.07
		Base	24.819307	631,825.11	70.820000	1,802,864.74	1,171,039.63	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
	10,489.000	Local	56.620874	593,896.35	85.720000	899,117.08	305,220.73	0.04
		Base	56.620874	593,896.35	85.720000	899,117.08	305,220.73	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
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
	25,485.000	Local	40.644186	1,035,817.09	29.120000	742,123.20	-293,693.89	0.03
		Base	40.644186	1,035,817.09	29.120000	742,123.20	-293,693.89	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
	11,680.000	Local	40.512212	473,182.64	28.880000	337,318.40	-135,864.24	0.01
		Base	40.512212	473,182.64	28.880000	337,318.40	-135,864.24	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
	20,571.000	Local	25.361337	521,708.07	24.990000	514,069.29	-7,638.78	0.02
		Base	25.361337	521,708.07	24.990000	514,069.29	-7,638.78	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
	109,690.000	Local	22.746302	2,495,041.92	26.020000	2,854,133.80	359,091.88	0.12
		Base	22.746302	2,495,041.92	26.020000	2,854,133.80	359,091.88	0.12
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
	14,520.000	Local	53.275570	773,561.28	123.710000	1,796,269.20	1,022,707.92	0.07
		Base	53.275570	773,561.28	123.710000	1,796,269.20	1,022,707.92	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
	15,531.000	Local	26.246132	407,628.67	20.190000	313,570.89	-94,057.78	0.01
		Base	26.246132	407,628.67	20.190000	313,570.89	-94,057.78	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
	6,740.000	Local	110.254004	743,111.99	160.190000	1,079,680.60	336,568.61	0.04
		Base	110.254004	743,111.99	160.190000	1,079,680.60	336,568.61	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
	17,559.000	Local	67.262120	1,181,055.57	148.820000	2,613,130.38	1,432,074.81	0.11
		Base	67.262120	1,181,055.57	148.820000	2,613,130.38	1,432,074.81	0.11
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
	661,361.000	Local	29.432636	19,465,597.69	10.800000	7,142,698.80	-12,322,898.89	0.29
		Base	29.432636	19,465,597.69	10.800000	7,142,698.80	-12,322,898.89	0.29
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
	46,152.000	Local	31.836138	1,469,301.43	58.800000	2,713,737.60	1,244,436.17	0.11
		Base	31.836138	1,469,301.43	58.800000	2,713,737.60	1,244,436.17	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
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
	95,094.000	Local	34.837642	3,312,850.70	41.640000	3,959,714.16	646,863.46	0.16
		Base	34.837642	3,312,850.70	41.640000	3,959,714.16	646,863.46	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
	10,890.000	Local	45.053388	490,631.40	100.430000	1,093,682.70	603,051.30	0.04
		Base	45.053388	490,631.40	100.430000	1,093,682.70	603,051.30	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
	94,656.000	Local	25.037539	2,369,953.28	58.260000	5,514,658.56	3,144,705.28	0.23
		Base	25.037539	2,369,953.28	58.260000	5,514,658.56	3,144,705.28	0.23
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	22,599.000	Local	108.960730	2,462,403.53	215.420000	4,868,276.58	2,405,873.05	0.20
		Base	108.960730	2,462,403.53	215.420000	4,868,276.58	2,405,873.05	0.20
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	7,270.000	Local	24.210052	176,007.08	94.960000	690,359.20	514,352.12	0.03
		Base	24.210052	176,007.08	94.960000	690,359.20	514,352.12	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	25,963.000	Local	129.335476	3,357,936.96	263.710000	6,846,702.73	3,488,765.77	0.28
		Base	129.335476	3,357,936.96	263.710000	6,846,702.73	3,488,765.77	0.28
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	3,406.000	Local	113.055320	385,066.42	408.340000	1,390,806.04	1,005,739.62	0.06
		Base	113.055320	385,066.42	408.340000	1,390,806.04	1,005,739.62	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	19,926.000	Local	75.181218	1,498,060.95	164.460000	3,277,029.96	1,778,969.01	0.13
		Base	75.181218	1,498,060.95	164.460000	3,277,029.96	1,778,969.01	0.13
40434L105	HP INC COMMON STOCK USD.01							
	103,697.000	Local	15.552331	1,612,730.06	24.590000	2,549,909.23	937,179.17	0.10
		Base	15.552331	1,612,730.06	24.590000	2,549,909.23	937,179.17	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	66,741.000	Local	30.881024	2,061,030.41	18.900000	1,261,404.90	-799,625.51	0.05
		Base	30.881024	2,061,030.41	18.900000	1,261,404.90	-799,625.51	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	26,298.000	Local	31.897529	838,841.23	14.580000	383,424.84	-455,416.39	0.02
		Base	31.897529	838,841.23	14.580000	383,424.84	-455,416.39	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
	27,053.000	Local	44.019012	1,190,846.33	48.980000	1,325,055.94	134,209.61	0.05
		Base	44.019012	1,190,846.33	48.980000	1,325,055.94	134,209.61	0.05
418056107	HASBRO INC COMMON STOCK USD.5							
	9,624.000	Local	42.999447	413,826.68	93.540000	900,228.96	486,402.28	0.04
		Base	42.999447	413,826.68	93.540000	900,228.96	486,402.28	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
	40,632.000	Local	34.463359	1,400,315.22	30.230000	1,228,305.36	-172,009.86	0.05
		Base	34.463359	1,400,315.22	30.230000	1,228,305.36	-172,009.86	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
	5,762.000	Local	126.752178	730,346.05	161.990000	933,386.38	203,040.33	0.04
		Base	126.752178	730,346.05	161.990000	933,386.38	203,040.33	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
	11,138.000	Local	59.132068	658,612.97	152.330000	1,696,651.54	1,038,038.57	0.07
		Base	59.132068	658,612.97	152.330000	1,696,651.54	1,038,038.57	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
	20,627.000	Local	51.346326	1,059,120.66	52.790000	1,088,899.33	29,778.67	0.04
		Base	51.346326	1,059,120.66	52.790000	1,088,899.33	29,778.67	0.04
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	97,167.000	Local	10.788221	1,048,259.03	11.850000	1,151,428.95	103,169.92	0.05
		Base	10.788221	1,048,259.03	11.850000	1,151,428.95	103,169.92	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	20,952.000	Local	70.807189	1,483,552.22	111.260000	2,331,119.52	847,567.30	0.10
		Base	70.807189	1,483,552.22	111.260000	2,331,119.52	847,567.30	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
	11,253.000	Local	68.250906	768,027.45	25.850000	290,890.05	-477,137.40	0.01
		Base	68.250906	768,027.45	25.850000	290,890.05	-477,137.40	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
436440101	HOLOGIC INC COMMON STOCK USD.01							
	19,405.000	Local	35.760039	693,923.55	72.830000	1,413,266.15	719,342.60	0.06
		Base	35.760039	693,923.55	72.830000	1,413,266.15	719,342.60	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	81,254.000	Local	54.779962	4,451,091.03	265.620000	21,582,687.48	17,131,596.45	0.89
		Base	54.779962	4,451,091.03	265.620000	21,582,687.48	17,131,596.45	0.89
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	52,942.000	Local	52.644560	2,787,108.30	212.700000	11,260,763.40	8,473,655.10	0.46
		Base	52.644560	2,787,108.30	212.700000	11,260,763.40	8,473,655.10	0.46
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	21,196.000	Local	14.733277	312,286.54	46.610000	987,945.56	675,659.02	0.04
		Base	14.733277	312,286.54	46.610000	987,945.56	675,659.02	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	53,215.000	Local	18.432706	980,896.43	14.630000	778,535.45	-202,360.98	0.03
		Base	18.432706	980,896.43	14.630000	778,535.45	-202,360.98	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	29,464.000	Local	33.491891	986,805.07	28.540000	840,902.56	-145,902.51	0.03
		Base	33.491891	986,805.07	28.540000	840,902.56	-145,902.51	0.03
444859102	HUMANA INC COMMON STOCK USD.166							
	9,991.000	Local	65.638101	655,790.27	410.270000	4,099,007.57	3,443,217.30	0.17
		Base	65.638101	655,790.27	410.270000	4,099,007.57	3,443,217.30	0.17
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
	6,303.000	Local	84.288659	531,271.42	136.650000	861,304.95	330,033.53	0.04
		Base	84.288659	531,271.42	136.650000	861,304.95	330,033.53	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
	76,806.000	Local	10.293998	790,640.80	12.630000	970,059.78	179,418.98	0.04
		Base	10.293998	790,640.80	12.630000	970,059.78	179,418.98	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
	3,057.000	Local	226.151488	691,345.10	170.480000	521,157.36	-170,187.74	0.02
		Base	226.151488	691,345.10	170.480000	521,157.36	-170,187.74	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
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	2,700.000	Local	232.251596	627,079.31	223.790000	604,233.00	-22,846.31	0.02
		Base	232.251596	627,079.31	223.790000	604,233.00	-22,846.31	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
	5,716.000	Local	159.731454	913,024.99	199.200000	1,138,627.20	225,602.21	0.05
		Base	159.731454	913,024.99	199.200000	1,138,627.20	225,602.21	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
	6,441.000	Local	126.872771	817,187.52	499.870000	3,219,662.67	2,402,475.15	0.13
		Base	126.872771	817,187.52	499.870000	3,219,662.67	2,402,475.15	0.13
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
	21,746.000	Local	52.507065	1,141,818.64	203.880000	4,433,574.48	3,291,755.84	0.18
		Base	52.507065	1,141,818.64	203.880000	4,433,574.48	3,291,755.84	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01							
	11,023.000	Local	188.819667	2,081,359.19	370.000000	4,078,510.00	1,997,150.81	0.17
		Base	188.819667	2,081,359.19	370.000000	4,078,510.00	1,997,150.81	0.17
45337C102	INCYTE CORP COMMON STOCK USD.001							
	14,053.000	Local	126.453360	1,777,049.07	86.980000	1,222,329.94	-554,719.13	0.05
		Base	126.453360	1,777,049.07	86.980000	1,222,329.94	-554,719.13	0.05
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
	28,057.000	Local	17.864754	501,231.41	45.560000	1,278,276.92	777,045.51	0.05
		Base	17.864754	501,231.41	45.560000	1,278,276.92	777,045.51	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
	309,459.000	Local	30.350917	9,392,364.47	49.820000	15,417,247.38	6,024,882.91	0.63
		Base	30.350917	9,392,364.47	49.820000	15,417,247.38	6,024,882.91	0.63
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
	42,368.000	Local	33.347987	1,412,887.52	115.290000	4,884,606.72	3,471,719.20	0.20
		Base	33.347987	1,412,887.52	115.290000	4,884,606.72	3,471,719.20	0.20
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
	67,225.000	Local	119.582720	8,038,948.37	125.880000	8,462,283.00	423,334.63	0.35
		Base	119.582720	8,038,948.37	125.880000	8,462,283.00	423,334.63	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
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
	8,073.000	Local	74.587919	602,148.27	108.840000	878,665.32	276,517.05	0.04
		Base	74.587919	602,148.27	108.840000	878,665.32	276,517.05	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
	29,678.000	Local	34.797007	1,032,705.57	49.720000	1,475,590.16	442,884.59	0.06
		Base	34.797007	1,032,705.57	49.720000	1,475,590.16	442,884.59	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
	29,459.000	Local	17.782019	523,840.50	23.520000	692,875.68	169,035.18	0.03
		Base	17.782019	523,840.50	23.520000	692,875.68	169,035.18	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
	19,837.000	Local	68.239715	1,353,671.23	379.850000	7,535,084.45	6,181,413.22	0.31
		Base	68.239715	1,353,671.23	379.850000	7,535,084.45	6,181,413.22	0.31
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	8,873.000	Local	171.137296	1,518,501.23	818.100000	7,259,001.30	5,740,500.07	0.30
		Base	171.137296	1,518,501.23	818.100000	7,259,001.30	5,740,500.07	0.30
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	14,475.000	Local	108.848245	1,575,578.35	179.170000	2,593,485.75	1,017,907.40	0.11
		Base	108.848245	1,575,578.35	179.170000	2,593,485.75	1,017,907.40	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01							
	21,764.000	Local	30.781875	669,936.72	29.480000	641,602.72	-28,334.00	0.03
		Base	30.781875	669,936.72	29.480000	641,602.72	-28,334.00	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
	61,700.000	Local	321.970353	19,865,570.77	375.390000	23,161,563.00	3,295,992.23	0.95
		Base	321.970353	19,865,570.77	375.390000	23,161,563.00	3,295,992.23	0.95
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	230,062.000	Local	45.437131	10,453,357.28	127.070000	29,233,978.34	18,780,621.06	1.20
		Base	45.437131	10,453,357.28	127.070000	29,233,978.34	18,780,621.06	1.20
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
	9,787.000	Local	77.386041	757,377.18	108.960000	1,066,391.52	309,014.34	0.04
		Base	77.386041	757,377.18	108.960000	1,066,391.52	309,014.34	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
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	198,678.000	Local	66.538705	13,219,776.83	157.380000	31,267,943.64	18,048,166.81	1.28
		Base	66.538705	13,219,776.83	157.380000	31,267,943.64	18,048,166.81	1.28
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
	24,906.000	Local	20.366538	507,248.99	22.510000	560,634.06	53,385.07	0.02
		Base	20.366538	507,248.99	22.510000	560,634.06	53,385.07	0.02
482480100	KLA CORP COMMON STOCK USD.001							
	11,662.000	Local	55.116974	642,774.15	258.910000	3,019,408.42	2,376,634.27	0.12
		Base	55.116974	642,774.15	258.910000	3,019,408.42	2,376,634.27	0.12
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
	7,065.000	Local	112.696222	796,198.81	204.130000	1,442,178.45	645,979.64	0.06
		Base	112.696222	796,198.81	204.130000	1,442,178.45	645,979.64	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
	19,206.000	Local	47.036255	903,378.31	62.230000	1,195,189.38	291,811.07	0.05
		Base	47.036255	903,378.31	62.230000	1,195,189.38	291,811.07	0.05
493267108	KEYCORP COMMON STOCK USD1.0							
	73,722.000	Local	13.361022	985,001.30	16.410000	1,209,778.02	224,776.72	0.05
		Base	13.361022	985,001.30	16.410000	1,209,778.02	224,776.72	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
	13,979.000	Local	60.583417	846,895.59	132.090000	1,846,486.11	999,590.52	0.08
		Base	60.583417	846,895.59	132.090000	1,846,486.11	999,590.52	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	25,681.000	Local	65.975778	1,694,323.96	134.830000	3,462,569.23	1,768,245.27	0.14
		Base	65.975778	1,694,323.96	134.830000	3,462,569.23	1,768,245.27	0.14
49446R109	KIMCO REALTY CORP REIT USD.01							
	32,653.000	Local	22.846715	746,013.77	15.010000	490,121.53	-255,892.24	0.02
		Base	22.846715	746,013.77	15.010000	490,121.53	-255,892.24	0.02
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	146,986.000	Local	33.820360	4,971,119.39	13.670000	2,009,298.62	-2,961,820.77	0.08
		Base	33.820360	4,971,119.39	13.670000	2,009,298.62	-2,961,820.77	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	48,894.000	Local	31.847565	1,557,154.82	34.660000	1,694,666.04	137,511.22	0.07
		Base	31.847565	1,557,154.82	34.660000	1,694,666.04	137,511.22	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
	58,480.000	Local	15.044096	879,778.75	31.760000	1,857,324.80	977,546.05	0.08
		Base	15.044096	879,778.75	31.760000	1,857,324.80	977,546.05	0.08
501797104	L BRANDS INC COMMON STOCK USD.5							
	17,628.000	Local	30.126397	531,068.13	37.190000	655,585.32	124,517.19	0.03
		Base	30.126397	531,068.13	37.190000	655,585.32	124,517.19	0.03
501889208	LKQ CORP COMMON STOCK USD.01							
	21,157.000	Local	31.018082	656,249.57	35.240000	745,572.68	89,323.11	0.03
		Base	31.018082	656,249.57	35.240000	745,572.68	89,323.11	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	15,899.000	Local	67.928019	1,079,987.58	189.020000	3,005,228.98	1,925,241.40	0.12
		Base	67.928019	1,079,987.58	189.020000	3,005,228.98	1,925,241.40	0.12
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
	7,351.000	Local	78.318423	575,718.73	203.550000	1,496,296.05	920,577.32	0.06
		Base	78.318423	575,718.73	203.550000	1,496,296.05	920,577.32	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
	10,882.000	Local	56.418558	613,946.75	472.270000	5,139,242.14	4,525,295.39	0.21
		Base	56.418558	613,946.75	472.270000	5,139,242.14	4,525,295.39	0.21
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
	11,058.000	Local	76.029901	840,738.64	78.740000	870,706.92	29,968.28	0.04
		Base	76.029901	840,738.64	78.740000	870,706.92	29,968.28	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
	24,797.000	Local	55.260196	1,370,287.08	59.600000	1,477,901.20	107,614.12	0.06
		Base	55.260196	1,370,287.08	59.600000	1,477,901.20	107,614.12	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
	17,098.000	Local	49.634606	848,652.49	266.190000	4,551,316.62	3,702,664.13	0.19
		Base	49.634606	848,652.49	266.190000	4,551,316.62	3,702,664.13	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
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	10,003.000	Local	24.442054	244,493.87	44.300000	443,132.90	198,639.03	0.02
		Base	24.442054	244,493.87	44.300000	443,132.90	198,639.03	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
	10,099.000	Local	84.572165	854,094.29	105.120000	1,061,606.88	207,512.59	0.04
		Base	84.572165	854,094.29	105.120000	1,061,606.88	207,512.59	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
	20,770.000	Local	51.919420	1,078,366.36	76.230000	1,583,297.10	504,930.74	0.07
		Base	51.919420	1,078,366.36	76.230000	1,583,297.10	504,930.74	0.07
532457108	ELI LILLY + CO COMMON STOCK							
	59,943.000	Local	63.762018	3,822,086.66	168.840000	10,120,776.12	6,298,689.46	0.42
		Base	63.762018	3,822,086.66	168.840000	10,120,776.12	6,298,689.46	0.42
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	13,715.000	Local	39.663507	543,985.00	50.310000	690,001.65	146,016.65	0.03
		Base	39.663507	543,985.00	50.310000	690,001.65	146,016.65	0.03
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
	10,805.000	Local	70.094582	757,371.96	73.480000	793,951.40	36,579.44	0.03
		Base	70.094582	757,371.96	73.480000	793,951.40	36,579.44	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
	18,588.000	Local	94.012297	1,747,500.58	354.980000	6,598,368.24	4,850,867.66	0.27
		Base	94.012297	1,747,500.58	354.980000	6,598,368.24	4,850,867.66	0.27
540424108	LOEWS CORP COMMON STOCK USD.01							
	17,640.000	Local	30.419731	536,604.06	45.020000	794,152.80	257,548.74	0.03
		Base	30.419731	536,604.06	45.020000	794,152.80	257,548.74	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	55,320.000	Local	28.870265	1,597,103.04	160.510000	8,879,413.20	7,282,310.16	0.36
		Base	28.870265	1,597,103.04	160.510000	8,879,413.20	7,282,310.16	0.36
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	9,695.000	Local	100.796037	977,217.58	127.300000	1,234,173.50	256,955.92	0.05
		Base	100.796037	977,217.58	127.300000	1,234,173.50	256,955.92	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	30,952.000	Local	31.663536	980,049.76	31.510000	975,297.52	-4,752.24	0.04
		Base	31.663536	980,049.76	31.510000	975,297.52	-4,752.24	0.04
55354G100	MSCI INC COMMON STOCK USD.01							
	6,261.000	Local	157.925536	988,771.78	446.530000	2,795,724.33	1,806,952.55	0.11
		Base	157.925536	988,771.78	446.530000	2,795,724.33	1,806,952.55	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
	59,598.000	Local	17.040564	1,015,583.52	6.670000	397,518.66	-618,064.86	0.02
		Base	17.040564	1,015,583.52	6.670000	397,518.66	-618,064.86	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	69,644.000	Local	32.400111	2,256,473.34	41.360000	2,880,475.84	624,002.50	0.12
		Base	32.400111	2,256,473.34	41.360000	2,880,475.84	624,002.50	0.12
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,867.000	Local	327.538385	939,052.55	570.560000	1,635,795.52	696,742.97	0.07
		Base	327.538385	939,052.55	570.560000	1,635,795.52	696,742.97	0.07
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	38,295.000	Local	42.804430	1,639,195.63	117.000000	4,480,515.00	2,841,319.37	0.18
		Base	42.804430	1,639,195.63	117.000000	4,480,515.00	2,841,319.37	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	20,080.000	Local	41.288685	829,076.80	131.920000	2,648,953.60	1,819,876.80	0.11
		Base	41.288685	829,076.80	131.920000	2,648,953.60	1,819,876.80	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	4,702.000	Local	140.342008	659,888.12	283.970000	1,335,226.94	675,338.82	0.05
		Base	140.342008	659,888.12	283.970000	1,335,226.94	675,338.82	0.05
574599106	MASCO CORP COMMON STOCK USD1.0							
	19,774.000	Local	20.873748	412,757.49	54.930000	1,086,185.82	673,428.33	0.04
		Base	20.873748	412,757.49	54.930000	1,086,185.82	673,428.33	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	66,450.000	Local	43.218241	2,871,852.13	356.940000	23,718,663.00	20,846,810.87	0.97
		Base	43.218241	2,871,852.13	356.940000	23,718,663.00	20,846,810.87	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
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	20,171.000	55.683289	1,123,187.62	88.650000	1,788,159.15	664,971.53	0.07
		Base		55.683289	1,123,187.62	88.650000	1,788,159.15	664,971.53	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	18,786.000	25.846061	485,544.10	95.600000	1,795,941.60	1,310,397.50	0.07
		Base		25.846061	485,544.10	95.600000	1,795,941.60	1,310,397.50	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	56,311.000	58.418278	3,289,591.67	214.580000	12,083,214.38	8,793,622.71	0.50
		Base		58.418278	3,289,591.67	214.580000	12,083,214.38	8,793,622.71	0.50
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	12,130.000	65.412054	793,448.21	173.920000	2,109,649.60	1,316,201.39	0.09
		Base		65.412054	793,448.21	173.920000	2,109,649.60	1,316,201.39	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	191,086.000	48.012387	9,174,494.97	81.800000	15,630,834.80	6,456,339.83	0.64
		Base		48.012387	9,174,494.97	81.800000	15,630,834.80	6,456,339.83	0.64
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	57,754.000	36.045899	2,081,794.87	46.950000	2,711,550.30	629,755.43	0.11
		Base		36.045899	2,081,794.87	46.950000	2,711,550.30	629,755.43	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,799.000	424.118021	762,988.32	1,139.680000	2,050,284.32	1,287,296.00	0.08
		Base		424.118021	762,988.32	1,139.680000	2,050,284.32	1,287,296.00	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	570,835.000	42.676452	24,361,212.69	222.420000	126,965,120.70	102,603,908.01	5.21
		Base		42.676452	24,361,212.69	222.420000	126,965,120.70	102,603,908.01	5.21
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	19,668.000	46.949778	923,408.23	138.110000	2,716,347.48	1,792,939.25	0.11
		Base		46.949778	923,408.23	138.110000	2,716,347.48	1,792,939.25	0.11
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	84,058.000	21.375943	1,796,819.04	75.180000	6,319,480.44	4,522,661.40	0.26
		Base		21.375943	1,796,819.04	75.180000	6,319,480.44	4,522,661.40	0.26

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
	8,646.000	Local	91.325234	789,597.97	126.690000	1,095,361.74	305,763.77	0.04
		Base	91.325234	789,597.97	126.690000	1,095,361.74	305,763.77	0.04
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	4,519.000	Local	82.921118	374,720.53	140.950000	636,953.05	262,232.52	0.03
		Base	82.921118	374,720.53	140.950000	636,953.05	262,232.52	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
	14,204.000	Local	51.626645	733,304.86	45.190000	641,878.76	-91,426.10	0.03
		Base	51.626645	733,304.86	45.190000	641,878.76	-91,426.10	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
	107,957.000	Local	19.692533	2,125,946.83	58.470000	6,312,245.79	4,186,298.96	0.26
		Base	19.692533	2,125,946.83	58.470000	6,312,245.79	4,186,298.96	0.26
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
	27,900.000	Local	29.847726	832,751.56	92.480000	2,580,192.00	1,747,440.44	0.11
		Base	29.847726	832,751.56	92.480000	2,580,192.00	1,747,440.44	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
	12,202.000	Local	45.544267	555,731.14	290.240000	3,541,508.48	2,985,777.34	0.15
		Base	45.544267	555,731.14	290.240000	3,541,508.48	2,985,777.34	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
	107,924.000	Local	35.216931	3,800,752.05	68.530000	7,396,031.72	3,595,279.67	0.30
		Base	35.216931	3,800,752.05	68.530000	7,396,031.72	3,595,279.67	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
	26,068.000	Local	46.765819	1,219,091.38	23.010000	599,824.68	-619,266.70	0.02
		Base	46.765819	1,219,091.38	23.010000	599,824.68	-619,266.70	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
	12,805.000	Local	81.945334	1,049,310.00	170.060000	2,177,618.30	1,128,308.30	0.09
		Base	81.945334	1,049,310.00	170.060000	2,177,618.30	1,128,308.30	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01							
	18,438.000	Local	24.676773	454,990.34	37.550000	692,346.90	237,356.56	0.03
		Base	24.676773	454,990.34	37.550000	692,346.90	237,356.56	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62944T105	NVR INC COMMON STOCK USD.01							
	263.000	Local	3,612.952205	950,206.43	4,079.860000	1,073,003.18	122,796.75	0.04
		Base	3,612.952205	950,206.43	4,079.860000	1,073,003.18	122,796.75	0.04
62955J103	NOV INC COMMON STOCK USD.01							
	29,334.000	Local	44.158496	1,295,345.31	13.730000	402,755.82	-892,589.49	0.02
		Base	44.158496	1,295,345.31	13.730000	402,755.82	-892,589.49	0.02
631103108	NASDAQ INC COMMON STOCK USD.01							
	8,678.000	Local	37.261595	323,356.12	132.740000	1,151,917.72	828,561.60	0.05
		Base	37.261595	323,356.12	132.740000	1,151,917.72	828,561.60	0.05
64110D104	NETAPP INC COMMON STOCK USD.001							
	16,870.000	Local	36.073143	608,553.92	66.240000	1,117,468.80	508,914.88	0.05
		Base	36.073143	608,553.92	66.240000	1,117,468.80	508,914.88	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
	33,355.000	Local	64.983043	2,167,509.39	540.730000	18,036,049.15	15,868,539.76	0.74
		Base	64.983043	2,167,509.39	540.730000	18,036,049.15	15,868,539.76	0.74
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	28,497.000	Local	32.956858	939,171.59	21.230000	604,991.31	-334,180.28	0.02
		Base	32.956858	939,171.59	21.230000	604,991.31	-334,180.28	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
	60,662.000	Local	36.551266	2,217,272.88	59.890000	3,633,047.18	1,415,774.30	0.15
		Base	36.551266	2,217,272.88	59.890000	3,633,047.18	1,415,774.30	0.15
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
	29,533.000	Local	12.019422	354,969.60	17.970000	530,708.01	175,738.41	0.02
		Base	12.019422	354,969.60	17.970000	530,708.01	175,738.41	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
	9,204.000	Local	12.858991	118,354.15	17.770000	163,555.08	45,200.93	0.01
		Base	12.858991	118,354.15	17.770000	163,555.08	45,200.93	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
	147,947.000	Local	18.720055	2,769,576.04	77.150000	11,414,111.05	8,644,535.01	0.47
		Base	18.720055	2,769,576.04	77.150000	11,414,111.05	8,644,535.01	0.47

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654106103	NIKE INC CL B COMMON STOCK							
	94,790.000	Local	20.803511	1,971,964.84	141.470000	13,409,941.30	11,437,976.46	0.55
		Base	20.803511	1,971,964.84	141.470000	13,409,941.30	11,437,976.46	0.55
65473P105	NISOURCE INC COMMON STOCK USD.01							
	28,944.000	Local	12.528750	362,632.13	22.940000	663,975.36	301,343.23	0.03
		Base	12.528750	362,632.13	22.940000	663,975.36	301,343.23	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
	19,176.000	Local	48.652327	932,957.03	237.610000	4,556,409.36	3,623,452.33	0.19
		Base	48.652327	932,957.03	237.610000	4,556,409.36	3,623,452.33	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
	15,719.000	Local	61.290474	963,424.96	93.140000	1,464,067.66	500,642.70	0.06
		Base	61.290474	963,424.96	93.140000	1,464,067.66	500,642.70	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
	11,718.000	Local	71.871376	842,188.78	304.720000	3,570,708.96	2,728,520.18	0.15
		Base	71.871376	842,188.78	304.720000	3,570,708.96	2,728,520.18	0.15
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
	44,685.000	Local	27.490663	1,228,420.29	20.780000	928,554.30	-299,865.99	0.04
		Base	27.490663	1,228,420.29	20.780000	928,554.30	-299,865.99	0.04
670346105	NUCOR CORP COMMON STOCK USD.4							
	22,799.000	Local	35.559693	810,725.45	53.190000	1,212,678.81	401,953.36	0.05
		Base	35.559693	810,725.45	53.190000	1,212,678.81	401,953.36	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
	46,768.000	Local	54.936261	2,569,259.06	522.200000	24,422,249.60	21,852,990.54	1.00
		Base	54.936261	2,569,259.06	522.200000	24,422,249.60	21,852,990.54	1.00
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
	5,476.000	Local	65.306885	357,620.50	452.570000	2,478,273.32	2,120,652.82	0.10
		Base	65.306885	357,620.50	452.570000	2,478,273.32	2,120,652.82	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
	63,310.000	Local	43.922489	2,780,732.76	17.310000	1,095,896.10	-1,684,836.66	0.04
		Base	43.922489	2,780,732.76	17.310000	1,095,896.10	-1,684,836.66	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
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	6.810000	62,488.56	17,067.36	0.00
		Base		4.950000	45,421.20	6.810000	62,488.56	17,067.36	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	7,272.000	124.739185	907,103.35	195.180000	1,419,348.96	512,245.61	0.06
		Base		124.739185	907,103.35	195.180000	1,419,348.96	512,245.61	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	16,230.000	44.135089	716,312.50	62.370000	1,012,265.10	295,952.60	0.04
		Base		44.135089	716,312.50	62.370000	1,012,265.10	295,952.60	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	33,551.000	38.855246	1,303,632.35	38.380000	1,287,687.38	-15,944.97	0.05
		Base		38.855246	1,303,632.35	38.380000	1,287,687.38	-15,944.97	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	143,189.000	23.543801	3,371,213.39	64.690000	9,262,896.41	5,891,683.02	0.38
		Base		23.543801	3,371,213.39	64.690000	9,262,896.41	5,891,683.02	0.38
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	30,729.000	34.183771	1,050,433.09	67.550000	2,075,743.95	1,025,310.86	0.09
		Base		34.183771	1,050,433.09	67.550000	2,075,743.95	1,025,310.86	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	31,990.000	81.874738	2,619,172.86	149.000000	4,766,510.00	2,147,337.14	0.20
		Base		81.874738	2,619,172.86	149.000000	4,766,510.00	2,147,337.14	0.20
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	17,831.000	40.835314	728,134.48	144.220000	2,571,586.82	1,843,452.34	0.11
		Base		40.835314	728,134.48	144.220000	2,571,586.82	1,843,452.34	0.11
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	58,045.000	26.721773	1,551,065.30	28.200000	1,636,869.00	85,803.70	0.07
		Base		26.721773	1,551,065.30	28.200000	1,636,869.00	85,803.70	0.07
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	5,367.000	115.882901	621,943.53	93.890000	503,907.63	-118,035.90	0.02
		Base		115.882901	621,943.53	93.890000	503,907.63	-118,035.90	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
693718108	PACCAR INC COMMON STOCK USD1.0							
	26,180.000	Local	33.353806	873,202.63	86.280000	2,258,810.40	1,385,607.77	0.09
		Base	33.353806	873,202.63	86.280000	2,258,810.40	1,385,607.77	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
	7,159.000	Local	108.807940	778,956.04	137.910000	987,297.69	208,341.65	0.04
		Base	108.807940	778,956.04	137.910000	987,297.69	208,341.65	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
	9,724.000	Local	58.627170	570,090.60	272.410000	2,648,914.84	2,078,824.24	0.11
		Base	58.627170	570,090.60	272.410000	2,648,914.84	2,078,824.24	0.11
704326107	PAYCHEX INC COMMON STOCK USD.01							
	24,165.000	Local	36.338728	878,125.37	93.180000	2,251,694.70	1,373,569.33	0.09
		Base	36.338728	878,125.37	93.180000	2,251,694.70	1,373,569.33	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	3,699.000	Local	313.592776	1,159,979.68	452.250000	1,672,872.75	512,893.07	0.07
		Base	313.592776	1,159,979.68	452.250000	1,672,872.75	512,893.07	0.07
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
	88,493.000	Local	28.343716	2,508,220.49	234.200000	20,725,060.60	18,216,840.11	0.85
		Base	28.343716	2,508,220.49	234.200000	20,725,060.60	18,216,840.11	0.85
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
	32,101.000	Local	16.297218	523,156.98	12.930000	415,065.93	-108,091.05	0.02
		Base	16.297218	523,156.98	12.930000	415,065.93	-108,091.05	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
	104,337.000	Local	59.262011	6,183,220.40	148.300000	15,473,177.10	9,289,956.70	0.64
		Base	59.262011	6,183,220.40	148.300000	15,473,177.10	9,289,956.70	0.64
714046109	PERKINELMER INC COMMON STOCK USD1.0							
	8,453.000	Local	32.305523	273,078.59	143.500000	1,213,005.50	939,926.91	0.05
		Base	32.305523	273,078.59	143.500000	1,213,005.50	939,926.91	0.05
717081103	PFIZER INC COMMON STOCK USD.05							
	419,653.000	Local	27.276740	11,446,765.71	36.810000	15,447,426.93	4,000,661.22	0.63
		Base	27.276740	11,446,765.71	36.810000	15,447,426.93	4,000,661.22	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
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
	117,547.000	Local	43.668335	5,133,081.83	82.790000	9,731,716.13	4,598,634.30	0.40
		Base	43.668335	5,133,081.83	82.790000	9,731,716.13	4,598,634.30	0.40
718546104	PHILLIPS 66 COMMON STOCK							
	32,949.000	Local	36.888418	1,215,436.50	69.940000	2,304,453.06	1,089,016.56	0.09
		Base	36.888418	1,215,436.50	69.940000	2,304,453.06	1,089,016.56	0.09
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
	8,500.000	Local	46.661886	396,626.03	79.950000	679,575.00	282,948.97	0.03
		Base	46.661886	396,626.03	79.950000	679,575.00	282,948.97	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
	12,406.000	Local	93.169733	1,155,863.71	113.890000	1,412,919.34	257,055.63	0.06
		Base	93.169733	1,155,863.71	113.890000	1,412,919.34	257,055.63	0.06
73278L105	POOL CORP COMMON STOCK USD.001							
	3,033.000	Local	340.904801	1,033,964.26	372.500000	1,129,792.50	95,828.24	0.05
		Base	340.904801	1,033,964.26	372.500000	1,129,792.50	95,828.24	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
	17,094.000	Local	46.080314	787,696.88	151.390000	2,587,860.66	1,800,163.78	0.11
		Base	46.080314	787,696.88	151.390000	2,587,860.66	1,800,163.78	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
	19,289.000	Local	33.300614	642,335.54	49.610000	956,927.29	314,591.75	0.04
		Base	33.300614	642,335.54	49.610000	956,927.29	314,591.75	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
	187,181.000	Local	60.611414	11,345,305.11	139.140000	26,044,364.34	14,699,059.23	1.07
		Base	60.611414	11,345,305.11	139.140000	26,044,364.34	14,699,059.23	1.07
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
	44,212.000	Local	23.107850	1,021,644.25	98.880000	4,371,682.56	3,350,038.31	0.18
		Base	23.107850	1,021,644.25	98.880000	4,371,682.56	3,350,038.31	0.18
74340W103	PROLOGIS INC REIT USD.01							
	55,838.000	Local	55.160274	3,080,039.40	99.660000	5,564,815.08	2,484,775.68	0.23
		Base	55.160274	3,080,039.40	99.660000	5,564,815.08	2,484,775.68	0.23

& 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
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
	29,897.000	Local	50.867687	1,520,791.23	78.070000	2,334,058.79	813,267.56	0.10
		Base	50.867687	1,520,791.23	78.070000	2,334,058.79	813,267.56	0.10
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
	38,191.000	Local	31.617231	1,207,493.66	58.300000	2,226,535.30	1,019,041.64	0.09
		Base	31.617231	1,207,493.66	58.300000	2,226,535.30	1,019,041.64	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
	11,483.000	Local	110.549646	1,269,441.59	230.930000	2,651,769.19	1,382,327.60	0.11
		Base	110.549646	1,269,441.59	230.930000	2,651,769.19	1,382,327.60	0.11
745867101	PULTEGROUP INC COMMON STOCK USD.01							
	20,240.000	Local	20.077598	406,370.58	43.120000	872,748.80	466,378.22	0.04
		Base	20.077598	406,370.58	43.120000	872,748.80	466,378.22	0.04
74736K101	QORVO INC COMMON STOCK USD.0001							
	8,616.000	Local	81.272976	700,247.96	166.270000	1,432,582.32	732,334.36	0.06
		Base	81.272976	700,247.96	166.270000	1,432,582.32	732,334.36	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001							
	85,378.000	Local	46.279221	3,951,227.34	152.340000	13,006,484.52	9,055,257.18	0.53
		Base	46.279221	3,951,227.34	152.340000	13,006,484.52	9,055,257.18	0.53
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	10,476.000	Local	24.923602	261,099.65	72.020000	754,481.52	493,381.87	0.03
		Base	24.923602	261,099.65	72.020000	754,481.52	493,381.87	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	10,174.000	Local	50.356897	512,331.07	119.170000	1,212,435.58	700,104.51	0.05
		Base	50.356897	512,331.07	119.170000	1,212,435.58	700,104.51	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	3,641.000	Local	95.624480	348,168.73	103.740000	377,717.34	29,548.61	0.02
		Base	95.624480	348,168.73	103.740000	377,717.34	29,548.61	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	9,202.000	Local	77.720629	715,185.23	95.670000	880,355.34	165,170.11	0.04
		Base	77.720629	715,185.23	95.670000	880,355.34	165,170.11	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
	114,662.000	Local	33.154392	3,801,548.89	71.510000	8,199,479.62	4,397,930.73	0.34
		Base	33.154392	3,801,548.89	71.510000	8,199,479.62	4,397,930.73	0.34
756109104	REALTY INCOME CORP REIT USD1.0							
	26,499.000	Local	54.621361	1,447,411.44	62.170000	1,647,442.83	200,031.39	0.07
		Base	54.621361	1,447,411.44	62.170000	1,647,442.83	200,031.39	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
	11,919.000	Local	66.542806	793,123.71	45.590000	543,387.21	-249,736.50	0.02
		Base	66.542806	793,123.71	45.590000	543,387.21	-249,736.50	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	7,916.000	Local	348.091812	2,755,494.78	483.110000	3,824,298.76	1,068,803.98	0.16
		Base	348.091812	2,755,494.78	483.110000	3,824,298.76	1,068,803.98	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	72,512.000	Local	12.667007	918,509.98	16.120000	1,168,893.44	250,383.46	0.05
		Base	12.667007	918,509.98	16.120000	1,168,893.44	250,383.46	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	15,880.000	Local	27.436977	435,699.19	96.300000	1,529,244.00	1,093,544.81	0.06
		Base	27.436977	435,699.19	96.300000	1,529,244.00	1,093,544.81	0.06
761152107	RESMED INC COMMON STOCK USD.004							
	10,940.000	Local	83.604968	914,638.35	212.560000	2,325,406.40	1,410,768.05	0.10
		Base	83.604968	914,638.35	212.560000	2,325,406.40	1,410,768.05	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
	8,607.000	Local	30.713664	264,352.51	62.480000	537,765.36	273,412.85	0.02
		Base	30.713664	264,352.51	62.480000	537,765.36	273,412.85	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
	8,771.000	Local	53.756246	471,496.03	250.810000	2,199,854.51	1,728,358.48	0.09
		Base	53.756246	471,496.03	250.810000	2,199,854.51	1,728,358.48	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0							
	16,702.000	Local	26.724958	446,360.25	39.070000	652,547.14	206,186.89	0.03
		Base	26.724958	446,360.25	39.070000	652,547.14	206,186.89	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
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,917.000	99.269257	785,914.71	431.090000	3,412,939.53	2,627,024.82	0.14
		Base		99.269257	785,914.71	431.090000	3,412,939.53	2,627,024.82	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	26,880.000	18.563529	498,987.66	122.810000	3,301,132.80	2,802,145.14	0.14
		Base		18.563529	498,987.66	122.810000	3,301,132.80	2,802,145.14	0.14
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,166.000	54.842940	996,276.84	328.730000	5,971,709.18	4,975,432.34	0.25
		Base		54.842940	996,276.84	328.730000	5,971,709.18	4,975,432.34	0.25
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	8,395.000	160.695094	1,349,035.31	282.130000	2,368,481.35	1,019,446.04	0.10
		Base		160.695094	1,349,035.31	282.130000	2,368,481.35	1,019,446.04	0.10
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	5,479.000	127.377450	697,901.05	59.580000	326,438.82	-371,462.23	0.01
		Base		127.377450	697,901.05	59.580000	326,438.82	-371,462.23	0.01
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	26,649.000	279.880442	7,458,533.91	373.880000	9,963,528.12	2,504,994.21	0.41
		Base		279.880442	7,458,533.91	373.880000	9,963,528.12	2,504,994.21	0.41
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	3,912.000	259.848487	1,016,527.28	387.830000	1,517,190.96	500,663.68	0.06
		Base		259.848487	1,016,527.28	387.830000	1,517,190.96	500,663.68	0.06
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	69,072.000	70.520569	4,870,996.74	222.530000	15,370,592.16	10,499,595.42	0.63
		Base		70.520569	4,870,996.74	222.530000	15,370,592.16	10,499,595.42	0.63
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	10,779.000	54.513558	587,601.64	66.860000	720,683.94	133,082.30	0.03
		Base		54.513558	587,601.64	66.860000	720,683.94	133,082.30	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	105,096.000	80.519750	8,462,303.60	21.830000	2,294,245.68	-6,168,057.92	0.09
		Base		80.519750	8,462,303.60	21.830000	2,294,245.68	-6,168,057.92	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
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
	112,620.000	Local	26.243125	2,955,500.73	53.040000	5,973,364.80	3,017,864.07	0.25
		Base	26.243125	2,955,500.73	53.040000	5,973,364.80	3,017,864.07	0.25
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
	11,712.000	Local	24.445732	286,308.41	45.790000	536,292.48	249,984.07	0.02
		Base	24.445732	286,308.41	45.790000	536,292.48	249,984.07	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
	21,787.000	Local	67.559855	1,471,926.57	127.410000	2,775,881.67	1,303,955.10	0.11
		Base	67.559855	1,471,926.57	127.410000	2,775,881.67	1,303,955.10	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001							
	14,741.000	Local	285.690484	4,211,363.43	550.430000	8,113,888.63	3,902,525.20	0.33
		Base	285.690484	4,211,363.43	550.430000	8,113,888.63	3,902,525.20	0.33
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
	6,172.000	Local	108.888088	672,057.28	734.910000	4,535,864.52	3,863,807.24	0.19
		Base	108.888088	672,057.28	734.910000	4,535,864.52	3,863,807.24	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
	24,764.000	Local	85.702634	2,122,340.03	85.280000	2,111,873.92	-10,466.11	0.09
		Base	85.702634	2,122,340.03	85.280000	2,111,873.92	-10,466.11	0.09
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
	12,543.000	Local	92.524425	1,160,533.86	152.880000	1,917,573.84	757,039.98	0.08
		Base	92.524425	1,160,533.86	152.880000	1,917,573.84	757,039.98	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
	10,234.000	Local	53.081052	543,231.49	54.820000	561,027.88	17,796.39	0.02
		Base	53.081052	543,231.49	54.820000	561,027.88	17,796.39	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
	8,613.000	Local	66.761889	575,020.15	115.600000	995,662.80	420,642.65	0.04
		Base	66.761889	575,020.15	115.600000	995,662.80	420,642.65	0.04
833034101	SNAP ON INC COMMON STOCK USD1.0							
	4,094.000	Local	53.686226	219,791.41	171.140000	700,647.16	480,855.75	0.03
		Base	53.686226	219,791.41	171.140000	700,647.16	480,855.75	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
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	79,705.000	36.533014	2,911,863.85	61.430000	4,896,278.15	1,984,414.30	0.20
		Base		36.533014	2,911,863.85	61.430000	4,896,278.15	1,984,414.30	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,565.000	18.743887	835,321.34	46.610000	2,077,174.65	1,241,853.31	0.09
		Base		18.743887	835,321.34	46.610000	2,077,174.65	1,241,853.31	0.09
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	78.980000	78.98	28.98	0.00
		Base		50.000000	50.00	78.980000	78.98	28.98	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	12,096.000	63.745535	771,065.99	178.560000	2,159,861.76	1,388,795.77	0.09
		Base		63.745535	771,065.99	178.560000	2,159,861.76	1,388,795.77	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	88,621.000	18.267129	1,618,851.24	106.980000	9,480,674.58	7,861,823.34	0.39
		Base		18.267129	1,618,851.24	106.980000	9,480,674.58	7,861,823.34	0.39
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	26,635.000	55.478381	1,477,666.69	72.780000	1,938,495.30	460,828.61	0.08
		Base		55.478381	1,477,666.69	72.780000	1,938,495.30	460,828.61	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	24,683.000	70.503336	1,740,233.84	245.040000	6,048,322.32	4,308,088.48	0.25
		Base		70.503336	1,740,233.84	245.040000	6,048,322.32	4,308,088.48	0.25
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,521.000	76.604704	882,562.79	259.240000	2,986,704.04	2,104,141.25	0.12
		Base		76.604704	882,562.79	259.240000	2,986,704.04	2,104,141.25	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	40,990.000	31.198804	1,278,838.98	34.710000	1,422,762.90	143,923.92	0.06
		Base		31.198804	1,278,838.98	34.710000	1,422,762.90	143,923.92	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	38,456.000	34.094640	1,311,143.49	74.260000	2,855,742.56	1,544,599.07	0.12
		Base		34.094640	1,311,143.49	74.260000	2,855,742.56	1,544,599.07	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
	90,606.000	Local	11.666882	1,057,089.55	68.290000	6,187,483.74	5,130,394.19	0.25
		Base	11.666882	1,057,089.55	68.290000	6,187,483.74	5,130,394.19	0.25
872590104	T MOBILE US INC COMMON STOCK USD.0001							
	44,033.000	Local	88.832903	3,911,579.20	134.850000	5,937,850.05	2,026,270.85	0.24
		Base	88.832903	3,911,579.20	134.850000	5,937,850.05	2,026,270.85	0.24
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01							
	8,684.000	Local	109.021557	946,743.20	207.790000	1,804,448.36	857,705.16	0.07
		Base	109.021557	946,743.20	207.790000	1,804,448.36	857,705.16	0.07
876030107	TAPESTRY INC COMMON STOCK USD.01							
	20,943.000	Local	32.083312	671,920.80	31.080000	650,908.44	-21,012.36	0.03
		Base	32.083312	671,920.80	31.080000	650,908.44	-21,012.36	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
	37,799.000	Local	49.484104	1,870,449.65	176.530000	6,672,657.47	4,802,207.82	0.27
		Base	49.484104	1,870,449.65	176.530000	6,672,657.47	4,802,207.82	0.27
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	2,784.000	Local	317.255022	883,237.98	391.980000	1,091,272.32	208,034.34	0.04
		Base	317.255022	883,237.98	391.980000	1,091,272.32	208,034.34	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	3,515.000	Local	263.703422	926,917.53	411.570000	1,446,668.55	519,751.02	0.06
		Base	263.703422	926,917.53	411.570000	1,446,668.55	519,751.02	0.06
880770102	TERADYNE INC COMMON STOCK USD.125							
	12,538.000	Local	79.243198	993,551.22	119.890000	1,503,180.82	509,629.60	0.06
		Base	79.243198	993,551.22	119.890000	1,503,180.82	509,629.60	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
	57,264.000	Local	671.794160	38,469,620.75	705.670000	40,409,486.88	1,939,866.13	1.66
		Base	671.794160	38,469,620.75	705.670000	40,409,486.88	1,939,866.13	1.66
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	69,371.000	Local	40.636738	2,819,011.15	164.130000	11,385,862.23	8,566,851.08	0.47
		Base	40.636738	2,819,011.15	164.130000	11,385,862.23	8,566,851.08	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
883203101	TEXTRON INC COMMON STOCK USD.125							
	17,279.000	Local	32.101312	554,678.57	48.330000	835,094.07	280,415.50	0.03
		Base	32.101312	554,678.57	48.330000	835,094.07	280,415.50	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	29,922.000	Local	79.166228	2,368,811.87	465.780000	13,937,069.16	11,568,257.29	0.57
		Base	79.166228	2,368,811.87	465.780000	13,937,069.16	11,568,257.29	0.57
88579Y101	3M CO COMMON STOCK USD.01							
	43,567.000	Local	79.628244	3,469,163.71	174.790000	7,615,075.93	4,145,912.22	0.31
		Base	79.628244	3,469,163.71	174.790000	7,615,075.93	4,145,912.22	0.31
886547108	TIFFANY + CO COMMON STOCK USD.01							
	8,158.000	Local	56.929920	464,434.29	131.450000	1,072,369.10	607,934.81	0.04
		Base	56.929920	464,434.29	131.450000	1,072,369.10	607,934.81	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
	8,804.000	Local	73.281206	645,167.74	140.580000	1,237,666.32	592,498.58	0.05
		Base	73.281206	645,167.74	140.580000	1,237,666.32	592,498.58	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
	4,113.000	Local	298.594384	1,228,118.70	618.850000	2,545,330.05	1,317,211.35	0.10
		Base	298.594384	1,228,118.70	618.850000	2,545,330.05	1,317,211.35	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
	19,124.000	Local	48.648370	930,351.43	140.370000	2,684,435.88	1,754,084.45	0.11
		Base	48.648370	930,351.43	140.370000	2,684,435.88	1,754,084.45	0.11
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
	101,781.000	Local	33.326361	3,391,990.30	47.930000	4,878,363.33	1,486,373.03	0.20
		Base	33.326361	3,391,990.30	47.930000	4,878,363.33	1,486,373.03	0.20
90184L102	TWITTER INC COMMON STOCK USD.000005							
	60,059.000	Local	37.790183	2,269,640.59	54.150000	3,252,194.85	982,554.26	0.13
		Base	37.790183	2,269,640.59	54.150000	3,252,194.85	982,554.26	0.13
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
	3,044.000	Local	334.703003	1,018,835.94	436.520000	1,328,766.88	309,930.94	0.05
		Base	334.703003	1,018,835.94	436.520000	1,328,766.88	309,930.94	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
	22,206.000	Local	26.006970	577,510.77	64.440000	1,430,954.64	853,443.87	0.06
		Base	26.006970	577,510.77	64.440000	1,430,954.64	853,443.87	0.06
902653104	UDR INC REIT USD.01							
	22,234.000	Local	37.066593	824,138.63	38.430000	854,452.62	30,313.99	0.04
		Base	37.066593	824,138.63	38.430000	854,452.62	30,313.99	0.04
902973304	US BANCORP COMMON STOCK USD.01							
	103,498.000	Local	27.185028	2,813,595.98	46.590000	4,821,971.82	2,008,375.84	0.20
		Base	27.185028	2,813,595.98	46.590000	4,821,971.82	2,008,375.84	0.20
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
	4,255.000	Local	210.629036	896,226.55	287.160000	1,221,865.80	325,639.25	0.05
		Base	210.629036	896,226.55	287.160000	1,221,865.80	325,639.25	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
	14,225.000	Local	27.130751	385,934.93	17.170000	244,243.25	-141,691.68	0.01
		Base	27.130751	385,934.93	17.170000	244,243.25	-141,691.68	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
	14,693.000	Local	24.460385	359,396.44	14.880000	218,631.84	-140,764.60	0.01
		Base	24.460385	359,396.44	14.880000	218,631.84	-140,764.60	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
	50,855.000	Local	33.856315	1,721,762.90	208.220000	10,589,028.10	8,867,265.20	0.43
		Base	33.856315	1,721,762.90	208.220000	10,589,028.10	8,867,265.20	0.43
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
	22,105.000	Local	51.814327	1,145,355.70	43.250000	956,041.25	-189,314.45	0.04
		Base	51.814327	1,145,355.70	43.250000	956,041.25	-189,314.45	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
	53,998.000	Local	74.448118	4,020,049.48	168.400000	9,093,263.20	5,073,213.72	0.37
		Base	74.448118	4,020,049.48	168.400000	9,093,263.20	5,073,213.72	0.37
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
	5,446.000	Local	114.178718	621,817.30	231.910000	1,262,981.86	641,164.56	0.05
		Base	114.178718	621,817.30	231.910000	1,262,981.86	641,164.56	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
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	71,598.000	Local	58.592211	4,195,085.12	350.680000	25,107,986.64	20,912,901.52	1.03
		Base	58.592211	4,195,085.12	350.680000	25,107,986.64	20,912,901.52	1.03
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	5,868.000	Local	113.776309	667,639.38	137.500000	806,850.00	139,210.62	0.03
		Base	113.776309	667,639.38	137.500000	806,850.00	139,210.62	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	15,376.000	Local	23.651333	363,662.89	22.940000	352,725.44	-10,937.45	0.01
		Base	23.651333	363,662.89	22.940000	352,725.44	-10,937.45	0.01
918204108	VF CORP COMMON STOCK							
	24,144.000	Local	27.908815	673,830.43	85.410000	2,062,139.04	1,388,308.61	0.08
		Base	27.908815	673,830.43	85.410000	2,062,139.04	1,388,308.61	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	30,765.000	Local	32.174711	989,854.99	56.570000	1,740,376.05	750,521.06	0.07
		Base	32.174711	989,854.99	56.570000	1,740,376.05	750,521.06	0.07
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
	6,897.000	Local	51.035718	351,993.35	175.010000	1,207,043.97	855,050.62	0.05
		Base	51.035718	351,993.35	175.010000	1,207,043.97	855,050.62	0.05
92276F100	VENTAS INC REIT USD.25							
	28,279.000	Local	44.473109	1,257,655.05	49.040000	1,386,802.16	129,147.11	0.06
		Base	44.473109	1,257,655.05	49.040000	1,386,802.16	129,147.11	0.06
92343E102	VERISIGN INC COMMON STOCK USD.001							
	7,582.000	Local	61.265655	464,516.20	216.400000	1,640,744.80	1,176,228.60	0.07
		Base	61.265655	464,516.20	216.400000	1,640,744.80	1,176,228.60	0.07
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	312,422.000	Local	43.658128	13,639,759.78	58.750000	18,354,792.50	4,715,032.72	0.75
		Base	43.658128	13,639,759.78	58.750000	18,354,792.50	4,715,032.72	0.75
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	12,274.000	Local	88.319443	1,084,032.84	207.590000	2,547,959.66	1,463,926.82	0.10
		Base	88.319443	1,084,032.84	207.590000	2,547,959.66	1,463,926.82	0.10

Base Currency: USD - US DOLLAR

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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	19,630.000	Local	94.976588	1,864,390.42	236.340000	4,639,354.20	2,774,963.78	0.19
		Base	94.976588	1,864,390.42	236.340000	4,639,354.20	2,774,963.78	0.19
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
	42,655.000	Local	49.677973	2,119,013.94	37.260000	1,589,325.30	-529,688.64	0.07
		Base	49.677973	2,119,013.94	37.260000	1,589,325.30	-529,688.64	0.07
92556V106	VIATRIS INC COMMON STOCK							
	130,135.000	Local	15.091226	1,963,896.68	18.740000	2,438,729.90	474,833.22	0.10
		Base	15.091226	1,963,896.68	18.740000	2,438,729.90	474,833.22	0.10
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	128,027.000	Local	35.918456	4,598,532.16	218.730000	28,003,345.71	23,404,813.55	1.15
		Base	35.918456	4,598,532.16	218.730000	28,003,345.71	23,404,813.55	1.15
928881101	VONTIER CORP COMMON STOCK USD.0001							
	10,167.000	Local	11.508814	117,010.11	33.400000	339,577.80	222,567.69	0.01
		Base	11.508814	117,010.11	33.400000	339,577.80	222,567.69	0.01
929042109	VORNADO REALTY TRUST REIT USD.04							
	11,840.000	Local	58.770450	695,842.13	37.340000	442,105.60	-253,736.53	0.02
		Base	58.770450	695,842.13	37.340000	442,105.60	-253,736.53	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	10,004.000	Local	62.941759	629,669.36	148.310000	1,483,693.24	854,023.88	0.06
		Base	62.941759	629,669.36	148.310000	1,483,693.24	854,023.88	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	23,815.000	Local	40.249804	958,549.08	92.030000	2,191,694.45	1,233,145.37	0.09
		Base	40.249804	958,549.08	92.030000	2,191,694.45	1,233,145.37	0.09
929740108	WABTEC CORP COMMON STOCK USD.01							
	13,507.000	Local	71.844191	970,399.49	73.200000	988,712.40	18,312.91	0.04
		Base	71.844191	970,399.49	73.200000	988,712.40	18,312.91	0.04
931142103	WALMART INC COMMON STOCK USD.1							
	104,611.000	Local	59.608125	6,235,665.61	144.150000	15,079,675.65	8,844,010.04	0.62
		Base	59.608125	6,235,665.61	144.150000	15,079,675.65	8,844,010.04	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
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	54,261.000	41.431702	2,248,125.57	39.880000	2,163,928.68	-84,196.89	0.09
		Base		41.431702	2,248,125.57	39.880000	2,163,928.68	-84,196.89	0.09
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	29,353.000	35.844741	1,052,150.68	117.930000	3,461,599.29	2,409,448.61	0.14
		Base		35.844741	1,052,150.68	117.930000	3,461,599.29	2,409,448.61	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	4,679.000	60.775181	284,367.07	247.420000	1,157,678.18	873,311.11	0.05
		Base		60.775181	284,367.07	247.420000	1,157,678.18	873,311.11	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	312,045.000	37.022961	11,552,829.81	30.180000	9,417,518.10	-2,135,311.71	0.39
		Base		37.022961	11,552,829.81	30.180000	9,417,518.10	-2,135,311.71	0.39
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	31,516.000	57.611976	1,815,699.04	64.620000	2,036,563.92	220,864.88	0.08
		Base		57.611976	1,815,699.04	64.620000	2,036,563.92	220,864.88	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	5,581.000	205.130348	1,144,832.47	283.310000	1,581,153.11	436,320.64	0.06
		Base		205.130348	1,144,832.47	283.310000	1,581,153.11	436,320.64	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	22,979.000	41.233587	947,506.60	55.390000	1,272,806.81	325,300.21	0.05
		Base		41.233587	947,506.60	55.390000	1,272,806.81	325,300.21	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	31,039.000	17.510291	543,501.91	21.940000	680,995.66	137,493.75	0.03
		Base		17.510291	543,501.91	21.940000	680,995.66	137,493.75	0.03
96145D105	WESTROCK CO COMMON STOCK								
		Local	19,815.000	43.335701	858,696.92	43.530000	862,546.95	3,850.03	0.04
		Base		43.335701	858,696.92	43.530000	862,546.95	3,850.03	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	56,354.000	27.545881	1,552,320.56	33.530000	1,889,549.62	337,229.06	0.08
		Base		27.545881	1,552,320.56	33.530000	1,889,549.62	337,229.06	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	4,722.000	93.787853	442,866.24	180.490000	852,273.78	409,407.54	0.03
		Base		93.787853	442,866.24	180.490000	852,273.78	409,407.54	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	91,624.000	27.982532	2,563,871.50	20.050000	1,837,061.20	-726,810.30	0.08
		Base		27.982532	2,563,871.50	20.050000	1,837,061.20	-726,810.30	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	59.440000	530,739.76	360,769.55	0.02
		Base		19.035750	169,970.21	59.440000	530,739.76	360,769.55	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,333.000	87.647905	642,722.09	112.830000	827,382.39	184,660.30	0.03
		Base		87.647905	642,722.09	112.830000	827,382.39	184,660.30	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	39,659.000	27.533135	1,091,936.62	66.670000	2,644,065.53	1,552,128.91	0.11
		Base		27.533135	1,091,936.62	66.670000	2,644,065.53	1,552,128.91	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	18,507.000	42.095655	779,064.29	141.770000	2,623,737.39	1,844,673.10	0.11
		Base		42.095655	779,064.29	141.770000	2,623,737.39	1,844,673.10	0.11
98419M100	XYLEM INC COMMON STOCK								
		Local	13,607.000	31.749771	432,019.14	101.790000	1,385,056.53	953,037.39	0.06
		Base		31.749771	432,019.14	101.790000	1,385,056.53	953,037.39	0.06
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	12,582.000	35.479018	446,397.00	23.190000	291,776.58	-154,620.42	0.01
		Base		35.479018	446,397.00	23.190000	291,776.58	-154,620.42	0.01
988498101	YUM BRANDS INC COMMON STOCK								
		Local	22,773.000	26.083625	594,002.39	108.560000	2,472,236.88	1,878,234.49	0.10
		Base		26.083625	594,002.39	108.560000	2,472,236.88	1,878,234.49	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	4,025.000	249.580937	1,004,563.27	384.330000	1,546,928.25	542,364.98	0.06
		Base		249.580937	1,004,563.27	384.330000	1,546,928.25	542,364.98	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	15,649.000	74.577082	1,167,056.75	154.090000	2,411,354.41	1,244,297.66	0.10
		Base		74.577082	1,167,056.75	154.090000	2,411,354.41	1,244,297.66	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	12,385.000	36.830505	456,145.81	43.440000	538,004.40	81,858.59	0.02
		Base		36.830505	456,145.81	43.440000	538,004.40	81,858.59	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	35,866.000	39.017890	1,399,415.64	165.500000	5,935,823.00	4,536,407.36	0.24
		Base		39.017890	1,399,415.64	165.500000	5,935,823.00	4,536,407.36	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	6,952.000	34.663123	240,978.03	116.380000	809,073.76	568,095.73	0.03
		Base		34.663123	240,978.03	116.380000	809,073.76	568,095.73	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	118,319.000	11.030605	1,305,130.12	11.770000	1,392,614.63	87,484.51	0.06
		Base		11.030605	1,305,130.12	11.770000	1,392,614.63	87,484.51	0.06
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	17,269.000	50.253835	867,833.48	211.270000	3,648,421.63	2,780,588.15	0.15
		Base		50.253835	867,833.48	211.270000	3,648,421.63	2,780,588.15	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	47,797.000	76.365898	3,650,060.85	261.210000	12,485,054.37	8,834,993.52	0.51
		Base		76.365898	3,650,060.85	261.210000	12,485,054.37	8,834,993.52	0.51
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	30,069.000	39.364430	1,183,649.05	120.140000	3,612,489.66	2,428,840.61	0.15
		Base		39.364430	1,183,649.05	120.140000	3,612,489.66	2,428,840.61	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,018.000	251.249069	758,269.69	234.090000	706,483.62	-51,786.07	0.03
		Base		251.249069	758,269.69	234.090000	706,483.62	-51,786.07	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	28,145.000	49.111976	1,382,256.56	89.830000	2,528,265.35	1,146,008.79	0.10
		Base		49.111976	1,382,256.56	89.830000	2,528,265.35	1,146,008.79	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
G491BT108	INVESCO LTD COMMON STOCK USD.2							
	28,437.000	Local	22.906870	651,402.67	17.430000	495,656.91	-155,745.76	0.02
		Base	22.906870	651,402.67	17.430000	495,656.91	-155,745.76	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
	41,244.000	Local	36.651431	1,511,651.60	46.590000	1,921,557.96	409,906.36	0.08
		Base	36.651431	1,511,651.60	46.590000	1,921,557.96	409,906.36	0.08
G5494J103	LINDE PLC COMMON STOCK EUR.001							
	39,626.000	Local	161.473183	6,398,536.35	263.510000	10,441,847.26	4,043,310.91	0.43
		Base	161.473183	6,398,536.35	263.510000	10,441,847.26	4,043,310.91	0.43
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
	101,675.000	Local	76.445930	7,772,639.92	117.140000	11,910,209.50	4,137,569.58	0.49
		Base	76.445930	7,772,639.92	117.140000	11,910,209.50	4,137,569.58	0.49
G6095L109	APTIV PLC COMMON STOCK USD.01							
	20,389.000	Local	37.452773	763,624.58	130.290000	2,656,482.81	1,892,858.23	0.11
		Base	37.452773	763,624.58	130.290000	2,656,482.81	1,892,858.23	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
	26,966.000	Local	36.832439	993,223.55	20.870000	562,780.42	-430,443.13	0.02
		Base	36.832439	993,223.55	20.870000	562,780.42	-430,443.13	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
	23,839.000	Local	43.774902	1,043,549.89	25.430000	606,225.77	-437,324.12	0.02
		Base	43.774902	1,043,549.89	25.430000	606,225.77	-437,324.12	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
	16,881.000	Local	29.855347	503,988.11	62.160000	1,049,322.96	545,334.85	0.04
		Base	29.855347	503,988.11	62.160000	1,049,322.96	545,334.85	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
	12,558.000	Local	27.576538	346,306.16	53.090000	666,704.22	320,398.06	0.03
		Base	27.576538	346,306.16	53.090000	666,704.22	320,398.06	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
	6,441.000	Local	149.463666	962,695.47	189.540000	1,220,827.14	258,131.67	0.05
		Base	149.463666	962,695.47	189.540000	1,220,827.14	258,131.67	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
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	31,895.000	Local	33.322013	1,062,805.59	9.400000	299,813.00	-762,992.59	0.01
		Base	33.322013	1,062,805.59	9.400000	299,813.00	-762,992.59	0.01
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
	18,129.000	Local	32.903826	596,513.46	145.160000	2,631,605.64	2,035,092.18	0.11
		Base	32.903826	596,513.46	145.160000	2,631,605.64	2,035,092.18	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
	9,745.000	Local	130.650534	1,273,189.45	210.680000	2,053,076.60	779,887.15	0.08
		Base	130.650534	1,273,189.45	210.680000	2,053,076.60	779,887.15	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	10,304.000	Local	112.754937	1,161,826.87	44.720000	460,794.88	-701,031.99	0.02
		Base	112.754937	1,161,826.87	44.720000	460,794.88	-701,031.99	0.02
H1467J104	CHUBB LTD COMMON STOCK							
	34,078.000	Local	79.999583	2,726,225.78	153.920000	5,245,285.76	2,519,059.98	0.22
		Base	79.999583	2,726,225.78	153.920000	5,245,285.76	2,519,059.98	0.22
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
	11,261.000	Local	54.447617	613,134.62	119.660000	1,347,491.26	734,356.64	0.06
		Base	54.447617	613,134.62	119.660000	1,347,491.26	734,356.64	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
	24,970.000	Local	38.966795	973,000.88	121.070000	3,023,117.90	2,050,117.02	0.12
		Base	38.966795	973,000.88	121.070000	3,023,117.90	2,050,117.02	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	19,424.000	Local	55.796628	1,083,793.71	91.660000	1,780,403.84	696,610.13	0.07
		Base	55.796628	1,083,793.71	91.660000	1,780,403.84	696,610.13	0.07
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	14,056.000	Local	79.091392	1,111,708.61	74.690000	1,049,842.64	-61,865.97	0.04
		Base	79.091392	1,111,708.61	74.690000	1,049,842.64	-61,865.97	0.04
US DOLLAR Total								
	22,733,407.000	Local		1,042,399,138.04		2,433,463,151.69	1,391,064,013.65	99.90
		Base		1,042,399,138.04		2,433,463,151.69	1,391,064,013.65	99.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total									
		22,733,407.000	Base		1,042,399,138.04		2,433,463,151.69	1,391,064,013.65	99.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		25,065,915.180	Base		1,044,732,084.28		2,435,796,093.63	1,391,064,009.35	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								
		Local	218,750.000	1.000000	218,750.00	1.000000	218,750.00	0.00	0.02
		Base		1.000000	218,750.00	1.000000	218,750.00	0.00	0.02
US DOLLAR Total									
		Local	218,750.000		218,750.00		218,750.00	0.00	0.02
		Base			218,750.00		218,750.00	0.00	0.02
CASH Total									
		Base	218,750.000		218,750.00		218,750.00	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY					0.000000	04 Jan 2021		
		Local	20,006,051.680	100.000000	20,006,051.68	100.000000	20,006,051.68	0.00	1.64
		Base		100.000000	20,006,051.68	100.000000	20,006,051.68	0.00	1.64
22599G006	CREDIT AGRICOLE REPO REPO					0.050000	04 Jan 2021		
		Local	37,703,310.760	100.000000	37,703,310.76	100.000000	37,703,310.76	0.00	3.09
		Base		100.000000	37,703,310.76	100.000000	37,703,310.76	0.00	3.09
9127962Y4	TREASURY BILL 05/21 0.00000					0.142500	20 May 2021		
		Local	25,000,000.000	99.944979	24,986,244.79	99.966250	24,991,562.50	5,317.71	2.05
		Base		99.944979	24,986,244.79	99.966250	24,991,562.50	5,317.71	2.05
9127963H0	TREASURY BILL 06/21 0.00000					0.095000	17 Jun 2021		
		Local	25,000,000.000	99.955931	24,988,982.64	99.959250	24,989,812.50	829.86	2.05
		Base		99.955931	24,988,982.64	99.959250	24,989,812.50	829.86	2.05
9127963S6	TREASURY BILL 07/21 0.00000					0.100000	15 Jul 2021		
		Local	85,000,000.000	99.943775	84,952,208.75	99.952250	84,957,808.33	5,599.58	6.97
		Base		99.943775	84,952,208.75	99.952250	84,957,808.33	5,599.58	6.97

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
9127963T4	TREASURY BILL 01/21 0.00000					0.157500	07 Jan 2021		
		Local	40,000,000.000	99.997375	39,998,950.00	99.997375	39,998,950.00	0.00	3.28
		Base		99.997375	39,998,950.00	99.997375	39,998,950.00	0.00	3.28
9127964L0	TREASURY BILL 09/21 0.00000					0.113000	09 Sep 2021		
		Local	20,000,000.000	99.921214	19,984,242.77	99.933104	19,986,620.80	2,378.03	1.64
		Base		99.921214	19,984,242.77	99.933104	19,986,620.80	2,378.03	1.64
9127964N6	TREASURY BILL 03/21 0.00000					0.100000	18 Mar 2021		
		Local	25,000,000.000	99.978889	24,994,722.22	99.978889	24,994,722.22	0.00	2.05
		Base		99.978889	24,994,722.22	99.978889	24,994,722.22	0.00	2.05
9127964W6	TREASURY BILL 11/21 0.00000					0.100000	04 Nov 2021		
		Local	25,000,000.000	99.914722	24,978,680.56	99.917937	24,979,484.25	803.69	2.05
		Base		99.914722	24,978,680.56	99.917937	24,979,484.25	803.69	2.05
9127965G0	TREASURY BILL 12/21 0.00000					0.088000	02 Dec 2021		
		Local	65,000,000.000	99.910667	64,941,933.34	99.905757	64,938,742.05	-3,191.29	5.33
		Base		99.910667	64,941,933.34	99.905757	64,938,742.05	-3,191.29	5.33
912796B40	TREASURY BILL 07/21 0.00000					0.082500	01 Jul 2021		
		Local	20,000,000.000	99.959208	19,991,841.67	99.952062	19,990,412.40	-1,429.27	1.64
		Base		99.959208	19,991,841.67	99.952062	19,990,412.40	-1,429.27	1.64
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.090000	04 Jan 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.05
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.05
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.080000	13 Jan 2021		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.87
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.87
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	04 Jan 2021		
		Local	5,057,185.060	100.000000	5,057,185.06	100.000000	5,057,185.06	0.00	0.42
		Base		100.000000	5,057,185.06	100.000000	5,057,185.06	0.00	0.42
978UHK000	DAIWA CAPITAL MARKETS REPO					0.070000	04 Jan 2021		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.42
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.42

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
985FHY004	MITSUBISHI UFJ REPO				0.080000	11 Jan 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.82
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.82
US DOLLAR Total								
	662,766,547.500	Local		662,584,354.24		662,594,662.55	10,308.31	54.39
		Base		662,584,354.24		662,594,662.55	10,308.31	54.39
CASH EQUIVALENT Total								
	662,766,547.500	Base		662,584,354.24		662,594,662.55	10,308.31	54.39
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	967,760.930	Local	100.114740	968,871.34	100.512845	972,724.04	3,852.70	0.08
Original Face:	11,000,000.000	Base	100.114740	968,871.34	100.512845	972,724.04	3,852.70	0.08
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	1,035,646.200	Local	102.635241	1,062,937.97	103.834084	1,075,353.75	12,415.78	0.09
Original Face:	15,000,000.000	Base	102.635241	1,062,937.97	103.834084	1,075,353.75	12,415.78	0.09
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				1.625000	20 Jul 2047		
	1,495,217.750	Local	100.361509	1,500,623.10	102.995966	1,540,013.97	39,390.87	0.13
Original Face:	5,000,000.000	Base	100.361509	1,500,623.10	102.995966	1,540,013.97	39,390.87	0.13
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	3,055.950	Local	100.403475	3,068.28	104.446412	3,191.83	123.55	0.00
Original Face:	754,224.000	Base	100.403475	3,068.28	104.446412	3,191.83	123.55	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	4,139.950	Local	100.789623	4,172.64	105.329674	4,360.60	187.96	0.00
Original Face:	300,000.000	Base	100.789623	4,172.64	105.329674	4,360.60	187.96	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	5,273,490.000	Local	99.834863	5,264,781.53	103.190890	5,441,761.27	176,979.74	0.45
Original Face:	10,000,000.000	Base	99.834863	5,264,781.53	103.190890	5,441,761.27	176,979.74	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	529,537.540	Local	105.093646	556,510.31	107.772390	570,695.26	14,184.95	0.05
Original Face:	17,600,000.000	Base	105.093646	556,510.31	107.772390	570,695.26	14,184.95	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	1,672,964.000	Local	105.048228	1,757,419.03	108.731670	1,819,041.70	61,622.67	0.15
Original Face:	50,000,000.000	Base	105.048228	1,757,419.03	108.731670	1,819,041.70	61,622.67	0.15
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.551630	20 Jun 2042		
	743,691.430	Local	100.088303	744,348.13	100.415140	746,778.79	2,430.66	0.06
Original Face:	10,000,000.000	Base	100.088303	744,348.13	100.415140	746,778.79	2,430.66	0.06
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	10,512,643.950	Local	102.220814	10,746,110.23	103.539180	10,884,705.34	138,595.11	0.89
Original Face:	41,570,000.000	Base	102.220814	10,746,110.23	103.539180	10,884,705.34	138,595.11	0.89
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.453130	16 Jun 2037		
	1,300,923.970	Local	100.168858	1,303,120.68	100.095220	1,302,162.71	-957.97	0.11
Original Face:	32,313,742.000	Base	100.168858	1,303,120.68	100.095220	1,302,162.71	-957.97	0.11
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	262,464.080	Local	99.805844	261,954.49	100.893620	264,809.51	2,855.02	0.02
Original Face:	8,021,011.000	Base	99.805844	261,954.49	100.893620	264,809.51	2,855.02	0.02
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	229,960.030	Local	99.692764	229,253.51	100.566650	231,263.10	2,009.59	0.02
Original Face:	2,750,000.000	Base	99.692764	229,253.51	100.566650	231,263.10	2,009.59	0.02
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	677,847.840	Local	105.936857	718,090.70	110.846040	751,367.49	33,276.79	0.06
Original Face:	10,300,000.000	Base	105.936857	718,090.70	110.846040	751,367.49	33,276.79	0.06
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
	5,873,880.500	Local	102.557130	6,024,083.27	102.499750	6,020,712.83	-3,370.44	0.49
Original Face:	10,000,000.000	Base	102.557130	6,024,083.27	102.499750	6,020,712.83	-3,370.44	0.49
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
	15,233.550	Local	103.123303	15,709.34	100.043960	15,240.25	-469.09	0.00
Original Face:	5,000,000.000	Base	103.123303	15,709.34	100.043960	15,240.25	-469.09	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
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.360250	20 Apr 2067		
	137,459.920	Local	100.000000	137,459.92	99.908280	137,333.84	-126.08	0.01
Original Face:	2,754,386.000	Base	100.000000	137,459.92	99.908280	137,333.84	-126.08	0.01
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.340250	20 Jun 2063		
	39,068.990	Local	100.000000	39,068.99	99.975440	39,059.39	-9.60	0.00
Original Face:	9,934,606.000	Base	100.000000	39,068.99	99.975440	39,059.39	-9.60	0.00
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
	51,980.960	Local	100.752295	52,372.01	100.281820	52,127.45	-244.56	0.00
Original Face:	8,000,000.000	Base	100.752295	52,372.01	100.281820	52,127.45	-244.56	0.00
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
	944,141.650	Local	100.123698	945,309.53	102.154040	964,478.84	19,169.31	0.08
Original Face:	5,000,000.000	Base	100.123698	945,309.53	102.154040	964,478.84	19,169.31	0.08
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	374,853.160	Local	105.123345	394,058.18	108.590500	407,054.92	12,996.74	0.03
Original Face:	7,350,000.000	Base	105.123345	394,058.18	108.590500	407,054.92	12,996.74	0.03
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	322,958.850	Local	99.969157	322,859.24	102.174930	329,982.98	7,123.74	0.03
Original Face:	5,000,000.000	Base	99.969157	322,859.24	102.174930	329,982.98	7,123.74	0.03
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
	449,961.300	Local	99.814649	449,127.29	101.452990	456,499.19	7,371.90	0.04
Original Face:	10,000,000.000	Base	99.814649	449,127.29	101.452990	456,499.19	7,371.90	0.04
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
	449,961.300	Local	100.961369	454,287.09	101.911960	458,564.38	4,277.29	0.04
Original Face:	10,000,000.000	Base	100.961369	454,287.09	101.911960	458,564.38	4,277.29	0.04
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
	151,609.750	Local	101.644564	154,103.07	106.340230	161,222.16	7,119.09	0.01
Original Face:	5,000,000.000	Base	101.644564	154,103.07	106.340230	161,222.16	7,119.09	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
	149,805.100	Local	99.916759	149,680.40	101.494470	152,043.89	2,363.49	0.01
Original Face:	5,000,000.000	Base	99.916759	149,680.40	101.494470	152,043.89	2,363.49	0.01

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	918,389.200	99.832471	916,850.63	105.421050	968,175.54	51,324.91	0.08
	Original Face:	Base	10,815,142.000	99.832471	916,850.63	105.421050	968,175.54	51,324.91	0.08
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	381,289.240	102.198879	389,673.33	108.070420	412,060.88	22,387.55	0.03
	Original Face:	Base	5,648,629.000	102.198879	389,673.33	108.070420	412,060.88	22,387.55	0.03
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.451630	20 Nov 2042		
		Local	8,165,086.570	100.000000	8,165,086.57	99.882650	8,155,504.84	-9,581.73	0.67
	Original Face:	Base	25,333,333.000	100.000000	8,165,086.57	99.882650	8,155,504.84	-9,581.73	0.67
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.503130	16 Nov 2041		
		Local	2,145,362.810	100.133698	2,148,231.11	100.069280	2,146,849.12	-1,381.99	0.18
	Original Face:	Base	10,000,000.000	100.133698	2,148,231.11	100.069280	2,146,849.12	-1,381.99	0.18
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
		Local	897,891.410	104.190827	935,520.49	106.046970	952,186.63	16,666.14	0.08
	Original Face:	Base	10,359,452.000	104.190827	935,520.49	106.046970	952,186.63	16,666.14	0.08
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.503130	16 Dec 2041		
		Local	3,985,131.990	100.133850	3,990,466.08	100.154850	3,991,302.97	836.89	0.33
	Original Face:	Base	12,911,372.000	100.133850	3,990,466.08	100.154850	3,991,302.97	836.89	0.33
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.800000	16 Apr 2039		
		Local	3,805,173.400	101.164939	3,849,501.36	100.608110	3,828,313.04	-21,188.32	0.31
	Original Face:	Base	20,000,000.000	101.164939	3,849,501.36	100.608110	3,828,313.04	-21,188.32	0.31
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,784,073.700	95.555897	2,660,346.59	101.440660	2,824,182.74	163,836.15	0.23
	Original Face:	Base	10,000,000.000	95.555897	2,660,346.59	101.440660	2,824,182.74	163,836.15	0.23
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
		Local	3,476,278.000	100.914351	3,508,063.39	101.023520	3,511,858.40	3,795.01	0.29
	Original Face:	Base	25,000,000.000	100.914351	3,508,063.39	101.023520	3,511,858.40	3,795.01	0.29
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
		Local	2,485,689.000	100.165103	2,489,792.95	102.350610	2,544,117.85	54,324.90	0.21
	Original Face:	Base	10,000,000.000	100.165103	2,489,792.95	102.350610	2,544,117.85	54,324.90	0.21

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	2,485,689.000	Local	100.790759	2,505,344.82	103.400660	2,570,218.83	64,874.01	0.21
Original Face:	10,000,000.000	Base	100.790759	2,505,344.82	103.400660	2,570,218.83	64,874.01	0.21
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	2,599,360.100	Local	101.693573	2,643,382.17	102.950020	2,676,041.74	32,659.57	0.22
Original Face:	18,249,312.000	Base	101.693573	2,643,382.17	102.950020	2,676,041.74	32,659.57	0.22
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	2,521,936.200	Local	99.999999	2,521,936.18	101.611010	2,562,564.84	40,628.66	0.21
Original Face:	10,000,000.000	Base	99.999999	2,521,936.18	101.611010	2,562,564.84	40,628.66	0.21
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	2,521,936.200	Local	101.524474	2,560,382.45	103.497290	2,610,135.62	49,753.17	0.21
Original Face:	10,000,000.000	Base	101.524474	2,560,382.45	103.497290	2,610,135.62	49,753.17	0.21
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	2,576,291.700	Local	101.662845	2,619,131.44	103.490390	2,666,214.33	47,082.89	0.22
Original Face:	10,000,000.000	Base	101.662845	2,619,131.44	103.490390	2,666,214.33	47,082.89	0.22
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
	7,598,136.240	Local	99.220048	7,538,874.45	100.862270	7,663,652.69	124,778.24	0.63
Original Face:	18,000,000.000	Base	99.220048	7,538,874.45	100.862270	7,663,652.69	124,778.24	0.63
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,835,089.600	Local	94.574697	5,518,518.31	102.615060	5,987,680.69	469,162.38	0.49
Original Face:	10,000,000.000	Base	94.574697	5,518,518.31	102.615060	5,987,680.69	469,162.38	0.49
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
	1,243,013.200	Local	99.097933	1,231,800.39	100.316230	1,246,943.98	15,143.59	0.10
Original Face:	5,000,000.000	Base	99.097933	1,231,800.39	100.316230	1,246,943.98	15,143.59	0.10
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	7,179,390.600	Local	99.371222	7,134,248.14	102.475840	7,357,140.82	222,892.68	0.60
Original Face:	15,000,000.000	Base	99.371222	7,134,248.14	102.475840	7,357,140.82	222,892.68	0.60
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	286,355.770	Local	101.274621	290,005.72	104.085510	298,054.86	8,049.14	0.02
Original Face:	1,000,000.000	Base	101.274621	290,005.72	104.085510	298,054.86	8,049.14	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	1,148,383.040	Local	100.713950	1,156,581.92	106.918880	1,227,838.28	71,256.36	0.10
Original Face:	2,000,000.000	Base	100.713950	1,156,581.92	106.918880	1,227,838.28	71,256.36	0.10
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	306,380.280	Local	100.803417	308,841.79	104.340710	319,679.36	10,837.57	0.03
Original Face:	1,000,000.000	Base	100.803417	308,841.79	104.340710	319,679.36	10,837.57	0.03
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	697,925.050	Local	101.043818	705,210.12	103.425160	721,830.10	16,619.98	0.06
Original Face:	5,000,000.000	Base	101.043818	705,210.12	103.425160	721,830.10	16,619.98	0.06
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
	1,708,982.760	Local	100.764623	1,722,050.03	101.988090	1,742,958.88	20,908.85	0.14
Original Face:	5,985,000.000	Base	100.764623	1,722,050.03	101.988090	1,742,958.88	20,908.85	0.14
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,359,767.850	Local	97.775653	3,285,034.97	104.939480	3,525,722.91	240,687.94	0.29
Original Face:	5,000,000.000	Base	97.775653	3,285,034.97	104.939480	3,525,722.91	240,687.94	0.29
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	3,578,071.400	Local	100.800319	3,606,707.40	104.839350	3,751,226.80	144,519.40	0.31
Original Face:	20,000,000.000	Base	100.800319	3,606,707.40	104.839350	3,751,226.80	144,519.40	0.31
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	1,818,359.900	Local	100.220778	1,822,374.44	103.744230	1,886,443.48	64,069.04	0.15
Original Face:	10,000,000.000	Base	100.220778	1,822,374.44	103.744230	1,886,443.48	64,069.04	0.15
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,980,946.400	Local	95.933197	2,859,717.18	102.789750	3,064,107.35	204,390.17	0.25
Original Face:	4,000,000.000	Base	95.933197	2,859,717.18	102.789750	3,064,107.35	204,390.17	0.25
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,759,487.700	Local	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.32
Original Face:	5,000,000.000	Base	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.32
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
	457,364.250	Local	99.560945	455,356.17	100.478840	459,554.29	4,198.12	0.04
Original Face:	5,000,000.000	Base	99.560945	455,356.17	100.478840	459,554.29	4,198.12	0.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	2,711,596.700	Local	99.903036	2,708,967.42	102.217350	2,771,722.29	62,754.87	0.23
Original Face:	10,000,000.000	Base	99.903036	2,708,967.42	102.217350	2,771,722.29	62,754.87	0.23
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
	148,620.360	Local	101.084650	150,232.37	100.014040	148,641.23	-1,591.14	0.01
Original Face:	5,110,000.000	Base	101.084650	150,232.37	100.014040	148,641.23	-1,591.14	0.01
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	301,684.500	Local	99.288240	299,537.23	100.303270	302,599.42	3,062.19	0.02
Original Face:	5,000,000.000	Base	99.288240	299,537.23	100.303270	302,599.42	3,062.19	0.02
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,754,398.100	Local	100.082905	1,755,852.58	102.598770	1,799,990.87	44,138.29	0.15
Original Face:	5,000,000.000	Base	100.082905	1,755,852.58	102.598770	1,799,990.87	44,138.29	0.15
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
	707,843.220	Local	101.418645	717,885.00	101.102510	715,647.26	-2,237.74	0.06
Original Face:	3,000,000.000	Base	101.418645	717,885.00	101.102510	715,647.26	-2,237.74	0.06
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	1,983,276.000	Local	100.000000	1,983,276.00	103.962190	2,061,857.16	78,581.16	0.17
Original Face:	10,000,000.000	Base	100.000000	1,983,276.00	103.962190	2,061,857.16	78,581.16	0.17
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.130000	15 Mar 2030		
	23,125,000.000	Local	100.000000	23,125,000.00	100.000000	23,125,000.00	0.00	1.90
Original Face:	25,000,000.000	Base	100.000000	23,125,000.00	100.000000	23,125,000.00	0.00	1.90
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
	7,000,000.000	Local	100.000000	7,000,000.00	104.409055	7,308,633.85	308,633.85	0.60
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	104.409055	7,308,633.85	308,633.85	0.60
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.130000	13 Aug 2027		
	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.66
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.66
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026		
	1,916,666.670	Local	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	0.16
Original Face:	2,000,000.000	Base	100.000000	1,916,666.67	100.000000	1,916,666.67	0.00	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
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	1,200,000.000	Local	108.738173	1,304,858.08	108.826157	1,305,913.88	1,055.80	0.11
		Base	108.738173	1,304,858.08	108.826157	1,305,913.88	1,055.80	0.11
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	3,000,000.000	Local	99.897514	2,996,925.41	104.683240	3,140,497.20	143,571.79	0.26
		Base	99.897514	2,996,925.41	104.683240	3,140,497.20	143,571.79	0.26
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	1,831,093.320	Local	106.317108	1,946,765.47	107.417030	1,966,906.06	20,140.59	0.16
Original Face:	28,600,000.000	Base	106.317108	1,946,765.47	107.417030	1,966,906.06	20,140.59	0.16
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
	537,050.960	Local	102.503613	550,496.64	100.330082	538,823.67	-11,672.97	0.04
Original Face:	4,240,960.000	Base	102.503613	550,496.64	100.330082	538,823.67	-11,672.97	0.04
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
	573,189.420	Local	102.498760	587,512.05	100.421437	575,605.05	-11,907.00	0.05
Original Face:	6,113,646.000	Base	102.498760	587,512.05	100.421437	575,605.05	-11,907.00	0.05
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
	580,482.840	Local	104.325759	605,593.13	102.215886	593,345.68	-12,247.45	0.05
Original Face:	4,650,545.000	Base	104.325759	605,593.13	102.215886	593,345.68	-12,247.45	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.173000	25 Nov 2024		
	995,429.280	Local	104.890453	1,044,110.28	103.238965	1,027,670.89	-16,439.39	0.08
Original Face:	12,180,140.000	Base	104.890453	1,044,110.28	103.238965	1,027,670.89	-16,439.39	0.08
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				4.009000	25 Jan 2025		
	2,117,825.460	Local	104.814236	2,219,782.57	102.312250	2,166,794.88	-52,987.69	0.18
Original Face:	10,243,765.000	Base	104.814236	2,219,782.57	102.312250	2,166,794.88	-52,987.69	0.18
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.605000	25 Jan 2029		
	1,788,473.160	Local	109.152529	1,952,163.68	106.230899	1,899,911.12	-52,252.56	0.16
Original Face:	5,000,000.000	Base	109.152529	1,952,163.68	106.230899	1,899,911.12	-52,252.56	0.16
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	5,000,000.000	Local	100.939467	5,046,973.33	100.899349	5,044,967.45	-2,005.88	0.41
		Base	100.939467	5,046,973.33	100.899349	5,044,967.45	-2,005.88	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
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
	5,485,000.000	Local	100.133251	5,492,308.79	100.163110	5,493,946.58	1,637.79	0.45
		Base	100.133251	5,492,308.79	100.163110	5,493,946.58	1,637.79	0.45
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	24 Jan 2025		
	2,700,000.000	Local	100.180170	2,704,864.60	101.265460	2,734,167.42	29,302.82	0.22
		Base	100.180170	2,704,864.60	101.265460	2,734,167.42	29,302.82	0.22
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
	3,000,000.000	Local	100.151546	3,004,546.39	101.317840	3,039,535.20	34,988.81	0.25
		Base	100.151546	3,004,546.39	101.317840	3,039,535.20	34,988.81	0.25
9127963T4	TREASURY BILL 01/21 0.00000				0.010000	07 Jan 2021		
	35,000,000.000	Local	99.997333	34,999,066.66	99.999750	34,999,912.50	845.84	2.87
		Base	99.997333	34,999,066.66	99.999750	34,999,912.50	845.84	2.87
9127963V9	TREASURY BILL 01/21 0.00000				0.010000	21 Jan 2021		
	25,000,000.000	Local	99.992778	24,998,194.45	99.997875	24,999,468.75	1,274.30	2.05
		Base	99.992778	24,998,194.45	99.997875	24,999,468.75	1,274.30	2.05
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	35,000,000.000	Local	99.901827	34,965,639.31	99.905757	34,967,014.95	1,375.64	2.87
		Base	99.901827	34,965,639.31	99.905757	34,967,014.95	1,375.64	2.87
912796B65	TREASURY BILL 02/21 0.00000					02 Feb 2021		
	20,000,000.000	Local	99.990222	19,998,044.44	99.993797	19,998,759.40	714.96	1.64
		Base	99.990222	19,998,044.44	99.993797	19,998,759.40	714.96	1.64
912796B73	TREASURY BILL 02/21 0.00000					09 Feb 2021		
	20,000,000.000	Local	99.987542	19,997,508.33	99.995500	19,999,100.00	1,591.67	1.64
		Base	99.987542	19,997,508.33	99.995500	19,999,100.00	1,591.67	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
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		Local	0.000	0.000000	-0.20	0.000000	0.00	0.20	0.00
		Base		0.000000	-0.20	0.000000	0.00	0.20	0.00
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	20,000,000.000	99.999668	19,999,933.60	100.173025	20,034,605.00	34,671.40	1.64
		Base		99.999668	19,999,933.60	100.173025	20,034,605.00	34,671.40	1.64
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
		Local	20,000,000.000	100.238347	20,047,669.49	100.812500	20,162,500.00	114,830.51	1.66
		Base		100.238347	20,047,669.49	100.812500	20,162,500.00	114,830.51	1.66
9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
		Local	30,000,000.000	100.016998	30,005,099.45	100.945312	30,283,593.60	278,494.15	2.49
		Base		100.016998	30,005,099.45	100.945312	30,283,593.60	278,494.15	2.49
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		Local	5,000,000.000	100.058267	5,002,913.36	100.145531	5,007,276.55	4,363.19	0.41
		Base		100.058267	5,002,913.36	100.145531	5,007,276.55	4,363.19	0.41
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	20,000,000.000	101.578125	20,315,625.00	101.550781	20,310,156.20	-5,468.80	1.67
		Base		101.578125	20,315,625.00	101.550781	20,310,156.20	-5,468.80	1.67
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.971058	4,998,552.92	100.148012	5,007,400.60	8,847.68	0.41
		Base		99.971058	4,998,552.92	100.148012	5,007,400.60	8,847.68	0.41
912828S27	US TREASURY N/B 06/21 1.125					1.125000	30 Jun 2021		
		Local	20,000,000.000	99.786964	19,957,392.72	100.500000	20,100,000.00	142,607.28	1.65
		Base		99.786964	19,957,392.72	100.500000	20,100,000.00	142,607.28	1.65
912828TR1	US TREASURY N/B 09/19 1					1.000000	30 Sep 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		Local	0.000	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
		Base		0.000000	3,127.38	0.000000	0.00	-3,127.38	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
912828W89	US TREASURY N/B 03/22 1.875					1.875000	31 Mar 2022		
		Local	25,000,000.000	102.175961	25,543,990.29	102.187500	25,546,875.00	2,884.71	2.10
		Base		102.175961	25,543,990.29	102.187500	25,546,875.00	2,884.71	2.10
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
		Local	5,000,000.000	100.985316	5,049,265.78	100.992188	5,049,609.40	343.62	0.41
		Base		100.985316	5,049,265.78	100.992188	5,049,609.40	343.62	0.41
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		Local	5,000,000.000	100.303603	5,015,180.14	102.992188	5,149,609.40	134,429.26	0.42
		Base		100.303603	5,015,180.14	102.992188	5,149,609.40	134,429.26	0.42
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	0.000	0.000000	0.06	0.000000	0.00	-0.06	0.00
		Base		0.000000	0.06	0.000000	0.00	-0.06	0.00
912828Y20	US TREASURY N/B 07/21 2.625					2.625000	15 Jul 2021		
		Local	35,000,000.000	101.354830	35,474,190.66	101.328125	35,464,843.75	-9,346.91	2.91
		Base		101.354830	35,474,190.66	101.328125	35,464,843.75	-9,346.91	2.91
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
		Local	20,000,000.000	99.913920	19,982,784.09	101.140625	20,228,125.00	245,340.91	1.66
		Base		99.913920	19,982,784.09	101.140625	20,228,125.00	245,340.91	1.66
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
		Local	10,000,000.000	100.040771	10,004,077.08	101.250000	10,125,000.00	120,922.92	0.83
		Base		100.040771	10,004,077.08	101.250000	10,125,000.00	120,922.92	0.83
US DOLLAR Total									
		Local	548,835,121.200		550,897,775.16		555,452,127.41	4,554,352.25	45.59
Original Face:		Base	759,089,265.000		550,897,775.16		555,452,127.41	4,554,352.25	45.59
FIXED INCOME Total									
		Base	548,835,121.200		550,897,775.16		555,452,127.41	4,554,352.25	45.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	759,089,265.000							

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									
		1,211,820,418.700	Base		1,213,700,879.40		1,218,265,539.96	4,564,660.56	100.00
	Original Face:	759,089,265.000							

& 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									
			-12,219.620	Local	1.000000	-12,219.62	1.000000	-12,219.62	0.00	0.00
				Base	1.000000	-12,219.62	1.000000	-12,219.62	0.00	0.00
US DOLLAR Total										
			-12,219.620	Local		-12,219.62		-12,219.62	0.00	0.00
				Base		-12,219.62		-12,219.62	0.00	0.00
CASH Total										
			-12,219.620	Base		-12,219.62		-12,219.62	0.00	0.00
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
02314PNR8	AMAZON COM INC DISC COML						0.080000	25 Jan 2021		
			20,000,000.000	Local	99.994667	19,998,933.33	99.994667	19,998,933.33	0.00	0.37
				Base	99.994667	19,998,933.33	99.994667	19,998,933.33	0.00	0.37
02665JQ86	AMERICAN HONDA FINAN						0.300000	08 Mar 2021		
			10,000,000.000	Local	99.945000	9,994,500.00	99.945000	9,994,500.00	0.00	0.18
				Base	99.945000	9,994,500.00	99.945000	9,994,500.00	0.00	0.18
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05						2.050000	10 Jan 2023		
			5,000,000.000	Local	99.977551	4,998,877.54	103.419210	5,170,960.50	172,082.96	0.10
				Base	99.977551	4,998,877.54	103.419210	5,170,960.50	172,082.96	0.10
03785DN44	APPLE INC						0.110000	04 Jan 2021		
			10,000,000.000	Local	99.999083	9,999,908.33	99.999083	9,999,908.33	0.00	0.18
				Base	99.999083	9,999,908.33	99.999083	9,999,908.33	0.00	0.18
03785DP26	APPLE INC						0.100000	02 Feb 2021		
			30,000,000.000	Local	99.991111	29,997,333.34	99.991111	29,997,333.34	0.00	0.55
				Base	99.991111	29,997,333.34	99.991111	29,997,333.34	0.00	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
03785DPG5	APPLE INC					0.100000	16 Feb 2021		
		Local	10,000,000.000	99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	0.18
		Base		99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	0.18
06367JNB4	BANK OF MONTREAL-					0.200000	11 Jan 2021		
		Local	20,000,000.000	99.994444	19,998,888.89	99.994444	19,998,888.89	0.00	0.37
		Base		99.994444	19,998,888.89	99.994444	19,998,888.89	0.00	0.37
06417MMH5	BANK OF NOVA SCOTIA					0.230000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	99.985573	24,996,393.25	-3,606.75	0.46
		Base		100.000000	25,000,000.00	99.985573	24,996,393.25	-3,606.75	0.46
07010JN49	BASIN ELEC PWR COOP					0.120000	04 Jan 2021		
		Local	15,000,000.000	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.28
		Base		99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.28
07010JN72	BASIN ELEC PWR COOP					0.120000	07 Jan 2021		
		Local	10,000,000.000	99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.18
		Base		99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.18
091995001	BLACKROCK INVT QUALITY					0.000000	04 Jan 2021		
		Local	20,006,421.890	100.000000	20,006,421.89	100.000000	20,006,421.89	0.00	0.37
		Base		100.000000	20,006,421.89	100.000000	20,006,421.89	0.00	0.37
11563VNE3	BROWN-FORMAN CORP.					0.160000	14 Jan 2021		
		Local	2,000,000.000	99.994222	1,999,884.44	99.994222	1,999,884.44	0.00	0.04
		Base		99.994222	1,999,884.44	99.994222	1,999,884.44	0.00	0.04
138994009	CANTOR FITZGERALD REPO REPO					0.050000	04 Jan 2021		
		Local	170,000,000.000	100.000000	170,000,000.00	100.000000	170,000,000.00	0.00	3.13
		Base		100.000000	170,000,000.00	100.000000	170,000,000.00	0.00	3.13
138994009	CANTOR FITZGERALD REPO REPO					0.070000	04 Jan 2021		
		Local	550,000,000.000	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	10.14
		Base		100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	10.14
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Jan 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.46
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.46

& 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
138994009	CANTOR FITZGERALD REPO REPO					0.300000	08 Jan 2021		
		Local	85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	1.57
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	1.57
138994009	CANTOR FITZGERALD REPO REPO					0.400000	19 Jan 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.28
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.28
138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.46
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.46
14178LN63	CARGILL INC					0.100000	06 Jan 2021		
		Local	20,000,000.000	99.998611	19,999,722.22	99.998611	19,999,722.22	0.00	0.37
		Base		99.998611	19,999,722.22	99.998611	19,999,722.22	0.00	0.37
14178LN63	CARGILL INC					0.110000	06 Jan 2021		
		Local	10,000,000.000	99.998472	9,999,847.22	99.998472	9,999,847.22	0.00	0.18
		Base		99.998472	9,999,847.22	99.998472	9,999,847.22	0.00	0.18
14178LN63	CARGILL INC					0.120000	06 Jan 2021		
		Local	25,000,000.000	99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.46
		Base		99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	0.46
16677JN51	CHEVRON CORP					0.110000	05 Jan 2021		
		Local	20,000,000.000	99.998778	19,999,755.56	99.998778	19,999,755.56	0.00	0.37
		Base		99.998778	19,999,755.56	99.998778	19,999,755.56	0.00	0.37
19121ANK3	COCA-COLA COMPANY					0.100000	19 Jan 2021		
		Local	11,790,000.000	99.995000	11,789,410.50	99.995000	11,789,410.50	0.00	0.22
		Base		99.995000	11,789,410.50	99.995000	11,789,410.50	0.00	0.22
19121AQ53	COCA-COLA COMPANY					0.110000	05 Mar 2021		
		Local	25,000,000.000	99.980750	24,995,187.50	99.980750	24,995,187.50	0.00	0.46
		Base		99.980750	24,995,187.50	99.980750	24,995,187.50	0.00	0.46
2546R2NF9	WALT DISNEY CO					0.550000	15 Jan 2021		
		Local	10,000,000.000	99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.18
		Base		99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2TF3	WALT DISNEY CO				0.500000	15 Jun 2021		
	10,000,000.000	Local	99.770833	9,977,083.33	99.849700	9,984,970.00	7,886.67	0.18
		Base	99.770833	9,977,083.33	99.849700	9,984,970.00	7,886.67	0.18
2546R2UP9	WALT DISNEY CO				0.320000	23 Jul 2021		
	1,774,000.000	Local	99.819555	1,770,798.91	99.815000	1,770,718.10	-80.81	0.03
		Base	99.819555	1,770,798.91	99.815000	1,770,718.10	-80.81	0.03
2546R2UP9	WALT DISNEY CO				0.350000	23 Jul 2021		
	540,000.000	Local	99.802639	538,934.25	99.815000	539,001.00	66.75	0.01
		Base	99.802639	538,934.25	99.815000	539,001.00	66.75	0.01
29101ANF7	EMERSON ELECTRIC CO				0.100000	15 Jan 2021		
	10,000,000.000	Local	99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.18
		Base	99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.18
30229APH6	EXXON MOBIL CORP				0.130000	17 Feb 2021		
	4,000,000.000	Local	99.983028	3,999,321.11	99.983028	3,999,321.11	0.00	0.07
		Base	99.983028	3,999,321.11	99.983028	3,999,321.11	0.00	0.07
30229APS2	EXXON MOBIL CORP				0.210000	26 Feb 2021		
	15,000,000.000	Local	99.967333	14,995,100.00	99.967333	14,995,100.00	0.00	0.28
		Base	99.967333	14,995,100.00	99.967333	14,995,100.00	0.00	0.28
30229AQR3	EXXON MOBIL CORP				0.190000	25 Mar 2021		
	25,000,000.000	Local	99.956194	24,989,048.61	99.956194	24,989,048.61	0.00	0.46
		Base	99.956194	24,989,048.61	99.956194	24,989,048.61	0.00	0.46
30229ATG4	EXXON MOBIL CORP				0.200000	16 Jun 2021		
	25,000,000.000	Local	99.907778	24,976,944.45	99.914425	24,978,606.25	1,661.80	0.46
		Base	99.907778	24,976,944.45	99.914425	24,978,606.25	1,661.80	0.46
34108AP27	FLORIDA PWR & LGT CO				0.120000	02 Feb 2021		
	30,000,000.000	Local	99.989333	29,996,800.00	99.989333	29,996,800.00	0.00	0.55
		Base	99.989333	29,996,800.00	99.989333	29,996,800.00	0.00	0.55
41282JN80	HARLEY-DAVIDSON FND CP				0.600000	08 Jan 2021		
	20,000,000.000	Local	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	0.37
		Base	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	0.37

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43851TT89	HONEYWELL INTERNATN'					0.180000	08 Jun 2021		
		Local	1,850,000.000	99.921000	1,848,538.50	99.921639	1,848,550.32	11.82	0.03
		Base		99.921000	1,848,538.50	99.921639	1,848,550.32	11.82	0.03
43851TW28	HONEYWELL INTERNATN'					0.200000	02 Sep 2021		
		Local	10,000,000.000	99.864444	9,986,444.44	99.855400	9,985,540.00	-904.44	0.18
		Base		99.864444	9,986,444.44	99.855400	9,985,540.00	-904.44	0.18
43851TWF9	HONEYWELL INTERNATN'					0.190000	15 Sep 2021		
		Local	15,000,000.000	99.864361	14,979,654.16	99.843367	14,976,505.05	-3,149.11	0.28
		Base		99.864361	14,979,654.16	99.843367	14,976,505.05	-3,149.11	0.28
43851TXE1	HONEYWELL INTERNATN'					0.200000	14 Oct 2021		
		Local	30,000,000.000	99.841111	29,952,333.33	99.816050	29,944,815.00	-7,518.33	0.55
		Base		99.841111	29,952,333.33	99.816050	29,944,815.00	-7,518.33	0.55
47816FN56	JOHNSON & JOHNSON					0.170000	05 Jan 2021		
		Local	20,000,000.000	99.998111	19,999,622.22	99.998111	19,999,622.22	0.00	0.37
		Base		99.998111	19,999,622.22	99.998111	19,999,622.22	0.00	0.37
47816FT19	JOHNSON & JOHNSON					0.110000	01 Jun 2021		
		Local	20,000,000.000	99.953861	19,990,772.22	99.942856	19,988,571.20	-2,201.02	0.37
		Base		99.953861	19,990,772.22	99.942856	19,988,571.20	-2,201.02	0.37
57576JN73	MASSACHUSETTS MUT LIFE INS CO					0.090000	07 Jan 2021		
		Local	25,000,000.000	99.998500	24,999,625.00	99.998500	24,999,625.00	0.00	0.46
		Base		99.998500	24,999,625.00	99.998500	24,999,625.00	0.00	0.46
58934ANM4	MERCK & CO. INC					0.100000	21 Jan 2021		
		Local	25,000,000.000	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.46
		Base		99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.46
59157TNC3	METLIFE SHORT TERM FDG					0.130000	12 Jan 2021		
		Local	7,250,000.000	99.996028	7,249,712.01	99.996028	7,249,712.01	0.00	0.13
		Base		99.996028	7,249,712.01	99.996028	7,249,712.01	0.00	0.13
59157TQF3	METLIFE SHORT TERM FDG					0.180000	15 Mar 2021		
		Local	15,000,000.000	99.963500	14,994,525.00	99.963500	14,994,525.00	0.00	0.28
		Base		99.963500	14,994,525.00	99.963500	14,994,525.00	0.00	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59157TTB9	METLIFE SHORT TERM FDG				0.220000	11 Jun 2021		
	5,500,000.000	Local	99.901611	5,494,588.61	99.884572	5,493,651.46	-937.15	0.10
		Base	99.901611	5,494,588.61	99.884572	5,493,651.46	-937.15	0.10
59157TU27	METLIFE SHORT TERM FDG				0.210000	02 Jul 2021		
	25,000,000.000	Local	99.893833	24,973,458.33	99.865750	24,966,437.50	-7,020.83	0.46
		Base	99.893833	24,973,458.33	99.865750	24,966,437.50	-7,020.83	0.46
59157TU27	METLIFE SHORT TERM FDG				0.220000	02 Jul 2021		
	6,500,000.000	Local	99.888778	6,492,770.55	99.865750	6,491,273.75	-1,496.80	0.12
		Base	99.888778	6,492,770.55	99.865750	6,491,273.75	-1,496.80	0.12
62455AN52	MOUNTCLIFF				0.160000	05 Jan 2021		
	20,000,000.000	Local	99.998222	19,999,644.44	99.998222	19,999,644.44	0.00	0.37
		Base	99.998222	19,999,644.44	99.998222	19,999,644.44	0.00	0.37
63743CNS8	NATL RURAL UTIL COOP				0.140000	26 Jan 2021		
	15,500,000.000	Local	99.990278	15,498,493.06	99.990278	15,498,493.06	0.00	0.29
		Base	99.990278	15,498,493.06	99.990278	15,498,493.06	0.00	0.29
63763PNR6	NATIONAL SECS CLEARING				0.150000	25 Jan 2021		
	20,000,000.000	Local	99.990000	19,998,000.00	99.990000	19,998,000.00	0.00	0.37
		Base	99.990000	19,998,000.00	99.990000	19,998,000.00	0.00	0.37
64105GNR1	NESTLE CAP CORP				0.170000	25 Jan 2021		
	20,000,000.000	Local	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	0.37
		Base	99.988667	19,997,733.33	99.988667	19,997,733.33	0.00	0.37
64105GU28	NESTLE CAP CORP				0.120000	02 Jul 2021		
	70,000,000.000	Local	99.939333	69,957,533.33	99.960222	69,972,155.40	14,622.07	1.29
		Base	99.939333	69,957,533.33	99.960222	69,972,155.40	14,622.07	1.29
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	10,000,000.000	Local	99.857861	9,985,786.11	99.960222	9,996,022.20	10,236.09	0.18
		Base	99.857861	9,985,786.11	99.960222	9,996,022.20	10,236.09	0.18
67983TP91	OLD LINE FUNDING LLC				0.170000	09 Feb 2021		
	10,000,000.000	Local	99.981583	9,998,158.33	99.981583	9,998,158.33	0.00	0.18
		Base	99.981583	9,998,158.33	99.981583	9,998,158.33	0.00	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71344TPS5	PEPSICO INC					0.180000	26 Feb 2021		
		Local	25,000,000.000	99.972000	24,993,000.00	99.972000	24,993,000.00	0.00	0.46
		Base		99.972000	24,993,000.00	99.972000	24,993,000.00	0.00	0.46
71344TQ13	PEPSICO INC					0.200000	01 Mar 2021		
		Local	25,000,000.000	99.967222	24,991,805.55	99.967222	24,991,805.55	0.00	0.46
		Base		99.967222	24,991,805.55	99.967222	24,991,805.55	0.00	0.46
71708EQA6	PFIZER INC					0.110000	10 Mar 2021		
		Local	25,000,000.000	99.979222	24,994,805.56	99.979222	24,994,805.56	0.00	0.46
		Base		99.979222	24,994,805.56	99.979222	24,994,805.56	0.00	0.46
74271TN58	PROCTOR GAMBLE AND CO					0.100000	05 Jan 2021		
		Local	15,000,000.000	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.28
		Base		99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.28
74271TNF6	PROCTOR GAMBLE AND CO					0.100000	15 Jan 2021		
		Local	10,000,000.000	99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.18
		Base		99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.18
74271TRF2	PROCTOR GAMBLE AND CO					0.130000	15 Apr 2021		
		Local	25,000,000.000	99.962444	24,990,611.11	99.962444	24,990,611.11	0.00	0.46
		Base		99.962444	24,990,611.11	99.962444	24,990,611.11	0.00	0.46
77119LSC4	ROCHE HOLDING INC					0.110000	12 May 2021		
		Local	20,000,000.000	99.959972	19,991,994.44	99.945600	19,989,120.00	-2,874.44	0.37
		Base		99.959972	19,991,994.44	99.945600	19,989,120.00	-2,874.44	0.37
78015CQB1	ROYAL BK CDA					0.200000	11 Mar 2021		
		Local	25,000,000.000	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	0.46
		Base		99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	0.46
82124LPH9	SHEFFIELD RECEIVABLE					0.220000	17 Feb 2021		
		Local	10,000,000.000	99.971278	9,997,127.78	99.971278	9,997,127.78	0.00	0.18
		Base		99.971278	9,997,127.78	99.971278	9,997,127.78	0.00	0.18
8225X2U77	SHELL INTNL FNC B.V					0.400000	07 Jul 2021		
		Local	15,000,000.000	99.792222	14,968,833.33	99.887044	14,983,056.60	14,223.27	0.28
		Base		99.792222	14,968,833.33	99.887044	14,983,056.60	14,223.27	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
8225X2U85	SHELL INTNL FNC B.V					0.400000	08 Jul 2021		
		Local	6,000,000.000	99.791111	5,987,466.67	99.885917	5,993,155.02	5,688.35	0.11
		Base		99.791111	5,987,466.67	99.885917	5,993,155.02	5,688.35	0.11
8225X2UC6	SHELL INTNL FNC B.V					0.400000	12 Jul 2021		
		Local	25,000,000.000	99.786667	24,946,666.67	99.786667	24,946,666.67	0.00	0.46
		Base		99.786667	24,946,666.67	99.786667	24,946,666.67	0.00	0.46
86563GPN6	SUMITOMO MITSUI TRUST NY					0.160000	22 Feb 2021		
		Local	25,000,000.000	99.976889	24,994,222.22	99.976889	24,994,222.22	0.00	0.46
		Base		99.976889	24,994,222.22	99.976889	24,994,222.22	0.00	0.46
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					0.080000	04 Jan 2021		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.84
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	1.84
89114NRN7	TORONTO-DOMINION					0.200000	02 Apr 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000211	25,000,052.75	52.75	0.46
		Base		100.000000	25,000,000.00	100.000211	25,000,052.75	52.75	0.46
89233GQA7	TOYOTA MOTOR CREDIT					0.160000	10 Mar 2021		
		Local	20,000,000.000	99.969778	19,993,955.55	99.969778	19,993,955.55	0.00	0.37
		Base		99.969778	19,993,955.55	99.969778	19,993,955.55	0.00	0.37
90328AN66	USAA CAPITAL CORP					0.130000	06 Jan 2021		
		Local	25,000,000.000	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	0.46
		Base		99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	0.46
90328APA5	USAA CAPITAL CORP					0.130000	10 Feb 2021		
		Local	15,000,000.000	99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.28
		Base		99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.28
90477DN51	UNILEVER CAPITAL CRP					0.100000	05 Jan 2021		
		Local	10,000,000.000	99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.18
		Base		99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.18
91058TNF9	UNITED HEALTHCARE CO					0.170000	15 Jan 2021		
		Local	10,000,000.000	99.993389	9,999,338.89	99.993389	9,999,338.89	0.00	0.18
		Base		99.993389	9,999,338.89	99.993389	9,999,338.89	0.00	0.18

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9113A2NS1	UNITED PARCEL SERVIC				0.180000	26 Jan 2021		
	15,000,000.000	Local	99.987500	14,998,125.00	99.987500	14,998,125.00	0.00	0.28
		Base	99.987500	14,998,125.00	99.987500	14,998,125.00	0.00	0.28
9127962Q1	TREASURY BILL 04/21 0.00000				0.112000	22 Apr 2021		
	20,000,000.000	Local	99.965467	19,993,093.33	99.974290	19,994,858.00	1,764.67	0.37
		Base	99.965467	19,993,093.33	99.974290	19,994,858.00	1,764.67	0.37
9127963H0	TREASURY BILL 06/21 0.00000				0.103500	17 Jun 2021		
	100,000,000.000	Local	99.953240	99,953,240.00	99.959250	99,959,250.00	6,010.00	1.84
		Base	99.953240	99,953,240.00	99.959250	99,959,250.00	6,010.00	1.84
9127963S6	TREASURY BILL 07/21 0.00000				0.101000	15 Jul 2021		
	40,000,000.000	Local	99.945292	39,978,116.66	99.952250	39,980,900.00	2,783.34	0.74
		Base	99.945292	39,978,116.66	99.952250	39,980,900.00	2,783.34	0.74
9127963W7	TREASURY BILL 02/21 0.00000				0.100000	04 Feb 2021		
	40,000,000.000	Local	99.990556	39,996,222.22	99.990556	39,996,222.22	0.00	0.74
		Base	99.990556	39,996,222.22	99.990556	39,996,222.22	0.00	0.74
9127964X4	TREASURY BILL 04/21 0.00000				0.105000	08 Apr 2021		
	20,000,000.000	Local	99.971708	19,994,341.67	99.978649	19,995,729.80	1,388.13	0.37
		Base	99.971708	19,994,341.67	99.978649	19,995,729.80	1,388.13	0.37
9127964Y2	TREASURY BILL 04/21 0.00000				0.105500	15 Apr 2021		
	40,000,000.000	Local	99.969522	39,987,808.89	99.977708	39,991,083.20	3,274.31	0.74
		Base	99.969522	39,987,808.89	99.977708	39,991,083.20	3,274.31	0.74
912796B40	TREASURY BILL 07/21 0.00000				0.096700	01 Jul 2021		
	25,000,000.000	Local	99.951381	24,987,845.34	99.952062	24,988,015.50	170.16	0.46
		Base	99.951381	24,987,845.34	99.952062	24,988,015.50	170.16	0.46
912796UC1	TREASURY BILL 01/21 0.00000				0.090000	28 Jan 2021		
	40,000,000.000	Local	99.993250	39,997,300.00	99.993250	39,997,300.00	0.00	0.74
		Base	99.993250	39,997,300.00	99.993250	39,997,300.00	0.00	0.74
912796XE4	TREASURY BILL 02/21 0.00000				0.110000	25 Feb 2021		
	65,000,000.000	Local	99.979340	64,986,570.83	99.979340	64,986,570.83	0.00	1.20
		Base	99.979340	64,986,570.83	99.979340	64,986,570.83	0.00	1.20

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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.090000	04 Jan 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.46
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.46
926NKW009	AMHERST PIERPONT 04/15 VAR					0.060000	04 Jan 2021		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.61
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	4.61
926NKW009	AMHERST PIERPONT 04/15 VAR					0.100000	08 Jan 2021		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.74
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	0.74
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.080000	13 Jan 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.28
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.28
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	04 Jan 2021		
		Local	5,055,640.390	100.000000	5,055,640.39	100.000000	5,055,640.39	0.00	0.09
		Base		100.000000	5,055,640.39	100.000000	5,055,640.39	0.00	0.09
93142WPA5	WALGREENS BOOTS					0.285000	10 Feb 2021		
		Local	15,000,000.000	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.28
		Base		99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.28
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	12,700,000.000	99.875556	12,684,195.55	99.874347	12,684,042.07	-153.48	0.23
		Base		99.875556	12,684,195.55	99.874347	12,684,042.07	-153.48	0.23
94107MUS3	WASTE MANAGEMENT INC					0.350000	26 Jul 2021		
		Local	30,000,000.000	99.799722	29,939,916.67	99.832525	29,949,757.50	9,840.83	0.55
		Base		99.799722	29,939,916.67	99.832525	29,949,757.50	9,840.83	0.55
9612C0P86	WESTPAC BANKING CORP.					0.160000	08 Feb 2021		
		Local	25,000,000.000	99.983111	24,995,777.78	99.983111	24,995,777.78	0.00	0.46
		Base		99.983111	24,995,777.78	99.983111	24,995,777.78	0.00	0.46
966VMM002	JP MORGAN MONEY MARKET					0.000000	04 Jan 2021		
		Local	5,045,970.310	100.000000	5,045,970.31	100.000000	5,045,970.31	0.00	0.09
		Base		100.000000	5,045,970.31	100.000000	5,045,970.31	0.00	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
979QHR003	SOUTH STREET REPO				0.030000	04 Jan 2021		
	2,491,602.570	Local	100.000000	2,491,602.57	100.000000	2,491,602.57	0.00	0.05
		Base	100.000000	2,491,602.57	100.000000	2,491,602.57	0.00	0.05
979QHR003	SOUTH STREET REPO				0.100000	04 Jan 2021		
	511,996,900.950	Local	100.000000	511,996,900.95	100.000000	511,996,900.95	0.00	9.44
		Base	100.000000	511,996,900.95	100.000000	511,996,900.95	0.00	9.44
985FHY004	MITSUBISHI UFJ REPO				0.050000	04 Jan 2021		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	1.11
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	1.11
985FHY004	MITSUBISHI UFJ REPO				0.080000	11 Jan 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.28
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.28
US DOLLAR Total								
	3,555,000,536.110	Local		3,554,326,677.81		3,554,548,498.62	221,820.81	65.54
		Base		3,554,326,677.81		3,554,548,498.62	221,820.81	65.54
CASH EQUIVALENT Total								
	3,555,000,536.110	Base		3,554,326,677.81		3,554,548,498.62	221,820.81	65.54
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00287YBH1	ABBVIE INC SR UNSECURED 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.993447	6,999,541.30	101.610631	7,112,744.17	113,202.87	0.13
		Base	99.993447	6,999,541.30	101.610631	7,112,744.17	113,202.87	0.13
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.293641	4,964,682.07	104.359925	5,217,996.25	253,314.18	0.10
		Base	99.293641	4,964,682.07	104.359925	5,217,996.25	253,314.18	0.10
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.774463	2,993,233.88	101.190142	3,035,704.26	42,470.38	0.06
		Base	99.774463	2,993,233.88	101.190142	3,035,704.26	42,470.38	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025537AS0	AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR				0.679882	01 Nov 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.148237	5,007,411.85	7,411.85	0.09
		Base	100.000000	5,000,000.00	100.148237	5,007,411.85	7,411.85	0.09
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.993812	4,999,690.59	102.554675	5,127,733.75	128,043.16	0.09
		Base	99.993812	4,999,690.59	102.554675	5,127,733.75	128,043.16	0.09
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.824750	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.410096	2,008,201.92	8,201.92	0.04
		Base	100.000000	2,000,000.00	100.410096	2,008,201.92	8,201.92	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.944818	7,995,585.40	103.165285	8,253,222.80	257,637.40	0.15
		Base	99.944818	7,995,585.40	103.165285	8,253,222.80	257,637.40	0.15
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.769824	9,976,982.37	106.680472	10,668,047.20	691,064.83	0.20
		Base	99.769824	9,976,982.37	106.680472	10,668,047.20	691,064.83	0.20
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995912	4,499,816.05	103.128650	4,640,789.25	140,973.20	0.09
Original Face:	4,500,000.000	Base	99.995912	4,499,816.05	103.128650	4,640,789.25	140,973.20	0.09
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.988729	2,999,661.86	103.180040	3,095,401.20	95,739.34	0.06
Original Face:	3,000,000.000	Base	99.988729	2,999,661.86	103.180040	3,095,401.20	95,739.34	0.06
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
	1,410,000.000	Local	114.732084	1,617,722.38	114.622085	1,616,171.40	-1,550.98	0.03
		Base	114.732084	1,617,722.38	114.622085	1,616,171.40	-1,550.98	0.03
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.999429	4,999,971.47	100.032000	5,001,600.00	1,628.53	0.09
		Base	99.999429	4,999,971.47	100.032000	5,001,600.00	1,628.53	0.09
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR				0.328630	21 Jan 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.052190	15,007,828.50	7,828.50	0.28
		Base	100.000000	15,000,000.00	100.052190	15,007,828.50	7,828.50	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
031162BN9	AMGEN INC SR UNSECURED 05/22 3.625					3.625000	15 May 2022		
		Local	898,000.000	103.656069	930,831.50	103.607995	930,399.80	-431.70	0.02
		Base		103.656069	930,831.50	103.607995	930,399.80	-431.70	0.02
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.871253	9,987,125.33	100.713552	10,071,355.20	84,229.87	0.19
		Base		99.871253	9,987,125.33	100.713552	10,071,355.20	84,229.87	0.19
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.534546	10,053,454.55	103.092481	10,309,248.10	255,793.55	0.19
		Base		100.534546	10,053,454.55	103.092481	10,309,248.10	255,793.55	0.19
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	15,500,000.000	99.786374	15,466,888.03	101.192960	15,684,908.80	218,020.77	0.29
		Base		99.786374	15,466,888.03	101.192960	15,684,908.80	218,020.77	0.29
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
		Local	10,000,000.000	99.781618	9,978,161.78	100.447353	10,044,735.30	66,573.52	0.19
		Base		99.781618	9,978,161.78	100.447353	10,044,735.30	66,573.52	0.19
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
		Local	5,000,000.000	109.628964	5,481,448.22	109.729366	5,486,468.30	5,020.08	0.10
		Base		109.628964	5,481,448.22	109.729366	5,486,468.30	5,020.08	0.10
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.954092	9,995,409.15	103.805564	10,380,556.40	385,147.25	0.19
		Base		99.954092	9,995,409.15	103.805564	10,380,556.40	385,147.25	0.19
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR					2.250000	23 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.633367	9,963,336.70	-36,663.30	0.18
		Base		100.000000	10,000,000.00	99.633367	9,963,336.70	-36,663.30	0.18
06048WK74	BANK OF AMERICA CORP SR SECURED 06/23 VAR					0.400000	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.533042	4,976,652.10	-23,347.90	0.09
		Base		100.000000	5,000,000.00	99.533042	4,976,652.10	-23,347.90	0.09
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.621188	10,062,118.80	62,118.80	0.19
		Base		100.000000	10,000,000.00	100.621188	10,062,118.80	62,118.80	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
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.039000	10,103,900.00	103,900.00	0.19
		Base		100.000000	10,000,000.00	101.039000	10,103,900.00	103,900.00	0.19
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.863668	9,986,366.80	-13,633.20	0.18
		Base		100.000000	10,000,000.00	99.863668	9,986,366.80	-13,633.20	0.18
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.835441	9,983,544.10	-16,455.90	0.18
		Base		100.000000	10,000,000.00	99.835441	9,983,544.10	-16,455.90	0.18
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.440000	08 Dec 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.050001	10,005,000.10	5,000.10	0.18
		Base		100.000000	10,000,000.00	100.050001	10,005,000.10	5,000.10	0.18
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.949384	6,996,456.90	107.240845	7,506,859.15	510,402.25	0.14
		Base		99.949384	6,996,456.90	107.240845	7,506,859.15	510,402.25	0.14
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.866667	6,990,666.67	106.204399	7,434,307.93	443,641.26	0.14
		Base		99.866667	6,990,666.67	106.204399	7,434,307.93	443,641.26	0.14
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
		Local	5,000,000.000	99.952178	4,997,608.88	103.125205	5,156,260.25	158,651.37	0.10
		Base		99.952178	4,997,608.88	103.125205	5,156,260.25	158,651.37	0.10
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
		Local	10,000,000.000	99.895512	9,989,551.17	100.150000	10,015,000.00	25,448.83	0.18
		Base		99.895512	9,989,551.17	100.150000	10,015,000.00	25,448.83	0.18
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	101.096082	17,186,333.90	103.873880	17,658,559.60	472,225.70	0.33
		Base		101.096082	17,186,333.90	103.873880	17,658,559.60	472,225.70	0.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.981213	14,997,181.94	103.267416	15,490,112.40	492,930.46	0.29
		Base		99.981213	14,997,181.94	103.267416	15,490,112.40	492,930.46	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
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
		Local	2,000,000.000	99.867105	1,997,342.09	105.983208	2,119,664.16	122,322.07	0.04
		Base		99.867105	1,997,342.09	105.983208	2,119,664.16	122,322.07	0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.921603	4,996,080.14	102.811905	5,140,595.25	144,515.11	0.09
		Base		99.921603	4,996,080.14	102.811905	5,140,595.25	144,515.11	0.09
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
		Local	17,000,000.000	99.870880	16,978,049.65	102.987853	17,507,935.01	529,885.36	0.32
		Base		99.870880	16,978,049.65	102.987853	17,507,935.01	529,885.36	0.32
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.877281	4,993,864.05	103.183191	5,159,159.55	165,295.50	0.10
		Base		99.877281	4,993,864.05	103.183191	5,159,159.55	165,295.50	0.10
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.629808	1,992,596.15	107.157168	2,143,143.36	150,547.21	0.04
		Base		99.629808	1,992,596.15	107.157168	2,143,143.36	150,547.21	0.04
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	99.248159	14,887,223.85	-112,776.15	0.27
		Base		100.000000	15,000,000.00	99.248159	14,887,223.85	-112,776.15	0.27
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	94.993321	14,248,998.15	-751,001.85	0.26
		Base		100.000000	15,000,000.00	94.993321	14,248,998.15	-751,001.85	0.26
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.749816	9,974,981.60	-25,018.40	0.18
		Base		100.000000	10,000,000.00	99.749816	9,974,981.60	-25,018.40	0.18
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					1.750000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.999954	9,999,995.40	-4.60	0.18
		Base		100.000000	10,000,000.00	99.999954	9,999,995.40	-4.60	0.18
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.993494	14,999,024.07	100.742783	15,111,417.45	112,393.38	0.28
		Base		99.993494	14,999,024.07	100.742783	15,111,417.45	112,393.38	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
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.033000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.736649	10,073,664.90	73,664.90	0.19
		Base		100.000000	10,000,000.00	100.736649	10,073,664.90	73,664.90	0.19
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
		Local	9,797,369.070	100.000000	9,797,369.07	100.000010	9,797,370.05	0.98	0.18
Original Face:		Base	15,000,000.000	100.000000	9,797,369.07	100.000010	9,797,370.05	0.98	0.18
14913Q3C1	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95					1.950000	18 Nov 2022		
		Local	5,000,000.000	103.056929	5,152,846.44	103.174034	5,158,701.70	5,855.26	0.10
		Base		103.056929	5,152,846.44	103.174034	5,158,701.70	5,855.26	0.10
14913R2B2	CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95					0.950000	13 May 2022		
		Local	5,000,000.000	100.913179	5,045,658.97	100.898180	5,044,909.00	-749.97	0.09
		Base		100.913179	5,045,658.97	100.898180	5,044,909.00	-749.97	0.09
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.453500	06 Jan 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.157000	10,015,700.00	15,700.00	0.18
		Base		100.000000	10,000,000.00	100.157000	10,015,700.00	15,700.00	0.18
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.358630	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.044230	10,004,423.00	4,423.00	0.18
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.044230	10,004,423.00	4,423.00	0.18
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
		Local	5,000,000.000	100.139676	5,006,983.78	100.504538	5,025,226.90	18,243.12	0.09
		Base		100.139676	5,006,983.78	100.504538	5,025,226.90	18,243.12	0.09
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	102.051240	10,205,124.00	205,124.00	0.19
		Base		100.000000	10,000,000.00	102.051240	10,205,124.00	205,124.00	0.19
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.444855	10,244,485.50	244,485.50	0.19
		Base		100.000000	10,000,000.00	102.444855	10,244,485.50	244,485.50	0.19
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	99.556977	4,977,848.85	-22,151.15	0.09
		Base		100.000000	5,000,000.00	99.556977	4,977,848.85	-22,151.15	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
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.927124	9,992,712.40	-7,287.60	0.18
		Base		100.000000	10,000,000.00	99.927124	9,992,712.40	-7,287.60	0.18
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.000000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.682432	14,952,364.80	-47,635.20	0.28
		Base		100.000000	15,000,000.00	99.682432	14,952,364.80	-47,635.20	0.28
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.226405	14,883,960.75	-116,039.25	0.27
		Base		100.000000	15,000,000.00	99.226405	14,883,960.75	-116,039.25	0.27
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	10,000,000.000	102.251474	10,225,147.41	104.746491	10,474,649.10	249,501.69	0.19
		Base		102.251474	10,225,147.41	104.746491	10,474,649.10	249,501.69	0.19
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3					4.300000	01 May 2024		
		Local	7,000,000.000	110.822637	7,757,584.61	111.914241	7,833,996.87	76,412.26	0.14
		Base		110.822637	7,757,584.61	111.914241	7,833,996.87	76,412.26	0.14
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15					2.150000	08 Sep 2022		
		Local	2,000,000.000	103.130204	2,062,604.07	103.394120	2,067,882.40	5,278.33	0.04
		Base		103.130204	2,062,604.07	103.394120	2,067,882.40	5,278.33	0.04
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95					1.950000	13 Jun 2022		
		Local	3,000,000.000	102.402990	3,072,089.71	102.422634	3,072,679.02	589.31	0.06
		Base		102.402990	3,072,089.71	102.422634	3,072,679.02	589.31	0.06
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.984888	17,997,279.91	101.541250	18,277,425.00	280,145.09	0.34
Original Face:		Base	18,000,000.000	99.984888	17,997,279.91	101.541250	18,277,425.00	280,145.09	0.34
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998625	3,999,945.01	102.958500	4,118,340.00	118,394.99	0.08
Original Face:		Base	4,000,000.000	99.998625	3,999,945.01	102.958500	4,118,340.00	118,394.99	0.08
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	1,675,000.000	102.136955	1,710,794.00	102.301578	1,713,551.43	2,757.43	0.03
		Base		102.136955	1,710,794.00	102.301578	1,713,551.43	2,757.43	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
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
	2,000,000.000	Local	103.028710	2,060,574.20	105.127457	2,102,549.14	41,974.94	0.04
		Base	103.028710	2,060,574.20	105.127457	2,102,549.14	41,974.94	0.04
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	17,838,000.000	Local	103.041300	18,380,507.07	103.327981	18,431,645.25	51,138.18	0.34
		Base	103.041300	18,380,507.07	103.327981	18,431,645.25	51,138.18	0.34
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	5,250,000.000	Local	100.054711	5,252,872.31	100.143387	5,257,527.82	4,655.51	0.10
		Base	100.054711	5,252,872.31	100.143387	5,257,527.82	4,655.51	0.10
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75				1.750000	12 Feb 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.109335	5,005,466.75	5,466.75	0.09
		Base	100.000000	5,000,000.00	100.109335	5,005,466.75	5,466.75	0.09
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR				0.190000	09 Jul 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.041246	25,010,311.50	10,311.50	0.46
		Base	100.000000	25,000,000.00	100.041246	25,010,311.50	10,311.50	0.46
313385AM8	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000					12 Jan 2021		
	5,000,000.000	Local	99.997250	4,999,862.50	99.998444	4,999,922.20	59.70	0.09
		Base	99.997250	4,999,862.50	99.998444	4,999,922.20	59.70	0.09
313385BB1	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000					26 Jan 2021		
	20,000,000.000	Local	99.993750	19,998,750.00	99.995722	19,999,144.40	394.40	0.37
		Base	99.993750	19,998,750.00	99.995722	19,999,144.40	394.40	0.37
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.483750	22 Jan 2021		
	20,000,000.000	Local	99.999770	19,999,954.02	100.017719	20,003,543.80	3,589.78	0.37
		Base	99.999770	19,999,954.02	100.017719	20,003,543.80	3,589.78	0.37
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27				0.270000	09 Jun 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.962484	4,998,124.20	-1,875.80	0.09
		Base	100.000000	5,000,000.00	99.962484	4,998,124.20	-1,875.80	0.09
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.143646	20,028,729.20	28,729.20	0.37
		Base	100.000000	20,000,000.00	100.143646	20,028,729.20	28,729.20	0.37

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3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05					1.050000	12 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.084949	5,004,247.45	4,247.45	0.09
		Base		100.000000	5,000,000.00	100.084949	5,004,247.45	4,247.45	0.09
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.137816	10,013,781.60	13,781.60	0.18
		Base		100.000000	10,000,000.00	100.137816	10,013,781.60	13,781.60	0.18
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8					0.800000	22 Apr 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.174915	10,017,491.50	17,491.50	0.18
		Base		100.000000	10,000,000.00	100.174915	10,017,491.50	17,491.50	0.18
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					0.221630	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.942097	9,994,209.70	-5,790.30	0.18
		Base		100.000000	10,000,000.00	99.942097	9,994,209.70	-5,790.30	0.18
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53					0.530000	29 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000066	15,000,009.90	9.90	0.28
		Base		100.000000	15,000,000.00	100.000066	15,000,009.90	9.90	0.28
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	100.027232	5,001,361.60	1,361.60	0.09
		Base		100.000000	5,000,000.00	100.027232	5,001,361.60	1,361.60	0.09
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.754003	5,037,700.15	37,700.15	0.09
		Base		100.000000	5,000,000.00	100.754003	5,037,700.15	37,700.15	0.09
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.128383	10,012,838.30	12,838.30	0.18
		Base		100.000000	10,000,000.00	100.128383	10,012,838.30	12,838.30	0.18
3134GWH82	FREDDIE MAC NOTES 09/25 0.625					0.625000	08 Sep 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.916289	4,995,814.45	-4,185.55	0.09
		Base		100.000000	5,000,000.00	99.916289	4,995,814.45	-4,185.55	0.09
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.884546	4,994,227.30	-5,772.70	0.09
		Base		100.000000	5,000,000.00	99.884546	4,994,227.30	-5,772.70	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
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5					0.500000	15 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.844116	4,992,205.80	-7,794.20	0.09
		Base		100.000000	5,000,000.00	99.844116	4,992,205.80	-7,794.20	0.09
3134GXHR8	FREDDIE MAC NOTES 05/21 0.091					0.091000	10 May 2021		
		Local	50,000,000.000	100.000000	50,000,000.00	99.989980	49,994,990.00	-5,010.00	0.92
		Base		100.000000	50,000,000.00	99.989980	49,994,990.00	-5,010.00	0.92
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
		Local	15,243,000.000	100.335771	15,294,181.57	102.210000	15,579,870.30	285,688.73	0.29
		Base		100.335771	15,294,181.57	102.210000	15,579,870.30	285,688.73	0.29
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	103,247.880	102.702293	106,037.94	101.642090	104,943.30	-1,094.64	0.00
Original Face:		Base	2,838,688.000	102.702293	106,037.94	101.642090	104,943.30	-1,094.64	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	921,657.040	101.444128	934,966.95	103.635140	955,160.56	20,193.61	0.02
Original Face:		Base	5,677,376.000	101.444128	934,966.95	103.635140	955,160.56	20,193.61	0.02
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	421,440.440	101.488614	427,714.06	100.150940	422,076.56	-5,637.50	0.01
Original Face:		Base	11,275,256.000	101.488614	427,714.06	100.150940	422,076.56	-5,637.50	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	895,829.480	101.362003	908,030.70	103.845030	930,274.39	22,243.69	0.02
Original Face:		Base	5,677,376.000	101.362003	908,030.70	103.845030	930,274.39	22,243.69	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,012,701.960	100.773795	2,028,276.14	101.849970	2,049,936.34	21,660.20	0.04
Original Face:		Base	6,713,909.000	100.773795	2,028,276.14	101.849970	2,049,936.34	21,660.20	0.04
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,285,778.220	99.770720	1,282,830.19	101.389330	1,303,641.92	20,811.73	0.02
Original Face:		Base	5,677,376.000	99.770720	1,282,830.19	101.389330	1,303,641.92	20,811.73	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,008,582.790	101.469067	2,038,090.22	102.381450	2,056,416.18	18,325.96	0.04
Original Face:		Base	6,995,663.000	101.469067	2,038,090.22	102.381450	2,056,416.18	18,325.96	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,285,778.220	100.221883	1,288,631.14	102.032120	1,311,906.78	23,275.64	0.02
Original Face:		Base	5,677,376.000	100.221883	1,288,631.14	102.032120	1,311,906.78	23,275.64	0.02
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,226,450.980	100.666549	2,241,291.36	102.568150	2,283,629.58	42,338.22	0.04
Original Face:		Base	11,354,753.000	100.666549	2,241,291.36	102.568150	2,283,629.58	42,338.22	0.04
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	312,369.390	100.384842	313,571.52	100.134020	312,788.03	-783.49	0.01
Original Face:		Base	5,677,376.000	100.384842	313,571.52	100.134020	312,788.03	-783.49	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	607,172.680	98.644585	598,942.97	101.861800	618,477.02	19,534.05	0.01
Original Face:		Base	2,000,000.000	98.644585	598,942.97	101.861800	618,477.02	19,534.05	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,640,447.050	101.545103	1,665,793.65	103.845030	1,703,522.73	37,729.08	0.03
Original Face:		Base	8,516,065.000	101.545103	1,665,793.65	103.845030	1,703,522.73	37,729.08	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,104,931.830	99.891479	1,103,732.75	101.164750	1,117,801.52	14,068.77	0.02
Original Face:		Base	5,677,376.000	99.891479	1,103,732.75	101.164750	1,117,801.52	14,068.77	0.02
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	1,961,592.420	98.570554	1,933,552.52	102.240530	2,005,542.49	71,989.97	0.04
Original Face:		Base	6,060,416.000	98.570554	1,933,552.52	102.240530	2,005,542.49	71,989.97	0.04
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.033822	10,003,382.20	3,382.20	0.18
		Base		100.000000	10,000,000.00	100.033822	10,003,382.20	3,382.20	0.18
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.980028	9,998,002.81	100.044806	10,004,480.60	6,477.79	0.18
		Base		99.980028	9,998,002.81	100.044806	10,004,480.60	6,477.79	0.18
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	271,664.860	98.316897	267,092.46	102.876990	279,480.63	12,388.17	0.01
Original Face:		Base	2,838,688.000	98.316897	267,092.46	102.876990	279,480.63	12,388.17	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	466,548.770	100.126977	467,141.18	101.168520	472,000.49	4,859.31	0.01
Original Face:		Base	5,946,910.000	100.126977	467,141.18	101.168520	472,000.49	4,859.31	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	82,888.330	102.923837	85,311.85	104.988050	87,022.84	1,710.99	0.00
Original Face:		Base	500,000.000	102.923837	85,311.85	104.988050	87,022.84	1,710.99	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	529,208.700	101.326588	536,229.12	101.819260	538,836.38	2,607.26	0.01
Original Face:		Base	11,354,753.000	101.326588	536,229.12	101.819260	538,836.38	2,607.26	0.01
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	291,190.320	99.424665	289,515.00	102.021260	297,076.03	7,561.03	0.01
Original Face:		Base	2,838,688.000	99.424665	289,515.00	102.021260	297,076.03	7,561.03	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	443,157.630	99.978346	443,061.67	102.780130	455,477.99	12,416.32	0.01
Original Face:		Base	2,838,688.000	99.978346	443,061.67	102.780130	455,477.99	12,416.32	0.01
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	295,651.260	99.956800	295,523.54	103.005560	304,537.24	9,013.70	0.01
Original Face:		Base	3,247,459.000	99.956800	295,523.54	103.005560	304,537.24	9,013.70	0.01
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	988,595.520	100.181514	990,389.96	105.295340	1,040,945.01	50,555.05	0.02
Original Face:		Base	5,677,376.000	100.181514	990,389.96	105.295340	1,040,945.01	50,555.05	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,341,137.940	100.351744	1,345,855.31	102.106330	1,369,386.73	23,531.42	0.03
Original Face:		Base	8,516,065.000	100.351744	1,345,855.31	102.106330	1,369,386.73	23,531.42	0.03
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,570,194.180	100.059814	1,571,133.37	101.730200	1,597,361.68	26,228.31	0.03
Original Face:		Base	7,380,589.000	100.059814	1,571,133.37	101.730200	1,597,361.68	26,228.31	0.03
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,066,261.070	101.229784	2,091,671.61	102.888220	2,125,939.24	34,267.63	0.04
Original Face:		Base	5,677,376.000	101.229784	2,091,671.61	102.888220	2,125,939.24	34,267.63	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
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,275,677.360	100.023156	1,275,972.75	100.886190	1,286,982.29	11,009.54	0.02
Original Face:		Base	5,677,376.000	100.023156	1,275,972.75	100.886190	1,286,982.29	11,009.54	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	3,189,193.650	100.717944	3,212,090.29	101.686560	3,242,981.31	30,891.02	0.06
Original Face:		Base	14,193,441.000	100.717944	3,212,090.29	101.686560	3,242,981.31	30,891.02	0.06
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	2,366,027.880	100.457501	2,376,852.47	102.138540	2,416,626.33	39,773.86	0.04
Original Face:		Base	14,193,441.000	100.457501	2,376,852.47	102.138540	2,416,626.33	39,773.86	0.04
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	752,193.850	99.897292	751,421.29	103.286860	776,917.41	25,496.12	0.01
Original Face:		Base	3,250,000.000	99.897292	751,421.29	103.286860	776,917.41	25,496.12	0.01
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,285,768.970	100.503783	1,292,246.46	101.172240	1,300,841.27	8,594.81	0.02
Original Face:		Base	5,677,376.000	100.503783	1,292,246.46	101.172240	1,300,841.27	8,594.81	0.02
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,158,324.890	99.907601	2,156,330.62	102.247430	2,206,831.73	50,501.11	0.04
Original Face:		Base	8,516,065.000	99.907601	2,156,330.62	102.247430	2,206,831.73	50,501.11	0.04
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	531,514.000	97.995795	520,861.37	102.459930	544,588.87	23,727.50	0.01
Original Face:		Base	2,500,000.000	97.995795	520,861.37	102.459930	544,588.87	23,727.50	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	2,969,959.600	102.499565	3,044,195.67	103.152370	3,063,583.72	19,388.05	0.06
Original Face:		Base	10,000,000.000	102.499565	3,044,195.67	103.152370	3,063,583.72	19,388.05	0.06
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	506,621.050	101.701027	515,238.81	100.228900	507,780.71	-7,458.10	0.01
Original Face:		Base	5,000,000.000	101.701027	515,238.81	100.228900	507,780.71	-7,458.10	0.01
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	239,573.500	102.382989	245,282.51	99.973150	239,509.17	-5,773.34	0.00
Original Face:		Base	10,000,000.000	102.382989	245,282.51	99.973150	239,509.17	-5,773.34	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
3137F8AW3	FREDDIE MAC FHR 5058 BD					3.000000	25 Dec 2035		
		Local	5,000,000.000	102.639660	5,131,983.00	102.187500	5,109,375.00	-22,608.00	0.09
Original Face:		Base	5,000,000.000	102.639660	5,131,983.00	102.187500	5,109,375.00	-22,608.00	0.09
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	517,135.650	101.113275	522,892.79	108.672540	561,984.45	39,091.66	0.01
Original Face:		Base	44,567,405.000	101.113275	522,892.79	108.672540	561,984.45	39,091.66	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	20,445.140	106.653855	21,805.53	110.141490	22,518.58	713.05	0.00
Original Face:		Base	1,000,000.000	106.653855	21,805.53	110.141490	22,518.58	713.05	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	755,858.050	105.685708	798,833.93	117.176810	885,690.35	86,856.42	0.02
Original Face:		Base	24,898,134.000	105.685708	798,833.93	117.176810	885,690.35	86,856.42	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	233,642.930	99.252954	231,897.51	101.910620	238,106.96	6,209.45	0.00
Original Face:		Base	5,677,376.000	99.252954	231,897.51	101.910620	238,106.96	6,209.45	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	293,531.900	104.850934	307,770.94	108.713650	319,109.24	11,338.30	0.01
Original Face:		Base	8,516,065.000	104.850934	307,770.94	108.713650	319,109.24	11,338.30	0.01
31422B3T5	FARMER MAC NOTES 09/21 VAR					0.120000	01 Sep 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	99.987632	19,997,526.40	-2,473.60	0.37
		Base		100.000000	20,000,000.00	99.987632	19,997,526.40	-2,473.60	0.37
31422B4M9	FARMER MAC NOTES 07/21 VAR					0.110000	02 Jul 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	99.990936	24,997,734.00	-2,266.00	0.46
		Base		100.000000	25,000,000.00	99.990936	24,997,734.00	-2,266.00	0.46
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.643105	5,032,155.25	32,155.25	0.09
		Base		100.000000	5,000,000.00	100.643105	5,032,155.25	32,155.25	0.09
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					0.654750	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.187908	2,003,758.16	3,758.16	0.04
		Base		100.000000	2,000,000.00	100.187908	2,003,758.16	3,758.16	0.04

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345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.295750	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	97.520955	19,504,191.00	-495,809.00	0.36
		Base		100.000000	20,000,000.00	97.520955	19,504,191.00	-495,809.00	0.36
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875					1.875000	15 Aug 2023		
		Local	1,250,000.000	103.598454	1,294,980.67	103.705464	1,296,318.30	1,337.63	0.02
		Base		103.598454	1,294,980.67	103.705464	1,296,318.30	1,337.63	0.02
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.593630	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.121710	5,006,085.50	6,085.50	0.09
		Base		100.000000	5,000,000.00	100.121710	5,006,085.50	6,085.50	0.09
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					0.770130	16 Apr 2021		
		Local	6,375,000.000	100.064300	6,379,099.12	100.143088	6,384,121.86	5,022.74	0.12
		Base		100.064300	6,379,099.12	100.143088	6,384,121.86	5,022.74	0.12
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
		Local	2,610,000.000	108.583498	2,834,029.30	108.908386	2,842,508.87	8,479.57	0.05
		Base		108.583498	2,834,029.30	108.908386	2,842,508.87	8,479.57	0.05
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
		Local	10,000,000.000	99.973918	9,997,391.78	100.303904	10,030,390.40	32,998.62	0.18
		Base		99.973918	9,997,391.78	100.303904	10,030,390.40	32,998.62	0.18
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.295762	5,014,788.10	14,788.10	0.09
		Base		100.000000	5,000,000.00	100.295762	5,014,788.10	14,788.10	0.09
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	100.167810	20,033,562.00	33,562.00	0.37
		Base		100.000000	20,000,000.00	100.167810	20,033,562.00	33,562.00	0.37
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	53,624.850	105.178047	56,401.57	111.189420	59,625.16	3,223.59	0.00
Original Face:		Base	877,500.000	105.178047	56,401.57	111.189420	59,625.16	3,223.59	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	1,622,471.160	98.900466	1,604,631.53	101.978600	1,654,573.37	49,941.84	0.03
Original Face:		Base	3,000,000.000	98.900466	1,604,631.53	101.978600	1,654,573.37	49,941.84	0.03

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,784,073.700	95.555897	2,660,346.59	101.440660	2,824,182.74	163,836.15	0.05
Original Face:		Base	10,000,000.000	95.555897	2,660,346.59	101.440660	2,824,182.74	163,836.15	0.05
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,608,356.510	102.019249	2,661,025.72	103.400660	2,697,057.85	36,032.13	0.05
Original Face:		Base	10,493,495.000	102.019249	2,661,025.72	103.400660	2,697,057.85	36,032.13	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,759,487.700	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.07
Original Face:		Base	5,000,000.000	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.07
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	1,355,798.350	99.903034	1,354,483.69	102.217350	1,385,861.14	31,377.45	0.03
Original Face:		Base	5,000,000.000	99.903034	1,354,483.69	102.217350	1,385,861.14	31,377.45	0.03
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	1,745,558.300	100.675481	1,757,349.21	100.956100	1,762,247.58	4,898.37	0.03
Original Face:		Base	5,000,000.000	100.675481	1,757,349.21	100.956100	1,762,247.58	4,898.37	0.03
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.934324	999,343.24	105.804494	1,058,044.94	58,701.70	0.02
		Base		99.934324	999,343.24	105.804494	1,058,044.94	58,701.70	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	2,000,000.000	99.837056	1,996,741.11	101.549546	2,030,990.92	34,249.81	0.04
		Base		99.837056	1,996,741.11	101.549546	2,030,990.92	34,249.81	0.04
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
		Local	5,556,374.210	100.000000	5,556,374.21	100.000010	5,556,374.77	0.56	0.10
Original Face:		Base	10,000,000.000	100.000000	5,556,374.21	100.000010	5,556,374.77	0.56	0.10
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	100.874115	15,817,061.16	102.654665	16,096,251.47	279,190.31	0.30
		Base		100.874115	15,817,061.16	102.654665	16,096,251.47	279,190.31	0.30
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	3,000,000.000	99.991260	2,999,737.81	103.608735	3,108,262.05	108,524.24	0.06
		Base		99.991260	2,999,737.81	103.608735	3,108,262.05	108,524.24	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
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.461000	19 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.100143	2,002,002.86	2,002.86	0.04
		Base		100.000000	2,000,000.00	100.100143	2,002,002.86	2,002.86	0.04
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
		Local	2,117,603.020	100.000000	2,117,603.02	99.999500	2,117,592.43	-10.59	0.04
Original Face:		Base	5,000,000.000	100.000000	2,117,603.02	99.999500	2,117,592.43	-10.59	0.04
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
		Local	8,398,758.990	100.000000	8,398,758.99	100.000210	8,398,776.63	17.64	0.15
Original Face:		Base	12,500,000.000	100.000000	8,398,758.99	100.000210	8,398,776.63	17.64	0.15
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.089758	10,008,975.80	8,975.80	0.18
		Base		100.000000	10,000,000.00	100.089758	10,008,975.80	8,975.80	0.18
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5					2.500000	27 Jan 2022		
		Local	4,000,000.000	102.353083	4,094,123.33	102.326109	4,093,044.36	-1,078.97	0.08
		Base		102.353083	4,094,123.33	102.326109	4,093,044.36	-1,078.97	0.08
46513JCE9	ISRAEL ST 03/23 1.75					1.750000	01 Mar 2023		
		Local	3,800,000.000	100.000000	3,800,000.00	99.994769	3,799,801.22	-198.78	0.07
		Base		100.000000	3,800,000.00	99.994769	3,799,801.22	-198.78	0.07
46513JQC8	ISRAEL ST 03/23 2.02					2.020000	01 Mar 2023		
		Local	1,200,000.000	100.000000	1,200,000.00	99.995043	1,199,940.52	-59.48	0.02
		Base		100.000000	1,200,000.00	99.995043	1,199,940.52	-59.48	0.02
46513JQG9	ISRAEL ST 05/23 1.79					1.790000	01 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.995507	4,999,775.35	-224.65	0.09
		Base		100.000000	5,000,000.00	99.995507	4,999,775.35	-224.65	0.09
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	5,000,000.000	99.898803	4,994,940.15	100.433127	5,021,656.35	26,716.20	0.09
		Base		99.898803	4,994,940.15	100.433127	5,021,656.35	26,716.20	0.09
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.682458	5,034,122.90	34,122.90	0.09
		Base		100.000000	5,000,000.00	100.682458	5,034,122.90	34,122.90	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
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	98.835659	14,825,348.85	-174,651.15	0.27
		Base		100.000000	15,000,000.00	98.835659	14,825,348.85	-174,651.15	0.27
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.352715	5,017,635.75	17,635.75	0.09
		Base		100.000000	5,000,000.00	100.352715	5,017,635.75	17,635.75	0.09
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.757581	10,075,758.10	75,758.10	0.19
		Base		100.000000	10,000,000.00	100.757581	10,075,758.10	75,758.10	0.19
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	99.078514	4,953,925.70	-46,074.30	0.09
		Base		100.000000	5,000,000.00	99.078514	4,953,925.70	-46,074.30	0.09
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	3,000,000.000	99.965748	2,998,972.44	101.958814	3,058,764.42	59,791.98	0.06
		Base		99.965748	2,998,972.44	101.958814	3,058,764.42	59,791.98	0.06
49327M3A0	KEY BANK NA SR UNSECURED 01/24 VAR					0.423000	03 Jan 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.099000	5,004,950.00	4,950.00	0.09
		Base		100.000000	5,000,000.00	100.099000	5,004,950.00	4,950.00	0.09
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	6,078,490.280	99.884570	6,071,473.89	101.077000	6,143,955.62	72,481.73	0.11
Original Face:		Base	12,640,000.000	99.884570	6,071,473.89	101.077000	6,143,955.62	72,481.73	0.11
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.691496	2,990,744.88	106.607794	3,198,233.82	207,488.94	0.06
		Base		99.691496	2,990,744.88	106.607794	3,198,233.82	207,488.94	0.06
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
		Local	3,493,000.000	100.590328	3,513,620.15	101.296418	3,538,283.88	24,663.73	0.07
		Base		100.590328	3,513,620.15	101.296418	3,538,283.88	24,663.73	0.07
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35					3.350000	01 Apr 2023		
		Local	3,250,000.000	106.024044	3,445,781.42	106.527473	3,462,142.87	16,361.45	0.06
		Base		106.024044	3,445,781.42	106.527473	3,462,142.87	16,361.45	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
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
	896,673.460	Local	99.997163	896,648.02	100.201470	898,479.99	1,831.97	0.02
Original Face:	2,750,000.000	Base	99.997163	896,648.02	100.201470	898,479.99	1,831.97	0.02
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
	50,000,000.000	Local	99.989208	49,994,603.90	100.687863	50,343,931.50	349,327.60	0.93
		Base	99.989208	49,994,603.90	100.687863	50,343,931.50	349,327.60	0.93
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
	10,354,000.000	Local	100.612720	10,417,441.03	102.038944	10,565,112.26	147,671.23	0.19
		Base	100.612720	10,417,441.03	102.038944	10,565,112.26	147,671.23	0.19
60920LAE4	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125				2.125000	19 Sep 2022		
	1,341,000.000	Local	102.932066	1,380,319.01	102.864710	1,379,415.76	-903.25	0.03
		Base	102.932066	1,380,319.01	102.864710	1,379,415.76	-903.25	0.03
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022		
	8,867,000.000	Local	102.211705	9,063,111.91	102.580905	9,095,848.85	32,736.94	0.17
		Base	102.211705	9,063,111.91	102.580905	9,095,848.85	32,736.94	0.17
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3				2.300000	15 Sep 2022		
	1,000,000.000	Local	103.079258	1,030,792.58	103.161995	1,031,619.95	827.37	0.02
		Base	103.079258	1,030,792.58	103.161995	1,031,619.95	827.37	0.02
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75				1.750000	21 Jan 2022		
	4,533,000.000	Local	101.611452	4,606,047.12	101.629938	4,606,885.09	837.97	0.08
		Base	101.611452	4,606,047.12	101.629938	4,606,885.09	837.97	0.08
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4				0.400000	07 Dec 2023		
	5,000,000.000	Local	99.877934	4,993,896.71	100.209000	5,010,450.00	16,553.29	0.09
		Base	99.877934	4,993,896.71	100.209000	5,010,450.00	16,553.29	0.09
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
	15,000,000.000	Local	99.780387	14,967,058.05	100.100780	15,015,117.00	48,058.95	0.28
		Base	99.780387	14,967,058.05	100.100780	15,015,117.00	48,058.95	0.28
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
	3,000,000.000	Local	99.991788	2,999,753.65	100.481771	3,014,453.13	14,699.48	0.06
		Base	99.991788	2,999,753.65	100.481771	3,014,453.13	14,699.48	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
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.995624	9,999,562.40	100.272502	10,027,250.20	27,687.80	0.18
		Base		99.995624	9,999,562.40	100.272502	10,027,250.20	27,687.80	0.18
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
		Local	3,140,000.000	101.154067	3,176,237.69	102.665222	3,223,687.97	47,450.28	0.06
		Base		101.154067	3,176,237.69	102.665222	3,223,687.97	47,450.28	0.06
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	115.410146	5,141,522.01	115.415816	5,141,774.60	252.59	0.09
		Base		115.410146	5,141,522.01	115.415816	5,141,774.60	252.59	0.09
68389XBL8	ORACLE CORP SR UNSECURED 09/23 2.4					2.400000	15 Sep 2023		
		Local	6,700,000.000	105.028427	7,036,904.60	105.149787	7,045,035.73	8,131.13	0.13
		Base		105.028427	7,036,904.60	105.149787	7,045,035.73	8,131.13	0.13
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	4,888,000.000	100.992423	4,936,509.62	101.425995	4,957,702.64	21,193.02	0.09
		Base		100.992423	4,936,509.62	101.425995	4,957,702.64	21,193.02	0.09
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	5,000,000.000	99.947477	4,997,373.83	100.550567	5,027,528.35	30,154.52	0.09
		Base		99.947477	4,997,373.83	100.550567	5,027,528.35	30,154.52	0.09
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
		Local	4,753,000.000	109.622777	5,210,370.61	109.890744	5,223,107.06	12,736.45	0.10
		Base		109.622777	5,210,370.61	109.890744	5,223,107.06	12,736.45	0.10
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.997624	2,999,928.72	103.002667	3,090,080.01	90,151.29	0.06
		Base		99.997624	2,999,928.72	103.002667	3,090,080.01	90,151.29	0.06
718546AX2	PHILLIPS 66 COMPANY GUAR 02/24 VAR					0.840380	15 Feb 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.082127	15,012,319.05	12,319.05	0.28
		Base		100.000000	15,000,000.00	100.082127	15,012,319.05	12,319.05	0.28
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.991104	11,998,932.51	101.587686	12,190,522.32	191,589.81	0.22
		Base		99.991104	11,998,932.51	101.587686	12,190,522.32	191,589.81	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
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	100.760057	3,022,801.72	101.857420	3,055,722.60	32,920.88	0.06
		Base		100.760057	3,022,801.72	101.857420	3,055,722.60	32,920.88	0.06
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.843678	14,976,551.70	100.884811	15,132,721.65	156,169.95	0.28
		Base		99.843678	14,976,551.70	100.884811	15,132,721.65	156,169.95	0.28
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.588630	21 Sep 2021		
		Local	10,000,000.000	99.953424	9,995,342.38	100.150476	10,015,047.60	19,705.22	0.18
		Base		99.953424	9,995,342.38	100.150476	10,015,047.60	19,705.22	0.18
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.954849	10,195,484.90	195,484.90	0.19
		Base		100.000000	10,000,000.00	101.954849	10,195,484.90	195,484.90	0.19
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.354350	10,035,435.00	35,435.00	0.19
		Base		100.000000	10,000,000.00	100.354350	10,035,435.00	35,435.00	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	104.307000	10,430,700.00	430,700.00	0.19
		Base		100.000000	10,000,000.00	104.307000	10,430,700.00	430,700.00	0.19
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.900000	4,945,000.00	-55,000.00	0.09
		Base		100.000000	5,000,000.00	98.900000	4,945,000.00	-55,000.00	0.09
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.850130	25 Jan 2029		
		Local	857,499.000	100.000000	857,499.00	95.361260	817,721.85	-39,777.15	0.02
Original Face:	2,838,688.000	Base		100.000000	857,499.00	95.361260	817,721.85	-39,777.15	0.02
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.793339	4,989,666.94	102.033428	5,101,671.40	112,004.46	0.09
		Base		99.793339	4,989,666.94	102.033428	5,101,671.40	112,004.46	0.09
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.976687	9,997,668.70	103.287250	10,328,725.00	331,056.30	0.19
		Base		99.976687	9,997,668.70	103.287250	10,328,725.00	331,056.30	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
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
		Local	3,678,000.000	110.635823	4,069,185.57	110.702774	4,071,648.03	2,462.46	0.08
		Base		110.635823	4,069,185.57	110.702774	4,071,648.03	2,462.46	0.08
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
		Local	1,500,000.000	103.862699	1,557,940.48	104.437916	1,566,568.74	8,628.26	0.03
		Base		103.862699	1,557,940.48	104.437916	1,566,568.74	8,628.26	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.565750	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.181808	5,009,090.40	9,090.40	0.09
		Base		100.000000	5,000,000.00	100.181808	5,009,090.40	9,090.40	0.09
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	102.884952	10,288,495.20	288,495.20	0.19
		Base		100.000000	10,000,000.00	102.884952	10,288,495.20	288,495.20	0.19
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
		Local	4,120,224.020	99.994899	4,120,013.83	100.416810	4,137,397.53	17,383.70	0.08
Original Face:		Base	8,000,000.000	99.994899	4,120,013.83	100.416810	4,137,397.53	17,383.70	0.08
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.414750	26 Apr 2021		
		Local	5,000,000.000	99.971563	4,998,578.14	99.958356	4,997,917.80	-660.34	0.09
		Base		99.971563	4,998,578.14	99.958356	4,997,917.80	-660.34	0.09
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.973213	12,996,517.75	102.929603	13,380,848.39	384,330.64	0.25
		Base		99.973213	12,996,517.75	102.929603	13,380,848.39	384,330.64	0.25
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.345630	13 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.045435	2,000,908.70	908.70	0.04
		Base		100.000000	2,000,000.00	100.045435	2,000,908.70	908.70	0.04
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	10,000,000.000	99.944845	9,994,484.51	104.859105	10,485,910.50	491,425.99	0.19
		Base		99.944845	9,994,484.51	104.859105	10,485,910.50	491,425.99	0.19
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	99.654646	4,982,732.30	-17,267.70	0.09
		Base		100.000000	5,000,000.00	99.654646	4,982,732.30	-17,267.70	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
		Local	10,000,000.000	99.920414	9,992,041.35	100.271108	10,027,110.80	35,069.45	0.18
		Base		99.920414	9,992,041.35	100.271108	10,027,110.80	35,069.45	0.18
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	99.523086	4,976,154.30	-23,845.70	0.09
		Base		100.000000	5,000,000.00	99.523086	4,976,154.30	-23,845.70	0.09
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.400000	13 Jun 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.029331	10,002,933.10	2,933.10	0.18
		Base		100.000000	10,000,000.00	100.029331	10,002,933.10	2,933.10	0.18
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
		Local	6,685,528.520	100.000000	6,685,528.52	99.998050	6,685,398.15	-130.37	0.12
Original Face:		Base	15,000,000.000	100.000000	6,685,528.52	99.998050	6,685,398.15	-130.37	0.12
89237VAE9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1					0.201590	16 Aug 2021		
		Local	652,300.970	100.000000	652,300.97	100.000130	652,301.82	0.85	0.01
Original Face:		Base	17,000,000.000	100.000000	652,300.97	100.000130	652,301.82	0.85	0.01
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
		Local	2,000,000.000	99.828124	1,996,562.47	103.531613	2,070,632.26	74,069.79	0.04
		Base		99.828124	1,996,562.47	103.531613	2,070,632.26	74,069.79	0.04
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
		Local	13,810,000.000	100.405602	13,866,013.66	100.942610	13,940,174.44	74,160.78	0.26
		Base		100.405602	13,866,013.66	100.942610	13,940,174.44	74,160.78	0.26
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
		Local	2,775,000.000	107.224841	2,975,489.33	107.379038	2,979,768.30	4,278.97	0.05
		Base		107.224841	2,975,489.33	107.379038	2,979,768.30	4,278.97	0.05
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	101.573879	10,157,387.87	103.196574	10,319,657.40	162,269.53	0.19
		Base		101.573879	10,157,387.87	103.196574	10,319,657.40	162,269.53	0.19
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375					0.375000	14 Sep 2023		
		Local	3,000,000.000	99.884742	2,996,542.25	100.314859	3,009,445.77	12,903.52	0.06
		Base		99.884742	2,996,542.25	100.314859	3,009,445.77	12,903.52	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
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.929985	1,998,599.69	106.599293	2,131,985.86	133,386.17	0.04
		Base		99.929985	1,998,599.69	106.599293	2,131,985.86	133,386.17	0.04
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
		Local	40,000,000.000	99.899500	39,959,800.00	99.908700	39,963,480.00	3,680.00	0.74
		Base		99.899500	39,959,800.00	99.908700	39,963,480.00	3,680.00	0.74
912796B24	TREASURY BILL 06/21 0.00000					0.010000	10 Jun 2021		
		Local	40,000,000.000	99.959555	39,983,822.07	99.963912	39,985,564.80	1,742.73	0.74
		Base		99.959555	39,983,822.07	99.963912	39,985,564.80	1,742.73	0.74
912796B32	TREASURY BILL 06/21 0.00000					0.010000	24 Jun 2021		
		Local	40,000,000.000	99.956016	39,982,406.50	99.960812	39,984,324.80	1,918.30	0.74
		Base		99.956016	39,982,406.50	99.960812	39,984,324.80	1,918.30	0.74
912796C23	TREASURY BILL 03/21 0.00000						02 Mar 2021		
		Local	40,000,000.000	99.982017	39,992,806.67	99.987159	39,994,863.60	2,056.93	0.74
		Base		99.982017	39,992,806.67	99.987159	39,994,863.60	2,056.93	0.74
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
912828F96	US TREASURY N/B 10/21 2					2.000000	31 Oct 2021		
		Local	40,000,000.000	101.570002	40,628,000.92	101.550781	40,620,312.40	-7,688.52	0.75
		Base		101.570002	40,628,000.92	101.550781	40,620,312.40	-7,688.52	0.75
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.971058	4,998,552.92	100.148012	5,007,400.60	8,847.68	0.09
		Base		99.971058	4,998,552.92	100.148012	5,007,400.60	8,847.68	0.09
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.476500	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.096957	3,002,908.71	2,908.71	0.06
		Base		100.000000	3,000,000.00	100.096957	3,002,908.71	2,908.71	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.991840	2,999,755.21	101.255029	3,037,650.87	37,895.66	0.06
		Base		99.991840	2,999,755.21	101.255029	3,037,650.87	37,895.66	0.06
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5					3.500000	15 Feb 2024		
		Local	10,000,000.000	108.936382	10,893,638.17	109.451951	10,945,195.10	51,556.93	0.20
		Base		108.936382	10,893,638.17	109.451951	10,945,195.10	51,556.93	0.20
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.150000	15 Sep 2023		
		Local	2,018,000.000	112.596322	2,272,193.78	112.684135	2,273,965.84	1,772.06	0.04
		Base		112.596322	2,272,193.78	112.684135	2,273,965.84	1,772.06	0.04
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.987990	7,999,039.22	101.939630	8,155,170.40	156,131.18	0.15
Original Face:		Base	8,000,000.000	99.987990	7,999,039.22	101.939630	8,155,170.40	156,131.18	0.15
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.410000	21 Apr 2025		
		Local	20,000,000.000	99.984367	19,996,873.41	100.184570	20,036,914.00	40,040.59	0.37
Original Face:		Base	20,000,000.000	99.984367	19,996,873.41	100.184570	20,036,914.00	40,040.59	0.37
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
		Local	5,500,000.000	99.990709	5,499,489.01	102.400700	5,632,038.50	132,549.49	0.10
Original Face:		Base	5,500,000.000	99.990709	5,499,489.01	102.400700	5,632,038.50	132,549.49	0.10
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	3,904,063.170	99.999208	3,904,032.26	101.327460	3,955,888.05	51,855.79	0.07
Original Face:		Base	5,000,000.000	99.999208	3,904,032.26	101.327460	3,955,888.05	51,855.79	0.07
928668BG6	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75					0.750000	23 Nov 2022		
		Local	5,000,000.000	99.953554	4,997,677.71	100.299460	5,014,973.00	17,295.29	0.09
		Base		99.953554	4,997,677.71	100.299460	5,014,973.00	17,295.29	0.09
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
		Local	5,000,000.000	99.855215	4,992,760.75	100.563338	5,028,166.90	35,406.15	0.09
		Base		99.855215	4,992,760.75	100.563338	5,028,166.90	35,406.15	0.09
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
		Local	1,000,000.000	108.661671	1,086,616.71	108.988676	1,089,886.76	3,270.05	0.02
		Base		108.661671	1,086,616.71	108.988676	1,089,886.76	3,270.05	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	10,000,000.000	107.377885	10,737,788.46	107.394358	10,739,435.80	1,647.34	0.20
		Base		107.377885	10,737,788.46	107.394358	10,739,435.80	1,647.34	0.20
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.917683	2,997,530.50	108.185250	3,245,557.50	248,027.00	0.06
		Base		99.917683	2,997,530.50	108.185250	3,245,557.50	248,027.00	0.06
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
		Local	6,682,000.000	104.212464	6,963,476.82	104.386155	6,975,082.88	11,606.06	0.13
		Base		104.212464	6,963,476.82	104.386155	6,975,082.88	11,606.06	0.13
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
		Local	1,625,000.000	103.219626	1,677,318.93	103.628327	1,683,960.31	6,641.38	0.03
		Base		103.219626	1,677,318.93	103.628327	1,683,960.31	6,641.38	0.03
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75					0.750000	15 Nov 2025		
		Local	5,000,000.000	99.833292	4,991,664.58	100.344724	5,017,236.20	25,571.62	0.09
		Base		99.833292	4,991,664.58	100.344724	5,017,236.20	25,571.62	0.09
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.143630	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.084889	4,003,395.56	3,395.56	0.07
		Base		100.000000	4,000,000.00	100.084889	4,003,395.56	3,395.56	0.07
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	18,291,000.000	101.754153	18,611,852.14	102.373974	18,725,223.58	113,371.44	0.35
		Base		101.754153	18,611,852.14	102.373974	18,725,223.58	113,371.44	0.35
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
		Local	10,000,000.000	101.040483	10,104,048.26	101.143134	10,114,313.40	10,265.14	0.19
		Base		101.040483	10,104,048.26	101.143134	10,114,313.40	10,265.14	0.19
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.889180	4,994,458.98	109.168956	5,458,447.80	463,988.82	0.10
		Base		99.889180	4,994,458.98	109.168956	5,458,447.80	463,988.82	0.10
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.108565	2,973,256.95	-26,743.05	0.05
		Base		100.000000	3,000,000.00	99.108565	2,973,256.95	-26,743.05	0.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		1,845,106,202.660	Local		1,854,759,173.70		1,868,757,722.95	13,998,549.25	34.46
	Original Face:	533,401,960.000	Base		1,854,759,173.70		1,868,757,722.95	13,998,549.25	34.46
FIXED INCOME Total									
		1,845,106,202.660	Base		1,854,759,173.70		1,868,757,722.95	13,998,549.25	34.46
	Original Face:	533,401,960.000							

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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									
		5,400,094,519.150	Base		5,409,073,631.89		5,423,294,001.95	14,220,370.06	100.00
	Original Face:	533,401,960.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-4,298.310	Local	1.000000	-4,298.31	1.000000	-4,298.31	0.00	0.00
			Base	1.000000	-4,298.31	1.000000	-4,298.31	0.00	0.00
US DOLLAR Total									
		-4,298.310	Local		-4,298.31		-4,298.31	0.00	0.00
			Base		-4,298.31		-4,298.31	0.00	0.00
CASH Total									
		-4,298.310	Base		-4,298.31		-4,298.31	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.072724	31 Dec 2030		
		729,695.060	Local	100.060010	730,132.95	100.060000	730,132.88	-0.07	0.65
			Base	100.060010	730,132.95	100.060000	730,132.88	-0.07	0.65
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					0.812250	06 Nov 2021		
		1,000,000.000	Local	100.052739	1,000,527.39	100.052739	1,000,527.39	0.00	0.89
			Base	100.052739	1,000,527.39	100.052739	1,000,527.39	0.00	0.89
US DOLLAR Total									
		1,729,695.060	Local		1,730,660.34		1,730,660.27	-0.07	1.54
			Base		1,730,660.34		1,730,660.27	-0.07	1.54
CASH EQUIVALENT Total									
		1,729,695.060	Base		1,730,660.34		1,730,660.27	-0.07	1.54
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
		Local	345,000.000	99.904701	344,671.22	102.924553	355,089.71	10,418.49	0.32
		Base		99.904701	344,671.22	102.924553	355,089.71	10,418.49	0.32
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.681000	29 Mar 2021		
		Local	1,274,000.000	100.013896	1,274,177.03	100.087400	1,275,113.48	936.45	1.13
		Base		100.013896	1,274,177.03	100.087400	1,275,113.48	936.45	1.13
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
		Local	930,000.000	103.277522	960,480.95	103.851506	965,819.01	5,338.06	0.86
		Base		103.277522	960,480.95	103.851506	965,819.01	5,338.06	0.86
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
		Local	665,000.000	99.887105	664,249.25	100.562069	668,737.76	4,488.51	0.59
		Base		99.887105	664,249.25	100.562069	668,737.76	4,488.51	0.59
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.944816	499,724.08	103.165285	515,826.43	16,102.35	0.46
		Base		99.944816	499,724.08	103.165285	515,826.43	16,102.35	0.46
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
		Local	500,000.000	99.989758	499,948.79	102.976970	514,884.85	14,936.06	0.46
Original Face:		Base	500,000.000	99.989758	499,948.79	102.976970	514,884.85	14,936.06	0.46
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
		Local	725,000.000	100.627679	729,550.67	100.812793	730,892.75	1,342.08	0.65
		Base		100.627679	729,550.67	100.812793	730,892.75	1,342.08	0.65
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.713000	09 Feb 2022		
		Local	1,350,000.000	100.183318	1,352,474.79	100.534000	1,357,209.00	4,734.21	1.20
		Base		100.183318	1,352,474.79	100.534000	1,357,209.00	4,734.21	1.20
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
		Local	500,000.000	99.786374	498,931.87	101.192960	505,964.80	7,032.93	0.45
		Base		99.786374	498,931.87	101.192960	505,964.80	7,032.93	0.45
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	385,000.000	99.991374	384,966.79	101.525370	390,872.67	5,905.88	0.35
Original Face:		Base	385,000.000	99.991374	384,966.79	101.525370	390,872.67	5,905.88	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
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
	750,000.000	Local	100.038788	750,290.91	100.445000	753,337.50	3,046.59	0.67
		Base	100.038788	750,290.91	100.445000	753,337.50	3,046.59	0.67
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
	750,000.000	Local	101.712095	762,840.71	105.186586	788,899.40	26,058.69	0.70
		Base	101.712095	762,840.71	105.186586	788,899.40	26,058.69	0.70
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35				0.350000	07 Dec 2023		
	605,000.000	Local	99.895512	604,367.85	100.150000	605,907.50	1,539.65	0.54
		Base	99.895512	604,367.85	100.150000	605,907.50	1,539.65	0.54
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
	46,530.920	Local	99.974189	46,518.91	100.260220	46,652.00	133.09	0.04
Original Face:	400,000.000	Base	99.974189	46,518.91	100.260220	46,652.00	133.09	0.04
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
	190,893.610	Local	99.992446	190,879.19	101.909620	194,538.95	3,659.76	0.17
Original Face:	270,000.000	Base	99.992446	190,879.19	101.909620	194,538.95	3,659.76	0.17
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
	399,206.570	Local	99.986085	399,151.02	102.242320	408,158.06	9,007.04	0.36
Original Face:	445,000.000	Base	99.986085	399,151.02	102.242320	408,158.06	9,007.04	0.36
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
	75,953.110	Local	99.992825	75,947.66	100.546390	76,368.11	420.45	0.07
Original Face:	165,000.000	Base	99.992825	75,947.66	100.546390	76,368.11	420.45	0.07
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
	99,035.080	Local	99.945373	98,980.98	100.244760	99,277.48	296.50	0.09
Original Face:	700,000.000	Base	99.945373	98,980.98	100.244760	99,277.48	296.50	0.09
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15				3.150000	07 Sep 2021		
	900,000.000	Local	100.627429	905,646.86	101.932717	917,394.45	11,747.59	0.81
		Base	100.627429	905,646.86	101.932717	917,394.45	11,747.59	0.81
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65				2.650000	17 May 2021		
	475,000.000	Local	99.991069	474,957.58	100.875332	479,157.83	4,200.25	0.43
		Base	99.991069	474,957.58	100.875332	479,157.83	4,200.25	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
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR				0.815380	06 Jun 2022		
	1,000,000.000	Local	100.320644	1,003,206.44	100.574587	1,005,745.87	2,539.43	0.89
		Base	100.320644	1,003,206.44	100.574587	1,005,745.87	2,539.43	0.89
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.762000	03 Mar 2022		
	500,000.000	Local	100.276360	501,381.80	100.520087	502,600.44	1,218.64	0.45
		Base	100.276360	501,381.80	100.520087	502,600.44	1,218.64	0.45
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1				2.100000	16 May 2021		
	1,000,000.000	Local	99.578290	995,782.90	100.544825	1,005,448.25	9,665.35	0.89
		Base	99.578290	995,782.90	100.544825	1,005,448.25	9,665.35	0.89
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498				2.498000	03 Mar 2022		
	500,000.000	Local	100.710204	503,551.02	102.449016	512,245.08	8,694.06	0.45
		Base	100.710204	503,551.02	102.449016	512,245.08	8,694.06	0.45
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141				1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	102.105541	347,158.84	7,158.84	0.31
		Base	100.000000	340,000.00	102.105541	347,158.84	7,158.84	0.31
17275RBD3	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2				2.200000	28 Feb 2021		
	600,000.000	Local	100.304968	601,829.81	100.310987	601,865.92	36.11	0.53
		Base	100.304968	601,829.81	100.310987	601,865.92	36.11	0.53
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85				1.850000	20 Sep 2021		
	1,546,000.000	Local	100.645612	1,555,981.16	101.007882	1,561,581.86	5,600.70	1.39
		Base	100.645612	1,555,981.16	101.007882	1,561,581.86	5,600.70	1.39
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR				1.295880	08 Dec 2021		
	1,000,000.000	Local	100.810386	1,008,103.86	100.746780	1,007,467.80	-636.06	0.89
		Base	100.810386	1,008,103.86	100.746780	1,007,467.80	-636.06	0.89
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3				0.642750	07 Dec 2023		
	1,000,000.000	Local	100.454767	1,004,547.67	100.411330	1,004,113.30	-434.37	0.89
Original Face:	1,000,000.000	Base	100.454767	1,004,547.67	100.411330	1,004,113.30	-434.37	0.89
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85				2.850000	12 Feb 2021		
	750,000.000	Local	100.027113	750,203.35	100.047240	750,354.30	150.95	0.67
		Base	100.027113	750,203.35	100.047240	750,354.30	150.95	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
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25				3.250000	14 Feb 2022		
	900,000.000	Local	99.966041	899,694.37	102.954022	926,586.20	26,891.83	0.82
		Base	99.966041	899,694.37	102.954022	926,586.20	26,891.83	0.82
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR				0.941000	14 Feb 2022		
	500,000.000	Local	100.419126	502,095.63	100.465092	502,325.46	229.83	0.45
		Base	100.419126	502,095.63	100.465092	502,325.46	229.83	0.45
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023		
	137,346.170	Local	99.087204	136,092.48	100.634860	138,218.13	2,125.65	0.12
Original Face:	550,000.000	Base	99.087204	136,092.48	100.634860	138,218.13	2,125.65	0.12
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.775380	07 Jun 2023		
	850,000.000	Local	100.047252	850,401.64	100.910950	857,743.08	7,341.44	0.76
		Base	100.047252	850,401.64	100.910950	857,743.08	7,341.44	0.76
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3				1.850000	16 Oct 2023		
	1,000,000.000	Local	100.000000	1,000,000.00	100.471510	1,004,715.10	4,715.10	0.89
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	100.471510	1,004,715.10	4,715.10	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022		
	580,000.000	Local	100.284340	581,649.17	103.327981	599,302.29	17,653.12	0.53
		Base	100.284340	581,649.17	103.327981	599,302.29	17,653.12	0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR				0.595380	06 Mar 2022		
	300,000.000	Local	100.083910	300,251.73	100.359871	301,079.61	827.88	0.27
		Base	100.083910	300,251.73	100.359871	301,079.61	827.88	0.27
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,000,000.000	Local	100.036214	1,000,362.14	100.143387	1,001,433.87	1,071.73	0.89
		Base	100.036214	1,000,362.14	100.143387	1,001,433.87	1,071.73	0.89
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	102.839874	935,842.85	25,842.85	0.83
		Base	100.000000	910,000.00	102.839874	935,842.85	25,842.85	0.83
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2				2.000000	01 Mar 2023		
	92,832.000	Local	100.587050	93,376.97	104.383396	96,901.19	3,524.22	0.09
Original Face:	1,419,000.000	Base	100.587050	93,376.97	104.383396	96,901.19	3,524.22	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
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	1,296,916.020	101.762200	1,319,770.28	104.510602	1,355,414.74	35,644.46	1.20
Original Face:		Base	3,600,000.000	101.762200	1,319,770.28	104.510602	1,355,414.74	35,644.46	1.20
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
		Local	745,000.000	99.925792	744,447.15	101.321237	754,843.22	10,396.07	0.67
		Base		99.925792	744,447.15	101.321237	754,843.22	10,396.07	0.67
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	100.000062	1,000,000.62	0.62	0.89
		Base		100.000000	1,000,000.00	100.000062	1,000,000.62	0.62	0.89
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.277880	18 Oct 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.093516	1,000,935.16	935.16	0.89
		Base		100.000000	1,000,000.00	100.093516	1,000,935.16	935.16	0.89
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR					0.410000	09 Jun 2023		
		Local	460,000.000	100.000000	460,000.00	100.539535	462,481.86	2,481.86	0.41
		Base		100.000000	460,000.00	100.539535	462,481.86	2,481.86	0.41
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37					0.370000	13 Apr 2023		
		Local	500,000.000	100.000000	500,000.00	100.000140	500,000.70	0.70	0.44
		Base		100.000000	500,000.00	100.000140	500,000.70	0.70	0.44
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28					0.280000	13 Oct 2023		
		Local	500,000.000	99.920612	499,603.06	100.017239	500,086.20	483.14	0.44
		Base		99.920612	499,603.06	100.017239	500,086.20	483.14	0.44
3134GW2P0	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.954372	999,543.72	-456.28	0.89
		Base		100.000000	1,000,000.00	99.954372	999,543.72	-456.28	0.89
3134GWA48	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.998353	999,983.53	-16.47	0.89
		Base		100.000000	1,000,000.00	99.998353	999,983.53	-16.47	0.89
3134GWEF9	FREDDIE MAC NOTES 07/24 0.6					0.600000	29 Jul 2024		
		Local	600,000.000	100.026585	600,159.51	100.035628	600,213.77	54.26	0.53
		Base		100.026585	600,159.51	100.035628	600,213.77	54.26	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
3134GWKD7	FREDDIE MAC NOTES 02/24 0.43					0.430000	12 Feb 2024		
		Local	415,000.000	100.000000	415,000.00	100.004401	415,018.26	18.26	0.37
		Base		100.000000	415,000.00	100.004401	415,018.26	18.26	0.37
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	1,000,000.000	99.990324	999,903.24	100.006843	1,000,068.43	165.19	0.89
		Base		99.990324	999,903.24	100.006843	1,000,068.43	165.19	0.89
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
		Local	500,000.000	100.000000	500,000.00	100.017296	500,086.48	86.48	0.44
		Base		100.000000	500,000.00	100.017296	500,086.48	86.48	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	1,000,000.000	99.994392	999,943.92	99.884546	998,845.46	-1,098.46	0.89
		Base		99.994392	999,943.92	99.884546	998,845.46	-1,098.46	0.89
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
		Local	500,000.000	99.985690	499,928.45	99.954827	499,774.14	-154.31	0.44
		Base		99.985690	499,928.45	99.954827	499,774.14	-154.31	0.44
3134GXGR9	FREDDIE MAC NOTES 12/23 0.35					0.350000	11 Dec 2023		
		Local	600,000.000	100.000000	600,000.00	100.011445	600,068.67	68.67	0.53
		Base		100.000000	600,000.00	100.011445	600,068.67	68.67	0.53
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
		Local	495,000.000	99.760574	493,814.84	100.236078	496,168.59	2,353.75	0.44
		Base		99.760574	493,814.84	100.236078	496,168.59	2,353.75	0.44
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.608634	996,086.34	-3,913.66	0.88
		Base		100.000000	1,000,000.00	99.608634	996,086.34	-3,913.66	0.88
3135G06H1	FANNIE MAE UNSECURED 11/23 0.25					0.250000	27 Nov 2023		
		Local	500,000.000	99.889844	499,449.22	100.090219	500,451.10	1,001.88	0.44
		Base		99.889844	499,449.22	100.090219	500,451.10	1,001.88	0.44
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.805362	499,026.81	102.127915	510,639.58	11,612.77	0.45
		Base		99.805362	499,026.81	102.127915	510,639.58	11,612.77	0.45

& 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
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		Local	7,394.640	100.302246	7,416.99	99.998670	7,394.54	-22.45	0.01
Original Face:		Base	1,000,000.000	100.302246	7,416.99	99.998670	7,394.54	-22.45	0.01
3136G4B51	FANNIE MAE NOTES 07/23 0.42					0.420000	27 Jul 2023		
		Local	500,000.000	100.000000	500,000.00	100.134119	500,670.60	670.60	0.44
		Base		100.000000	500,000.00	100.134119	500,670.60	670.60	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375					0.375000	24 Aug 2023		
		Local	1,000,000.000	100.000000	1,000,000.00	99.946029	999,460.29	-539.71	0.89
		Base		100.000000	1,000,000.00	99.946029	999,460.29	-539.71	0.89
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	99.305926	1,921,569.66	102.641750	1,986,117.86	64,548.20	1.76
Original Face:		Base	1,935,000.000	99.305926	1,921,569.66	102.641750	1,986,117.86	64,548.20	1.76
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	1,002,437.200	99.805685	1,000,489.31	100.640230	1,008,855.10	8,365.79	0.90
Original Face:		Base	5,000,000.000	99.805685	1,000,489.31	100.640230	1,008,855.10	8,365.79	0.90
3137B5JL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1					2.669000	25 Feb 2023		
		Local	157,386.730	102.269689	160,958.92	102.350690	161,086.40	127.48	0.14
Original Face:		Base	500,000.000	102.269689	160,958.92	102.350690	161,086.40	127.48	0.14
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	408,099.740	101.019572	412,260.61	104.287640	425,597.59	13,336.98	0.38
Original Face:		Base	700,000.000	101.019572	412,260.61	104.287640	425,597.59	13,336.98	0.38
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
		Local	500,000.000	100.161162	500,805.81	100.513391	502,566.96	1,761.15	0.45
		Base		100.161162	500,805.81	100.513391	502,566.96	1,761.15	0.45
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
		Local	485,000.000	99.824016	484,146.48	100.027091	485,131.39	984.91	0.43
		Base		99.824016	484,146.48	100.027091	485,131.39	984.91	0.43
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
		Local	1,000,000.000	99.910355	999,103.55	100.197138	1,001,971.38	2,867.83	0.89
		Base		99.910355	999,103.55	100.197138	1,001,971.38	2,867.83	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
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25				0.250000	08 Sep 2023		
	580,000.000	Local	99.970572	579,829.32	100.194283	581,126.84	1,297.52	0.52
		Base	99.970572	579,829.32	100.194283	581,126.84	1,297.52	0.52
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125				0.125000	16 Oct 2023		
	1,000,000.000	Local	99.653229	996,532.29	99.931604	999,316.04	2,783.75	0.89
		Base	99.653229	996,532.29	99.931604	999,316.04	2,783.75	0.89
3137EAEZ8	FREDDIE MAC UNSECURED 11/23 0.25				0.250000	06 Nov 2023		
	500,000.000	Local	99.914680	499,573.40	100.084613	500,423.07	849.67	0.44
		Base	99.914680	499,573.40	100.084613	500,423.07	849.67	0.44
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023		
	46,575.980	Local	100.587320	46,849.53	104.162149	48,514.54	1,665.01	0.04
Original Face:	485,000.000	Base	100.587320	46,849.53	104.162149	48,514.54	1,665.01	0.04
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023		
	398,044.800	Local	100.530827	400,157.73	104.365395	415,421.03	15,263.30	0.37
Original Face:	5,000,000.000	Base	100.530827	400,157.73	104.365395	415,421.03	15,263.30	0.37
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	600,000.000	Local	100.396743	602,380.46	103.062099	618,372.59	15,992.13	0.55
		Base	100.396743	602,380.46	103.062099	618,372.59	15,992.13	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25				2.250000	14 Jun 2021		
	600,000.000	Local	99.814902	598,889.41	100.692441	604,154.65	5,265.24	0.54
		Base	99.814902	598,889.41	100.692441	604,154.65	5,265.24	0.54
31677QBQ1	FIFTH THIRD BANK SR UNSECURED 02/22 VAR				0.854380	01 Feb 2022		
	500,000.000	Local	100.535300	502,676.50	100.597266	502,986.33	309.83	0.45
		Base	100.535300	502,676.50	100.597266	502,986.33	309.83	0.45
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3				1.800000	15 Feb 2022		
	0.000	Local	0.000000	0.30	0.000000	0.00	-0.30	0.00
		Base	0.000000	0.30	0.000000	0.00	-0.30	0.00
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3				2.640000	15 Dec 2023		
	515,000.000	Local	99.985913	514,927.45	101.735780	523,939.27	9,011.82	0.47
Original Face:	515,000.000	Base	99.985913	514,927.45	101.735780	523,939.27	9,011.82	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
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	236,762.700	99.993082	236,746.32	100.893000	238,876.99	2,130.67	0.21
Original Face:		Base	700,000.000	99.993082	236,746.32	100.893000	238,876.99	2,130.67	0.21
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
		Local	515,000.000	99.995740	514,978.06	101.950800	525,046.62	10,068.56	0.47
Original Face:		Base	515,000.000	99.995740	514,978.06	101.950800	525,046.62	10,068.56	0.47
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	45,490.130	99.994768	45,487.75	100.113970	45,541.98	54.23	0.04
Original Face:		Base	750,000.000	99.994768	45,487.75	100.113970	45,541.98	54.23	0.04
34532DAD9	FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3					2.230000	15 Oct 2023		
		Local	840,000.000	101.590489	853,360.11	101.555060	853,062.50	-297.61	0.76
Original Face:		Base	840,000.000	101.590489	853,360.11	101.555060	853,062.50	-297.61	0.76
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.989858	399,959.43	101.728170	406,912.68	6,953.25	0.36
Original Face:		Base	400,000.000	99.989858	399,959.43	101.728170	406,912.68	6,953.25	0.36
34533YAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2					0.250000	15 Sep 2023		
		Local	270,000.000	99.998237	269,995.24	100.032910	270,088.86	93.62	0.24
Original Face:		Base	270,000.000	99.998237	269,995.24	100.032910	270,088.86	93.62	0.24
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
		Local	595,000.000	99.981309	594,888.79	102.166070	607,888.12	12,999.33	0.54
Original Face:		Base	595,000.000	99.981309	594,888.79	102.166070	607,888.12	12,999.33	0.54
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
		Local	340,000.000	99.993121	339,976.61	100.032350	340,109.99	133.38	0.30
Original Face:		Base	340,000.000	99.993121	339,976.61	100.032350	340,109.99	133.38	0.30
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.055874	746,416.82	100.963258	753,185.90	6,769.08	0.67
		Base		100.055874	746,416.82	100.963258	753,185.90	6,769.08	0.67
38141GVW1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 VAR					1.574750	23 Apr 2021		
		Local	787,000.000	100.274973	789,164.04	100.284742	789,240.92	76.88	0.70
		Base		100.274973	789,164.04	100.284742	789,240.92	76.88	0.70

& 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
38141GXL3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR				0.627000	17 Nov 2023		
	500,000.000	Local	100.011968	500,059.84	100.404631	502,023.16	1,963.32	0.45
		Base	100.011968	500,059.84	100.404631	502,023.16	1,963.32	0.45
38143U8G9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/21 VAR				1.976500	25 Feb 2021		
	400,000.000	Local	100.262613	401,050.45	100.241577	400,966.31	-84.14	0.36
		Base	100.262613	401,050.45	100.241577	400,966.31	-84.14	0.36
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2				2.000000	01 Apr 2021		
	855,000.000	Local	100.220296	856,883.53	100.260282	857,225.41	341.88	0.76
		Base	100.220296	856,883.53	100.260282	857,225.41	341.88	0.76
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR				0.535380	01 Mar 2022		
	1,000,000.000	Local	99.985416	999,854.16	100.309000	1,003,090.00	3,235.84	0.89
		Base	99.985416	999,854.16	100.309000	1,003,090.00	3,235.84	0.89
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3				1.680000	16 Aug 2021		
	0.000	Local	0.000000	0.08	0.000000	0.00	-0.08	0.00
		Base	0.000000	0.08	0.000000	0.00	-0.08	0.00
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3				2.050000	22 Nov 2021		
	27,494.220	Local	99.979087	27,488.47	100.121950	27,527.75	39.28	0.02
Original Face:	850,000.000	Base	99.979087	27,488.47	100.121950	27,527.75	39.28	0.02
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2				0.270000	21 Feb 2023		
	500,000.000	Local	99.993730	499,968.65	100.031200	500,156.00	187.35	0.44
Original Face:	500,000.000	Base	99.993730	499,968.65	100.031200	500,156.00	187.35	0.44
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3				1.830000	18 Jan 2024		
	445,000.000	Local	99.986910	444,941.75	102.034910	454,055.35	9,113.60	0.40
Original Face:	445,000.000	Base	99.986910	444,941.75	102.034910	454,055.35	9,113.60	0.40
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3				3.010000	18 May 2022		
	119,927.340	Local	99.999058	119,926.21	100.833690	120,927.16	1,000.95	0.11
Original Face:	325,000.000	Base	99.999058	119,926.21	100.833690	120,927.16	1,000.95	0.11
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3				2.830000	20 Mar 2023		
	472,105.310	Local	99.998509	472,098.27	101.700590	480,133.89	8,035.62	0.43
Original Face:	500,000.000	Base	99.998509	472,098.27	101.700590	480,133.89	8,035.62	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
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	112,824.400	99.994150	112,817.80	101.184500	114,160.81	1,343.01	0.10
	Original Face:	Base	250,000.000	99.994150	112,817.80	101.184500	114,160.81	1,343.01	0.10
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.914878	244,791.45	102.654665	251,503.93	6,712.48	0.22
		Base		99.914878	244,791.45	102.654665	251,503.93	6,712.48	0.22
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
		Local	855,000.000	100.000000	855,000.00	100.160000	856,368.00	1,368.00	0.76
		Base		100.000000	855,000.00	100.160000	856,368.00	1,368.00	0.76
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	1,015,000.000	101.078168	1,025,943.41	103.233713	1,047,822.19	21,878.78	0.93
		Base		101.078168	1,025,943.41	103.233713	1,047,822.19	21,878.78	0.93
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
		Local	370,000.000	99.996635	369,987.55	101.836510	376,795.09	6,807.54	0.33
	Original Face:	Base	370,000.000	99.996635	369,987.55	101.836510	376,795.09	6,807.54	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
		Local	508,853.210	100.762957	512,735.54	100.673580	512,280.74	-454.80	0.45
	Original Face:	Base	545,000.000	100.762957	512,735.54	100.673580	512,280.74	-454.80	0.45
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
		Local	400,000.000	99.998103	399,992.41	100.032560	400,130.24	137.83	0.36
	Original Face:	Base	400,000.000	99.998103	399,992.41	100.032560	400,130.24	137.83	0.36
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					0.478380	20 Jan 2021		
		Local	578,000.000	100.008393	578,048.51	100.012751	578,073.70	25.19	0.51
		Base		100.008393	578,048.51	100.012751	578,073.70	25.19	0.51
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
		Local	500,000.000	102.122060	510,610.30	102.219919	511,099.60	489.30	0.45
		Base		102.122060	510,610.30	102.219919	511,099.60	489.30	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
		Local	500,000.000	104.069446	520,347.23	104.729855	523,649.28	3,302.05	0.46
		Base		104.069446	520,347.23	104.729855	523,649.28	3,302.05	0.46

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.563630	11 May 2022		
		Local	1,500,000.000	100.064861	1,500,972.91	100.376226	1,505,643.39	4,670.48	1.34
		Base		100.064861	1,500,972.91	100.376226	1,505,643.39	4,670.48	1.34
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
		Local	500,000.000	101.129446	505,647.23	103.551848	517,759.24	12,112.01	0.46
		Base		101.129446	505,647.23	103.551848	517,759.24	12,112.01	0.46
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65					0.650000	15 Jul 2023		
		Local	440,000.000	100.062273	440,274.00	100.836781	443,681.84	3,407.84	0.39
		Base		100.062273	440,274.00	100.836781	443,681.84	3,407.84	0.39
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	500,000.000	104.962016	524,810.08	105.134537	525,672.69	862.61	0.47
		Base		104.962016	524,810.08	105.134537	525,672.69	862.61	0.47
46647PBS4	JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR					0.653000	16 Sep 2024		
		Local	780,000.000	100.550867	784,296.76	100.529583	784,130.75	-166.01	0.70
		Base		100.550867	784,296.76	100.529583	784,130.75	-166.01	0.70
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2					0.410000	15 Mar 2023		
		Local	400,000.000	100.036170	400,144.68	100.085640	400,342.56	197.88	0.36
Original Face:		Base	400,000.000	100.036170	400,144.68	100.085640	400,342.56	197.88	0.36
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	817,911.380	98.884182	808,784.98	100.065290	818,445.39	9,660.41	0.73
Original Face:		Base	1,000,000.000	98.884182	808,784.98	100.065290	818,445.39	9,660.41	0.73
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	100.475382	442,091.68	102.029371	448,929.23	6,837.55	0.40
		Base		100.475382	442,091.68	102.029371	448,929.23	6,837.55	0.40
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
		Local	1,300,000.000	99.989116	1,299,858.51	100.094431	1,301,227.60	1,369.09	1.15
		Base		99.989116	1,299,858.51	100.094431	1,301,227.60	1,369.09	1.15
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	641,000.000	101.846666	652,837.13	102.171766	654,921.02	2,083.89	0.58
		Base		101.846666	652,837.13	102.171766	654,921.02	2,083.89	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5					2.500000	22 Nov 2021		
		Local	350,000.000	101.968243	356,888.85	101.923087	356,730.80	-158.05	0.32
		Base		101.968243	356,888.85	101.923087	356,730.80	-158.05	0.32
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					1.022630	22 Nov 2021		
		Local	990,000.000	100.318253	993,150.70	100.670931	996,642.22	3,491.52	0.88
		Base		100.318253	993,150.70	100.670931	996,642.22	3,491.52	0.88
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.957190	499,785.95	103.376955	516,884.78	17,098.83	0.46
		Base		99.957190	499,785.95	103.376955	516,884.78	17,098.83	0.46
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
		Local	305,000.000	99.965748	304,895.53	101.958814	310,974.38	6,078.85	0.28
		Base		99.965748	304,895.53	101.958814	310,974.38	6,078.85	0.28
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	101.994610	1,019,946.10	102.473475	1,024,734.75	4,788.65	0.91
		Base		101.994610	1,019,946.10	102.473475	1,024,734.75	4,788.65	0.91
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.830380	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.693187	1,812,477.37	12,477.37	1.61
		Base		100.000000	1,800,000.00	100.693187	1,812,477.37	12,477.37	1.61
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	1,175,000.000	100.039203	1,175,460.63	101.792500	1,196,061.88	20,601.25	1.06
Original Face:		Base	1,175,000.000	100.039203	1,175,460.63	101.792500	1,196,061.88	20,601.25	1.06
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	376,083.120	100.669060	378,599.34	101.122630	380,305.14	1,705.80	0.34
Original Face:		Base	800,000.000	100.669060	378,599.34	101.122630	380,305.14	1,705.80	0.34
6174468T9	MORGAN STANLEY SR UNSECURED 11/23 VAR					0.560000	10 Nov 2023		
		Local	445,000.000	100.013202	445,058.75	100.231468	446,030.03	971.28	0.40
		Base		100.013202	445,058.75	100.231468	446,030.03	971.28	0.40
61746BEB8	MORGAN STANLEY SR UNSECURED 04/21 VAR					1.608630	21 Apr 2021		
		Local	500,000.000	100.413986	502,069.93	100.400261	502,001.31	-68.62	0.45
		Base		100.413986	502,069.93	100.400261	502,001.31	-68.62	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61746BEE2	MORGAN STANLEY SR UNSECURED 01/22 VAR					1.398380	20 Jan 2022		
		Local	1,000,000.000	100.054835	1,000,548.35	100.051007	1,000,510.07	-38.28	0.89
		Base		100.054835	1,000,548.35	100.051007	1,000,510.07	-38.28	0.89
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.620045	483,157.22	104.440755	506,537.66	23,380.44	0.45
		Base		99.620045	483,157.22	104.440755	506,537.66	23,380.44	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.615130	30 Jun 2021		
		Local	500,000.000	100.089716	500,448.58	100.157073	500,785.37	336.79	0.44
		Base		100.089716	500,448.58	100.157073	500,785.37	336.79	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
		Local	455,000.000	99.952681	454,784.70	101.629938	462,416.22	7,631.52	0.41
		Base		99.952681	454,784.70	101.629938	462,416.22	7,631.52	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
		Local	1,000,000.000	102.766459	1,027,664.59	104.161961	1,041,619.61	13,955.02	0.92
		Base		102.766459	1,027,664.59	104.161961	1,041,619.61	13,955.02	0.92
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	54,287.670	99.996113	54,285.56	100.257870	54,427.66	142.10	0.05
Original Face:		Base	335,000.000	99.996113	54,285.56	100.257870	54,427.66	142.10	0.05
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	169,190.680	99.999196	169,189.32	100.496980	170,031.52	842.20	0.15
Original Face:		Base	335,000.000	99.999196	169,189.32	100.496980	170,031.52	842.20	0.15
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.663507	697,644.55	102.673559	718,714.91	21,070.36	0.64
		Base		99.663507	697,644.55	102.673559	718,714.91	21,070.36	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
		Local	500,000.000	100.016194	500,080.97	101.007049	505,035.25	4,954.28	0.45
		Base		100.016194	500,080.97	101.007049	505,035.25	4,954.28	0.45

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
		Local	700,000.000	101.288761	709,021.33	104.671263	732,698.84	23,677.51	0.65
		Base		101.288761	709,021.33	104.671263	732,698.84	23,677.51	0.65
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
		Local	422,000.000	101.774422	429,488.06	101.958155	430,263.41	775.35	0.38
		Base		101.774422	429,488.06	101.958155	430,263.41	775.35	0.38
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
		Local	500,000.000	102.989966	514,949.83	103.275299	516,376.50	1,426.67	0.46
		Base		102.989966	514,949.83	103.275299	516,376.50	1,426.67	0.46
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.529880	24 Feb 2023		
		Local	500,000.000	99.743566	498,717.83	100.181136	500,905.68	2,187.85	0.44
		Base		99.743566	498,717.83	100.181136	500,905.68	2,187.85	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.136668	250,341.67	103.356224	258,390.56	8,048.89	0.23
		Base		100.136668	250,341.67	103.356224	258,390.56	8,048.89	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.465880	10 May 2021		
		Local	2,080,000.000	100.002420	2,080,050.33	100.078876	2,081,640.62	1,590.29	1.85
		Base		100.002420	2,080,050.33	100.078876	2,081,640.62	1,590.29	1.85
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
		Local	470,000.000	100.988364	474,645.31	100.959889	474,511.48	-133.83	0.42
		Base		100.988364	474,645.31	100.959889	474,511.48	-133.83	0.42
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.579380	02 May 2022		
		Local	525,000.000	100.253375	526,330.22	100.388145	527,037.76	707.54	0.47
		Base		100.253375	526,330.22	100.388145	527,037.76	707.54	0.47
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	490,000.000	99.846300	489,246.87	101.425995	496,987.38	7,740.51	0.44
		Base		99.846300	489,246.87	101.425995	496,987.38	7,740.51	0.44
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
		Local	280,000.000	99.947475	279,852.93	100.550567	281,541.59	1,688.66	0.25
		Base		99.947475	279,852.93	100.550567	281,541.59	1,688.66	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
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
		Local	900,000.000	100.030964	900,278.68	100.123440	901,110.96	832.28	0.80
		Base		100.030964	900,278.68	100.123440	901,110.96	832.28	0.80
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	1,431,000.000	100.089718	1,432,283.87	100.665943	1,440,529.64	8,245.77	1.28
		Base		100.089718	1,432,283.87	100.665943	1,440,529.64	8,245.77	1.28
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6					0.600000	01 Dec 2023		
		Local	600,000.000	99.922097	599,532.58	100.158016	600,948.10	1,415.52	0.53
		Base		99.922097	599,532.58	100.158016	600,948.10	1,415.52	0.53
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
		Local	450,000.000	100.816440	453,673.98	101.815067	458,167.80	4,493.82	0.41
		Base		100.816440	453,673.98	101.815067	458,167.80	4,493.82	0.41
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.976687	599,860.12	103.287250	619,723.50	19,863.38	0.55
		Base		99.976687	599,860.12	103.287250	619,723.50	19,863.38	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
		Local	1,111,000.000	100.104473	1,112,160.69	100.236788	1,113,630.71	1,470.02	0.99
		Base		100.104473	1,112,160.69	100.236788	1,113,630.71	1,470.02	0.99
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.080891	1,336,079.89	102.947607	1,374,350.55	38,270.66	1.22
		Base		100.080891	1,336,079.89	102.947607	1,374,350.55	38,270.66	1.22
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.771154	753,272.21	102.832707	776,386.94	23,114.73	0.69
		Base		99.771154	753,272.21	102.832707	776,386.94	23,114.73	0.69
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
		Local	440,711.510	99.999167	440,707.84	100.599170	443,352.12	2,644.28	0.39
Original Face:		Base	600,000.000	99.999167	440,707.84	100.599170	443,352.12	2,644.28	0.39
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
		Local	345,000.000	99.995014	344,982.80	101.994090	351,879.61	6,896.81	0.31
Original Face:		Base	345,000.000	99.995014	344,982.80	101.994090	351,879.61	6,896.81	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
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2					0.230000	15 May 2023		
		Local	1,000,000.000	99.996643	999,966.43	100.004450	1,000,044.50	78.07	0.89
Original Face:		Base	1,000,000.000	99.996643	999,966.43	100.004450	1,000,044.50	78.07	0.89
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	13,286.260	99.691411	13,245.26	100.066630	13,295.11	49.85	0.01
Original Face:		Base	1,645,000.000	99.691411	13,245.26	100.066630	13,295.11	49.85	0.01
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	506,934.240	99.989521	506,881.12	101.743810	515,774.21	8,893.09	0.46
Original Face:		Base	550,000.000	99.989521	506,881.12	101.743810	515,774.21	8,893.09	0.46
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
		Local	1,000,000.000	99.949550	999,495.50	101.984610	1,019,846.10	20,350.60	0.91
		Base		99.949550	999,495.50	101.984610	1,019,846.10	20,350.60	0.91
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	99.799885	1,097,798.73	100.400539	1,104,405.93	6,607.20	0.98
		Base		99.799885	1,097,798.73	100.400539	1,104,405.93	6,607.20	0.98
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.043084	500,215.42	100.373127	501,865.64	1,650.22	0.45
		Base		100.043084	500,215.42	100.373127	501,865.64	1,650.22	0.45
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		Local	500,000.000	100.582664	502,913.32	103.926437	519,632.19	16,718.87	0.46
		Base		100.582664	502,913.32	103.926437	519,632.19	16,718.87	0.46
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.476500	15 Jun 2021		
		Local	500,000.000	100.031640	500,158.20	100.096957	500,484.79	326.59	0.44
		Base		100.031640	500,158.20	100.096957	500,484.79	326.59	0.44
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.474880	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.087720	625,548.25	548.25	0.56
		Base		100.000000	625,000.00	100.087720	625,548.25	548.25	0.56
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	1,000,000.000	106.575519	1,065,755.19	107.394358	1,073,943.58	8,188.39	0.95
		Base		106.575519	1,065,755.19	107.394358	1,073,943.58	8,188.39	0.95

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.570500	04 Mar 2021		
		Local	500,000.000	100.115118	500,575.59	100.218121	501,090.61	515.02	0.44
		Base		100.115118	500,575.59	100.218121	501,090.61	515.02	0.44
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					0.546880	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	100.010909	600,065.45	65.45	0.53
		Base		100.000000	600,000.00	100.010909	600,065.45	65.45	0.53
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
		Local	500,000.000	107.332166	536,660.83	108.001000	540,005.00	3,344.17	0.48
		Base		107.332166	536,660.83	108.001000	540,005.00	3,344.17	0.48
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.725750	22 Oct 2021		
		Local	500,000.000	100.305906	501,529.53	100.300835	501,504.18	-25.35	0.45
		Base		100.305906	501,529.53	100.300835	501,504.18	-25.35	0.45
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
		Local	400,000.000	100.303838	401,215.35	101.015446	404,061.78	2,846.43	0.36
		Base		100.303838	401,215.35	101.015446	404,061.78	2,846.43	0.36
US DOLLAR Total									
		Local	109,551,514.740		109,960,667.33		110,930,267.10	969,599.77	98.46
Original Face:		Base	42,349,000.000		109,960,667.33		110,930,267.10	969,599.77	98.46
FIXED INCOME Total									
		Base	109,551,514.740		109,960,667.33		110,930,267.10	969,599.77	98.46
Original Face:			42,349,000.000						

& 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									
		111,276,911.490	Base		111,687,029.36		112,656,629.06	969,599.70	100.00
	Original Face:	42,349,000.000							

& 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									
			12,494.270	Local	1.000000	12,494.27	1.000000	12,494.27	0.00	0.00
				Base	1.000000	12,494.27	1.000000	12,494.27	0.00	0.00
US DOLLAR Total										
			12,494.270	Local		12,494.27		12,494.27	0.00	0.00
				Base		12,494.27		12,494.27	0.00	0.00
CASH Total										
			12,494.270	Base		12,494.27		12,494.27	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
091995001	BLACKROCK INVT QUALITY						0.000000	04 Jan 2021		
			5,003,376.830	Local	100.000000	5,003,376.83	100.000000	5,003,376.83	0.00	0.48
				Base	100.000000	5,003,376.83	100.000000	5,003,376.83	0.00	0.48
138994009	CANTOR FITZGERALD REPO REPO						0.400000	19 Jan 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.95
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.95
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP						0.080000	04 Jan 2021		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.37
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.37
9127962Q1	TREASURY BILL 04/21 0.00000						0.141000	22 Apr 2021		
			25,000,000.000	Local	99.956525	24,989,131.25	99.956525	24,989,131.25	0.00	2.37
				Base	99.956525	24,989,131.25	99.956525	24,989,131.25	0.00	2.37
9127963H0	TREASURY BILL 06/21 0.00000						0.093700	17 Jun 2021		
			25,000,000.000	Local	99.956534	24,989,133.40	99.956534	24,989,133.40	0.00	2.37
				Base	99.956534	24,989,133.40	99.956534	24,989,133.40	0.00	2.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963T4	TREASURY BILL 01/21 0.00000					0.151500	07 Jan 2021		
		Local	40,000,000.000	99.997475	39,998,990.00	99.997475	39,998,990.00	0.00	3.80
		Base		99.997475	39,998,990.00	99.997475	39,998,990.00	0.00	3.80
9127963U1	TREASURY BILL 01/21 0.00000					0.127500	14 Jan 2021		
		Local	25,000,000.000	99.995396	24,998,848.96	99.995396	24,998,848.96	0.00	2.37
		Base		99.995396	24,998,848.96	99.995396	24,998,848.96	0.00	2.37
9127963V9	TREASURY BILL 01/21 0.00000					0.126000	21 Jan 2021		
		Local	25,000,000.000	99.993000	24,998,250.00	99.993000	24,998,250.00	0.00	2.37
		Base		99.993000	24,998,250.00	99.993000	24,998,250.00	0.00	2.37
9127964C0	TREASURY BILL 02/21 0.00000					0.110000	11 Feb 2021		
		Local	30,000,000.000	99.987472	29,996,241.67	99.987472	29,996,241.67	0.00	2.85
		Base		99.987472	29,996,241.67	99.987472	29,996,241.67	0.00	2.85
9127964L0	TREASURY BILL 09/21 0.00000					0.112500	09 Sep 2021		
		Local	40,000,000.000	99.921563	39,968,625.00	99.921563	39,968,625.00	0.00	3.80
		Base		99.921563	39,968,625.00	99.921563	39,968,625.00	0.00	3.80
9127965G0	TREASURY BILL 12/21 0.00000					0.100700	02 Dec 2021		
		Local	25,000,000.000	99.906293	24,976,573.26	99.906293	24,976,573.26	0.00	2.37
		Base		99.906293	24,976,573.26	99.906293	24,976,573.26	0.00	2.37
912796B24	TREASURY BILL 06/21 0.00000					0.087500	10 Jun 2021		
		Local	25,000,000.000	99.961111	24,990,277.78	99.961111	24,990,277.78	0.00	2.37
		Base		99.961111	24,990,277.78	99.961111	24,990,277.78	0.00	2.37
912796B40	TREASURY BILL 07/21 0.00000					0.082500	01 Jul 2021		
		Local	25,000,000.000	99.959208	24,989,802.08	99.959208	24,989,802.08	0.00	2.37
		Base		99.959208	24,989,802.08	99.959208	24,989,802.08	0.00	2.37
966VMM002	JP MORGAN MONEY MARKET					0.000000	04 Jan 2021		
		Local	5,041,647.160	100.000000	5,041,647.16	100.000000	5,041,647.16	0.00	0.48
		Base		100.000000	5,041,647.16	100.000000	5,041,647.16	0.00	0.48
979QHR003	SOUTH STREET REPO					0.100000	04 Jan 2021		
		Local	219,909,887.070	100.000000	219,909,887.07	100.000000	219,909,887.07	0.00	20.89
		Base		100.000000	219,909,887.07	100.000000	219,909,887.07	0.00	20.89

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
US DOLLAR Total									
		Local	549,954,911.060		549,850,784.46		549,850,784.46	0.00	52.22
		Base			549,850,784.46		549,850,784.46	0.00	52.22
CASH EQUIVALENT Total									
		Base	549,954,911.060		549,850,784.46		549,850,784.46	0.00	52.22
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	5,211,785.500	101.034470	5,265,699.88	105.739683	5,510,925.47	245,225.59	0.52
Original Face:		Base	20,540,000.000	101.034470	5,265,699.88	105.739683	5,510,925.47	245,225.59	0.52
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.983157	19,996,631.38	102.218006	20,443,601.20	446,969.82	1.94
		Base		99.983157	19,996,631.38	102.218006	20,443,601.20	446,969.82	1.94
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.975157	5,048,757.85	48,757.85	0.48
		Base		100.000000	5,000,000.00	100.975157	5,048,757.85	48,757.85	0.48
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR					0.180000	15 Sep 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.027007	10,002,700.70	2,700.70	0.95
		Base		100.000000	10,000,000.00	100.027007	10,002,700.70	2,700.70	0.95
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR					0.155000	21 Dec 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.034082	5,001,704.10	1,704.10	0.48
		Base		100.000000	5,000,000.00	100.034082	5,001,704.10	1,704.10	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	8,105,363.570	104.539726	8,473,324.85	109.755435	8,896,077.04	422,752.19	0.84
Original Face:		Base	24,487,993.000	104.539726	8,473,324.85	109.755435	8,896,077.04	422,752.19	0.84
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	2,551,527.100	104.454331	2,665,180.56	108.781513	2,775,589.78	110,409.22	0.26
Original Face:		Base	10,000,000.000	104.454331	2,665,180.56	108.781513	2,775,589.78	110,409.22	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
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.314000	03 Jan 2022		
		Local	5,000,000.000	100.079839	5,003,991.93	100.112343	5,005,617.15	1,625.22	0.48
		Base		100.079839	5,003,991.93	100.112343	5,005,617.15	1,625.22	0.48
313313HD3	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/21 0.00000						21 Jun 2021		
		Local	7,000,000.000	99.957250	6,997,007.50	99.953333	6,996,733.31	-274.19	0.66
		Base		99.957250	6,997,007.50	99.953333	6,996,733.31	-274.19	0.66
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.483750	22 Jan 2021		
		Local	10,000,000.000	99.999770	9,999,977.01	100.017719	10,001,771.90	1,794.89	0.95
		Base		99.999770	9,999,977.01	100.017719	10,001,771.90	1,794.89	0.95
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.971856	4,998,592.79	102.557441	5,127,872.05	129,279.26	0.49
		Base		99.971856	4,998,592.79	102.557441	5,127,872.05	129,279.26	0.49
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					0.210000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.019460	5,000,973.00	973.00	0.47
		Base		100.000000	5,000,000.00	100.019460	5,000,973.00	973.00	0.47
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.235000	28 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.098656	5,004,932.80	4,932.80	0.48
		Base		100.000000	5,000,000.00	100.098656	5,004,932.80	4,932.80	0.48
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35					0.350000	04 May 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.965520	9,996,552.00	-3,448.00	0.95
		Base		100.000000	10,000,000.00	99.965520	9,996,552.00	-3,448.00	0.95
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.088996	10,008,899.60	8,899.60	0.95
		Base		100.000000	10,000,000.00	100.088996	10,008,899.60	8,899.60	0.95
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69					1.690000	12 Feb 2024		
		Local	3,610,000.000	100.036416	3,611,314.63	100.164026	3,615,921.34	4,606.71	0.34
		Base		100.036416	3,611,314.63	100.164026	3,615,921.34	4,606.71	0.34
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		Local	10,000,000.000	99.949585	9,994,958.45	100.032692	10,003,269.20	8,310.75	0.95
		Base		99.949585	9,994,958.45	100.032692	10,003,269.20	8,310.75	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
		Local	10,000,000.000	100.004932	10,000,493.15	100.137816	10,013,781.60	13,288.45	0.95
		Base		100.004932	10,000,493.15	100.137816	10,013,781.60	13,288.45	0.95
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.995525	4,999,776.25	-223.75	0.47
		Base		100.000000	5,000,000.00	99.995525	4,999,776.25	-223.75	0.47
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.719244	5,035,962.20	35,962.20	0.48
		Base		100.000000	5,000,000.00	100.719244	5,035,962.20	35,962.20	0.48
3134GWAR7	FREDDIE MAC NOTES 07/25 0.75					0.750000	21 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.030260	10,003,026.00	3,026.00	0.95
		Base		100.000000	10,000,000.00	100.030260	10,003,026.00	3,026.00	0.95
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.006843	10,000,684.30	684.30	0.95
		Base		100.000000	10,000,000.00	100.006843	10,000,684.30	684.30	0.95
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.012363	10,001,236.30	1,236.30	0.95
		Base		100.000000	10,000,000.00	100.012363	10,001,236.30	1,236.30	0.95
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.996381	9,999,638.06	101.239920	10,123,992.00	124,353.94	0.96
		Base		99.996381	9,999,638.06	101.239920	10,123,992.00	124,353.94	0.96
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.975365	15,996,058.39	102.562342	16,409,974.72	413,916.33	1.56
		Base		99.975365	15,996,058.39	102.562342	16,409,974.72	413,916.33	1.56
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	2,749,842.670	99.775413	2,743,666.87	102.466000	2,817,653.79	73,986.92	0.27
Original Face:		Base	11,452,445.000	99.775413	2,743,666.87	102.466000	2,817,653.79	73,986.92	0.27
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	3,616,459.050	100.277001	3,626,476.69	102.343930	3,701,226.32	74,749.63	0.35
Original Face:		Base	11,058,708.000	100.277001	3,626,476.69	102.343930	3,701,226.32	74,749.63	0.35

Base Currency: USD - US DOLLAR

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3136G4A78	FANNIE MAE NOTES 07/24 0.58					0.580000	22 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.916334	9,991,633.40	-8,366.60	0.95
		Base		100.000000	10,000,000.00	99.916334	9,991,633.40	-8,366.60	0.95
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.089383	5,004,469.15	4,469.15	0.48
		Base		100.000000	5,000,000.00	100.089383	5,004,469.15	4,469.15	0.48
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	88,389.140	98.674701	87,217.72	100.180820	88,548.97	1,331.25	0.01
Original Face:		Base	5,000,000.000	98.674701	87,217.72	100.180820	88,548.97	1,331.25	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	1,561,135.400	99.978347	1,560,797.37	102.780130	1,604,536.99	43,739.62	0.15
Original Face:		Base	10,000,000.000	99.978347	1,560,797.37	102.780130	1,604,536.99	43,739.62	0.15
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	1,658,656.060	100.709381	1,670,422.25	102.398400	1,698,437.27	28,015.02	0.16
Original Face:		Base	12,022,600.000	100.709381	1,670,422.25	102.398400	1,698,437.27	28,015.02	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,419,524.770	100.351743	2,428,035.27	102.106330	2,470,487.95	42,452.68	0.23
Original Face:		Base	15,363,692.000	100.351743	2,428,035.27	102.106330	2,470,487.95	42,452.68	0.23
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	4,362,919.920	101.208636	4,415,651.76	103.147980	4,500,263.77	84,612.01	0.43
Original Face:		Base	24,000,000.000	101.208636	4,415,651.76	103.147980	4,500,263.77	84,612.01	0.43
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	931,436.820	101.590029	946,246.94	103.918440	967,934.61	21,687.67	0.09
Original Face:		Base	9,815,000.000	101.590029	946,246.94	103.918440	967,934.61	21,687.67	0.09
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	1,013,242.100	101.701026	1,030,477.61	100.228900	1,015,561.41	-14,916.20	0.10
Original Face:		Base	10,000,000.000	101.701026	1,030,477.61	100.228900	1,015,561.41	-14,916.20	0.10
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	1,846,631.610	99.897636	1,844,741.33	100.515670	1,856,154.14	11,412.81	0.18
Original Face:		Base	14,712,277.000	99.897636	1,844,741.33	100.515670	1,856,154.14	11,412.81	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
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	725,732.200	101.577337	737,179.44	104.146590	755,825.34	18,645.90	0.07
Original Face:		Base	10,000,000.000	101.577337	737,179.44	104.146590	755,825.34	18,645.90	0.07
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	845,067.710	108.412512	916,159.13	112.654410	952,006.04	35,846.91	0.09
Original Face:		Base	12,777,000.000	108.412512	916,159.13	112.654410	952,006.04	35,846.91	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	303,580.200	105.685707	320,840.88	117.176810	355,725.59	34,884.71	0.03
Original Face:		Base	10,000,000.000	105.685707	320,840.88	117.176810	355,725.59	34,884.71	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	263,804.200	104.032612	274,442.40	111.508970	294,165.35	19,722.95	0.03
Original Face:		Base	5,000,000.000	104.032612	274,442.40	111.508970	294,165.35	19,722.95	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	210,771.040	102.386931	215,802.00	102.875130	216,830.98	1,028.98	0.02
Original Face:		Base	16,000,000.000	102.386931	215,802.00	102.875130	216,830.98	1,028.98	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	172,340.100	104.850937	180,700.21	108.713650	187,357.21	6,657.00	0.02
Original Face:		Base	5,000,000.000	104.850937	180,700.21	108.713650	187,357.21	6,657.00	0.02
31422B3R9	FARMER MAC NOTES 08/22 VAR					0.160000	25 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.978643	19,995,728.60	-4,271.40	1.90
		Base		100.000000	20,000,000.00	99.978643	19,995,728.60	-4,271.40	1.90
31422BW89	FARMER MAC NOTES 03/22 0.13					0.130000	29 Mar 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.936869	19,987,373.80	-12,626.20	1.90
		Base		100.000000	20,000,000.00	99.936869	19,987,373.80	-12,626.20	1.90
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
		Local	681,857.380	102.635204	699,825.71	103.834084	708,000.36	8,174.65	0.07
Original Face:		Base	9,875,825.000	102.635204	699,825.71	103.834084	708,000.36	8,174.65	0.07
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	505,100.800	99.946367	504,829.90	105.461556	532,687.16	27,857.26	0.05
Original Face:		Base	5,000,000.000	99.946367	504,829.90	105.461556	532,687.16	27,857.26	0.05

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38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	2,204,025.500	100.955510	2,225,085.18	102.982940	2,269,770.26	44,685.08	0.22
Original Face:		Base	10,000,000.000	100.955510	2,225,085.18	102.982940	2,269,770.26	44,685.08	0.22
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	167,243.660	99.692766	166,729.83	100.566650	168,191.35	1,461.52	0.02
Original Face:		Base	2,000,000.000	99.692766	166,729.83	100.566650	168,191.35	1,461.52	0.02
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	944,141.650	100.123698	945,309.53	102.154040	964,478.84	19,169.31	0.09
Original Face:		Base	5,000,000.000	100.123698	945,309.53	102.154040	964,478.84	19,169.31	0.09
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	2,784,073.700	95.555897	2,660,346.59	101.440660	2,824,182.74	163,836.15	0.27
Original Face:		Base	10,000,000.000	95.555897	2,660,346.59	101.440660	2,824,182.74	163,836.15	0.27
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	5,835,089.600	94.574697	5,518,518.31	102.615060	5,987,680.69	469,162.38	0.57
Original Face:		Base	10,000,000.000	94.574697	5,518,518.31	102.615060	5,987,680.69	469,162.38	0.57
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	3,359,767.850	97.775653	3,285,034.97	104.939480	3,525,722.91	240,687.94	0.33
Original Face:		Base	5,000,000.000	97.775653	3,285,034.97	104.939480	3,525,722.91	240,687.94	0.33
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,789,035.700	100.800320	1,803,353.71	104.839350	1,875,613.40	72,259.69	0.18
Original Face:		Base	10,000,000.000	100.800320	1,803,353.71	104.839350	1,875,613.40	72,259.69	0.18
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	1,818,359.900	100.220778	1,822,374.44	103.744230	1,886,443.48	64,069.04	0.18
Original Face:		Base	10,000,000.000	100.220778	1,822,374.44	103.744230	1,886,443.48	64,069.04	0.18
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	2,980,946.400	95.933197	2,859,717.18	102.789750	3,064,107.35	204,390.17	0.29
Original Face:		Base	4,000,000.000	95.933197	2,859,717.18	102.789750	3,064,107.35	204,390.17	0.29
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	3,759,487.700	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.37
Original Face:		Base	5,000,000.000	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.37

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38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP				2.250000	20 Dec 2042		
	488,211.400	Local	98.952671	483,098.22	100.693500	491,597.15	8,498.93	0.05
Original Face:	5,000,000.000	Base	98.952671	483,098.22	100.693500	491,597.15	8,498.93	0.05
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	2,711,596.700	Local	99.903036	2,708,967.42	102.217350	2,771,722.29	62,754.87	0.26
Original Face:	10,000,000.000	Base	99.903036	2,708,967.42	102.217350	2,771,722.29	62,754.87	0.26
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	301,684.500	Local	99.288240	299,537.23	100.303270	302,599.42	3,062.19	0.03
Original Face:	5,000,000.000	Base	99.288240	299,537.23	100.303270	302,599.42	3,062.19	0.03
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,754,398.100	Local	100.067832	1,755,588.14	102.598770	1,799,990.87	44,402.73	0.17
Original Face:	5,000,000.000	Base	100.067832	1,755,588.14	102.598770	1,799,990.87	44,402.73	0.17
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	3,640,171.750	Local	99.623436	3,626,464.16	105.739010	3,849,081.57	222,617.41	0.37
Original Face:	5,000,000.000	Base	99.623436	3,626,464.16	105.739010	3,849,081.57	222,617.41	0.37
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	2,121,266.990	Local	99.870791	2,118,526.12	104.394510	2,214,486.28	95,960.16	0.21
Original Face:	9,953,662.330	Base	99.870791	2,118,526.12	104.394510	2,214,486.28	95,960.16	0.21
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	7,000,000.000	Local	107.377129	7,516,399.05	107.558030	7,529,062.10	12,663.05	0.72
		Base	107.377129	7,516,399.05	107.558030	7,529,062.10	12,663.05	0.72
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000					16 Aug 2024		
	5,000,000.000	Local	111.072215	5,553,610.74	110.300590	5,515,029.50	-38,581.24	0.52
		Base	111.072215	5,553,610.74	110.300590	5,515,029.50	-38,581.24	0.52
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022		
	1,730,000.000	Local	100.332690	1,735,755.53	102.769014	1,777,903.94	42,148.41	0.17
		Base	100.332690	1,735,755.53	102.769014	1,777,903.94	42,148.41	0.17
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025		
	5,000,000.000	Local	99.743754	4,987,187.70	101.280878	5,064,043.90	76,856.20	0.48
		Base	99.743754	4,987,187.70	101.280878	5,064,043.90	76,856.20	0.48

& 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
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	30,000,000.000	Local	99.900430	29,970,129.14	99.908700	29,972,610.00	2,480.86	2.85
		Base	99.900430	29,970,129.14	99.908700	29,972,610.00	2,480.86	2.85
912796B65	TREASURY BILL 02/21 0.00000					02 Feb 2021		
	30,000,000.000	Local	99.991733	29,997,520.00	99.993797	29,998,139.10	619.10	2.85
		Base	99.991733	29,997,520.00	99.993797	29,998,139.10	619.10	2.85
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021		
	25,000,000.000	Local	99.999668	24,999,917.00	100.173025	25,043,256.25	43,339.25	2.38
		Base	99.999668	24,999,917.00	100.173025	25,043,256.25	43,339.25	2.38
9128286D7	US TREASURY N/B 02/21 2.5				2.500000	28 Feb 2021		
	10,000,000.000	Local	100.004727	10,000,472.67	100.356765	10,035,676.50	35,203.83	0.95
		Base	100.004727	10,000,472.67	100.356765	10,035,676.50	35,203.83	0.95
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.971058	4,998,552.92	100.148012	5,007,400.60	8,847.68	0.48
		Base	99.971058	4,998,552.92	100.148012	5,007,400.60	8,847.68	0.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
			0.000	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828WY2	US TREASURY N/B 07/21 2.25					2.250000	31 Jul 2021		
			20,000,000.000	101.231177	20,246,235.35	101.226562	20,245,312.40	-922.95	1.92
		Base		101.231177	20,246,235.35	101.226562	20,245,312.40	-922.95	1.92
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
			0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828Z60	US TREASURY N/B 01/22 1.375					1.375000	31 Jan 2022		
			20,000,000.000	99.913459	19,982,691.73	101.343750	20,268,750.00	286,058.27	1.93
		Base		99.913459	19,982,691.73	101.343750	20,268,750.00	286,058.27	1.93
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
			20,000,000.000	99.970969	19,994,193.89	100.015625	20,003,125.00	8,931.11	1.90
		Base		99.970969	19,994,193.89	100.015625	20,003,125.00	8,931.11	1.90
US DOLLAR Total									
			496,824,668.440		498,036,946.09		503,053,240.09	5,016,294.00	47.78
Original Face:		Base	363,059,202.330		498,036,946.09		503,053,240.09	5,016,294.00	47.78
FIXED INCOME Total									
		Base	496,824,668.440		498,036,946.09		503,053,240.09	5,016,294.00	47.78
Original Face:			363,059,202.330						

Base Currency: 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									
		1,046,792,073.770	Base		1,047,900,224.82		1,052,916,518.82	5,016,294.00	100.00
	Original Face:	363,059,202.330							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00
CASH Total									
		-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314PN49	AMAZON COM INC DISC COML					0.100000	04 Jan 2021		
		25,000,000.000	Local	99.999167	24,999,791.67	99.999167	24,999,791.67	0.00	1.22
			Base	99.999167	24,999,791.67	99.999167	24,999,791.67	0.00	1.22
03040LNB1	AMERICAN WATER CAPIT					0.200000	11 Jan 2021		
		10,500,000.000	Local	99.994444	10,499,416.67	99.994444	10,499,416.67	0.00	0.51
			Base	99.994444	10,499,416.67	99.994444	10,499,416.67	0.00	0.51
03040LPG8	AMERICAN WATER CAPIT					0.220000	16 Feb 2021		
		15,100,000.000	Local	99.971889	15,095,755.22	99.971889	15,095,755.22	0.00	0.74
			Base	99.971889	15,095,755.22	99.971889	15,095,755.22	0.00	0.74
03040LQ93	AMERICAN WATER CAPIT					0.220000	09 Mar 2021		
		10,000,000.000	Local	99.959056	9,995,905.56	99.959056	9,995,905.56	0.00	0.49
			Base	99.959056	9,995,905.56	99.959056	9,995,905.56	0.00	0.49
03785DNV4	APPLE INC					0.100000	29 Jan 2021		
		29,000,000.000	Local	99.992222	28,997,744.44	99.992222	28,997,744.44	0.00	1.42
			Base	99.992222	28,997,744.44	99.992222	28,997,744.44	0.00	1.42

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
03785DPG5	APPLE INC					0.100000	16 Feb 2021		
		Local	25,000,000.000	99.987222	24,996,805.55	99.987222	24,996,805.55	0.00	1.22
		Base		99.987222	24,996,805.55	99.987222	24,996,805.55	0.00	1.22
04821TNB7	ATLANTIC ASSET SECUR					0.190000	11 Jan 2021		
		Local	10,000,000.000	99.994722	9,999,472.22	99.994722	9,999,472.22	0.00	0.49
		Base		99.994722	9,999,472.22	99.994722	9,999,472.22	0.00	0.49
04821TNU5	ATLANTIC ASSET SECUR					0.170000	28 Jan 2021		
		Local	10,000,000.000	99.987250	9,998,725.00	99.987250	9,998,725.00	0.00	0.49
		Base		99.987250	9,998,725.00	99.987250	9,998,725.00	0.00	0.49
04821TNU5	ATLANTIC ASSET SECUR					0.190000	28 Jan 2021		
		Local	10,000,000.000	99.985750	9,998,575.00	99.985750	9,998,575.00	0.00	0.49
		Base		99.985750	9,998,575.00	99.985750	9,998,575.00	0.00	0.49
04821TPR0	ATLANTIC ASSET SECUR					0.210000	25 Feb 2021		
		Local	10,000,000.000	99.967917	9,996,791.66	99.967917	9,996,791.66	0.00	0.49
		Base		99.967917	9,996,791.66	99.967917	9,996,791.66	0.00	0.49
06367BTB5	BANK OF MONTREAL-					0.140000	04 Jan 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
06367C3D7	BANK OF MONTREAL-					0.200000	17 Feb 2021		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
06367JNB4	BANK OF MONTREAL-					0.200000	11 Jan 2021		
		Local	10,000,000.000	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.49
		Base		99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.49
06417JNS7	BANK OF NOVA SCOTIA/THE					0.200000	26 Jan 2021		
		Local	25,000,000.000	99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	1.22
		Base		99.986111	24,996,527.78	99.986111	24,996,527.78	0.00	1.22
07010JPA3	BASIN ELEC PWR COOP					0.150000	10 Feb 2021		
		Local	10,000,000.000	99.983333	9,998,333.29	99.983333	9,998,333.29	0.00	0.49
		Base		99.983333	9,998,333.29	99.983333	9,998,333.29	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
07010JPC9	BASIN ELEC PWR COOP					0.150000	12 Feb 2021		
		Local	15,000,000.000	99.982499	14,997,374.91	99.982499	14,997,374.91	0.00	0.73
		Base		99.982499	14,997,374.91	99.982499	14,997,374.91	0.00	0.73
07010JPG0	BASIN ELEC PWR COOP					0.180000	16 Feb 2021		
		Local	15,000,000.000	99.977000	14,996,550.00	99.977000	14,996,550.00	0.00	0.73
		Base		99.977000	14,996,550.00	99.977000	14,996,550.00	0.00	0.73
07644AQ15	BEDFORD ROW FDG CORP					0.180000	01 Mar 2021		
		Local	15,000,000.000	99.970500	14,995,575.00	99.970500	14,995,575.00	0.00	0.73
		Base		99.970500	14,995,575.00	99.970500	14,995,575.00	0.00	0.73
07644AQ98	BEDFORD ROW FDG CORP					0.220000	09 Mar 2021		
		Local	5,000,000.000	99.959056	4,997,952.78	99.959056	4,997,952.78	0.00	0.24
		Base		99.959056	4,997,952.78	99.959056	4,997,952.78	0.00	0.24
07644AQW7	BEDFORD ROW FDG CORP					0.230000	30 Mar 2021		
		Local	10,000,000.000	99.943778	9,994,377.78	99.943778	9,994,377.78	0.00	0.49
		Base		99.943778	9,994,377.78	99.943778	9,994,377.78	0.00	0.49
07645RCS3	BEDFORD ROW FDG CORP					0.288630	20 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
15060XN57	CEDAR SPRING CPTL CO					0.190000	05 Jan 2021		
		Local	5,020,000.000	99.997889	5,019,894.02	99.997889	5,019,894.02	0.00	0.25
		Base		99.997889	5,019,894.02	99.997889	5,019,894.02	0.00	0.25
15060XNN8	CEDAR SPRING CPTL CO					0.220000	22 Jan 2021		
		Local	10,000,000.000	99.987167	9,998,716.67	99.987167	9,998,716.67	0.00	0.49
		Base		99.987167	9,998,716.67	99.987167	9,998,716.67	0.00	0.49
15060XQ39	CEDAR SPRING CPTL CO					0.220000	03 Mar 2021		
		Local	15,000,000.000	99.962722	14,994,408.34	99.962722	14,994,408.34	0.00	0.73
		Base		99.962722	14,994,408.34	99.962722	14,994,408.34	0.00	0.73
15060XQF2	CEDAR SPRING CPTL CO					0.250000	15 Mar 2021		
		Local	10,000,000.000	99.949306	9,994,930.55	99.949306	9,994,930.55	0.00	0.49
		Base		99.949306	9,994,930.55	99.949306	9,994,930.55	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
15963TNN5	CHARIOT FNDG LLC				0.200000	22 Jan 2021		
	10,000,000.000	Local	99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	0.49
		Base	99.988333	9,998,833.33	99.988333	9,998,833.33	0.00	0.49
15963TP11	CHARIOT FNDG LLC				0.180000	01 Feb 2021		
	10,000,000.000	Local	99.984500	9,998,450.00	99.984500	9,998,450.00	0.00	0.49
		Base	99.984500	9,998,450.00	99.984500	9,998,450.00	0.00	0.49
15963TPA1	CHARIOT FNDG LLC				0.210000	10 Feb 2021		
	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
		Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
15963TQJ1	CHARIOT FNDG LLC				0.240000	18 Mar 2021		
	15,000,000.000	Local	99.949333	14,992,400.00	99.949333	14,992,400.00	0.00	0.73
		Base	99.949333	14,992,400.00	99.949333	14,992,400.00	0.00	0.73
16677JPN0	CHEVRON CORP				0.130000	22 Feb 2021		
	10,000,000.000	Local	99.981222	9,998,122.22	99.981222	9,998,122.22	0.00	0.49
		Base	99.981222	9,998,122.22	99.981222	9,998,122.22	0.00	0.49
16677JQS8	CHEVRON CORP				0.160000	26 Mar 2021		
	25,000,000.000	Local	99.962667	24,990,666.67	99.962667	24,990,666.67	0.00	1.22
		Base	99.962667	24,990,666.67	99.962667	24,990,666.67	0.00	1.22
16677JQV1	CHEVRON CORP				0.140000	29 Mar 2021		
	15,000,000.000	Local	99.966167	14,994,925.00	99.966167	14,994,925.00	0.00	0.73
		Base	99.966167	14,994,925.00	99.966167	14,994,925.00	0.00	0.73
16677JSB3	CHEVRON CORP				0.160000	11 May 2021		
	4,000,000.000	Local	99.942222	3,997,688.89	99.942222	3,997,688.89	0.00	0.20
		Base	99.942222	3,997,688.89	99.942222	3,997,688.89	0.00	0.20
19121ANK3	COCA-COLA COMPANY				0.100000	19 Jan 2021		
	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.98
		Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.98
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	99.907861	4,995,393.05	99.907861	4,995,393.05	0.00	0.24
		Base	99.907861	4,995,393.05	99.907861	4,995,393.05	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
19121AQ53	COCA-COLA COMPANY				0.110000	05 Mar 2021		
	25,000,000.000	Local	99.980750	24,995,187.50	99.980750	24,995,187.50	0.00	1.22
		Base	99.980750	24,995,187.50	99.980750	24,995,187.50	0.00	1.22
2063C0NK4	CONCORD MIN CPTL CO				0.210000	19 Jan 2021		
	15,000,000.000	Local	99.989500	14,998,425.00	99.989500	14,998,425.00	0.00	0.73
		Base	99.989500	14,998,425.00	99.989500	14,998,425.00	0.00	0.73
2063C0P14	CONCORD MIN CPTL CO				0.230000	01 Feb 2021		
	15,000,000.000	Local	99.980194	14,997,029.17	99.980194	14,997,029.17	0.00	0.73
		Base	99.980194	14,997,029.17	99.980194	14,997,029.17	0.00	0.73
2063C0P89	CONCORD MIN CPTL CO				0.240000	08 Feb 2021		
	15,000,000.000	Local	99.974667	14,996,200.00	99.974667	14,996,200.00	0.00	0.73
		Base	99.974667	14,996,200.00	99.974667	14,996,200.00	0.00	0.73
2284K0NK7	CROWN POINT CAP CO.				0.200000	19 Jan 2021		
	2,500,000.000	Local	99.990000	2,499,750.00	99.990000	2,499,750.00	0.00	0.12
		Base	99.990000	2,499,750.00	99.990000	2,499,750.00	0.00	0.12
30229AT17	EXXON MOBIL CORP				0.190000	01 Jun 2021		
	15,000,000.000	Local	99.920306	14,988,045.83	99.920306	14,988,045.83	0.00	0.73
		Base	99.920306	14,988,045.83	99.920306	14,988,045.83	0.00	0.73
30229ATW9	EXXON MOBIL CORP				0.190000	30 Jun 2021		
	10,000,000.000	Local	99.905000	9,990,500.00	99.905000	9,990,500.00	0.00	0.49
		Base	99.905000	9,990,500.00	99.905000	9,990,500.00	0.00	0.49
30229AUW7	EXXON MOBIL CORP				0.220000	30 Jul 2021		
	15,000,000.000	Local	99.871667	14,980,750.00	99.871667	14,980,750.00	0.00	0.73
		Base	99.871667	14,980,750.00	99.871667	14,980,750.00	0.00	0.73
30229AVT3	EXXON MOBIL CORP				0.210000	27 Aug 2021		
	10,000,000.000	Local	99.861167	9,986,116.66	99.861167	9,986,116.66	0.00	0.49
		Base	99.861167	9,986,116.66	99.861167	9,986,116.66	0.00	0.49
30601VPH8	FAIRWAY FINANCE CORP				0.210000	17 Feb 2021		
	1,620,000.000	Local	99.972583	1,619,555.85	99.972583	1,619,555.85	0.00	0.08
		Base	99.972583	1,619,555.85	99.972583	1,619,555.85	0.00	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
30601VPP0	FAIRWAY FINANCE CORP				0.210000	23 Feb 2021		
	15,000,000.000	Local	99.969083	14,995,362.50	99.969083	14,995,362.50	0.00	0.73
		Base	99.969083	14,995,362.50	99.969083	14,995,362.50	0.00	0.73
30601VQW4	FAIRWAY FINANCE CORP				0.210000	30 Mar 2021		
	25,000,000.000	Local	99.948667	24,987,166.67	99.948667	24,987,166.67	0.00	1.22
		Base	99.948667	24,987,166.67	99.948667	24,987,166.67	0.00	1.22
37829AEW4	GLENCOVE FDG DAC/LLC				0.235750	08 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
37829AEY0	GLENCOVE FDG DAC/LLC				0.237880	15 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
38346LN69	GOTHAM FDG CORP				0.170000	06 Jan 2021		
	10,000,000.000	Local	99.997639	9,999,763.89	99.997639	9,999,763.89	0.00	0.49
		Base	99.997639	9,999,763.89	99.997639	9,999,763.89	0.00	0.49
38346LNL6	GOTHAM FDG CORP				0.180000	20 Jan 2021		
	10,000,000.000	Local	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.49
		Base	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.49
38346LNV4	GOTHAM FDG CORP				0.170000	29 Jan 2021		
	10,000,000.000	Local	99.986778	9,998,677.78	99.986778	9,998,677.78	0.00	0.49
		Base	99.986778	9,998,677.78	99.986778	9,998,677.78	0.00	0.49
38346LP26	GOTHAM FDG CORP				0.180000	02 Feb 2021		
	10,000,000.000	Local	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.49
		Base	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.49
40588LQ10	HALKIN FINANCE LLC USC				0.240000	01 Mar 2021		
	20,000,000.000	Local	99.960667	19,992,133.33	99.960667	19,992,133.33	0.00	0.98
		Base	99.960667	19,992,133.33	99.960667	19,992,133.33	0.00	0.98
40588LQH5	HALKIN FINANCE LLC USC				0.260000	17 Mar 2021		
	15,000,000.000	Local	99.945833	14,991,875.00	99.945833	14,991,875.00	0.00	0.73
		Base	99.945833	14,991,875.00	99.945833	14,991,875.00	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779PND6	INSTITUTIONAL SECURED				0.230000	13 Jan 2021		
	4,810,000.000	Local	99.992333	4,809,631.24	99.992333	4,809,631.24	0.00	0.23
		Base	99.992333	4,809,631.24	99.992333	4,809,631.24	0.00	0.23
45779PNL8	INSTITUTIONAL SECURED				0.230000	20 Jan 2021		
	15,000,000.000	Local	99.987861	14,998,179.17	99.987861	14,998,179.17	0.00	0.73
		Base	99.987861	14,998,179.17	99.987861	14,998,179.17	0.00	0.73
45779PNV6	INSTITUTIONAL SECURED				0.220000	29 Jan 2021		
	25,000,000.000	Local	99.982889	24,995,722.22	99.982889	24,995,722.22	0.00	1.22
		Base	99.982889	24,995,722.22	99.982889	24,995,722.22	0.00	1.22
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021		
	20,000,000.000	Local	99.953861	19,990,772.22	99.953861	19,990,772.22	0.00	0.98
		Base	99.953861	19,990,772.22	99.953861	19,990,772.22	0.00	0.98
47816FT19	JOHNSON & JOHNSON				0.150000	01 Jun 2021		
	5,000,000.000	Local	99.937083	4,996,854.17	99.937083	4,996,854.17	0.00	0.24
		Base	99.937083	4,996,854.17	99.937083	4,996,854.17	0.00	0.24
4820P2NB7	JUPITER SECT CO LLC				0.160000	11 Jan 2021		
	10,000,000.000	Local	99.995556	9,999,555.56	99.995556	9,999,555.56	0.00	0.49
		Base	99.995556	9,999,555.56	99.995556	9,999,555.56	0.00	0.49
4820P2P41	JUPITER SECT CO LLC				0.170000	04 Feb 2021		
	15,000,000.000	Local	99.983944	14,997,591.67	99.983944	14,997,591.67	0.00	0.73
		Base	99.983944	14,997,591.67	99.983944	14,997,591.67	0.00	0.73
4820P2P58	JUPITER SECT CO LLC				0.200000	05 Feb 2021		
	15,000,000.000	Local	99.980556	14,997,083.34	99.980556	14,997,083.34	0.00	0.73
		Base	99.980556	14,997,083.34	99.980556	14,997,083.34	0.00	0.73
52952LNR9	LEXINGTN PKR CAP CO LL				0.210000	25 Jan 2021		
	10,000,000.000	Local	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.49
		Base	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.49
53127TN74	LIBERTY FUNDING LLC				0.170000	07 Jan 2021		
	10,000,000.000	Local	99.997167	9,999,716.67	99.997167	9,999,716.67	0.00	0.49
		Base	99.997167	9,999,716.67	99.997167	9,999,716.67	0.00	0.49

& 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
53127TP31	LIBERTY FUNDING LLC				0.180000	03 Feb 2021		
	10,000,000.000	Local	99.983500	9,998,350.00	99.983500	9,998,350.00	0.00	0.49
		Base	99.983500	9,998,350.00	99.983500	9,998,350.00	0.00	0.49
53127TQ14	LIBERTY FUNDING LLC				0.190000	01 Mar 2021		
	8,500,000.000	Local	99.968861	8,497,353.19	99.968861	8,497,353.19	0.00	0.41
		Base	99.968861	8,497,353.19	99.968861	8,497,353.19	0.00	0.41
53127TQ14	LIBERTY FUNDING LLC				0.220000	01 Mar 2021		
	3,000,000.000	Local	99.963945	2,998,918.34	99.963945	2,998,918.34	0.00	0.15
		Base	99.963945	2,998,918.34	99.963945	2,998,918.34	0.00	0.15
56274LN59	MANHATTAN ASSET FDG.				0.180000	05 Jan 2021		
	3,703,000.000	Local	99.998000	3,702,925.94	99.998000	3,702,925.94	0.00	0.18
		Base	99.998000	3,702,925.94	99.998000	3,702,925.94	0.00	0.18
56274LP16	MANHATTAN ASSET FDG.				0.200000	01 Feb 2021		
	10,000,000.000	Local	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.49
		Base	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.49
56274LP32	MANHATTAN ASSET FDG.				0.210000	03 Feb 2021		
	13,902,000.000	Local	99.980750	13,899,323.87	99.980750	13,899,323.87	0.00	0.68
		Base	99.980750	13,899,323.87	99.980750	13,899,323.87	0.00	0.68
56274LPH1	MANHATTAN ASSET FDG.				0.240000	17 Feb 2021		
	1,200,000.000	Local	99.968667	1,199,624.00	99.968667	1,199,624.00	0.00	0.06
		Base	99.968667	1,199,624.00	99.968667	1,199,624.00	0.00	0.06
56274LPK4	MANHATTAN ASSET FDG.				0.220000	19 Feb 2021		
	1,450,000.000	Local	99.970056	1,449,565.81	99.970056	1,449,565.81	0.00	0.07
		Base	99.970056	1,449,565.81	99.970056	1,449,565.81	0.00	0.07
56274LQ23	MANHATTAN ASSET FDG.				0.200000	02 Mar 2021		
	10,000,000.000	Local	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.49
		Base	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.49
57576JN40	MASSACHUSETTS MUT LIFE INS CO				0.090000	04 Jan 2021		
	25,000,000.000	Local	99.999250	24,999,812.50	99.999250	24,999,812.50	0.00	1.22
		Base	99.999250	24,999,812.50	99.999250	24,999,812.50	0.00	1.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
58934AP18	MERCK & CO. INC				0.140000	01 Feb 2021		
	8,500,000.000	Local	99.987944	8,498,975.28	99.987944	8,498,975.28	0.00	0.41
		Base	99.987944	8,498,975.28	99.987944	8,498,975.28	0.00	0.41
59157TQW6	METLIFE SHORT TERM FDG				0.180000	30 Mar 2021		
	11,000,000.000	Local	99.956000	10,995,160.00	99.956000	10,995,160.00	0.00	0.54
		Base	99.956000	10,995,160.00	99.956000	10,995,160.00	0.00	0.54
59157TSU8	METLIFE SHORT TERM FDG				0.200000	28 May 2021		
	15,000,000.000	Local	99.918333	14,987,750.00	99.918333	14,987,750.00	0.00	0.73
		Base	99.918333	14,987,750.00	99.918333	14,987,750.00	0.00	0.73
59157TT11	METLIFE SHORT TERM FDG				0.200000	01 Jun 2021		
	12,400,000.000	Local	99.916111	12,389,597.78	99.916111	12,389,597.78	0.00	0.60
		Base	99.916111	12,389,597.78	99.916111	12,389,597.78	0.00	0.60
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021		
	15,000,000.000	Local	99.894417	14,984,162.50	99.894417	14,984,162.50	0.00	0.73
		Base	99.894417	14,984,162.50	99.894417	14,984,162.50	0.00	0.73
63743CN82	NATL RURAL UTIL COOP				0.130000	08 Jan 2021		
	8,300,000.000	Local	99.997472	8,299,790.19	99.997472	8,299,790.19	0.00	0.41
		Base	99.997472	8,299,790.19	99.997472	8,299,790.19	0.00	0.41
63743CNC3	NATL RURAL UTIL COOP				0.130000	12 Jan 2021		
	20,000,000.000	Local	99.996028	19,999,205.55	99.996028	19,999,205.55	0.00	0.98
		Base	99.996028	19,999,205.55	99.996028	19,999,205.55	0.00	0.98
63743CND1	NATL RURAL UTIL COOP				0.140000	13 Jan 2021		
	13,750,000.000	Local	99.995333	13,749,358.33	99.995333	13,749,358.33	0.00	0.67
		Base	99.995333	13,749,358.33	99.995333	13,749,358.33	0.00	0.67
63743CNK5	NATL RURAL UTIL COOP				0.160000	19 Jan 2021		
	5,888,000.000	Local	99.992000	5,887,528.96	99.992000	5,887,528.96	0.00	0.29
		Base	99.992000	5,887,528.96	99.992000	5,887,528.96	0.00	0.29
63743CNL3	NATL RURAL UTIL COOP				0.150000	20 Jan 2021		
	1,000,000.000	Local	99.992083	999,920.83	99.992083	999,920.83	0.00	0.05
		Base	99.992083	999,920.83	99.992083	999,920.83	0.00	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
63763PN62	NATIONAL SECS CLEARING				0.120000	06 Jan 2021		
	25,000,000.000	Local	99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	1.22
		Base	99.998333	24,999,583.33	99.998333	24,999,583.33	0.00	1.22
63763PT33	NATIONAL SECS CLEARING				0.170000	03 Jun 2021		
	10,000,000.000	Local	99.927750	9,992,775.00	99.927750	9,992,775.00	0.00	0.49
		Base	99.927750	9,992,775.00	99.927750	9,992,775.00	0.00	0.49
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021		
	15,000,000.000	Local	99.857861	14,978,679.17	99.857861	14,978,679.17	0.00	0.73
		Base	99.857861	14,978,679.17	99.857861	14,978,679.17	0.00	0.73
64951WNT7	NEW YORK LFE CAP COR				0.120000	27 Jan 2021		
	20,000,000.000	Local	99.991333	19,998,266.67	99.991333	19,998,266.67	0.00	0.98
		Base	99.991333	19,998,266.67	99.991333	19,998,266.67	0.00	0.98
64951WP24	NEW YORK LFE CAP COR				0.125000	02 Feb 2021		
	11,277,000.000	Local	99.988889	11,275,747.00	99.988889	11,275,747.00	0.00	0.55
		Base	99.988889	11,275,747.00	99.988889	11,275,747.00	0.00	0.55
64951WPJ7	NEW YORK LFE CAP COR				0.110000	18 Feb 2021		
	15,000,000.000	Local	99.985333	14,997,800.00	99.985333	14,997,800.00	0.00	0.73
		Base	99.985333	14,997,800.00	99.985333	14,997,800.00	0.00	0.73
64951WQG2	NEW YORK LFE CAP COR				0.120000	16 Mar 2021		
	9,153,000.000	Local	99.975333	9,150,742.26	99.975333	9,150,742.26	0.00	0.45
		Base	99.975333	9,150,742.26	99.975333	9,150,742.26	0.00	0.45
6698M4NB4	NOVARTIS FNC CRP				0.110000	11 Jan 2021		
	13,000,000.000	Local	99.996944	12,999,602.78	99.996944	12,999,602.78	0.00	0.63
		Base	99.996944	12,999,602.78	99.996944	12,999,602.78	0.00	0.63
6698M4RC8	NOVARTIS FNC CRP				0.180000	12 Apr 2021		
	10,000,000.000	Local	99.949500	9,994,950.00	99.949500	9,994,950.00	0.00	0.49
		Base	99.949500	9,994,950.00	99.949500	9,994,950.00	0.00	0.49
6698M4RS3	NOVARTIS FNC CRP				0.150000	26 Apr 2021		
	15,000,000.000	Local	99.952083	14,992,812.50	99.952083	14,992,812.50	0.00	0.73
		Base	99.952083	14,992,812.50	99.952083	14,992,812.50	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983TNL6	OLD LINE FUNDING LLC				0.170000	20 Jan 2021		
	18,000,000.000	Local	99.991028	17,998,385.00	99.991028	17,998,385.00	0.00	0.88
		Base	99.991028	17,998,385.00	99.991028	17,998,385.00	0.00	0.88
67983TNR3	OLD LINE FUNDING LLC				0.170000	25 Jan 2021		
	2,900,000.000	Local	99.988667	2,899,671.33	99.988667	2,899,671.33	0.00	0.14
		Base	99.988667	2,899,671.33	99.988667	2,899,671.33	0.00	0.14
67983TPR1	OLD LINE FUNDING LLC				0.190000	25 Feb 2021		
	10,000,000.000	Local	99.970972	9,997,097.22	99.970972	9,997,097.22	0.00	0.49
		Base	99.970972	9,997,097.22	99.970972	9,997,097.22	0.00	0.49
67983TS64	OLD LINE FUNDING LLC				0.210000	06 May 2021		
	3,000,000.000	Local	99.927083	2,997,812.50	99.927083	2,997,812.50	0.00	0.15
		Base	99.927083	2,997,812.50	99.927083	2,997,812.50	0.00	0.15
67984XH25	OLD LINE FUNDING LLC				0.240000	25 Feb 2021		
	15,000,000.000	Local	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.73
		Base	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.73
71708EN76	PFIZER INC				0.110000	07 Jan 2021		
	7,800,000.000	Local	99.998167	7,799,857.00	99.998167	7,799,857.00	0.00	0.38
		Base	99.998167	7,799,857.00	99.998167	7,799,857.00	0.00	0.38
71708EQA6	PFIZER INC				0.110000	10 Mar 2021		
	25,000,000.000	Local	99.979222	24,994,805.56	99.979222	24,994,805.56	0.00	1.22
		Base	99.979222	24,994,805.56	99.979222	24,994,805.56	0.00	1.22
74271TNC3	PROCTOR GAMBLE AND CO				0.100000	12 Jan 2021		
	25,000,000.000	Local	99.996944	24,999,236.11	99.996944	24,999,236.11	0.00	1.22
		Base	99.996944	24,999,236.11	99.996944	24,999,236.11	0.00	1.22
74271TRE5	PROCTOR GAMBLE AND CO				0.110000	14 Apr 2021		
	15,000,000.000	Local	99.968528	14,995,279.16	99.968528	14,995,279.16	0.00	0.73
		Base	99.968528	14,995,279.16	99.968528	14,995,279.16	0.00	0.73
74271TRE5	PROCTOR GAMBLE AND CO				0.140000	14 Apr 2021		
	10,000,000.000	Local	99.959945	9,995,994.45	99.959945	9,995,994.45	0.00	0.49
		Base	99.959945	9,995,994.45	99.959945	9,995,994.45	0.00	0.49

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8225X2N75	SHELL INTNL FNC B.V				0.130000	07 Jan 2021		
	5,000,000.000	Local	99.997833	4,999,891.67	99.997833	4,999,891.67	0.00	0.24
		Base	99.997833	4,999,891.67	99.997833	4,999,891.67	0.00	0.24
8225X2PG3	SHELL INTNL FNC B.V				0.130000	16 Feb 2021		
	2,000,000.000	Local	99.983389	1,999,667.78	99.983389	1,999,667.78	0.00	0.10
		Base	99.983389	1,999,667.78	99.983389	1,999,667.78	0.00	0.10
8225X2QV9	SHELL INTNL FNC B.V				0.190000	29 Mar 2021		
	1,253,000.000	Local	99.954083	1,252,424.66	99.954083	1,252,424.66	0.00	0.06
		Base	99.954083	1,252,424.66	99.954083	1,252,424.66	0.00	0.06
8225X2SR6	SHELL INTNL FNC B.V				0.190000	25 May 2021		
	2,165,000.000	Local	99.924000	2,163,354.60	99.924000	2,163,354.60	0.00	0.11
		Base	99.924000	2,163,354.60	99.924000	2,163,354.60	0.00	0.11
8225X2TE4	SHELL INTNL FNC B.V				0.210000	14 Jun 2021		
	9,500,000.000	Local	99.904333	9,490,911.67	99.904294	9,490,907.93	-3.74	0.46
		Base	99.904333	9,490,911.67	99.904294	9,490,907.93	-3.74	0.46
8225X2U85	SHELL INTNL FNC B.V				0.220000	08 Jul 2021		
	1,000,000.000	Local	99.885111	998,851.11	99.885917	998,859.17	8.06	0.05
		Base	99.885111	998,851.11	99.885917	998,859.17	8.06	0.05
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021		
	10,000,000.000	Local	99.786667	9,978,666.66	99.882925	9,988,292.50	9,625.84	0.49
		Base	99.786667	9,978,666.66	99.882925	9,988,292.50	9,625.84	0.49
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021		
	10,000,000.000	Local	99.824500	9,982,450.00	99.836667	9,983,666.70	1,216.70	0.49
		Base	99.824500	9,982,450.00	99.836667	9,983,666.70	1,216.70	0.49
8225X2X17	SHELL INTNL FNC B.V				0.260000	01 Oct 2021		
	6,000,000.000	Local	99.802833	5,988,170.00	99.790000	5,987,400.00	-770.00	0.29
		Base	99.802833	5,988,170.00	99.790000	5,987,400.00	-770.00	0.29
86562KNE0	SUMITOMO MTSU BKG CORP				0.185000	14 Jan 2021		
	10,000,000.000	Local	99.993319	9,999,331.94	99.993319	9,999,331.94	0.00	0.49
		Base	99.993319	9,999,331.94	99.993319	9,999,331.94	0.00	0.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86562KPB4	SUMITOMO MTSU BKG CORP				0.205000	11 Feb 2021		
	20,450,000.000	Local	99.976653	20,445,225.49	99.976653	20,445,225.49	0.00	1.00
		Base	99.976653	20,445,225.49	99.976653	20,445,225.49	0.00	1.00
86563GNF5	SUMITOMO MITSUI TRUST NY				0.180000	15 Jan 2021		
	1,055,000.000	Local	99.993000	1,054,926.15	99.993000	1,054,926.15	0.00	0.05
		Base	99.993000	1,054,926.15	99.993000	1,054,926.15	0.00	0.05
86564GNB3	SUMITOMO MITSUI TRUST NY				0.230000	25 Mar 2021		
	3,280,000.000	Local	99.999997	3,279,999.90	99.999997	3,279,999.90	0.00	0.16
		Base	99.999997	3,279,999.90	99.999997	3,279,999.90	0.00	0.16
88602TN74	THUNDER BAY FNDNG LLC				0.160000	07 Jan 2021		
	10,022,000.000	Local	99.997333	10,021,732.75	99.997333	10,021,732.75	0.00	0.49
		Base	99.997333	10,021,732.75	99.997333	10,021,732.75	0.00	0.49
88602TNM1	THUNDER BAY FNDNG LLC				0.190000	21 Jan 2021		
	13,500,000.000	Local	99.989444	13,498,575.00	99.989444	13,498,575.00	0.00	0.66
		Base	99.989444	13,498,575.00	99.989444	13,498,575.00	0.00	0.66
88602TQ97	THUNDER BAY FNDNG LLC				0.200000	09 Mar 2021		
	1,500,000.000	Local	99.962778	1,499,441.67	99.962778	1,499,441.67	0.00	0.07
		Base	99.962778	1,499,441.67	99.962778	1,499,441.67	0.00	0.07
88603HD47	THUNDER BAY FNDNG LLC				0.250000	29 Mar 2021		
	15,000,000.000	Local	99.939583	14,990,937.50	99.939583	14,990,937.50	0.00	0.73
		Base	99.939583	14,990,937.50	99.939583	14,990,937.50	0.00	0.73
89114NR56	TORONTO-DOMINION				0.180000	21 Jan 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
89119AP10	TORONTO DOMINION BANK				0.170000	01 Feb 2021		
	15,000,000.000	Local	99.985361	14,997,804.17	99.985361	14,997,804.17	0.00	0.73
		Base	99.985361	14,997,804.17	99.985361	14,997,804.17	0.00	0.73
89119ATV0	TORONTO DOMINION BANK				0.210000	29 Jun 2021		
	10,000,000.000	Local	99.895583	9,989,558.33	99.882667	9,988,266.70	-1,291.63	0.49
		Base	99.895583	9,989,558.33	99.882667	9,988,266.70	-1,291.63	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
89233GPS9	TOYOTA MOTOR CREDIT				0.170000	26 Feb 2021		
	25,000,000.000	Local	99.973556	24,993,388.89	99.973556	24,993,388.89	0.00	1.22
		Base	99.973556	24,993,388.89	99.973556	24,993,388.89	0.00	1.22
89233GRP3	TOYOTA MOTOR CREDIT				0.210000	23 Apr 2021		
	25,000,000.000	Local	99.934667	24,983,666.66	99.953675	24,988,418.75	4,752.09	1.22
		Base	99.934667	24,983,666.66	99.953675	24,988,418.75	4,752.09	1.22
90328AN66	USAA CAPITAL CORP				0.130000	06 Jan 2021		
	15,000,000.000	Local	99.998194	14,999,729.17	99.998194	14,999,729.17	0.00	0.73
		Base	99.998194	14,999,729.17	99.998194	14,999,729.17	0.00	0.73
91058TND4	UNITED HEALTHCARE CO				0.170000	13 Jan 2021		
	10,000,000.000	Local	99.994333	9,999,433.34	99.994333	9,999,433.34	0.00	0.49
		Base	99.994333	9,999,433.34	99.994333	9,999,433.34	0.00	0.49
91058TNL6	UNITED HEALTHCARE CO				0.190000	20 Jan 2021		
	4,200,000.000	Local	99.989972	4,199,578.83	99.989972	4,199,578.83	0.00	0.21
		Base	99.989972	4,199,578.83	99.989972	4,199,578.83	0.00	0.21
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021		
	10,000,000.000	Local	99.973875	9,997,387.50	99.973875	9,997,387.50	0.00	0.49
		Base	99.973875	9,997,387.50	99.973875	9,997,387.50	0.00	0.49
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.050000	04 Jan 2021		
	44,115,185.570	Local	100.000000	44,115,185.57	100.000000	44,115,185.57	0.00	2.15
		Base	100.000000	44,115,185.57	100.000000	44,115,185.57	0.00	2.15
92646KNS7	VICTORY RECEIVABLES				0.190000	26 Jan 2021		
	23,000,000.000	Local	99.986806	22,996,965.28	99.986806	22,996,965.28	0.00	1.12
		Base	99.986806	22,996,965.28	99.986806	22,996,965.28	0.00	1.12
92646KPB2	VICTORY RECEIVABLES				0.190000	11 Feb 2021		
	8,000,000.000	Local	99.978361	7,998,268.89	99.978361	7,998,268.89	0.00	0.39
		Base	99.978361	7,998,268.89	99.978361	7,998,268.89	0.00	0.39
92646KQ21	VICTORY RECEIVABLES				0.220000	02 Mar 2021		
	15,000,000.000	Local	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.73
		Base	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.030000	04 Jan 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.44
9612C0QH5	WESTPAC BANKING CORP.				0.205000	17 Mar 2021		
	25,000,000.000	Local	99.957292	24,989,322.92	99.957292	24,989,322.92	0.00	1.22
		Base	99.957292	24,989,322.92	99.957292	24,989,322.92	0.00	1.22
979QRC005	BANK OF AMERICA REPO				0.050000	04 Jan 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.88
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.88
US DOLLAR Total								
	1,876,313,185.570	Local		1,875,807,955.81		1,875,821,493.13	13,537.32	91.58
		Base		1,875,807,955.81		1,875,821,493.13	13,537.32	91.58
CASH EQUIVALENT Total								
	1,876,313,185.570	Base		1,875,807,955.81		1,875,821,493.13	13,537.32	91.58
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	7,837,895.260	Local	100.000000	7,837,895.26	100.000010	7,837,896.04	0.78	0.38
Original Face:	12,000,000.000	Base	100.000000	7,837,895.26	100.000010	7,837,896.04	0.78	0.38
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1				0.178140	20 Oct 2021		
	3,342,266.190	Local	100.000000	3,342,266.19	100.000000	3,342,266.19	0.00	0.16
Original Face:	8,000,000.000	Base	100.000000	3,342,266.19	100.000000	3,342,266.19	0.00	0.16
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	5,834,192.920	Local	100.000000	5,834,192.92	100.000010	5,834,193.50	0.58	0.28
Original Face:	10,500,000.000	Base	100.000000	5,834,192.92	100.000010	5,834,193.50	0.58	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
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	2,117,603.020	Local	100.000000	2,117,603.02	99.999500	2,117,592.43	-10.59	0.10
Original Face:	5,000,000.000	Base	100.000000	2,117,603.02	99.999500	2,117,592.43	-10.59	0.10
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1				0.185750	15 Nov 2021		
	6,719,007.190	Local	100.000000	6,719,007.19	100.000210	6,719,021.30	14.11	0.33
Original Face:	10,000,000.000	Base	100.000000	6,719,007.19	100.000210	6,719,021.30	14.11	0.33
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
45818LAL4	IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000					11 Jan 2021		
	20,000,000.000	Local	99.997222	19,999,444.44	99.998639	19,999,727.80	283.36	0.98
		Base	99.997222	19,999,444.44	99.998639	19,999,727.80	283.36	0.98
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000					24 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000					15 Sep 2020		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1				0.163750	15 Oct 2021		
	6,685,528.520	Local	100.000000	6,685,528.52	99.998050	6,685,398.15	-130.37	0.33
Original Face:	15,000,000.000	Base	100.000000	6,685,528.52	99.998050	6,685,398.15	-130.37	0.33
9127962F5	TREASURY BILL 03/21 0.00000					25 Mar 2021		
	10,000,000.000	Local	99.979965	9,997,996.51	99.983333	9,998,333.30	336.79	0.49
		Base	99.979965	9,997,996.51	99.983333	9,998,333.30	336.79	0.49
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00
		Base	0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963T4	TREASURY BILL 01/21 0.00000				0.010000	07 Jan 2021		
	10,000,000.000	Local	99.997315	9,999,731.50	99.999750	9,999,975.00	243.50	0.49
		Base	99.997315	9,999,731.50	99.999750	9,999,975.00	243.50	0.49
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	10,000,000.000	Local	99.977767	9,997,776.68	99.986250	9,998,625.00	848.32	0.49
		Base	99.977767	9,997,776.68	99.986250	9,998,625.00	848.32	0.49
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
	10,000,000.000	Local	99.974034	9,997,403.35	99.985806	9,998,580.60	1,177.25	0.49
		Base	99.974034	9,997,403.35	99.985806	9,998,580.60	1,177.25	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
9127964P1	TREASURY BILL 04/21 0.00000					01 Apr 2021		
	10,000,000.000	Local	99.977250	9,997,724.98	99.980667	9,998,066.70	341.72	0.49
		Base	99.977250	9,997,724.98	99.980667	9,998,066.70	341.72	0.49
9127964Y2	TREASURY BILL 04/21 0.00000				0.010000	15 Apr 2021		
	10,000,000.000	Local	99.966778	9,996,677.77	99.976854	9,997,685.40	1,007.63	0.49
		Base	99.966778	9,996,677.77	99.976854	9,997,685.40	1,007.63	0.49
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	22 Dec 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912796A82	TREASURY BILL 01/21 0.00000					26 Jan 2021		
	10,000,000.000	Local	99.992424	9,999,242.36	99.997097	9,999,709.70	467.34	0.49
		Base	99.992424	9,999,242.36	99.997097	9,999,709.70	467.34	0.49
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	10,000,000.000	Local	99.950979	9,995,097.88	99.957890	9,995,789.00	691.12	0.49
		Base	99.950979	9,995,097.88	99.957890	9,995,789.00	691.12	0.49
912796B99	TREASURY BILL 02/21 0.00000					23 Feb 2021		
	10,000,000.000	Local	99.985940	9,998,594.03	99.991319	9,999,131.90	537.87	0.49
		Base	99.985940	9,998,594.03	99.991319	9,999,131.90	537.87	0.49
912796C98	CASH MGMT BILL 03/21 0.00000					23 Mar 2021		
	10,000,000.000	Local	99.973563	9,997,356.25	99.983750	9,998,375.00	1,018.75	0.49
		Base	99.973563	9,997,356.25	99.983750	9,998,375.00	1,018.75	0.49
912796UC1	TREASURY BILL 01/21 0.00000					28 Jan 2021		
	10,000,000.000	Local	99.989500	9,998,950.00	99.996167	9,999,616.70	666.70	0.49
		Base	99.989500	9,998,950.00	99.996167	9,999,616.70	666.70	0.49
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912796XE4	TREASURY BILL 02/21 0.00000					25 Feb 2021		
	10,000,000.000	Local	99.981667	9,998,166.66	99.990250	9,999,025.00	858.34	0.49
		Base	99.981667	9,998,166.66	99.990250	9,999,025.00	858.34	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
US DOLLAR Total									
		172,536,493.100	Local		172,510,887.56		172,519,008.71	8,121.15	8.42
	Original Face:	60,500,000.000	Base		172,510,887.56		172,519,008.71	8,121.15	8.42
FIXED INCOME Total									
		172,536,493.100	Base		172,510,887.56		172,519,008.71	8,121.15	8.42
	Original Face:	60,500,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,048,849,678.660	Base		2,048,318,843.36		2,048,340,501.83	21,658.47	100.00
	Original Face:	60,500,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-2,538.050	Local	1.000000	-2,538.05	1.000000	-2,538.05	0.00	0.00
				Base	1.000000	-2,538.05	1.000000	-2,538.05	0.00	0.00
US DOLLAR Total										
			-2,538.050	Local		-2,538.05		-2,538.05	0.00	0.00
				Base		-2,538.05		-2,538.05	0.00	0.00
CASH Total										
			-2,538.050	Base		-2,538.05		-2,538.05	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
22599G006	CREDIT AGRICOLE REPO REPO						0.050000	04 Jan 2021		
			12,296,689.230	Local	100.000000	12,296,689.23	100.000000	12,296,689.23	0.00	0.71
				Base	100.000000	12,296,689.23	100.000000	12,296,689.23	0.00	0.71
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL						0.030085	31 Dec 2030		
			6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.36
				Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.36
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP						0.080000	04 Jan 2021		
			40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.31
				Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.31
9127963T4	TREASURY BILL 01/21 0.00000						0.116300	07 Jan 2021		
			10,000,000.000	Local	99.998062	9,999,806.17	99.998062	9,999,806.17	0.00	0.58
				Base	99.998062	9,999,806.17	99.998062	9,999,806.17	0.00	0.58
9127963W7	TREASURY BILL 02/21 0.00000						0.101900	04 Feb 2021		
			10,000,000.000	Local	99.990376	9,999,037.61	99.990376	9,999,037.61	0.00	0.58
				Base	99.990376	9,999,037.61	99.990376	9,999,037.61	0.00	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964C0	TREASURY BILL 02/21 0.00000				0.096000	11 Feb 2021		
	20,000,000.000	Local	99.988446	19,997,689.20	99.988446	19,997,689.20	0.00	1.16
		Base	99.988446	19,997,689.20	99.988446	19,997,689.20	0.00	1.16
9127964D8	TREASURY BILL 02/21 0.00000				0.106000	18 Feb 2021		
	10,000,000.000	Local	99.985867	9,998,586.67	99.985867	9,998,586.67	0.00	0.58
		Base	99.985867	9,998,586.67	99.985867	9,998,586.67	0.00	0.58
9127964F3	TREASURY BILL 03/21 0.00000				0.103000	04 Mar 2021		
	10,000,000.000	Local	99.982261	9,998,226.11	99.982261	9,998,226.11	0.00	0.58
		Base	99.982261	9,998,226.11	99.982261	9,998,226.11	0.00	0.58
9127964M8	TREASURY BILL 03/21 0.00000				0.101300	11 Mar 2021		
	20,000,000.000	Local	99.978792	19,995,758.42	99.978792	19,995,758.42	0.00	1.16
		Base	99.978792	19,995,758.42	99.978792	19,995,758.42	0.00	1.16
9127964N6	TREASURY BILL 03/21 0.00000				0.073000	18 Mar 2021		
	20,000,000.000	Local	99.982119	19,996,423.78	99.982119	19,996,423.78	0.00	1.16
		Base	99.982119	19,996,423.78	99.982119	19,996,423.78	0.00	1.16
9127964P1	TREASURY BILL 04/21 0.00000				0.078900	01 Apr 2021		
	10,000,000.000	Local	99.980275	9,998,027.50	99.980275	9,998,027.50	0.00	0.58
		Base	99.980275	9,998,027.50	99.980275	9,998,027.50	0.00	0.58
912796A58	TREASURY BILL 01/21 0.00000				0.085000	05 Jan 2021		
	30,000,000.000	Local	99.999048	29,999,714.45	99.999048	29,999,714.45	0.00	1.74
		Base	99.999048	29,999,714.45	99.999048	29,999,714.45	0.00	1.74
912796B73	TREASURY BILL 02/21 0.00000				0.087500	09 Feb 2021		
	30,000,000.000	Local	99.991604	29,997,481.25	99.991604	29,997,481.25	0.00	1.74
		Base	99.991604	29,997,481.25	99.991604	29,997,481.25	0.00	1.74
912796UC1	TREASURY BILL 01/21 0.00000				0.074100	28 Jan 2021		
	30,000,000.000	Local	99.993908	29,998,172.25	99.993908	29,998,172.25	0.00	1.74
		Base	99.993908	29,998,172.25	99.993908	29,998,172.25	0.00	1.74
912796XE4	TREASURY BILL 02/21 0.00000				0.167500	25 Feb 2021		
	10,000,000.000	Local	99.974410	9,997,440.97	99.974410	9,997,440.97	0.00	0.58
		Base	99.974410	9,997,440.97	99.974410	9,997,440.97	0.00	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.050000	04 Jan 2021		
	5,884,814.420	Local	100.000000	5,884,814.42	100.000000	5,884,814.42	0.00	0.34
		Base	100.000000	5,884,814.42	100.000000	5,884,814.42	0.00	0.34
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.090000	04 Jan 2021		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.03
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.03
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	04 Jan 2021		
	35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.03
		Base	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	2.03
926NKW009	AMHERST PIERPONT 04/15 VAR				0.100000	08 Jan 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.080000	13 Jan 2021		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	3.47
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	3.47
935MUR901	WESTERN ALLIANCE BANK				0.200000	24 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.58
979QHR003	SOUTH STREET REPO				0.030000	04 Jan 2021		
	96,003,490.400	Local	100.000000	96,003,490.40	100.000000	96,003,490.40	0.00	5.55
		Base	100.000000	96,003,490.40	100.000000	96,003,490.40	0.00	5.55
979QHR003	SOUTH STREET REPO				0.080000	15 Jan 2021		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.89
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.89
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Jan 2021		
	2,535.590	Local	100.000000	2,535.59	100.000000	2,535.59	0.00	0.00
		Base	100.000000	2,535.59	100.000000	2,535.59	0.00	0.00
985FHY004	MITSUBISHI UFJ REPO				0.050000	04 Jan 2021		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.31
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.31

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
985FHY004	MITSUBISHI UFJ REPO				0.080000	11 Jan 2021		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.74
US DOLLAR Total								
	660,424,232.010	Local		660,400,596.39		660,400,596.39	0.00	38.21
		Base		660,400,596.39		660,400,596.39	0.00	38.21
CASH EQUIVALENT Total								
	660,424,232.010	Base		660,400,596.39		660,400,596.39	0.00	38.21
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
9127962F5	TREASURY BILL 03/21 0.00000				0.010000	25 Mar 2021		
	30,000,000.000	Local	99.978597	29,993,578.95	99.983333	29,994,999.90	1,420.95	1.74
		Base	99.978597	29,993,578.95	99.983333	29,994,999.90	1,420.95	1.74
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962Q1	TREASURY BILL 04/21 0.00000					22 Apr 2021		
	10,000,000.000	Local	99.965281	9,996,528.14	99.976000	9,997,600.00	1,071.86	0.58
		Base	99.965281	9,996,528.14	99.976000	9,997,600.00	1,071.86	0.58
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
	0.000	Local	0.000000	-163.89	0.000000	0.00	163.89	0.00
		Base	0.000000	-163.89	0.000000	0.00	163.89	0.00
9127963C1	TREASURY BILL 07/20 0.00000				0.010000	07 Jul 2020		
	0.000	Local	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
		Base	0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
9127963F4	TREASURY BILL 07/20 0.00000				0.010000	21 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00

& 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
9127963G2	TREASURY BILL 07/20 0.00000					0.010000	28 Jul 2020		
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963M9	TREASURY BILL 08/20 0.00000					0.010000	04 Aug 2020		
		0.000	Local	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
			Base	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
9127963P2	TREASURY BILL 08/20 0.00000					0.010000	18 Aug 2020		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
9127963Q0	TREASURY BILL 08/20 0.00000						25 Aug 2020		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963R8	TREASURY BILL 09/20 0.00000					0.010000	01 Sep 2020		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
		40,000,000.000	Local	99.998173	39,999,269.00	99.999750	39,999,900.00	631.00	2.31
			Base	99.998173	39,999,269.00	99.999750	39,999,900.00	631.00	2.31
9127963U1	TREASURY BILL 01/21 0.00000					0.010000	14 Jan 2021		
		40,000,000.000	Local	99.995960	39,998,384.03	99.998750	39,999,500.00	1,115.97	2.31
			Base	99.995960	39,998,384.03	99.998750	39,999,500.00	1,115.97	2.31
9127963V9	TREASURY BILL 01/21 0.00000					0.010000	21 Jan 2021		
		50,000,000.000	Local	99.994072	49,997,036.09	99.997875	49,998,937.50	1,901.41	2.89
			Base	99.994072	49,997,036.09	99.997875	49,998,937.50	1,901.41	2.89
9127963W7	TREASURY BILL 02/21 0.00000					0.010000	04 Feb 2021		
		50,000,000.000	Local	99.990820	49,995,409.99	99.995264	49,997,632.00	2,222.01	2.89
			Base	99.990820	49,995,409.99	99.995264	49,997,632.00	2,222.01	2.89
9127963X5	TREASURY BILL 09/20 0.00000					0.010000	08 Sep 2020		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964C0	TREASURY BILL 02/21 0.00000				0.010000	11 Feb 2021		
	30,000,000.000	Local	99.988604	29,996,581.07	99.993667	29,998,100.10	1,519.03	1.74
		Base	99.988604	29,996,581.07	99.993667	29,998,100.10	1,519.03	1.74
9127964D8	TREASURY BILL 02/21 0.00000				0.010000	18 Feb 2021		
	40,000,000.000	Local	99.986687	39,994,674.61	99.991875	39,996,750.00	2,075.39	2.31
		Base	99.986687	39,994,674.61	99.991875	39,996,750.00	2,075.39	2.31
9127964F3	TREASURY BILL 03/21 0.00000				0.010000	04 Mar 2021		
	10,000,000.000	Local	99.981056	9,998,105.56	99.988528	9,998,852.80	747.24	0.58
		Base	99.981056	9,998,105.56	99.988528	9,998,852.80	747.24	0.58
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964K2	TREASURY BILL 10/20 0.00000					27 Oct 2020		
	0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base	0.000000	-0.06	0.000000	0.00	0.06	0.00
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
	30,000,000.000	Local	99.982047	29,994,614.10	99.986250	29,995,875.00	1,260.90	1.74
		Base	99.982047	29,994,614.10	99.986250	29,995,875.00	1,260.90	1.74
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
	10,000,000.000	Local	99.974034	9,997,403.35	99.985806	9,998,580.60	1,177.25	0.58
		Base	99.974034	9,997,403.35	99.985806	9,998,580.60	1,177.25	0.58
9127964P1	TREASURY BILL 04/21 0.00000				0.010000	01 Apr 2021		
	30,000,000.000	Local	99.976042	29,992,812.51	99.980667	29,994,200.10	1,387.59	1.74
		Base	99.976042	29,992,812.51	99.980667	29,994,200.10	1,387.59	1.74
9127964Q9	TREASURY BILL 11/20 0.00000				0.010000	03 Nov 2020		
	0.000	Local	0.000000	7,190.48	0.000000	0.00	-7,190.48	0.00
		Base	0.000000	7,190.48	0.000000	0.00	-7,190.48	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
9127964T3	TREASURY BILL 11/20 0.00000				0.010000	24 Nov 2020		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
9127964U0	TREASURY BILL 12/20 0.00000					01 Dec 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127964W6	TREASURY BILL 11/21 0.00000				0.010000	04 Nov 2021		
	5,000,000.000	Local	99.889139	4,994,456.96	99.922944	4,996,147.20	1,690.24	0.29
		Base	99.889139	4,994,456.96	99.922944	4,996,147.20	1,690.24	0.29
9127964X4	TREASURY BILL 04/21 0.00000				0.010000	08 Apr 2021		
	10,000,000.000	Local	99.971035	9,997,103.48	99.980417	9,998,041.70	938.22	0.58
		Base	99.971035	9,997,103.48	99.980417	9,998,041.70	938.22	0.58
9127964Y2	TREASURY BILL 04/21 0.00000				0.010000	15 Apr 2021		
	10,000,000.000	Local	99.968078	9,996,807.77	99.976854	9,997,685.40	877.63	0.58
		Base	99.968078	9,996,807.77	99.976854	9,997,685.40	877.63	0.58
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
	10,000,000.000	Local	99.963125	9,996,312.50	99.972847	9,997,284.70	972.20	0.58
		Base	99.963125	9,996,312.50	99.972847	9,997,284.70	972.20	0.58
9127965A3	TREASURY BILL 05/21 0.00000				0.010000	06 May 2021		
	10,000,000.000	Local	99.963194	9,996,319.44	99.972042	9,997,204.20	884.76	0.58
		Base	99.963194	9,996,319.44	99.972042	9,997,204.20	884.76	0.58
9127965C9	TREASURY BILL 12/20 0.00000					15 Dec 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	22 Dec 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127965F2	TREASURY BILL 12/20 0.00000				0.010000	29 Dec 2020		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021		
	10,000,000.000	Local	99.890102	9,989,010.16	99.908700	9,990,870.00	1,859.84	0.58
		Base	99.890102	9,989,010.16	99.908700	9,990,870.00	1,859.84	0.58
912796A25	TREASURY BILL 05/21 0.00000				0.010000	13 May 2021		
	10,000,000.000	Local	99.960584	9,996,058.35	99.970885	9,997,088.50	1,030.15	0.58
		Base	99.960584	9,996,058.35	99.970885	9,997,088.50	1,030.15	0.58
912796A58	TREASURY BILL 01/21 0.00000					05 Jan 2021		
	20,000,000.000	Local	99.998923	19,999,784.66	99.999986	19,999,997.20	212.54	1.16
		Base	99.998923	19,999,784.66	99.999986	19,999,997.20	212.54	1.16
912796A66	TREASURY BILL 01/21 0.00000				0.010000	12 Jan 2021		
	30,000,000.000	Local	99.996799	29,999,039.64	99.999111	29,999,733.30	693.66	1.74
		Base	99.996799	29,999,039.64	99.999111	29,999,733.30	693.66	1.74
912796A74	TREASURY BILL 01/21 0.00000				0.010000	19 Jan 2021		
	50,000,000.000	Local	99.995132	49,997,566.00	99.998333	49,999,166.50	1,600.50	2.89
		Base	99.995132	49,997,566.00	99.998333	49,999,166.50	1,600.50	2.89
912796A82	TREASURY BILL 01/21 0.00000				0.010000	26 Jan 2021		
	60,000,000.000	Local	99.993102	59,995,861.11	99.997097	59,998,258.20	2,397.09	3.47
		Base	99.993102	59,995,861.11	99.997097	59,998,258.20	2,397.09	3.47
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021		
	13,000,000.000	Local	99.891216	12,985,858.14	99.900000	12,987,000.00	1,141.86	0.75
		Base	99.891216	12,985,858.14	99.900000	12,987,000.00	1,141.86	0.75
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
	10,000,000.000	Local	99.950979	9,995,097.88	99.957890	9,995,789.00	691.12	0.58
		Base	99.950979	9,995,097.88	99.957890	9,995,789.00	691.12	0.58
912796B65	TREASURY BILL 02/21 0.00000				0.010000	02 Feb 2021		
	40,000,000.000	Local	99.991929	39,996,771.50	99.993797	39,997,518.80	747.30	2.31
		Base	99.991929	39,996,771.50	99.993797	39,997,518.80	747.30	2.31
912796B81	TREASURY BILL 02/21 0.00000				0.010000	16 Feb 2021		
	50,000,000.000	Local	99.989959	49,994,979.53	99.991639	49,995,819.50	839.97	2.89
		Base	99.989959	49,994,979.53	99.991639	49,995,819.50	839.97	2.89

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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
912796B99	TREASURY BILL 02/21 0.00000				0.010000	23 Feb 2021		
	90,000,000.000	Local	99.986619	89,987,957.16	99.991319	89,992,187.10	4,229.94	5.21
		Base	99.986619	89,987,957.16	99.991319	89,992,187.10	4,229.94	5.21
912796C23	TREASURY BILL 03/21 0.00000				0.010000	02 Mar 2021		
	40,000,000.000	Local	99.983896	39,993,558.33	99.987159	39,994,863.60	1,305.27	2.31
		Base	99.983896	39,993,558.33	99.987159	39,994,863.60	1,305.27	2.31
912796C80	CASH MGMT BILL 03/21 0.00000					16 Mar 2021		
	10,000,000.000	Local	99.977389	9,997,738.89	99.985603	9,998,560.30	821.41	0.58
		Base	99.977389	9,997,738.89	99.985603	9,998,560.30	821.41	0.58
912796C98	CASH MGMT BILL 03/21 0.00000				0.010000	23 Mar 2021		
	50,000,000.000	Local	99.978225	49,989,112.25	99.983750	49,991,875.00	2,762.75	2.89
		Base	99.978225	49,989,112.25	99.983750	49,991,875.00	2,762.75	2.89
912796D22	CASH MGMT BILL 03/21 0.00000				0.010000	30 Mar 2021		
	70,000,000.000	Local	99.977710	69,984,397.11	99.982764	69,987,934.80	3,537.69	4.05
		Base	99.977710	69,984,397.11	99.982764	69,987,934.80	3,537.69	4.05
912796D71	CASH MGMT BILL 04/21 0.00000					06 Apr 2021		
	30,000,000.000	Local	99.977050	29,993,115.14	99.980067	29,994,020.10	904.96	1.74
		Base	99.977050	29,993,115.14	99.980067	29,994,020.10	904.96	1.74
912796D89	CASH MGMT BILL 04/21 0.00000				0.010000	13 Apr 2021		
	20,000,000.000	Local	99.972687	19,994,537.34	99.978687	19,995,737.40	1,200.06	1.16
		Base	99.972687	19,994,537.34	99.978687	19,995,737.40	1,200.06	1.16
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	0.000	Local	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000				0.010000	16 Jul 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020		
	0.000	Local	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00
		Base	0.000000	77,805.00	0.000000	0.00	-77,805.00	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
912796UC1	TREASURY BILL 01/21 0.00000				0.010000	28 Jan 2021		
	20,000,000.000	Local	99.991563	19,998,312.50	99.996167	19,999,233.40	920.90	1.16
		Base	99.991563	19,998,312.50	99.996167	19,999,233.40	920.90	1.16
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019		
	0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
	0.000	Local	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
		Base	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00
912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020		
	0.000	Local	0.000000	-646.25	0.000000	0.00	646.25	0.00
		Base	0.000000	-646.25	0.000000	0.00	646.25	0.00
912796XE4	TREASURY BILL 02/21 0.00000				0.010000	25 Feb 2021		
	20,000,000.000	Local	99.984531	19,996,906.24	99.990250	19,998,050.00	1,143.76	1.16
		Base	99.984531	19,996,906.24	99.990250	19,998,050.00	1,143.76	1.16
91282CAA9	US TREASURY FRN 07/22 VAR				0.150023	31 Jul 2022		
	5,000,000.000	Local	99.992010	4,999,600.50	99.996041	4,999,802.05	201.55	0.29
		Base	99.992010	4,999,600.50	99.996041	4,999,802.05	201.55	0.29
91282CAS0	US TREASURY FRN 10/22 VAR				0.150023	31 Oct 2022		
	5,000,000.000	Local	100.001850	5,000,092.49	99.981327	4,999,066.35	-1,026.14	0.29
		Base	100.001850	5,000,092.49	99.981327	4,999,066.35	-1,026.14	0.29
US DOLLAR Total								
	1,068,000,000.000	Local		1,067,911,428.62		1,067,869,862.30	-41,566.32	61.79
		Base		1,067,911,428.62		1,067,869,862.30	-41,566.32	61.79
FIXED INCOME Total								
	1,068,000,000.000	Base		1,067,911,428.62		1,067,869,862.30	-41,566.32	61.79

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,728,421,693.960	Base		1,728,309,486.96		1,728,267,920.64	-41,566.32	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								
		-28,431.330	Local	1.000000	-28,431.33	1.000000	-28,431.33	0.00	0.00
			Base	1.000000	-28,431.33	1.000000	-28,431.33	0.00	0.00
US DOLLAR Total									
		-28,431.330	Local		-28,431.33		-28,431.33	0.00	0.00
			Base		-28,431.33		-28,431.33	0.00	0.00
CASH Total									
		-28,431.330	Base		-28,431.33		-28,431.33	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.010028	31 Dec 2030		
		1,698.570	Local	99.989992	1,698.40	99.990000	1,698.40	0.00	0.00
			Base	99.989992	1,698.40	99.990000	1,698.40	0.00	0.00
US DOLLAR Total									
		1,698.570	Local		1,698.40		1,698.40	0.00	0.00
			Base		1,698.40		1,698.40	0.00	0.00
CASH EQUIVALENT Total									
		1,698.570	Base		1,698.40		1,698.40	0.00	0.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		206,865,988.015	Local	1.000233	206,914,242.19	1.000200	206,907,361.21	-6,880.98	32.61
			Base	1.000233	206,914,242.19	1.000200	206,907,361.21	-6,880.98	32.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	206,865,988.015		206,914,242.19		206,907,361.21	-6,880.98	32.61
		Base			206,914,242.19		206,907,361.21	-6,880.98	32.61
EQUITY Total									
		Base	206,865,988.015		206,914,242.19		206,907,361.21	-6,880.98	32.61
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR					0.090000	15 May 2031		
		Local	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.75
Original Face:		Base	17,435,000.000	100.000000	17,435,000.00	100.000000	17,435,000.00	0.00	2.75
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
		Local	1,500,000.000	101.544531	1,523,167.97	102.213000	1,533,195.00	10,027.03	0.24
		Base		101.544531	1,523,167.97	102.213000	1,533,195.00	10,027.03	0.24
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.55
		Base		100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.55
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.090000	01 Jul 2029		
		Local	11,775,000.000	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.86
Original Face:		Base	11,775,000.000	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.86
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					0.080000	01 Jul 2040		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	2,155,000.000	101.896713	2,195,874.17	102.384000	2,206,375.20	10,501.03	0.35
		Base		101.896713	2,195,874.17	102.384000	2,206,375.20	10,501.03	0.35
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	102.483307	5,124,165.36	104.237000	5,211,850.00	87,684.64	0.82
		Base		102.483307	5,124,165.36	104.237000	5,211,850.00	87,684.64	0.82

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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
25009XNN1	DES MOINES IA DES 06/21 FIXED 5				5.000000	01 Jun 2021		
	4,000,000.000	Local	101.461122	4,058,444.86	101.974000	4,078,960.00	20,515.14	0.64
		Base	101.461122	4,058,444.86	101.974000	4,078,960.00	20,515.14	0.64
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR				0.090000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.53
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.53
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR				0.090000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
Original Face:	6,535,000.000	Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,425,000.000	Local	100.317872	4,439,065.83	100.351000	4,440,531.75	1,465.92	0.70
		Base	100.317872	4,439,065.83	100.351000	4,440,531.75	1,465.92	0.70
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	4,825,000.000	Local	104.034311	5,019,655.51	105.194000	5,075,610.50	55,954.99	0.80
		Base	104.034311	5,019,655.51	105.194000	5,075,610.50	55,954.99	0.80
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR				0.080000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
Original Face:	5,150,000.000	Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5				5.000000	01 Jun 2021		
	11,785,000.000	Local	101.700362	11,985,387.64	101.990000	12,019,521.50	34,133.86	1.89
		Base	101.700362	11,985,387.64	101.990000	12,019,521.50	34,133.86	1.89
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5				5.000000	01 Mar 2021		
	4,535,000.000	Local	100.582253	4,561,405.16	100.749000	4,568,967.15	7,561.99	0.72
		Base	100.582253	4,561,405.16	100.749000	4,568,967.15	7,561.99	0.72
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5				5.000000	01 Dec 2021		
	5,000,000.000	Local	103.094995	5,154,749.76	104.406000	5,220,300.00	65,550.24	0.82
		Base	103.094995	5,154,749.76	104.406000	5,220,300.00	65,550.24	0.82
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5				5.000000	01 Jul 2021		
	550,000.000	Local	101.684456	559,264.51	102.379000	563,084.50	3,819.99	0.09
		Base	101.684456	559,264.51	102.379000	563,084.50	3,819.99	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
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				0.090000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
Original Face:	9,000,000.000	Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				0.090000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15
4637773G5	IRVING TX IRV 09/21 FIXED 4				4.000000	15 Sep 2021		
	4,255,000.000	Local	101.951109	4,338,019.69	102.678000	4,368,948.90	30,929.21	0.69
		Base	101.951109	4,338,019.69	102.678000	4,368,948.90	30,929.21	0.69
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	1,000,000.000	Local	100.442538	1,004,425.38	100.540000	1,005,400.00	974.62	0.16
		Base	100.442538	1,004,425.38	100.540000	1,005,400.00	974.62	0.16
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	3,000,000.000	Local	102.529949	3,075,898.47	103.511000	3,105,330.00	29,431.53	0.49
		Base	102.529949	3,075,898.47	103.511000	3,105,330.00	29,431.53	0.49
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5				5.000000	01 Jun 2022		
	3,795,000.000	Local	105.164305	3,990,985.36	106.807000	4,053,325.65	62,340.29	0.64
		Base	105.164305	3,990,985.36	106.807000	4,053,325.65	62,340.29	0.64
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5				5.000000	15 Aug 2021		
	1,175,000.000	Local	102.282906	1,201,824.14	102.974000	1,209,944.50	8,120.36	0.19
		Base	102.282906	1,201,824.14	102.974000	1,209,944.50	8,120.36	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR				0.080000	15 Feb 2038		
	19,825,000.000	Local	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
Original Face:	19,825,000.000	Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.12
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR				0.080000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.34
Original Face:	8,505,000.000	Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.34
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				0.080000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
Original Face:	900,000.000	Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.14

& 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
574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021		
	19,000,000.000	Local	102.510994	19,477,088.86	102.791000	19,530,290.00	53,201.14	3.08
		Base	102.510994	19,477,088.86	102.791000	19,530,290.00	53,201.14	3.08
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022		
	6,250,000.000	Local	106.443800	6,652,737.50	108.401000	6,775,062.50	122,325.00	1.07
		Base	106.443800	6,652,737.50	108.401000	6,775,062.50	122,325.00	1.07
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.090000	01 Apr 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.36
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.090000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
Original Face:	4,065,000.000	Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR				0.060000	01 Jul 2034		
	11,340,000.000	Local	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.79
Original Face:	11,340,000.000	Base	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.79
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	14,000,000.000	Local	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	2.21
		Base	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	2.21
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021		
	4,000,000.000	Local	101.179623	4,047,184.91	101.568000	4,062,720.00	15,535.09	0.64
		Base	101.179623	4,047,184.91	101.568000	4,062,720.00	15,535.09	0.64
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.070000	01 Oct 2039		
	4,830,000.000	Local	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.76
Original Face:	4,830,000.000	Base	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.76
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.090000	01 Apr 2043		
	22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.55
Original Face:	22,550,000.000	Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.55
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.090000	15 Nov 2034		
	5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89
Original Face:	5,650,000.000	Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021		
	5,650,000.000	Local	102.415376	5,786,468.72	102.791000	5,807,691.50	21,222.78	0.92
		Base	102.415376	5,786,468.72	102.791000	5,807,691.50	21,222.78	0.92
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021		
	3,000,000.000	Local	101.792413	3,053,772.39	102.379000	3,071,370.00	17,597.61	0.48
		Base	101.792413	3,053,772.39	102.379000	3,071,370.00	17,597.61	0.48
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021		
	9,850,000.000	Local	102.343731	10,080,857.53	102.773000	10,123,140.50	42,282.97	1.60
		Base	102.343731	10,080,857.53	102.773000	10,123,140.50	42,282.97	1.60
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.100000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
Original Face:	3,320,000.000	Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5				5.000000	15 Feb 2021		
	2,175,000.000	Local	100.466306	2,185,142.16	100.541000	2,186,766.75	1,624.59	0.34
		Base	100.466306	2,185,142.16	100.541000	2,186,766.75	1,624.59	0.34
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022		
	2,715,000.000	Local	104.223000	2,829,654.45	105.394000	2,861,447.10	31,792.65	0.45
		Base	104.223000	2,829,654.45	105.394000	2,861,447.10	31,792.65	0.45
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021		
	2,000,000.000	Local	101.113709	2,022,274.17	101.577000	2,031,540.00	9,265.83	0.32
		Base	101.113709	2,022,274.17	101.577000	2,031,540.00	9,265.83	0.32
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,350,000.000	Local	102.446492	2,407,492.56	103.520000	2,432,720.00	25,227.44	0.38
		Base	102.446492	2,407,492.56	103.520000	2,432,720.00	25,227.44	0.38
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021		
	1,420,000.000	Local	100.802623	1,431,397.24	101.083000	1,435,378.60	3,981.36	0.23
		Base	100.802623	1,431,397.24	101.083000	1,435,378.60	3,981.36	0.23
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.090000	01 Jan 2039		
	8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.34
Original Face:	8,475,000.000	Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.100000	01 Dec 2038		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	660,000.000	Local	102.442752	676,122.16	103.501000	683,106.60	6,984.44	0.11
		Base	102.442752	676,122.16	103.501000	683,106.60	6,984.44	0.11
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021		
	2,000,000.000	Local	102.371973	2,047,439.45	103.501000	2,070,020.00	22,580.55	0.33
		Base	102.371973	2,047,439.45	103.501000	2,070,020.00	22,580.55	0.33
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.090000	01 Dec 2044		
	25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98
		Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	2,315,000.000	Local	100.314388	2,322,278.09	100.349000	2,323,079.35	801.26	0.37
		Base	100.314388	2,322,278.09	100.349000	2,323,079.35	801.26	0.37
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022		
	2,535,000.000	Local	103.989589	2,636,136.09	105.161000	2,665,831.35	29,695.26	0.42
		Base	103.989589	2,636,136.09	105.161000	2,665,831.35	29,695.26	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.090000	15 Nov 2035		
	20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
Original Face:	20,185,000.000	Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.070000	01 Jul 2037		
	6,785,000.000	Local	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.07
Original Face:	6,785,000.000	Base	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.07
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	101.627780	3,236,844.78	102.363000	3,260,261.55	23,416.77	0.51
		Base	101.627780	3,236,844.78	102.363000	3,260,261.55	23,416.77	0.51
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR				0.090000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
Original Face:	4,170,000.000	Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	4,250,000.000	100.307362	4,263,062.88	100.351000	4,264,917.50	1,854.62	0.67
		Base		100.307362	4,263,062.88	100.351000	4,264,917.50	1,854.62	0.67
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
		Local	1,250,000.000	102.393413	1,279,917.66	103.190000	1,289,875.00	9,957.34	0.20
		Base		102.393413	1,279,917.66	103.190000	1,289,875.00	9,957.34	0.20
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	1,750,000.000	100.000000	1,750,000.00	100.000000	1,750,000.00	0.00	0.28
		Base		100.000000	1,750,000.00	100.000000	1,750,000.00	0.00	0.28
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
		Local	1,420,000.000	103.656677	1,471,924.81	104.811000	1,488,316.20	16,391.39	0.23
		Base		103.656677	1,471,924.81	104.811000	1,488,316.20	16,391.39	0.23
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.110000	01 Jun 2034		
		Local	7,150,000.000	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
Original Face:		Base	7,150,000.000	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5					5.000000	01 May 2021		
		Local	10,530,000.000	101.261754	10,662,862.74	101.568000	10,695,110.40	32,247.66	1.69
		Base		101.261754	10,662,862.74	101.568000	10,695,110.40	32,247.66	1.69
US DOLLAR Total									
		Local	423,380,000.000		426,627,992.96		427,544,989.55	916,996.59	67.38
Original Face:		Base	201,645,000.000		426,627,992.96		427,544,989.55	916,996.59	67.38
FIXED INCOME Total									
		Base	423,380,000.000		426,627,992.96		427,544,989.55	916,996.59	67.38
Original Face:			201,645,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		630,219,255.255	Base		633,515,502.22		634,425,617.83	910,115.61	100.00
	Original Face:	201,645,000.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			428,129.620	1.000000	428,129.62	1.000000	428,129.62	0.00	0.09
		Base		1.000000	428,129.62	1.000000	428,129.62	0.00	0.09
US DOLLAR Total									
			428,129.620		428,129.62		428,129.62	0.00	0.09
		Base			428,129.62		428,129.62	0.00	0.09
CASH Total									
			428,129.620	Base	428,129.62		428,129.62	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
11563VPC5	BROWN-FORMAN CORP.					0.210000	12 Feb 2021		
			10,000,000.000	Local	99.975500	9,997,550.00	99.975500	9,997,550.00	0.00	2.05
		Base		99.975500	9,997,550.00	99.975500	9,997,550.00	0.00	2.05
138994009	CANTOR FITZGERALD REPO REPO					0.300000	08 Jan 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.05
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.05
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	Local	99.991873	4,999,593.64	99.991873	4,999,593.64	0.00	1.03
		Base		99.991873	4,999,593.64	99.991873	4,999,593.64	0.00	1.03
41282JNC1	HARLEY-DAVIDSON FND CP					0.450000	12 Jan 2021		
			5,000,000.000	Local	99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	1.03
		Base		99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	1.03
41282JQC8	HARLEY-DAVIDSON FND CP					0.560000	12 Mar 2021		
			7,500,000.000	Local	99.891111	7,491,833.33	99.891111	7,491,833.33	0.00	1.54
		Base		99.891111	7,491,833.33	99.891111	7,491,833.33	0.00	1.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65478JNK6	NISOURCE INC					0.240000	19 Jan 2021		
	10,000,000.000	Local	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	2.05
		Base	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	2.05
85520LPA7	STARBIRD FDG. CORP					0.220000	10 Feb 2021		
	4,850,000.000	Local	99.975555	4,848,814.44	99.975555	4,848,814.44	0.00	0.99
		Base	99.975555	4,848,814.44	99.975555	4,848,814.44	0.00	0.99
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
	5,000,000.000	Local	99.875556	4,993,777.78	99.875556	4,993,777.78	0.00	1.02
		Base	99.875556	4,993,777.78	99.875556	4,993,777.78	0.00	1.02
94107MRP3	WASTE MANAGEMENT INC					0.310000	23 Apr 2021		
	10,000,000.000	Local	99.903556	9,990,355.55	99.903556	9,990,355.55	0.00	2.05
		Base	99.903556	9,990,355.55	99.903556	9,990,355.55	0.00	2.05
979QHR003	SOUTH STREET REPO					0.100000	04 Jan 2021		
	24,500,000.000	Local	100.000000	24,500,000.00	100.000000	24,500,000.00	0.00	5.03
		Base	100.000000	24,500,000.00	100.000000	24,500,000.00	0.00	5.03
US DOLLAR Total								
	91,850,000.000	Local		91,820,037.24		91,820,037.24	0.00	18.84
		Base		91,820,037.24		91,820,037.24	0.00	18.84
CASH EQUIVALENT Total								
	91,850,000.000	Base		91,820,037.24		91,820,037.24	0.00	18.84
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
	5,000,000.000	Local	99.560181	4,978,009.05	100.602804	5,030,140.20	52,131.15	1.03
		Base	99.560181	4,978,009.05	100.602804	5,030,140.20	52,131.15	1.03
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
	5,000,000.000	Local	99.985314	4,999,265.68	100.505258	5,025,262.90	25,997.22	1.03
		Base	99.985314	4,999,265.68	100.505258	5,025,262.90	25,997.22	1.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.680224	7,476,016.77	99.942834	7,495,712.55	19,695.78	1.54
		Base	99.680224	7,476,016.77	99.942834	7,495,712.55	19,695.78	1.54
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	2,000,000.000	Local	99.996839	1,999,936.78	100.510295	2,010,205.90	10,269.12	0.41
		Base	99.996839	1,999,936.78	100.510295	2,010,205.90	10,269.12	0.41
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.805841	4,990,292.07	115.836317	5,791,815.85	801,523.78	1.19
		Base	99.805841	4,990,292.07	115.836317	5,791,815.85	801,523.78	1.19
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.581245	3,485,343.59	107.549699	3,764,239.47	278,895.88	0.77
		Base	99.581245	3,485,343.59	107.549699	3,764,239.47	278,895.88	0.77
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.901000	25 Jun 2022		
	5,500,000.000	Local	100.141164	5,507,764.02	100.253499	5,513,942.45	6,178.43	1.13
		Base	100.141164	5,507,764.02	100.253499	5,513,942.45	6,178.43	1.13
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR				0.440000	08 Dec 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.050001	5,002,500.05	2,500.05	1.03
		Base	100.000000	5,000,000.00	100.050001	5,002,500.05	2,500.05	1.03
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				1.214750	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.826560	4,991,328.00	-8,672.00	1.02
		Base	100.000000	5,000,000.00	99.826560	4,991,328.00	-8,672.00	1.02
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.981213	4,999,060.65	103.267416	5,163,370.80	164,310.15	1.06
		Base	99.981213	4,999,060.65	103.267416	5,163,370.80	164,310.15	1.06
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025		
	5,000,000.000	Local	99.891092	4,994,554.59	113.226980	5,661,349.00	666,794.41	1.16
		Base	99.891092	4,994,554.59	113.226980	5,661,349.00	666,794.41	1.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.927440	2,498,185.99	109.332810	2,733,320.25	235,134.26	0.56
		Base	99.927440	2,498,185.99	109.332810	2,733,320.25	235,134.26	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.898852	4,994,942.60	103.426005	5,171,300.25	176,357.65	1.06
		Base	99.898852	4,994,942.60	103.426005	5,171,300.25	176,357.65	1.06
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.033000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.736649	5,036,832.45	36,832.45	1.03
		Base	100.000000	5,000,000.00	100.736649	5,036,832.45	36,832.45	1.03
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
	5,000,000.000	Local	99.499552	4,974,977.61	110.235192	5,511,759.60	536,781.99	1.13
		Base	99.499552	4,974,977.61	110.235192	5,511,759.60	536,781.99	1.13
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.953060	4,997,653.02	100.837776	5,041,888.80	44,235.78	1.03
		Base	99.953060	4,997,653.02	100.837776	5,041,888.80	44,235.78	1.03
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	5,000,000.000	Local	100.161521	5,008,076.07	100.577588	5,028,879.40	20,803.33	1.03
		Base	100.161521	5,008,076.07	100.577588	5,028,879.40	20,803.33	1.03
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.563630	12 Feb 2021		
	5,000,000.000	Local	99.956840	4,997,842.01	100.006000	5,000,300.00	2,457.99	1.03
		Base	99.956840	4,997,842.01	100.006000	5,000,300.00	2,457.99	1.03
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.823750	20 May 2022		
	4,900,000.000	Local	100.094909	4,904,650.55	100.175049	4,908,577.40	3,926.85	1.01
		Base	100.094909	4,904,650.55	100.175049	4,908,577.40	3,926.85	1.01
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.168400	2,479,210.00	103.199495	2,579,987.38	100,777.38	0.53
		Base	99.168400	2,479,210.00	103.199495	2,579,987.38	100,777.38	0.53
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.758630	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	101.009600	4,040,384.00	40,384.00	0.83
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	101.009600	4,040,384.00	40,384.00	0.83
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
	3,000,000.000	Local	99.551411	2,986,542.33	105.643952	3,169,318.56	182,776.23	0.65
		Base	99.551411	2,986,542.33	105.643952	3,169,318.56	182,776.23	0.65

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.143387	1,502,150.81	2,150.81	0.31
		Base	100.000000	1,500,000.00	100.143387	1,502,150.81	2,150.81	0.31
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	107.683246	2,692,081.15	192,081.15	0.55
		Base	100.000000	2,500,000.00	107.683246	2,692,081.15	192,081.15	0.55
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	1,317,141.540	Local	101.229313	1,333,333.33	101.650345	1,338,878.92	5,545.59	0.27
Original Face:	5,000,000.000	Base	101.229313	1,333,333.33	101.650345	1,338,878.92	5,545.59	0.27
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	2,214,266.550	Local	102.665871	2,273,296.04	106.343071	2,354,719.05	81,423.01	0.48
Original Face:	5,000,000.000	Base	102.665871	2,273,296.04	106.343071	2,354,719.05	81,423.01	0.48
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	125.334773	7,520,086.37	124.373017	7,462,381.02	-57,705.35	1.53
		Base	125.334773	7,520,086.37	124.373017	7,462,381.02	-57,705.35	1.53
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	122.656553	4,906,262.13	123.113104	4,924,524.16	18,262.03	1.01
		Base	122.656553	4,906,262.13	123.113104	4,924,524.16	18,262.03	1.01
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	128.228093	2,654,321.52	127.591170	2,641,137.22	-13,184.30	0.54
		Base	128.228093	2,654,321.52	127.591170	2,641,137.22	-13,184.30	0.54
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.482750	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.092099	5,004,604.95	4,604.95	1.03
		Base	100.000000	5,000,000.00	100.092099	5,004,604.95	4,604.95	1.03
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.861701	2,496,542.53	100.388894	2,509,722.35	13,179.82	0.51
		Base	99.861701	2,496,542.53	100.388894	2,509,722.35	13,179.82	0.51
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5				0.500000	07 Nov 2025		
	4,000,000.000	Local	99.651830	3,986,073.19	100.418288	4,016,731.52	30,658.33	0.82
		Base	99.651830	3,986,073.19	100.418288	4,016,731.52	30,658.33	0.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	1,196,363.460	Local	102.499518	1,226,266.78	106.778570	1,277,459.79	51,193.01	0.26
Original Face:	5,100,000.000	Base	102.499518	1,226,266.78	106.778570	1,277,459.79	51,193.01	0.26
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.648000	25 Jun 2022		
	1,023,240.450	Local	100.000000	1,023,240.45	100.228110	1,025,574.56	2,334.11	0.21
Original Face:	3,000,000.000	Base	100.000000	1,023,240.45	100.228110	1,025,574.56	2,334.11	0.21
3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	767,363.440	Local	100.371760	770,216.19	100.504050	771,231.34	1,015.15	0.16
Original Face:	7,000,000.000	Base	100.371760	770,216.19	100.504050	771,231.34	1,015.15	0.16
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	275,100.140	Local	100.198426	275,646.01	100.195110	275,636.89	-9.12	0.06
Original Face:	5,000,000.000	Base	100.198426	275,646.01	100.195110	275,636.89	-9.12	0.06
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	140,583.660	Local	102.065169	143,486.95	100.429750	141,187.82	-2,299.13	0.03
Original Face:	1,445,000.000	Base	102.065169	143,486.95	100.429750	141,187.82	-2,299.13	0.03
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	905,998.650	Local	98.743314	894,613.09	103.494210	937,656.15	43,043.06	0.19
Original Face:	2,025,000.000	Base	98.743314	894,613.09	103.494210	937,656.15	43,043.06	0.19
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,523,232.310	Local	98.737780	2,491,383.56	104.484890	2,636,396.50	145,012.94	0.54
Original Face:	5,000,000.000	Base	98.737780	2,491,383.56	104.484890	2,636,396.50	145,012.94	0.54
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	3,947,124.200	Local	101.565761	4,008,926.74	100.530460	3,968,062.12	-40,864.62	0.81
Original Face:	5,000,000.000	Base	101.565761	4,008,926.74	100.530460	3,968,062.12	-40,864.62	0.81
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	1,714,518.510	Local	101.272787	1,736,340.68	106.425260	1,824,680.78	88,340.10	0.37
Original Face:	3,000,000.000	Base	101.272787	1,736,340.68	106.425260	1,824,680.78	88,340.10	0.37
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,714,518.510	Local	99.867411	1,712,245.24	105.596940	1,810,479.08	98,233.84	0.37
Original Face:	3,000,000.000	Base	99.867411	1,712,245.24	105.596940	1,810,479.08	98,233.84	0.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
		Local	1,893,124.300	101.509210	1,921,695.52	101.711530	1,925,525.69	3,830.17	0.39
	Original Face:	Base	5,000,000.000	101.509210	1,921,695.52	101.711530	1,925,525.69	3,830.17	0.39
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
		Local	1,893,124.300	101.736441	1,925,997.29	101.711530	1,925,525.69	-471.60	0.39
	Original Face:	Base	5,000,000.000	101.736441	1,925,997.29	101.711530	1,925,525.69	-471.60	0.39
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
		Local	4,622,455.150	102.699261	4,747,227.26	103.534760	4,785,847.85	38,620.59	0.98
	Original Face:	Base	5,000,000.000	102.699261	4,747,227.26	103.534760	4,785,847.85	38,620.59	0.98
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
		Local	1,217,647.480	101.689565	1,238,220.43	101.119090	1,231,274.05	-6,946.38	0.25
	Original Face:	Base	2,500,000.000	101.689565	1,238,220.43	101.119090	1,231,274.05	-6,946.38	0.25
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,957,704.550	104.869024	4,150,406.15	103.714270	4,104,704.38	-45,701.77	0.84
	Original Face:	Base	4,036,000.000	104.869024	4,150,406.15	103.714270	4,104,704.38	-45,701.77	0.84
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,902,954.250	105.226124	5,159,188.72	104.063380	5,102,179.91	-57,008.81	1.05
	Original Face:	Base	5,000,000.000	105.226124	5,159,188.72	104.063380	5,102,179.91	-57,008.81	1.05
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.916620	4,995,831.02	99.269570	4,963,478.50	-32,352.52	1.02
		Base		99.916620	4,995,831.02	99.269570	4,963,478.50	-32,352.52	1.02
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	88,389.140	98.674701	87,217.72	100.180820	88,548.97	1,331.25	0.02
	Original Face:	Base	5,000,000.000	98.674701	87,217.72	100.180820	88,548.97	1,331.25	0.02
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	1,070,873.210	101.331118	1,085,127.80	101.026930	1,081,870.33	-3,257.47	0.22
	Original Face:	Base	40,000,000.000	101.331118	1,085,127.80	101.026930	1,081,870.33	-3,257.47	0.22
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	478,504.250	98.316893	470,450.51	102.876990	492,270.77	21,820.26	0.10
	Original Face:	Base	5,000,000.000	98.316893	470,450.51	102.876990	492,270.77	21,820.26	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026		
	331,553.300	Local	101.593415	336,836.32	104.988050	348,091.34	11,255.02	0.07
Original Face:	2,000,000.000	Base	101.593415	336,836.32	104.988050	348,091.34	11,255.02	0.07
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040		
	205,158.380	Local	99.424679	203,978.06	102.021260	209,305.16	5,327.10	0.04
Original Face:	2,000,000.000	Base	99.424679	203,978.06	102.021260	209,305.16	5,327.10	0.04
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	1,367,437.900	Local	102.600128	1,402,993.04	106.223880	1,452,545.59	49,552.55	0.30
Original Face:	2,000,000.000	Base	102.600128	1,402,993.04	106.223880	1,452,545.59	49,552.55	0.30
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	348,257.900	Local	100.181518	348,890.05	105.295340	366,699.34	17,809.29	0.08
Original Face:	2,000,000.000	Base	100.181518	348,890.05	105.295340	366,699.34	17,809.29	0.08
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,484,979.800	Local	102.536624	1,522,648.15	103.673070	1,539,524.15	16,876.00	0.32
Original Face:	5,000,000.000	Base	102.536624	1,522,648.15	103.673070	1,539,524.15	16,876.00	0.32
3137FDKH4	FREDDIE MAC FHR 4759 NA				3.000000	15 Aug 2044		
	2,723,682.240	Local	98.705536	2,688,425.15	102.682770	2,796,752.37	108,327.22	0.57
Original Face:	5,500,000.000	Base	98.705536	2,688,425.15	102.682770	2,796,752.37	108,327.22	0.57
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	160,620.890	Local	102.499525	164,635.65	99.933560	160,514.17	-4,121.48	0.03
Original Face:	5,000,000.000	Base	102.499525	164,635.65	99.933560	160,514.17	-4,121.48	0.03
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,206,987.350	Local	104.126215	4,380,576.69	103.569420	4,357,152.40	-23,424.29	0.89
Original Face:	5,000,000.000	Base	104.126215	4,380,576.69	103.569420	4,357,152.40	-23,424.29	0.89
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,247,024.000	Local	102.921919	2,312,680.21	103.315630	2,321,527.00	8,846.79	0.48
Original Face:	2,500,000.000	Base	102.921919	2,312,680.21	103.315630	2,321,527.00	8,846.79	0.48
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	1,818,254.000	Local	101.796866	1,850,925.58	101.692260	1,849,023.59	-1,901.99	0.38
Original Face:	5,000,000.000	Base	101.796866	1,850,925.58	101.692260	1,849,023.59	-1,901.99	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
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3				3.000000	01 Oct 2026		
	69,518.910	Local	101.212274	70,361.67	106.255772	73,867.85	3,506.18	0.02
Original Face:	500,000.000	Base	101.212274	70,361.67	106.255772	73,867.85	3,506.18	0.02
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,091,172.150	Local	100.545950	2,102,588.91	104.673125	2,188,895.24	86,306.33	0.45
Original Face:	5,000,000.000	Base	100.545950	2,102,588.91	104.673125	2,188,895.24	86,306.33	0.45
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	2,346,977.780	Local	104.328477	2,448,566.17	110.161632	2,585,469.03	136,902.86	0.53
Original Face:	7,000,000.000	Base	104.328477	2,448,566.17	110.161632	2,585,469.03	136,902.86	0.53
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	3,157,432.100	Local	102.304438	3,230,193.17	109.939290	3,471,258.43	241,065.26	0.71
Original Face:	7,000,000.000	Base	102.304438	3,230,193.17	109.939290	3,471,258.43	241,065.26	0.71
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	123,459.990	Local	99.252924	122,537.65	101.910620	125,818.84	3,281.19	0.03
Original Face:	3,000,000.000	Base	99.252924	122,537.65	101.910620	125,818.84	3,281.19	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	172,340.100	Local	104.850937	180,700.21	108.713650	187,357.21	6,657.00	0.04
Original Face:	5,000,000.000	Base	104.850937	180,700.21	108.713650	187,357.21	6,657.00	0.04
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	1,849,334.410	Local	102.278272	1,891,467.28	108.121901	1,999,535.52	108,068.24	0.41
Original Face:	7,000,000.000	Base	102.278272	1,891,467.28	108.121901	1,999,535.52	108,068.24	0.41
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	5,000,000.000	Local	97.600446	4,880,022.29	100.806640	5,040,332.00	160,309.71	1.03
Original Face:	5,000,000.000	Base	97.600446	4,880,022.29	100.806640	5,040,332.00	160,309.71	1.03
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
	6,000,000.000	Local	103.034775	6,182,086.48	109.883180	6,592,990.80	410,904.32	1.35
Original Face:	6,000,000.000	Base	103.034775	6,182,086.48	109.883180	6,592,990.80	410,904.32	1.35
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.916242	4,995,812.08	100.692659	5,034,632.95	38,820.87	1.03
		Base	99.916242	4,995,812.08	100.692659	5,034,632.95	38,820.87	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
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.295762	5,014,788.10	14,788.10	1.03
		Base	100.000000	5,000,000.00	100.295762	5,014,788.10	14,788.10	1.03
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	106.207915	1,274,494.98	107.565173	1,290,782.08	16,287.10	0.26
		Base	106.207915	1,274,494.98	107.565173	1,290,782.08	16,287.10	0.26
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.021000	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.796119	4,989,805.95	-10,194.05	1.02
		Base	100.000000	5,000,000.00	99.796119	4,989,805.95	-10,194.05	1.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
	322,958.850	Local	99.969138	322,859.18	102.174930	329,982.98	7,123.80	0.07
Original Face:	5,000,000.000	Base	99.969138	322,859.18	102.174930	329,982.98	7,123.80	0.07
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	254,750.940	Local	99.832425	254,324.04	105.421050	268,561.12	14,237.08	0.06
Original Face:	3,000,000.000	Base	99.832425	254,324.04	105.421050	268,561.12	14,237.08	0.06
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	368,425.100	Local	96.382909	355,098.83	101.971520	375,688.67	20,589.84	0.08
Original Face:	675,000.000	Base	96.382909	355,098.83	101.971520	375,688.67	20,589.84	0.08
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
	0.000	Local	0.000000	-2.57	0.000000	0.00	2.57	0.00
		Base	0.000000	-2.57	0.000000	0.00	2.57	0.00
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	894,517.850	Local	100.800317	901,676.83	104.839350	937,806.70	36,129.87	0.19
Original Face:	5,000,000.000	Base	100.800317	901,676.83	104.839350	937,806.70	36,129.87	0.19
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	1,126,571.760	Local	96.077313	1,082,379.88	103.551530	1,166,582.29	84,202.41	0.24
Original Face:	1,600,000.000	Base	96.077313	1,082,379.88	103.551530	1,166,582.29	84,202.41	0.24
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	4,560,193.950	Local	101.347399	4,621,637.97	105.446600	4,808,569.47	186,931.50	0.99
Original Face:	5,000,000.000	Base	101.347399	4,621,637.97	105.446600	4,808,569.47	186,931.50	0.99

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	1,692,002.380	Local	101.681509	1,720,453.55	101.323795	1,714,401.02	-6,052.53	0.35
Original Face:	1,758,829.000	Base	101.681509	1,720,453.55	101.323795	1,714,401.02	-6,052.53	0.35
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				1.151630	20 Aug 2070		
	5,005,259.350	Local	103.819890	5,196,454.75	103.884840	5,199,705.67	3,250.92	1.07
Original Face:	5,000,000.000	Base	103.819890	5,196,454.75	103.884840	5,199,705.67	3,250.92	1.07
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				1.301630	20 Aug 2070		
	5,006,119.760	Local	104.880562	5,250,446.53	104.877610	5,250,298.76	-147.77	1.08
Original Face:	5,000,000.000	Base	104.880562	5,250,446.53	104.877610	5,250,298.76	-147.77	1.08
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
	5,168,347.920	Local	100.763017	5,207,783.28	105.673310	5,461,564.32	253,781.04	1.12
Original Face:	6,180,040.000	Base	100.763017	5,207,783.28	105.673310	5,461,564.32	253,781.04	1.12
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
	5,345,755.420	Local	100.551142	5,375,218.14	102.245340	5,465,785.80	90,567.66	1.12
Original Face:	6,993,000.000	Base	100.551142	5,375,218.14	102.245340	5,465,785.80	90,567.66	1.12
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	1,500,000.000	Local	99.837056	1,497,555.84	101.549546	1,523,243.19	25,687.35	0.31
		Base	99.837056	1,497,555.84	101.549546	1,523,243.19	25,687.35	0.31
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.566680	4,978,334.02	109.738207	5,486,910.35	508,576.33	1.13
		Base	99.566680	4,978,334.02	109.738207	5,486,910.35	508,576.33	1.13
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	147.990605	1,479,906.05	147.048631	1,470,486.31	-9,419.74	0.30
		Base	147.990605	1,479,906.05	147.048631	1,470,486.31	-9,419.74	0.30
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.347035	4,967,351.75	100.842901	5,042,145.05	74,793.30	1.03
		Base	99.347035	4,967,351.75	100.842901	5,042,145.05	74,793.30	1.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.659087	4,982,954.35	106.684039	5,334,201.95	351,247.60	1.09
		Base	99.659087	4,982,954.35	106.684039	5,334,201.95	351,247.60	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
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022		
	1,000,000.000	Local	99.823933	998,239.33	102.473475	1,024,734.75	26,495.42	0.21
		Base	99.823933	998,239.33	102.473475	1,024,734.75	26,495.42	0.21
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.791780	4,939,589.02	98.286897	4,914,344.85	-25,244.17	1.01
		Base	98.791780	4,939,589.02	98.286897	4,914,344.85	-25,244.17	1.01
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.648189	4,982,409.44	108.947253	5,447,362.65	464,953.21	1.12
		Base	99.648189	4,982,409.44	108.947253	5,447,362.65	464,953.21	1.12
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874130	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.247817	4,962,390.85	-37,609.15	1.02
		Base	100.000000	5,000,000.00	99.247817	4,962,390.85	-37,609.15	1.02
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.647061	3,487,647.13	104.233594	3,648,175.79	160,528.66	0.75
		Base	99.647061	3,487,647.13	104.233594	3,648,175.79	160,528.66	0.75
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	110.368763	5,518,438.14	111.968508	5,598,425.40	79,987.26	1.15
		Base	110.368763	5,518,438.14	111.968508	5,598,425.40	79,987.26	1.15
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.717350	9,971,734.97	101.517105	10,151,710.50	179,975.53	2.08
		Base	99.717350	9,971,734.97	101.517105	10,151,710.50	179,975.53	2.08
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.880095	4,994,004.77	106.219448	5,310,972.40	316,967.63	1.09
		Base	99.880095	4,994,004.77	106.219448	5,310,972.40	316,967.63	1.09
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.900000	2,018,000.00	18,000.00	0.41
		Base	100.000000	2,000,000.00	100.900000	2,018,000.00	18,000.00	0.41
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.072000	2,526,800.00	26,800.00	0.52
		Base	100.000000	2,500,000.00	101.072000	2,526,800.00	26,800.00	0.52

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.881445	4,994,072.25	105.516249	5,275,812.45	281,740.20	1.08
		Base	99.881445	4,994,072.25	105.516249	5,275,812.45	281,740.20	1.08
863667BB6	STRYKER CORP SR UNSECURED 12/23 0.6				0.600000	01 Dec 2023		
	5,000,000.000	Local	99.922097	4,996,104.83	100.158016	5,007,900.80	11,795.97	1.03
		Base	99.922097	4,996,104.83	100.158016	5,007,900.80	11,795.97	1.03
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
	5,000,000.000	Local	99.976687	4,998,834.35	103.287250	5,164,362.50	165,528.15	1.06
		Base	99.976687	4,998,834.35	103.287250	5,164,362.50	165,528.15	1.06
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.679001	2,990,370.02	104.056683	3,121,700.49	131,330.47	0.64
		Base	99.679001	2,990,370.02	104.056683	3,121,700.49	131,330.47	0.64
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	106.115295	4,244,611.80	244,611.80	0.87
		Base	100.000000	4,000,000.00	106.115295	4,244,611.80	244,611.80	0.87
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024		
	3,000,000.000	Local	99.937921	2,998,137.62	106.150973	3,184,529.19	186,391.57	0.65
		Base	99.937921	2,998,137.62	106.150973	3,184,529.19	186,391.57	0.65
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.963452	2,499,086.30	102.295123	2,557,378.08	58,291.78	0.52
		Base	99.963452	2,499,086.30	102.295123	2,557,378.08	58,291.78	0.52
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.854750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.552472	2,513,811.80	13,811.80	0.52
		Base	100.000000	2,500,000.00	100.552472	2,513,811.80	13,811.80	0.52
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.253935	5,012,696.77	102.378906	5,118,945.30	106,248.53	1.05
		Base	100.253935	5,012,696.77	102.378906	5,118,945.30	106,248.53	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
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	0.000	Local	0.000000	5,468.75	0.000000	0.00	-5,468.75	0.00
		Base	0.000000	5,468.75	0.000000	0.00	-5,468.75	0.00
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	2,000,000.000	Local	99.892274	1,997,845.48	98.511529	1,970,230.58	-27,614.90	0.40
		Base	99.892274	1,997,845.48	98.511529	1,970,230.58	-27,614.90	0.40
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.987990	2,499,699.76	101.939630	2,548,490.75	48,790.99	0.52
Original Face:	2,500,000.000	Base	99.987990	2,499,699.76	101.939630	2,548,490.75	48,790.99	0.52
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	5,000,000.000	Local	99.984367	4,999,218.35	100.184570	5,009,228.50	10,010.15	1.03
Original Face:	5,000,000.000	Base	99.984367	4,999,218.35	100.184570	5,009,228.50	10,010.15	1.03
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.983553	1,999,671.06	103.266690	2,065,333.80	65,662.74	0.42
Original Face:	2,000,000.000	Base	99.983553	1,999,671.06	103.266690	2,065,333.80	65,662.74	0.42
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	1,174,970.620	Local	99.052610	1,163,839.06	100.410440	1,179,793.17	15,954.11	0.24
Original Face:	5,000,000.000	Base	99.052610	1,163,839.06	100.410440	1,179,793.17	15,954.11	0.24
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	104.784194	5,239,209.71	106.951982	5,347,599.10	108,389.39	1.10
		Base	104.784194	5,239,209.71	106.951982	5,347,599.10	108,389.39	1.10
92826CAP7	VISA INC SR UNSECURED 08/27 0.75				0.750000	15 Aug 2027		
	5,000,000.000	Local	99.896990	4,994,849.50	99.713471	4,985,673.55	-9,175.95	1.02
		Base	99.896990	4,994,849.50	99.713471	4,985,673.55	-9,175.95	1.02

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
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.143630	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.084889	3,002,546.67	2,546.67	0.62
		Base		100.000000	3,000,000.00	100.084889	3,002,546.67	2,546.67	0.62
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					0.853000	27 May 2022		
		Local	5,000,000.000	100.119758	5,005,987.91	100.205910	5,010,295.50	4,307.59	1.03
		Base		100.119758	5,005,987.91	100.205910	5,010,295.50	4,307.59	1.03
US DOLLAR Total									
		Local	379,658,293.150		385,578,973.26		395,232,701.56	9,653,728.30	81.08
Original Face:		Base	271,312,869.000		385,578,973.26		395,232,701.56	9,653,728.30	81.08
FIXED INCOME Total									
		Base	379,658,293.150		385,578,973.26		395,232,701.56	9,653,728.30	81.08
Original Face:			271,312,869.000						

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		471,936,422.770	Base		477,827,140.12		487,480,868.42	9,653,728.30	100.00
	Original Face:	271,312,869.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate: 1.000000	
USD	US DOLLAR								
		4,837.260	Local	1.000000	4,837.26	1.000000	4,837.26	0.00	100.00
			Base	1.000000	4,837.26	1.000000	4,837.26	0.00	100.00
US DOLLAR Total									
		4,837.260	Local		4,837.26		4,837.26	0.00	100.00
			Base		4,837.26		4,837.26	0.00	100.00
CASH Total									
		4,837.260	Base		4,837.26		4,837.26	0.00	100.00

Holdings

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

As of: *December 31, 2020*

View Date: *January 8, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,837.260	Base		4,837.26		4,837.26	0.00	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			383,576.350	1.000000	383,576.35	1.000000	383,576.35	0.00	0.12
		Base		1.000000	383,576.35	1.000000	383,576.35	0.00	0.12
US DOLLAR Total									
			383,576.350		383,576.35		383,576.35	0.00	0.12
		Base			383,576.35		383,576.35	0.00	0.12
CASH Total									
			383,576.350	Base	383,576.35		383,576.35	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					0.300000	08 Jan 2021		
			5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.59
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.59
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
			5,000,000.000	99.991873	4,999,593.64	99.991873	4,999,593.64	0.00	1.59
		Base		99.991873	4,999,593.64	99.991873	4,999,593.64	0.00	1.59
41282JQC8	HARLEY-DAVIDSON FND CP					0.560000	12 Mar 2021		
			7,500,000.000	99.891111	7,491,833.33	99.891111	7,491,833.33	0.00	2.39
		Base		99.891111	7,491,833.33	99.891111	7,491,833.33	0.00	2.39
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
			5,000,000.000	99.875556	4,993,777.78	99.875556	4,993,777.78	0.00	1.59
		Base		99.875556	4,993,777.78	99.875556	4,993,777.78	0.00	1.59
94107MRP3	WASTE MANAGEMENT INC					0.310000	23 Apr 2021		
			10,000,000.000	99.903556	9,990,355.55	99.903556	9,990,355.55	0.00	3.18
		Base		99.903556	9,990,355.55	99.903556	9,990,355.55	0.00	3.18

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
979QHR003	SOUTH STREET REPO				0.100000	04 Jan 2021		
	7,500,000.000	Local	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	2.39
		Base	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	2.39
US DOLLAR Total								
	40,000,000.000	Local		39,975,560.30		39,975,560.30	0.00	12.73
		Base		39,975,560.30		39,975,560.30	0.00	12.73
CASH EQUIVALENT Total								
	40,000,000.000	Base		39,975,560.30		39,975,560.30	0.00	12.73
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.985314	4,999,265.68	100.505258	5,025,262.90	25,997.22	1.60
		Base	99.985314	4,999,265.68	100.505258	5,025,262.90	25,997.22	1.60
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.680224	4,984,011.18	99.942834	4,997,141.70	13,130.52	1.59
		Base	99.680224	4,984,011.18	99.942834	4,997,141.70	13,130.52	1.59
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.996839	2,999,905.17	100.510295	3,015,308.85	15,403.68	0.96
		Base	99.996839	2,999,905.17	100.510295	3,015,308.85	15,403.68	0.96
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.999429	4,999,971.47	100.032000	5,001,600.00	1,628.53	1.59
		Base	99.999429	4,999,971.47	100.032000	5,001,600.00	1,628.53	1.59
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.805841	4,990,292.07	115.836317	5,791,815.85	801,523.78	1.84
		Base	99.805841	4,990,292.07	115.836317	5,791,815.85	801,523.78	1.84
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.581245	3,485,343.59	107.549699	3,764,239.47	278,895.88	1.20
		Base	99.581245	3,485,343.59	107.549699	3,764,239.47	278,895.88	1.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.901000	25 Jun 2022		
		Local	5,395,000.000	100.141164	5,402,615.79	100.253499	5,408,676.27	6,060.48	1.72
		Base		100.141164	5,402,615.79	100.253499	5,408,676.27	6,060.48	1.72
06368EA44	BANK OF MONTREAL SR UNSECURED 12/23 VAR					0.440000	08 Dec 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.050001	5,002,500.05	2,500.05	1.59
		Base		100.000000	5,000,000.00	100.050001	5,002,500.05	2,500.05	1.59
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.949384	4,997,469.21	107.240845	5,362,042.25	364,573.04	1.71
		Base		99.949384	4,997,469.21	107.240845	5,362,042.25	364,573.04	1.71
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.214750	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.826560	4,991,328.00	-8,672.00	1.59
		Base		100.000000	5,000,000.00	99.826560	4,991,328.00	-8,672.00	1.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.981213	4,999,060.65	103.267416	5,163,370.80	164,310.15	1.64
		Base		99.981213	4,999,060.65	103.267416	5,163,370.80	164,310.15	1.64
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.891092	4,994,554.59	113.226980	5,661,349.00	666,794.41	1.80
		Base		99.891092	4,994,554.59	113.226980	5,661,349.00	666,794.41	1.80
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		Local	3,000,000.000	99.994694	2,999,840.82	100.216605	3,006,498.15	6,657.33	0.96
		Base		99.994694	2,999,840.82	100.216605	3,006,498.15	6,657.33	0.96
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.927440	2,498,185.99	109.332810	2,733,320.25	235,134.26	0.87
		Base		99.927440	2,498,185.99	109.332810	2,733,320.25	235,134.26	0.87
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.898852	4,994,942.60	103.426005	5,171,300.25	176,357.65	1.65
		Base		99.898852	4,994,942.60	103.426005	5,171,300.25	176,357.65	1.65
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.735275	4,986,763.77	108.525528	5,426,276.40	439,512.63	1.73
		Base		99.735275	4,986,763.77	108.525528	5,426,276.40	439,512.63	1.73

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.539901	3,646,950.73	102.937470	3,625,731.51	-21,219.22	1.15
Original Face:	3,522,266.000	Base	103.539901	3,646,950.73	102.937470	3,625,731.51	-21,219.22	1.15
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.033000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.736649	5,036,832.45	36,832.45	1.60
		Base	100.000000	5,000,000.00	100.736649	5,036,832.45	36,832.45	1.60
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
	5,000,000.000	Local	99.953060	4,997,653.02	100.837776	5,041,888.80	44,235.78	1.61
		Base	99.953060	4,997,653.02	100.837776	5,041,888.80	44,235.78	1.61
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
	2,200,000.000	Local	100.161521	2,203,553.47	100.577588	2,212,706.94	9,153.47	0.70
		Base	100.161521	2,203,553.47	100.577588	2,212,706.94	9,153.47	0.70
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.563630	12 Feb 2021		
	5,000,000.000	Local	99.956840	4,997,842.01	100.006000	5,000,300.00	2,457.99	1.59
		Base	99.956840	4,997,842.01	100.006000	5,000,300.00	2,457.99	1.59
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.168400	2,479,210.00	103.199495	2,579,987.38	100,777.38	0.82
		Base	99.168400	2,479,210.00	103.199495	2,579,987.38	100,777.38	0.82
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.758630	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	101.009600	4,772,703.60	47,703.60	1.52
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	101.009600	4,772,703.60	47,703.60	1.52
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.143387	1,502,150.81	2,150.81	0.48
		Base	100.000000	1,500,000.00	100.143387	1,502,150.81	2,150.81	0.48
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	107.683246	2,692,081.15	192,081.15	0.86
		Base	100.000000	2,500,000.00	107.683246	2,692,081.15	192,081.15	0.86
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.508630	15 May 2036		
	259,138.400	Local	99.917619	258,924.92	100.223679	259,718.04	793.12	0.08
Original Face:	16,000,000.000	Base	99.917619	258,924.92	100.223679	259,718.04	793.12	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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,317,141.540	101.229313	1,333,333.33	101.650345	1,338,878.92	5,545.59	0.43
Original Face:		Base	5,000,000.000	101.229313	1,333,333.33	101.650345	1,338,878.92	5,545.59	0.43
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	2,637,651.400	104.364832	2,752,780.44	105.790497	2,790,384.53	37,604.09	0.89
Original Face:		Base	10,000,000.000	104.364832	2,752,780.44	105.790497	2,790,384.53	37,604.09	0.89
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	110.607062	2,765,176.55	127.502397	3,187,559.93	422,383.38	1.02
		Base		110.607062	2,765,176.55	127.502397	3,187,559.93	422,383.38	1.02
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	110.125603	2,753,140.08	127.751491	3,193,787.28	440,647.20	1.02
		Base		110.125603	2,753,140.08	127.751491	3,193,787.28	440,647.20	1.02
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	122.656553	4,906,262.13	123.113104	4,924,524.16	18,262.03	1.57
		Base		122.656553	4,906,262.13	123.113104	4,924,524.16	18,262.03	1.57
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.861701	2,496,542.53	100.388894	2,509,722.35	13,179.82	0.80
		Base		99.861701	2,496,542.53	100.388894	2,509,722.35	13,179.82	0.80
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.648000	25 Jun 2022		
		Local	1,023,240.450	100.000000	1,023,240.45	100.228110	1,025,574.56	2,334.11	0.33
Original Face:		Base	3,000,000.000	100.000000	1,023,240.45	100.228110	1,025,574.56	2,334.11	0.33
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
		Local	695,260.300	101.009346	702,277.88	100.030660	695,473.47	-6,804.41	0.22
Original Face:		Base	5,000,000.000	101.009346	702,277.88	100.030660	695,473.47	-6,804.41	0.22
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,081,657.260	100.218052	1,084,015.84	102.580410	1,109,568.45	25,552.61	0.35
Original Face:		Base	2,000,000.000	100.218052	1,084,015.84	102.580410	1,109,568.45	25,552.61	0.35
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	3,947,124.200	101.565761	4,008,926.74	100.530460	3,968,062.12	-40,864.62	1.26
Original Face:		Base	5,000,000.000	101.565761	4,008,926.74	100.530460	3,968,062.12	-40,864.62	1.26

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
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	1,143,012.340	Local	99.867410	1,141,496.82	105.596940	1,206,986.05	65,489.23	0.38
Original Face:	2,000,000.000	Base	99.867410	1,141,496.82	105.596940	1,206,986.05	65,489.23	0.38
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	1,217,647.480	Local	101.689565	1,238,220.43	101.119090	1,231,274.05	-6,946.38	0.39
Original Face:	2,500,000.000	Base	101.689565	1,238,220.43	101.119090	1,231,274.05	-6,946.38	0.39
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.916620	2,697,748.75	99.269570	2,680,278.39	-17,470.36	0.85
		Base	99.916620	2,697,748.75	99.269570	2,680,278.39	-17,470.36	0.85
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	667,617.400	Local	100.715404	672,393.56	103.228320	689,170.23	16,776.67	0.22
Original Face:	5,000,000.000	Base	100.715404	672,393.56	103.228320	689,170.23	16,776.67	0.22
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021		
	4,550,389.550	Local	100.563216	4,576,018.07	101.458880	4,616,774.27	40,756.20	1.47
Original Face:	5,000,000.000	Base	100.563216	4,576,018.07	101.458880	4,616,774.27	40,756.20	1.47
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	2,051,156.850	Local	102.602503	2,104,538.26	106.223880	2,178,818.39	74,280.13	0.69
Original Face:	3,000,000.000	Base	102.602503	2,104,538.26	106.223880	2,178,818.39	74,280.13	0.69
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	4,065,185.480	Local	101.191030	4,113,603.07	107.350270	4,363,987.59	250,384.52	1.39
Original Face:	5,565,000.000	Base	101.191030	4,113,603.07	107.350270	4,363,987.59	250,384.52	1.39
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040		
	4,494,000.000	Local	105.360500	4,734,900.87	105.447380	4,738,805.26	3,904.39	1.51
Original Face:	4,494,000.000	Base	105.360500	4,734,900.87	105.447380	4,738,805.26	3,904.39	1.51
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027		
	348,257.900	Local	100.181518	348,890.05	105.295340	366,699.34	17,809.29	0.12
Original Face:	2,000,000.000	Base	100.181518	348,890.05	105.295340	366,699.34	17,809.29	0.12
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042		
	712,842.100	Local	100.354626	715,370.02	103.000070	734,227.86	18,857.84	0.23
Original Face:	5,000,000.000	Base	100.354626	715,370.02	103.000070	734,227.86	18,857.84	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
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041		
	1,313,623.360	Local	100.357980	1,318,325.87	101.598060	1,334,615.85	16,289.98	0.43
Original Face:	14,878,168.000	Base	100.357980	1,318,325.87	101.598060	1,334,615.85	16,289.98	0.43
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043		
	5,000,000.000	Local	99.144851	4,957,242.56	106.959320	5,347,966.00	390,723.44	1.70
Original Face:	5,000,000.000	Base	99.144851	4,957,242.56	106.959320	5,347,966.00	390,723.44	1.70
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	833,493.400	Local	99.641700	830,506.99	102.138540	851,317.99	20,811.00	0.27
Original Face:	5,000,000.000	Base	99.641700	830,506.99	102.138540	851,317.99	20,811.00	0.27
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	1,484,979.800	Local	102.536624	1,522,648.15	103.673070	1,539,524.15	16,876.00	0.49
Original Face:	5,000,000.000	Base	102.536624	1,522,648.15	103.673070	1,539,524.15	16,876.00	0.49
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	2,247,024.000	Local	102.921919	2,312,680.21	103.315630	2,321,527.00	8,846.79	0.74
Original Face:	2,500,000.000	Base	102.921919	2,312,680.21	103.315630	2,321,527.00	8,846.79	0.74
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
	1,652,159.350	Local	103.459828	1,709,321.22	108.756747	1,796,834.76	87,513.54	0.57
Original Face:	5,000,000.000	Base	103.459828	1,709,321.22	108.756747	1,796,834.76	87,513.54	0.57
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	2,091,172.150	Local	100.545950	2,102,588.91	104.673125	2,188,895.24	86,306.33	0.70
Original Face:	5,000,000.000	Base	100.545950	2,102,588.91	104.673125	2,188,895.24	86,306.33	0.70
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	303,580.200	Local	105.685292	320,839.62	117.176810	355,725.59	34,885.97	0.11
Original Face:	10,000,000.000	Base	105.685292	320,839.62	117.176810	355,725.59	34,885.97	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM				4.000000	25 Jul 2040		
	3,537,839.160	Local	106.710818	3,775,257.12	106.707780	3,775,149.63	-107.49	1.20
Original Face:	6,000,000.000	Base	106.710818	3,775,257.12	106.707780	3,775,149.63	-107.49	1.20
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	172,340.100	Local	104.850937	180,700.21	108.713650	187,357.21	6,657.00	0.06
Original Face:	5,000,000.000	Base	104.850937	180,700.21	108.713650	187,357.21	6,657.00	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
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.600446	4,880,022.29	100.806640	5,040,332.00	160,309.71	1.61
Original Face:		Base	5,000,000.000	97.600446	4,880,022.29	100.806640	5,040,332.00	160,309.71	1.61
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.021000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.796119	4,989,805.95	-10,194.05	1.59
		Base		100.000000	5,000,000.00	99.796119	4,989,805.95	-10,194.05	1.59
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,917,544.800	94.574698	2,759,259.17	102.615060	2,993,840.35	234,581.18	0.95
Original Face:		Base	5,000,000.000	94.574698	2,759,259.17	102.615060	2,993,840.35	234,581.18	0.95
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	543,634.170	99.951771	543,371.98	104.029910	565,542.14	22,170.16	0.18
Original Face:		Base	1,238,000.000	99.951771	543,371.98	104.029910	565,542.14	22,170.16	0.18
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	894,517.850	100.800317	901,676.83	104.839350	937,806.70	36,129.87	0.30
Original Face:		Base	5,000,000.000	100.800317	901,676.83	104.839350	937,806.70	36,129.87	0.30
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	3,648,155.160	101.347400	3,697,310.39	105.446600	3,846,855.58	149,545.19	1.23
Original Face:		Base	4,000,000.000	101.347400	3,697,310.39	105.446600	3,846,855.58	149,545.19	1.23
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.837056	1,497,555.84	101.549546	1,523,243.19	25,687.35	0.49
		Base		99.837056	1,497,555.84	101.549546	1,523,243.19	25,687.35	0.49
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	100.000001	3,000,000.02	100.000000	3,000,000.00	-0.02	0.96
		Base		100.000001	3,000,000.02	100.000000	3,000,000.00	-0.02	0.96
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.936543	3,497,779.01	102.171766	3,576,011.81	78,232.80	1.14
		Base		99.936543	3,497,779.01	102.171766	3,576,011.81	78,232.80	1.14
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.347035	2,483,675.87	100.842901	2,521,072.53	37,396.66	0.80
		Base		99.347035	2,483,675.87	100.842901	2,521,072.53	37,396.66	0.80

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.659087	4,982,954.35	106.684039	5,334,201.95	351,247.60	1.70
		Base	99.659087	4,982,954.35	106.684039	5,334,201.95	351,247.60	1.70
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	98.791780	4,939,589.02	98.286897	4,914,344.85	-25,244.17	1.57
		Base	98.791780	4,939,589.02	98.286897	4,914,344.85	-25,244.17	1.57
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.648189	4,982,409.44	108.947253	5,447,362.65	464,953.21	1.74
		Base	99.648189	4,982,409.44	108.947253	5,447,362.65	464,953.21	1.74
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874130	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.247817	4,962,390.85	-37,609.15	1.58
		Base	100.000000	5,000,000.00	99.247817	4,962,390.85	-37,609.15	1.58
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.647061	3,487,647.13	104.233594	3,648,175.79	160,528.66	1.16
		Base	99.647061	3,487,647.13	104.233594	3,648,175.79	160,528.66	1.16
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75				2.750000	05 Mar 2022		
	3,000,000.000	Local	99.979625	2,999,388.75	102.936481	3,088,094.43	88,705.68	0.98
		Base	99.979625	2,999,388.75	102.936481	3,088,094.43	88,705.68	0.98
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	110.368763	1,698,575.26	111.968508	1,723,195.34	24,620.08	0.55
		Base	110.368763	1,698,575.26	111.968508	1,723,195.34	24,620.08	0.55
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3				2.300000	06 Feb 2022		
	3,000,000.000	Local	99.922389	2,997,671.67	102.314981	3,069,449.43	71,777.76	0.98
		Base	99.922389	2,997,671.67	102.314981	3,069,449.43	71,777.76	0.98
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.880095	4,994,004.77	106.219448	5,310,972.40	316,967.63	1.69
		Base	99.880095	4,994,004.77	106.219448	5,310,972.40	316,967.63	1.69
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.900000	3,027,000.00	27,000.00	0.96
		Base	100.000000	3,000,000.00	100.900000	3,027,000.00	27,000.00	0.96

Base Currency: 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				1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	101.072000	2,526,800.00	26,800.00	0.80
		Base	100.000000	2,500,000.00	101.072000	2,526,800.00	26,800.00	0.80
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
	4,000,000.000	Local	99.983132	3,999,325.28	103.095874	4,123,834.96	124,509.68	1.31
		Base	99.983132	3,999,325.28	103.095874	4,123,834.96	124,509.68	1.31
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
	2,500,000.000	Local	99.924842	2,498,121.06	102.295123	2,557,378.08	59,257.02	0.81
		Base	99.924842	2,498,121.06	102.295123	2,557,378.08	59,257.02	0.81
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.854750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.552472	2,513,811.80	13,811.80	0.80
		Base	100.000000	2,500,000.00	100.552472	2,513,811.80	13,811.80	0.80
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.987990	2,499,699.76	101.939630	2,548,490.75	48,790.99	0.81
Original Face:	2,500,000.000	Base	99.987990	2,499,699.76	101.939630	2,548,490.75	48,790.99	0.81
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A				0.410000	21 Apr 2025		
	3,000,000.000	Local	99.984367	2,999,531.01	100.184570	3,005,537.10	6,006.09	0.96
Original Face:	3,000,000.000	Base	99.984367	2,999,531.01	100.184570	3,005,537.10	6,006.09	0.96
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
	2,000,000.000	Local	99.983553	1,999,671.06	103.266690	2,065,333.80	65,662.74	0.66
Original Face:	2,000,000.000	Base	99.983553	1,999,671.06	103.266690	2,065,333.80	65,662.74	0.66
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
	1,174,970.620	Local	99.052610	1,163,839.06	100.410440	1,179,793.17	15,954.11	0.38
Original Face:	5,000,000.000	Base	99.052610	1,163,839.06	100.410440	1,179,793.17	15,954.11	0.38
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.239750	26 Jul 2021		
	5,000,000.000	Local	100.374037	5,018,701.86	100.538440	5,026,922.00	8,220.14	1.60
		Base	100.374037	5,018,701.86	100.538440	5,026,922.00	8,220.14	1.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.143630	11 Feb 2022		
			3,000,000.000	100.000000	3,000,000.00	100.084889	3,002,546.67	2,546.67	0.96
		Base		100.000000	3,000,000.00	100.084889	3,002,546.67	2,546.67	0.96
US DOLLAR Total									
			263,107,622.770		265,362,124.32		273,565,747.76	8,203,623.44	87.14
Original Face:		Base	184,922,434.000		265,362,124.32		273,565,747.76	8,203,623.44	87.14
FIXED INCOME Total									
		Base	263,107,622.770		265,362,124.32		273,565,747.76	8,203,623.44	87.14
Original Face:			184,922,434.000						

& 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									
		303,491,199.120	Base		305,721,260.97		313,924,884.41	8,203,623.44	100.00
	Original Face:	184,922,434.000							

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								
			992,437.200	1.000000	992,437.20	1.000000	992,437.20	0.00	0.23
		Base		1.000000	992,437.20	1.000000	992,437.20	0.00	0.23
US DOLLAR Total									
			992,437.200		992,437.20		992,437.20	0.00	0.23
		Base			992,437.20		992,437.20	0.00	0.23
CASH Total									
			992,437.200	Base	992,437.20		992,437.20	0.00	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
			5,000,000.000	Local	101.723148	5,086,157.41	101.723148	5,086,157.41	0.00	1.18
		Base		101.723148	5,086,157.41	101.723148	5,086,157.41	0.00	1.18
06367JNB4	BANK OF MONTREAL-					0.200000	11 Jan 2021		
			10,000,000.000	Local	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.32
		Base		99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.32
138994009	CANTOR FITZGERALD REPO REPO					0.300000	04 Jan 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
138994009	CANTOR FITZGERALD REPO REPO					0.300000	08 Jan 2021		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.81
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.81
138994009	CANTOR FITZGERALD REPO REPO					0.400000	01 Feb 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.991873	4,999,593.64	99.991873	4,999,593.64	0.00	1.16
		Base	99.991873	4,999,593.64	99.991873	4,999,593.64	0.00	1.16
78015CQB1	ROYAL BK CDA				0.200000	11 Mar 2021		
	10,000,000.000	Local	99.961667	9,996,166.67	99.961667	9,996,166.67	0.00	2.32
		Base	99.961667	9,996,166.67	99.961667	9,996,166.67	0.00	2.32
8225X2U69	SHELL INTNL FNC B.V				0.400000	06 Jul 2021		
	5,000,000.000	Local	99.793333	4,989,666.67	99.793333	4,989,666.67	0.00	1.16
		Base	99.793333	4,989,666.67	99.793333	4,989,666.67	0.00	1.16
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	04 Jan 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.81
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	5.81
912796UC1	TREASURY BILL 01/21 0.00000				0.092500	28 Jan 2021		
	30,000,000.000	Local	99.992875	29,997,862.50	99.992875	29,997,862.50	0.00	6.97
		Base	99.992875	29,997,862.50	99.992875	29,997,862.50	0.00	6.97
926NKW009	AMHERST PIERPONT 04/15 VAR				0.100000	08 Jan 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.64
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.64
966VMM002	JP MORGAN MONEY MARKET				0.000000	04 Jan 2021		
	5,009,600.730	Local	100.000000	5,009,600.73	100.000000	5,009,600.73	0.00	1.16
		Base	100.000000	5,009,600.73	100.000000	5,009,600.73	0.00	1.16
979QHR003	SOUTH STREET REPO				0.100000	04 Jan 2021		
	82,593,211.970	Local	100.000000	82,593,211.97	100.000000	82,593,211.97	0.00	19.18
		Base	100.000000	82,593,211.97	100.000000	82,593,211.97	0.00	19.18
985FHY004	MITSUBISHI UFJ REPO				0.080000	11 Jan 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.32
US DOLLAR Total								
	247,602,812.700	Local		247,671,704.03		247,671,704.03	0.00	57.52
		Base		247,671,704.03		247,671,704.03	0.00	57.52

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Base Currency: 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	247,602,812.700		247,671,704.03		247,671,704.03	0.00	57.52
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					0.824750	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.410096	5,020,504.80	20,504.80	1.17
		Base		100.000000	5,000,000.00	100.410096	5,020,504.80	20,504.80	1.17
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.996839	4,999,841.97	100.510295	5,025,514.75	25,672.78	1.17
		Base		99.996839	4,999,841.97	100.510295	5,025,514.75	25,672.78	1.17
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.998639	2,999,959.18	100.699179	3,020,975.37	21,016.19	0.70
		Base		99.998639	2,999,959.18	100.699179	3,020,975.37	21,016.19	0.70
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					0.589130	23 Jan 2022		
		Local	5,000,000.000	99.935232	4,996,761.59	100.018401	5,000,920.05	4,158.46	1.16
		Base		99.935232	4,996,761.59	100.018401	5,000,920.05	4,158.46	1.16
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.901000	25 Jun 2022		
		Local	10,000,000.000	100.139982	10,013,998.20	100.253499	10,025,349.90	11,351.70	2.33
		Base		100.139982	10,013,998.20	100.253499	10,025,349.90	11,351.70	2.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.981213	9,998,121.29	103.267416	10,326,741.60	328,620.31	2.40
		Base		99.981213	9,998,121.29	103.267416	10,326,741.60	328,620.31	2.40
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.823750	20 May 2022		
		Local	10,000,000.000	100.094909	10,009,490.91	100.175049	10,017,504.90	8,013.99	2.33
		Base		100.094909	10,009,490.91	100.175049	10,017,504.90	8,013.99	2.33
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR					0.625380	07 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.147039	10,014,703.90	14,703.90	2.33
		Base		100.000000	10,000,000.00	100.147039	10,014,703.90	14,703.90	2.33

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.977907	9,997,790.69	102.283940	10,228,394.00	230,603.31	2.38
Original Face:	10,000,000.000	Base	99.977907	9,997,790.69	102.283940	10,228,394.00	230,603.31	2.38
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
	324,844.090	Local	101.229070	328,836.65	106.358196	345,498.31	16,661.66	0.08
Original Face:	2,096,032.000	Base	101.229070	328,836.65	106.358196	345,498.31	16,661.66	0.08
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	2,211,128.000	Local	100.970125	2,232,578.70	106.111519	2,346,261.51	113,682.81	0.54
Original Face:	5,000,000.000	Base	100.970125	2,232,578.70	106.111519	2,346,261.51	113,682.81	0.54
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	2,861,519.530	Local	104.539724	2,991,424.63	109.755435	3,140,673.21	149,248.58	0.73
Original Face:	8,645,247.000	Base	104.539724	2,991,424.63	109.755435	3,140,673.21	149,248.58	0.73
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	1,102,929.230	Local	104.454332	1,152,057.36	108.781513	1,199,783.10	47,725.74	0.28
Original Face:	4,322,624.000	Base	104.454332	1,152,057.36	108.781513	1,199,783.10	47,725.74	0.28
3134GXEX8	FREDDIE MAC NOTES 06/23 0.25				0.250000	01 Jun 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.019606	10,001,960.60	1,960.60	2.32
		Base	100.000000	10,000,000.00	100.019606	10,001,960.60	1,960.60	2.32
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
	78,610.570	Local	102.702308	80,734.87	101.642090	79,901.43	-833.44	0.02
Original Face:	2,161,312.000	Base	102.702308	80,734.87	101.642090	79,901.43	-833.44	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	701,728.550	Local	101.444130	711,862.42	103.635140	727,237.37	15,374.95	0.17
Original Face:	4,322,624.000	Base	101.444130	711,862.42	103.635140	727,237.37	15,374.95	0.17
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
	320,875.030	Local	101.488614	325,651.62	100.150940	321,359.36	-4,292.26	0.07
Original Face:	8,584,720.000	Base	101.488614	325,651.62	100.150940	321,359.36	-4,292.26	0.07
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	682,064.030	Local	101.362001	691,353.75	103.845030	708,289.60	16,935.85	0.16
Original Face:	4,322,624.000	Base	101.362001	691,353.75	103.845030	708,289.60	16,935.85	0.16

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	1,532,425.000	Local	100.773795	1,544,282.83	101.849970	1,560,774.40	16,491.57	0.36
Original Face:	5,111,816.000	Base	100.773795	1,544,282.83	101.849970	1,560,774.40	16,491.57	0.36
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	978,962.080	Local	99.770721	976,717.53	101.389330	992,563.09	15,845.56	0.23
Original Face:	4,322,624.000	Base	99.770721	976,717.53	101.389330	992,563.09	15,845.56	0.23
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	1,529,288.770	Local	101.469067	1,551,755.05	102.381450	1,565,708.02	13,952.97	0.36
Original Face:	5,326,337.000	Base	101.469067	1,551,755.05	102.381450	1,565,708.02	13,952.97	0.36
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	978,962.080	Local	100.221885	981,134.25	102.032120	998,855.76	17,721.51	0.23
Original Face:	4,322,624.000	Base	100.221885	981,134.25	102.032120	998,855.76	17,721.51	0.23
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	1,695,168.420	Local	100.666548	1,706,467.53	102.568150	1,738,702.89	32,235.36	0.40
Original Face:	8,645,247.000	Base	100.666548	1,706,467.53	102.568150	1,738,702.89	32,235.36	0.40
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039		
	237,830.910	Local	100.384845	238,746.19	100.134020	238,149.65	-596.54	0.06
Original Face:	4,322,624.000	Base	100.384845	238,746.19	100.134020	238,149.65	-596.54	0.06
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	1,248,998.450	Local	101.545103	1,268,296.76	103.845030	1,297,022.82	28,726.06	0.30
Original Face:	6,483,935.000	Base	101.545103	1,268,296.76	103.845030	1,297,022.82	28,726.06	0.30
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028		
	841,269.770	Local	99.891475	840,356.78	101.164750	851,068.46	10,711.68	0.20
Original Face:	4,322,624.000	Base	99.891475	840,356.78	101.164750	851,068.46	10,711.68	0.20
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048		
	1,411,307.160	Local	99.650986	1,406,381.50	104.991630	1,481,754.39	75,372.89	0.34
Original Face:	4,507,221.000	Base	99.650986	1,406,381.50	104.991630	1,481,754.39	75,372.89	0.34
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	2,523,232.310	Local	98.737780	2,491,383.56	104.484890	2,636,396.50	145,012.94	0.61
Original Face:	5,000,000.000	Base	98.737780	2,491,383.56	104.484890	2,636,396.50	145,012.94	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	206,839.400	98.316887	203,358.06	102.876990	212,790.15	9,432.09	0.05
Original Face:		Base	2,161,312.000	98.316887	203,358.06	102.876990	212,790.15	9,432.09	0.05
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	355,219.460	100.126981	355,670.52	101.168520	359,370.27	3,699.75	0.08
Original Face:		Base	4,527,840.000	100.126981	355,670.52	101.168520	359,370.27	3,699.75	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	0.000	0.000000	-684.24	0.000000	0.00	684.24	0.00
		Base		0.000000	-684.24	0.000000	0.00	684.24	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	402,927.300	101.326587	408,272.48	101.819260	410,257.60	1,985.12	0.10
Original Face:		Base	8,645,247.000	101.326587	408,272.48	101.819260	410,257.60	1,985.12	0.10
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	221,705.630	99.424661	220,430.07	102.021260	226,186.88	5,756.81	0.05
Original Face:		Base	2,161,312.000	99.424661	220,430.07	102.021260	226,186.88	5,756.81	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	337,410.070	99.978329	337,336.95	102.780130	346,790.51	9,453.56	0.08
Original Face:		Base	2,161,312.000	99.978329	337,336.95	102.780130	346,790.51	9,453.56	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	225,102.110	99.956811	225,004.89	103.005560	231,867.69	6,862.80	0.05
Original Face:		Base	2,472,541.000	99.956811	225,004.89	103.005560	231,867.69	6,862.80	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	752,693.980	100.181508	754,060.18	105.295340	792,551.69	38,491.51	0.18
Original Face:		Base	4,322,624.000	100.181508	754,060.18	105.295340	792,551.69	38,491.51	0.18
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,021,111.410	100.351740	1,024,703.07	102.106330	1,042,619.39	17,916.32	0.24
Original Face:		Base	6,483,935.000	100.351740	1,024,703.07	102.106330	1,042,619.39	17,916.32	0.24
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,195,509.800	100.059813	1,196,224.87	101.730200	1,216,194.51	19,969.64	0.28
Original Face:		Base	5,619,411.000	100.059813	1,196,224.87	101.730200	1,216,194.51	19,969.64	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
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043		
	1,573,203.830	Local	101.229785	1,592,550.85	102.888220	1,618,641.42	26,090.57	0.38
Original Face:	4,322,624.000	Base	101.229785	1,592,550.85	102.888220	1,618,641.42	26,090.57	0.38
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042		
	971,271.550	Local	100.023157	971,496.47	100.886190	979,878.86	8,382.39	0.23
Original Face:	4,322,624.000	Base	100.023157	971,496.47	100.886190	979,878.86	8,382.39	0.23
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042		
	2,428,178.570	Local	100.717944	2,445,611.53	101.686560	2,469,131.26	23,519.73	0.57
Original Face:	10,806,559.000	Base	100.717944	2,445,611.53	101.686560	2,469,131.26	23,519.73	0.57
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	1,801,439.120	Local	100.457499	1,809,680.69	102.138540	1,839,963.62	30,282.93	0.43
Original Face:	10,806,559.000	Base	100.457499	1,809,680.69	102.138540	1,839,963.62	30,282.93	0.43
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	978,955.040	Local	100.503782	983,886.84	101.172240	990,430.74	6,543.90	0.23
Original Face:	4,322,624.000	Base	100.503782	983,886.84	101.172240	990,430.74	6,543.90	0.23
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	1,643,298.660	Local	99.907599	1,641,780.24	102.247430	1,680,230.65	38,450.41	0.39
Original Face:	6,483,935.000	Base	99.907599	1,641,780.24	102.247430	1,680,230.65	38,450.41	0.39
3137B2CM0	FREDDIE MAC FHR 4203 DM				3.000000	15 Apr 2033		
	1,275,633.600	Local	102.283849	1,304,767.15	106.186660	1,354,552.71	49,785.56	0.31
Original Face:	6,000,000.000	Base	102.283849	1,304,767.15	106.186660	1,354,552.71	49,785.56	0.31
3137BUFY9	FREDDIE MAC FHR 4646 TA				3.500000	15 Apr 2028		
	2,969,959.600	Local	102.536624	3,045,296.30	103.673070	3,079,048.30	33,752.00	0.72
Original Face:	10,000,000.000	Base	102.536624	3,045,296.30	103.673070	3,079,048.30	33,752.00	0.72
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	2,969,959.600	Local	102.499565	3,044,195.67	103.152370	3,063,583.72	19,388.05	0.71
Original Face:	10,000,000.000	Base	102.499565	3,044,195.67	103.152370	3,063,583.72	19,388.05	0.71
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	506,621.050	Local	101.701027	515,238.81	100.228900	507,780.71	-7,458.10	0.12
Original Face:	5,000,000.000	Base	101.701027	515,238.81	100.228900	507,780.71	-7,458.10	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	6,016,735.570	Local	100.545950	6,049,583.91	104.673125	6,297,905.14	248,321.23	1.46
Original Face:	14,386,036.000	Base	100.545950	6,049,583.91	104.673125	6,297,905.14	248,321.23	1.46
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	1,812,323.310	Local	102.381890	1,855,490.85	104.461068	1,893,172.29	37,681.44	0.44
Original Face:	6,483,935.000	Base	102.381890	1,855,490.85	104.461068	1,893,172.29	37,681.44	0.44
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	393,735.180	Local	101.113276	398,118.54	108.672540	427,882.02	29,763.48	0.10
Original Face:	33,932,595.000	Base	101.113276	398,118.54	108.672540	427,882.02	29,763.48	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	575,492.920	Local	105.685703	608,213.74	117.176810	674,344.25	66,130.51	0.16
Original Face:	18,956,866.000	Base	105.685703	608,213.74	117.176810	674,344.25	66,130.51	0.16
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
	177,890.380	Local	99.252939	176,561.43	101.910620	181,289.19	4,727.76	0.04
Original Face:	4,322,624.000	Base	99.252939	176,561.43	101.910620	181,289.19	4,727.76	0.04
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	223,488.400	Local	104.850927	234,329.66	108.713650	242,962.40	8,632.74	0.06
Original Face:	6,483,935.000	Base	104.850927	234,329.66	108.713650	242,962.40	8,632.74	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
	10,000,000.000	Local	97.600446	9,760,044.57	100.806640	10,080,664.00	320,619.43	2.34
Original Face:	10,000,000.000	Base	97.600446	9,760,044.57	100.806640	10,080,664.00	320,619.43	2.34
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	1,985,942.470	Local	102.019249	2,026,043.60	103.400660	2,053,477.62	27,434.02	0.48
Original Face:	7,989,505.000	Base	102.019249	2,026,043.60	103.400660	2,053,477.62	27,434.02	0.48
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	5,835,089.600	Local	94.574697	5,518,518.31	102.615060	5,987,680.69	469,162.38	1.39
Original Face:	10,000,000.000	Base	94.574697	5,518,518.31	102.615060	5,987,680.69	469,162.38	1.39
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	3,359,767.850	Local	97.775653	3,285,034.97	104.939480	3,525,722.91	240,687.94	0.82
Original Face:	5,000,000.000	Base	97.775653	3,285,034.97	104.939480	3,525,722.91	240,687.94	0.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	1,789,035.700	Local	100.800320	1,803,353.71	104.839350	1,875,613.40	72,259.69	0.44
Original Face:	10,000,000.000	Base	100.800320	1,803,353.71	104.839350	1,875,613.40	72,259.69	0.44
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	3,759,487.700	Local	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.90
Original Face:	5,000,000.000	Base	96.470376	3,626,791.92	102.788530	3,864,322.14	237,530.22	0.90
46513CSW7	ISRAEL ST SVG BD 05/21 2.72				2.720000	01 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.996467	4,999,823.35	-176.65	1.16
		Base	100.000000	5,000,000.00	99.996467	4,999,823.35	-176.65	1.16
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
	3,500,000.000	Local	99.936543	3,497,779.01	102.171766	3,576,011.81	78,232.80	0.83
		Base	99.936543	3,497,779.01	102.171766	3,576,011.81	78,232.80	0.83
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
	7,000,000.000	Local	99.995015	6,999,651.03	102.737847	7,191,649.29	191,998.26	1.67
		Base	99.995015	6,999,651.03	102.737847	7,191,649.29	191,998.26	1.67
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.850130	25 Jan 2029		
	652,880.090	Local	100.000002	652,880.10	95.361260	622,594.68	-30,285.42	0.14
Original Face:	2,161,312.000	Base	100.000002	652,880.10	95.361260	622,594.68	-30,285.42	0.14
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.253935	5,012,696.77	102.378906	5,118,945.30	106,248.53	1.19
		Base	100.253935	5,012,696.77	102.378906	5,118,945.30	106,248.53	1.19
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
US DOLLAR Total								
	178,180,052.930	Local		178,119,959.20		181,948,500.90	3,828,541.70	42.25
Original Face:	347,157,502.000	Base		178,119,959.20		181,948,500.90	3,828,541.70	42.25

& 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
FIXED INCOME Total									
		178,180,052.930	Base		178,119,959.20		181,948,500.90	3,828,541.70	42.25
	Original Face:	347,157,502.000							

& 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									
		426,775,302.830	Base		426,784,100.43		430,612,642.13	3,828,541.70	100.00
	Original Face:	347,157,502.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.076457	31 Dec 2030		
		Local	143,639,896.400	100.062754	143,730,036.37	100.060000	143,726,080.34	-3,956.03	27.06
		Base		100.062754	143,730,036.37	100.060000	143,726,080.34	-3,956.03	27.06
02665JPG9	AMERICAN HONDA FINAN					0.300000	16 Feb 2021		
		Local	15,000,000.000	99.961667	14,994,250.00	99.961667	14,994,250.00	0.00	2.82
		Base		99.961667	14,994,250.00	99.961667	14,994,250.00	0.00	2.82
11563VPC5	BROWN-FORMAN CORP.					0.210000	12 Feb 2021		
		Local	11,000,000.000	99.975500	10,997,305.00	99.975500	10,997,305.00	0.00	2.07
		Base		99.975500	10,997,305.00	99.975500	10,997,305.00	0.00	2.07
17177LQB3	CIESCO LLC					0.190000	11 Mar 2021		
		Local	10,000,000.000	99.963583	9,996,358.33	99.963583	9,996,358.33	0.00	1.88
		Base		99.963583	9,996,358.33	99.963583	9,996,358.33	0.00	1.88
2063C0NB4	CONCORD MIN CPTL CO					0.240000	11 Jan 2021		
		Local	10,000,000.000	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	1.88
		Base		99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	1.88
2546R2TF3	WALT DISNEY CO					0.350000	15 Jun 2021		
		Local	10,000,000.000	99.839583	9,983,958.33	99.839583	9,983,958.33	0.00	1.88
		Base		99.839583	9,983,958.33	99.839583	9,983,958.33	0.00	1.88
2546R2UG9	WALT DISNEY CO					0.350000	16 Jul 2021		
		Local	15,000,000.000	99.809444	14,971,416.66	99.809444	14,971,416.66	0.00	2.82
		Base		99.809444	14,971,416.66	99.809444	14,971,416.66	0.00	2.82
26244HNE9	DUKE ENERGY CORP					0.220000	14 Jan 2021		
		Local	15,000,000.000	99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	2.82
		Base		99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	2.82
30229ART8	EXXON MOBIL CORP					0.190000	27 Apr 2021		
		Local	15,000,000.000	99.938778	14,990,816.67	99.938778	14,990,816.67	0.00	2.82
		Base		99.938778	14,990,816.67	99.938778	14,990,816.67	0.00	2.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LPC7	HALKIN FINANCE LLC USC					0.280000	12 Feb 2021		
		Local	10,000,000.000	99.967333	9,996,733.33	99.967333	9,996,733.33	0.00	1.88
		Base		99.967333	9,996,733.33	99.967333	9,996,733.33	0.00	1.88
41282JPR6	HARLEY-DAVIDSON FND CP					0.540000	25 Feb 2021		
		Local	10,000,000.000	99.917500	9,991,750.00	99.917500	9,991,750.00	0.00	1.88
		Base		99.917500	9,991,750.00	99.917500	9,991,750.00	0.00	1.88
45856WQX0	INTERCONTINENTAL EXCHANGE					0.340000	31 Mar 2021		
		Local	15,000,000.000	99.915944	14,987,391.67	99.915944	14,987,391.67	0.00	2.82
		Base		99.915944	14,987,391.67	99.915944	14,987,391.67	0.00	2.82
52952LND0	LEXINGTN PKR CAP CO LL					0.230000	13 Jan 2021		
		Local	10,000,000.000	99.992333	9,999,233.33	99.992333	9,999,233.33	0.00	1.88
		Base		99.992333	9,999,233.33	99.992333	9,999,233.33	0.00	1.88
52952LNN8	LEXINGTN PKR CAP CO LL					0.230000	22 Jan 2021		
		Local	15,000,000.000	99.986583	14,997,987.50	99.986583	14,997,987.50	0.00	2.82
		Base		99.986583	14,997,987.50	99.986583	14,997,987.50	0.00	2.82
65478JNK6	NISOURCE INC					0.240000	19 Jan 2021		
		Local	10,000,000.000	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	1.88
		Base		99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	1.88
8225X2UC6	SHELL INTNL FNC B.V					0.300000	12 Jul 2021		
		Local	1,000,000.000	99.840000	998,400.00	99.840000	998,400.00	0.00	0.19
		Base		99.840000	998,400.00	99.840000	998,400.00	0.00	0.19
92646KNB4	VICTORY RECEIVABLES					0.190000	11 Jan 2021		
		Local	15,000,000.000	99.994722	14,999,208.33	99.994722	14,999,208.33	0.00	2.82
		Base		99.994722	14,999,208.33	99.994722	14,999,208.33	0.00	2.82
93142WRP0	WALGREENS BOOTS					0.400000	23 Apr 2021		
		Local	10,000,000.000	99.875556	9,987,555.55	99.875556	9,987,555.55	0.00	1.88
		Base		99.875556	9,987,555.55	99.875556	9,987,555.55	0.00	1.88
93142WSR5	WALGREENS BOOTS					0.440000	25 May 2021		
		Local	15,000,000.000	99.824000	14,973,600.00	99.824000	14,973,600.00	0.00	2.82
		Base		99.824000	14,973,600.00	99.824000	14,973,600.00	0.00	2.82

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94107MVT0	WASTE MANAGEMENT INC					0.360000	27 Aug 2021		
		Local	15,000,000.000	99.762000	14,964,300.00	99.762000	14,964,300.00	0.00	2.82
		Base		99.762000	14,964,300.00	99.762000	14,964,300.00	0.00	2.82
94107MWA0	WASTE MANAGEMENT INC					0.350000	10 Sep 2021		
		Local	3,700,000.000	99.755000	3,690,935.00	99.755000	3,690,935.00	0.00	0.69
		Base		99.755000	3,690,935.00	99.755000	3,690,935.00	0.00	0.69
US DOLLAR Total									
		Local	374,339,896.400		374,248,177.73		374,244,221.70	-3,956.03	70.46
		Base			374,248,177.73		374,244,221.70	-3,956.03	70.46
CASH EQUIVALENT Total									
		Base	374,339,896.400		374,248,177.73		374,244,221.70	-3,956.03	70.46
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	151,867,269.890	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	28.59
		Base		0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	28.59
US DOLLAR Total									
		Local	151,867,269.890		151,864,241.29		151,867,269.89	3,028.60	28.59
		Base			151,864,241.29		151,867,269.89	3,028.60	28.59
EQUITY Total									
		Base	151,867,269.890		151,864,241.29		151,867,269.89	3,028.60	28.59
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.378750	17 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.050008	5,002,500.40	2,500.40	0.94
		Base		100.000000	5,000,000.00	100.050008	5,002,500.40	2,500.40	0.94

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9127963G2	TREASURY BILL 07/20 0.00000						28 Jul 2020		
			0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
US DOLLAR Total									
			5,000,000.000		4,999,999.95		5,002,500.40	2,500.45	0.94
		Base			4,999,999.95		5,002,500.40	2,500.45	0.94
FIXED INCOME Total									
		Base	5,000,000.000		4,999,999.95		5,002,500.40	2,500.45	0.94

& 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									
		531,207,166.290	Base		531,112,418.97		531,113,991.99	1,573.02	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.006002	31 Dec 2030		
			5,620.870	Local	100.000000	5,620.87	100.000000	5,620.87	0.00	0.14
				Base	100.000000	5,620.87	100.000000	5,620.87	0.00	0.14
US DOLLAR Total									
			5,620.870	Local		5,620.87		5,620.87	0.00	0.14
				Base		5,620.87		5,620.87	0.00	0.14
CASH EQUIVALENT Total									
			5,620.870	Base		5,620.87		5,620.87	0.00	0.14
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
			860.000	Local	323.236302	277,983.22	375.390000	322,835.40	44,852.18	8.13
				Base	323.236302	277,983.22	375.390000	322,835.40	44,852.18	8.13
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			9,743.000	Local	296.524028	2,889,033.60	373.880000	3,642,712.84	753,679.24	91.72
				Base	296.524028	2,889,033.60	373.880000	3,642,712.84	753,679.24	91.72
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			205.510	Local	0.996205	204.73	1.000000	205.51	0.78	0.01
				Base	0.996205	204.73	1.000000	205.51	0.78	0.01
US DOLLAR Total									
			10,808.510	Local		3,167,221.55		3,965,753.75	798,532.20	99.86
				Base		3,167,221.55		3,965,753.75	798,532.20	99.86
EQUITY Total									
			10,808.510	Base		3,167,221.55		3,965,753.75	798,532.20	99.86

& 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

& 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									
		16,429.380	Base		3,172,842.42		3,971,374.62	798,532.20	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR									Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS						0.006002	31 Dec 2030		
			4,031.670	Local	100.000000	4,031.67	100.000000	4,031.67	0.00	0.23
				Base	100.000000	4,031.67	100.000000	4,031.67	0.00	0.23
US DOLLAR Total										
			4,031.670	Local		4,031.67		4,031.67	0.00	0.23
				Base		4,031.67		4,031.67	0.00	0.23
CASH EQUIVALENT Total										
			4,031.670	Base		4,031.67		4,031.67	0.00	0.23
EQUITY										
US DOLLAR									Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST									
			4,186.000	Local	344.510404	1,442,120.55	419.920000	1,757,785.12	315,664.57	99.76
				Base	344.510404	1,442,120.55	419.920000	1,757,785.12	315,664.57	99.76
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND									
			148.450	Local	0.996228	147.89	1.000000	148.45	0.56	0.01
				Base	0.996228	147.89	1.000000	148.45	0.56	0.01
US DOLLAR Total										
			4,334.450	Local		1,442,268.44		1,757,933.57	315,665.13	99.77
				Base		1,442,268.44		1,757,933.57	315,665.13	99.77
EQUITY Total										
			4,334.450	Base		1,442,268.44		1,757,933.57	315,665.13	99.77

& 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									
		8,366.120	Base		1,446,300.11		1,761,965.24	315,665.13	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.006002	31 Dec 2030		
			4,571.010	100.000000	4,571.01	100.000000	4,571.01	0.00	0.38
		Base		100.000000	4,571.01	100.000000	4,571.01	0.00	0.38
US DOLLAR Total									
			4,571.010		4,571.01		4,571.01	0.00	0.38
		Base			4,571.01		4,571.01	0.00	0.38
CASH EQUIVALENT Total									
			4,571.010	Base	4,571.01		4,571.01	0.00	0.38
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			13,059.000	77.510773	1,012,213.19	91.900000	1,200,122.10	187,908.91	99.60
		Base		77.510773	1,012,213.19	91.900000	1,200,122.10	187,908.91	99.60
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			235.520	0.997580	234.95	1.000000	235.52	0.57	0.02
		Base		0.997580	234.95	1.000000	235.52	0.57	0.02
US DOLLAR Total									
			13,294.520		1,012,448.14		1,200,357.62	187,909.48	99.62
		Base			1,012,448.14		1,200,357.62	187,909.48	99.62
EQUITY Total									
			13,294.520	Base	1,012,448.14		1,200,357.62	187,909.48	99.62

& 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									
		17,865.530	Base		1,017,019.15		1,204,928.63	187,909.48	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS					0.006002	31 Dec 2030		
			114,779.800	100.000000	114,779.80	100.000000	114,779.80	0.00	2.59
		Base		100.000000	114,779.80	100.000000	114,779.80	0.00	2.59
US DOLLAR Total									
			114,779.800		114,779.80		114,779.80	0.00	2.59
		Base			114,779.80		114,779.80	0.00	2.59
CASH EQUIVALENT Total									
			114,779.800	Base	114,779.80		114,779.80	0.00	2.59
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			36,524.000	113.819745	4,157,152.37	118.190000	4,316,771.56	159,619.19	97.40
		Base		113.819745	4,157,152.37	118.190000	4,316,771.56	159,619.19	97.40
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			289.810	0.996239	288.72	1.000000	289.81	1.09	0.01
		Base		0.996239	288.72	1.000000	289.81	1.09	0.01
US DOLLAR Total									
			36,813.810		4,157,441.09		4,317,061.37	159,620.28	97.41
		Base			4,157,441.09		4,317,061.37	159,620.28	97.41
EQUITY Total									
			36,813.810	Base	4,157,441.09		4,317,061.37	159,620.28	97.41

& 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
FUND Total									
		151,593.610	Base		4,272,220.89		4,431,841.17	159,620.28	100.00

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								
	-1,461,574.770	Local	-1,461,574.77	-1,461,574.77	0.13	0.00		0.00
		Base	-1,461,574.77	-1,461,574.77	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	16,508,642.280	Local	16,518,797.60	16,518,547.47	1.52	-250.13		-250.13
		Base	16,518,797.60	16,518,547.47	1.52	-250.13	0.00	-250.13
EQUITY								
	20,806,596.000	Local	742,930,676.84	1,071,046,130.32	98.35	328,115,453.48		328,115,453.48
		Base	742,930,676.84	1,071,046,130.32	98.35	328,115,453.48	0.00	328,115,453.48
US DOLLAR Total								
	35,853,663.510	Local	757,987,899.67	1,086,103,103.02	100.00	328,115,203.35		328,115,203.35
		Base	757,987,899.67	1,086,103,103.02	100.00	328,115,203.35	0.00	328,115,203.35
FUND Total								
	35,853,663.510	Base	757,987,899.67	1,086,103,103.02	100.00	328,115,203.35	0.00	328,115,203.35

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	94,085.440	Local	94,085.44	94,085.44	0.01	0.00		0.00
		Base	94,085.44	94,085.44	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	8,835,557.400	Local	8,841,050.33	8,840,858.73	1.20	-191.60		-191.60
		Base	8,841,050.33	8,840,858.73	1.20	-191.60	0.00	-191.60
EQUITY								
	25,759,657.000	Local	524,887,868.60	726,155,806.08	98.78	201,267,937.48		201,267,937.48
		Base	524,887,868.60	726,155,806.08	98.78	201,267,937.48	0.00	201,267,937.48
US DOLLAR Total								
	34,689,299.840	Local	533,823,004.37	735,090,750.25	100.00	201,267,745.88		201,267,745.88
		Base	533,823,004.37	735,090,750.25	100.00	201,267,745.88	0.00	201,267,745.88
FUND Total								
	34,689,299.840	Base	533,823,004.37	735,090,750.25	100.00	201,267,745.88	0.00	201,267,745.88

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	6,250.000	Local	6,250.00	6,250.00	0.00	0.00		0.00
		Base	6,250.00	6,250.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	156,152,411.450	Local	156,103,058.46	156,089,257.83	7.27	-13,800.63		-13,800.63
		Base	156,103,058.46	156,089,257.83	7.27	-13,800.63	0.00	-13,800.63
EQUITY								
	6,000,000.000	Local	6,000,000.00	6,000,000.00	0.28	0.00		0.00
		Base	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00
FIXED INCOME								
	1,802,829,262.560	Local	1,863,995,135.53	1,984,566,248.75	92.45	120,571,113.22		120,571,113.22
Original Face:	1,981,169,606.000	Base	1,863,995,135.53	1,984,566,248.75	92.45	120,571,113.22	0.00	120,571,113.22
US DOLLAR Total								
	1,964,987,924.010	Local	2,026,104,443.99	2,146,661,756.58	100.00	120,557,312.59		120,557,312.59
Original Face:	1,981,169,606.000	Base	2,026,104,443.99	2,146,661,756.58	100.00	120,557,312.59	0.00	120,557,312.59
FUND Total								
	1,964,987,924.010	Base	2,026,104,443.99	2,146,661,756.58	100.00	120,557,312.59	0.00	120,557,312.59
Original Face:	1,981,169,606.000							

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								
	365,618.470	Local	365,618.47	365,618.47	0.08	0.00		0.00
		Base	365,618.47	365,618.47	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	93,036,000.000	Local	92,979,198.12	92,986,786.51	20.26	7,588.39		7,588.39
		Base	92,979,198.12	92,986,786.51	20.26	7,588.39	0.00	7,588.39
FIXED INCOME								
	358,369,876.800	Local	359,213,696.27	365,658,392.90	79.66	6,444,696.63		6,444,696.63
Original Face:	186,011,032.000	Base	359,213,696.27	365,658,392.90	79.66	6,444,696.63	0.00	6,444,696.63
US DOLLAR Total								
	451,771,495.270	Local	452,558,512.86	459,010,797.88	100.00	6,452,285.02		6,452,285.02
Original Face:	186,011,032.000	Base	452,558,512.86	459,010,797.88	100.00	6,452,285.02	0.00	6,452,285.02
FUND Total								
	451,771,495.270	Base	452,558,512.86	459,010,797.88	100.00	6,452,285.02	0.00	6,452,285.02
Original Face:	186,011,032.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	193,675.730	Local	193,675.73	193,675.73	0.07	0.00		0.00
		Base	193,675.73	193,675.73	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	96,504,907.020	Local	96,503,787.01	96,503,787.01	35.31	0.00		0.00
		Base	96,503,787.01	96,503,787.01	35.31	0.00	0.00	0.00
FIXED INCOME								
	174,644,472.100	Local	175,910,038.80	176,584,935.32	64.62	674,896.52		674,896.52
Original Face:	100,318,075.000	Base	175,910,038.80	176,584,935.32	64.62	674,896.52	0.00	674,896.52
US DOLLAR Total								
	271,343,054.850	Local	272,607,501.54	273,282,398.06	100.00	674,896.52		674,896.52
Original Face:	100,318,075.000	Base	272,607,501.54	273,282,398.06	100.00	674,896.52	0.00	674,896.52
FUND Total								
	271,343,054.850	Base	272,607,501.54	273,282,398.06	100.00	674,896.52	0.00	674,896.52
Original Face:	100,318,075.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,609,570.210	Local	1,609,570.21	1,609,570.21	0.07	0.00		0.00
		Base	1,609,570.21	1,609,570.21	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	722,937.970	Local	723,376.03	723,371.73	0.03	-4.30		-4.30
		Base	723,376.03	723,371.73	0.03	-4.30	0.00	-4.30
EQUITY								
	22,733,407.000	Local	1,042,399,138.04	2,433,463,151.69	99.90	1,391,064,013.65		1,391,064,013.65
		Base	1,042,399,138.04	2,433,463,151.69	99.90	1,391,064,013.65	0.00	1,391,064,013.65
US DOLLAR Total								
	25,065,915.180	Local	1,044,732,084.28	2,435,796,093.63	100.00	1,391,064,009.35		1,391,064,009.35
		Base	1,044,732,084.28	2,435,796,093.63	100.00	1,391,064,009.35	0.00	1,391,064,009.35
FUND Total								
	25,065,915.180	Base	1,044,732,084.28	2,435,796,093.63	100.00	1,391,064,009.35	0.00	1,391,064,009.35

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	218,750.000	Local	218,750.00	218,750.00	0.02	0.00		0.00
		Base	218,750.00	218,750.00	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	662,766,547.500	Local	662,584,354.24	662,594,662.55	54.39	10,308.31		10,308.31
		Base	662,584,354.24	662,594,662.55	54.39	10,308.31	0.00	10,308.31
FIXED INCOME								
	548,835,121.200	Local	550,897,775.16	555,452,127.41	45.59	4,554,352.25		4,554,352.25
Original Face:	759,089,265.000	Base	550,897,775.16	555,452,127.41	45.59	4,554,352.25	0.00	4,554,352.25
US DOLLAR Total								
	1,211,820,418.700	Local	1,213,700,879.40	1,218,265,539.96	100.00	4,564,660.56		4,564,660.56
Original Face:	759,089,265.000	Base	1,213,700,879.40	1,218,265,539.96	100.00	4,564,660.56	0.00	4,564,660.56
FUND Total								
	1,211,820,418.700	Base	1,213,700,879.40	1,218,265,539.96	100.00	4,564,660.56	0.00	4,564,660.56
Original Face:	759,089,265.000							

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								
	-12,219.620	Local	-12,219.62	-12,219.62	0.00	0.00		0.00
		Base	-12,219.62	-12,219.62	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,555,000,536.110	Local	3,554,326,677.81	3,554,548,498.62	65.54	221,820.81		221,820.81
		Base	3,554,326,677.81	3,554,548,498.62	65.54	221,820.81	0.00	221,820.81
FIXED INCOME								
	1,845,106,202.660	Local	1,854,759,173.70	1,868,757,722.95	34.46	13,998,549.25		13,998,549.25
Original Face:	533,401,960.000	Base	1,854,759,173.70	1,868,757,722.95	34.46	13,998,549.25	0.00	13,998,549.25
US DOLLAR Total								
	5,400,094,519.150	Local	5,409,073,631.89	5,423,294,001.95	100.00	14,220,370.06		14,220,370.06
Original Face:	533,401,960.000	Base	5,409,073,631.89	5,423,294,001.95	100.00	14,220,370.06	0.00	14,220,370.06
FUND Total								
	5,400,094,519.150	Base	5,409,073,631.89	5,423,294,001.95	100.00	14,220,370.06	0.00	14,220,370.06
Original Face:	533,401,960.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-4,298.310	Local	-4,298.31	-4,298.31	0.00	0.00		0.00
		Base	-4,298.31	-4,298.31	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,729,695.060	Local	1,730,660.34	1,730,660.27	1.54	-0.07		-0.07
		Base	1,730,660.34	1,730,660.27	1.54	-0.07	0.00	-0.07
FIXED INCOME								
	109,551,514.740	Local	109,960,667.33	110,930,267.10	98.46	969,599.77		969,599.77
Original Face:	42,349,000.000	Base	109,960,667.33	110,930,267.10	98.46	969,599.77	0.00	969,599.77
US DOLLAR Total								
	111,276,911.490	Local	111,687,029.36	112,656,629.06	100.00	969,599.70		969,599.70
Original Face:	42,349,000.000	Base	111,687,029.36	112,656,629.06	100.00	969,599.70	0.00	969,599.70
FUND Total								
	111,276,911.490	Base	111,687,029.36	112,656,629.06	100.00	969,599.70	0.00	969,599.70
Original Face:	42,349,000.000							

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								
	12,494.270	Local	12,494.27	12,494.27	0.00	0.00		0.00
		Base	12,494.27	12,494.27	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	549,954,911.060	Local	549,850,784.46	549,850,784.46	52.22	0.00		0.00
		Base	549,850,784.46	549,850,784.46	52.22	0.00	0.00	0.00
FIXED INCOME								
	496,824,668.440	Local	498,036,946.09	503,053,240.09	47.78	5,016,294.00		5,016,294.00
Original Face:	363,059,202.330	Base	498,036,946.09	503,053,240.09	47.78	5,016,294.00	0.00	5,016,294.00
US DOLLAR Total								
	1,046,792,073.770	Local	1,047,900,224.82	1,052,916,518.82	100.00	5,016,294.00		5,016,294.00
Original Face:	363,059,202.330	Base	1,047,900,224.82	1,052,916,518.82	100.00	5,016,294.00	0.00	5,016,294.00
FUND Total								
	1,046,792,073.770	Base	1,047,900,224.82	1,052,916,518.82	100.00	5,016,294.00	0.00	5,016,294.00
Original Face:	363,059,202.330							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,876,313,185.570	Local	1,875,807,955.81	1,875,821,493.13	91.58	13,537.32		13,537.32
		Base	1,875,807,955.81	1,875,821,493.13	91.58	13,537.32	0.00	13,537.32
FIXED INCOME								
	172,536,493.100	Local	172,510,887.56	172,519,008.71	8.42	8,121.15		8,121.15
Original Face:	60,500,000.000	Base	172,510,887.56	172,519,008.71	8.42	8,121.15	0.00	8,121.15
US DOLLAR Total								
	2,048,849,678.660	Local	2,048,318,843.36	2,048,340,501.83	100.00	21,658.47		21,658.47
Original Face:	60,500,000.000	Base	2,048,318,843.36	2,048,340,501.83	100.00	21,658.47	0.00	21,658.47
FUND Total								
	2,048,849,678.660	Base	2,048,318,843.36	2,048,340,501.83	100.00	21,658.47	0.00	21,658.47
Original Face:	60,500,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,538.050	Local	-2,538.05	-2,538.05	0.00	0.00		0.00
		Base	-2,538.05	-2,538.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	660,424,232.010	Local	660,400,596.39	660,400,596.39	38.21	0.00		0.00
		Base	660,400,596.39	660,400,596.39	38.21	0.00	0.00	0.00
FIXED INCOME								
	1,068,000,000.000	Local	1,067,911,428.62	1,067,869,862.30	61.79	-41,566.32		-41,566.32
		Base	1,067,911,428.62	1,067,869,862.30	61.79	-41,566.32	0.00	-41,566.32
US DOLLAR Total								
	1,728,421,693.960	Local	1,728,309,486.96	1,728,267,920.64	100.00	-41,566.32		-41,566.32
		Base	1,728,309,486.96	1,728,267,920.64	100.00	-41,566.32	0.00	-41,566.32
FUND Total								
	1,728,421,693.960	Base	1,728,309,486.96	1,728,267,920.64	100.00	-41,566.32	0.00	-41,566.32

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								
	-28,431.330	Local	-28,431.33	-28,431.33	0.00	0.00		0.00
		Base	-28,431.33	-28,431.33	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,698.570	Local	1,698.40	1,698.40	0.00	0.00		0.00
		Base	1,698.40	1,698.40	0.00	0.00	0.00	0.00
EQUITY								
	206,865,988.015	Local	206,914,242.19	206,907,361.21	32.61	-6,880.98		-6,880.98
		Base	206,914,242.19	206,907,361.21	32.61	-6,880.98	0.00	-6,880.98
FIXED INCOME								
	423,380,000.000	Local	426,627,992.96	427,544,989.55	67.38	916,996.59		916,996.59
Original Face:	201,645,000.000	Base	426,627,992.96	427,544,989.55	67.38	916,996.59	0.00	916,996.59
US DOLLAR Total								
	630,219,255.255	Local	633,515,502.22	634,425,617.83	100.00	910,115.61		910,115.61
Original Face:	201,645,000.000	Base	633,515,502.22	634,425,617.83	100.00	910,115.61	0.00	910,115.61
FUND Total								
	630,219,255.255	Base	633,515,502.22	634,425,617.83	100.00	910,115.61	0.00	910,115.61
Original Face:	201,645,000.000							

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								
	428,129.620	Local	428,129.62	428,129.62	0.09	0.00		0.00
		Base	428,129.62	428,129.62	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	91,850,000.000	Local	91,820,037.24	91,820,037.24	18.84	0.00		0.00
		Base	91,820,037.24	91,820,037.24	18.84	0.00	0.00	0.00
FIXED INCOME								
	379,658,293.150	Local	385,578,973.26	395,232,701.56	81.08	9,653,728.30		9,653,728.30
Original Face:	271,312,869.000	Base	385,578,973.26	395,232,701.56	81.08	9,653,728.30	0.00	9,653,728.30
US DOLLAR Total								
	471,936,422.770	Local	477,827,140.12	487,480,868.42	100.00	9,653,728.30		9,653,728.30
Original Face:	271,312,869.000	Base	477,827,140.12	487,480,868.42	100.00	9,653,728.30	0.00	9,653,728.30
FUND Total								
	471,936,422.770	Base	477,827,140.12	487,480,868.42	100.00	9,653,728.30	0.00	9,653,728.30
Original Face:	271,312,869.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
	4,837.260	Local	4,837.26	4,837.26	100.00	0.00			0.00
		Base	4,837.26	4,837.26	100.00	0.00		0.00	0.00
US DOLLAR Total									
	4,837.260	Local	4,837.26	4,837.26	100.00	0.00			0.00
		Base	4,837.26	4,837.26	100.00	0.00		0.00	0.00
FUND Total									
	4,837.260	Base	4,837.26	4,837.26	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								
	383,576.350	Local	383,576.35	383,576.35	0.12	0.00		0.00
		Base	383,576.35	383,576.35	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	40,000,000.000	Local	39,975,560.30	39,975,560.30	12.73	0.00		0.00
		Base	39,975,560.30	39,975,560.30	12.73	0.00	0.00	0.00
FIXED INCOME								
	263,107,622.770	Local	265,362,124.32	273,565,747.76	87.14	8,203,623.44		8,203,623.44
Original Face:	184,922,434.000	Base	265,362,124.32	273,565,747.76	87.14	8,203,623.44	0.00	8,203,623.44
US DOLLAR Total								
	303,491,199.120	Local	305,721,260.97	313,924,884.41	100.00	8,203,623.44		8,203,623.44
Original Face:	184,922,434.000	Base	305,721,260.97	313,924,884.41	100.00	8,203,623.44	0.00	8,203,623.44
FUND Total								
	303,491,199.120	Base	305,721,260.97	313,924,884.41	100.00	8,203,623.44	0.00	8,203,623.44
Original Face:	184,922,434.000							

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								
	992,437.200	Local	992,437.20	992,437.20	0.23	0.00		0.00
		Base	992,437.20	992,437.20	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	247,602,812.700	Local	247,671,704.03	247,671,704.03	57.52	0.00		0.00
		Base	247,671,704.03	247,671,704.03	57.52	0.00	0.00	0.00
FIXED INCOME								
	178,180,052.930	Local	178,119,959.20	181,948,500.90	42.25	3,828,541.70		3,828,541.70
Original Face:	347,157,502.000	Base	178,119,959.20	181,948,500.90	42.25	3,828,541.70	0.00	3,828,541.70
US DOLLAR Total								
	426,775,302.830	Local	426,784,100.43	430,612,642.13	100.00	3,828,541.70		3,828,541.70
Original Face:	347,157,502.000	Base	426,784,100.43	430,612,642.13	100.00	3,828,541.70	0.00	3,828,541.70
FUND Total								
	426,775,302.830	Base	426,784,100.43	430,612,642.13	100.00	3,828,541.70	0.00	3,828,541.70
Original Face:	347,157,502.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	374,339,896.400	Local	374,248,177.73	374,244,221.70	70.46	-3,956.03		-3,956.03
		Base	374,248,177.73	374,244,221.70	70.46	-3,956.03	0.00	-3,956.03
EQUITY								
	151,867,269.890	Local	151,864,241.29	151,867,269.89	28.59	3,028.60		3,028.60
		Base	151,864,241.29	151,867,269.89	28.59	3,028.60	0.00	3,028.60
FIXED INCOME								
	5,000,000.000	Local	4,999,999.95	5,002,500.40	0.94	2,500.45		2,500.45
		Base	4,999,999.95	5,002,500.40	0.94	2,500.45	0.00	2,500.45
US DOLLAR Total								
	531,207,166.290	Local	531,112,418.97	531,113,991.99	100.00	1,573.02		1,573.02
		Base	531,112,418.97	531,113,991.99	100.00	1,573.02	0.00	1,573.02
FUND Total								
	531,207,166.290	Base	531,112,418.97	531,113,991.99	100.00	1,573.02	0.00	1,573.02

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	5,620.870	Local	5,620.87	5,620.87	0.14	0.00			0.00
		Base	5,620.87	5,620.87	0.14	0.00		0.00	0.00
EQUITY									
	10,808.510	Local	3,167,221.55	3,965,753.75	99.86	798,532.20			798,532.20
		Base	3,167,221.55	3,965,753.75	99.86	798,532.20		0.00	798,532.20
US DOLLAR Total									
	16,429.380	Local	3,172,842.42	3,971,374.62	100.00	798,532.20			798,532.20
		Base	3,172,842.42	3,971,374.62	100.00	798,532.20		0.00	798,532.20
FUND Total									
	16,429.380	Base	3,172,842.42	3,971,374.62	100.00	798,532.20		0.00	798,532.20

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	4,031.670	Local	4,031.67	4,031.67	0.23	0.00		0.00
		Base	4,031.67	4,031.67	0.23	0.00	0.00	0.00
EQUITY								
	4,334.450	Local	1,442,268.44	1,757,933.57	99.77	315,665.13		315,665.13
		Base	1,442,268.44	1,757,933.57	99.77	315,665.13	0.00	315,665.13
US DOLLAR Total								
	8,366.120	Local	1,446,300.11	1,761,965.24	100.00	315,665.13		315,665.13
		Base	1,446,300.11	1,761,965.24	100.00	315,665.13	0.00	315,665.13
FUND Total								
	8,366.120	Base	1,446,300.11	1,761,965.24	100.00	315,665.13	0.00	315,665.13

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	4,571.010	Local	4,571.01	4,571.01	0.38	0.00			0.00
		Base	4,571.01	4,571.01	0.38	0.00		0.00	0.00
EQUITY									
	13,294.520	Local	1,012,448.14	1,200,357.62	99.62	187,909.48			187,909.48
		Base	1,012,448.14	1,200,357.62	99.62	187,909.48		0.00	187,909.48
US DOLLAR Total									
	17,865.530	Local	1,017,019.15	1,204,928.63	100.00	187,909.48			187,909.48
		Base	1,017,019.15	1,204,928.63	100.00	187,909.48		0.00	187,909.48
FUND Total									
	17,865.530	Base	1,017,019.15	1,204,928.63	100.00	187,909.48		0.00	187,909.48

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	114,779.800	Local	114,779.80	114,779.80	2.59	0.00		0.00
		Base	114,779.80	114,779.80	2.59	0.00	0.00	0.00
EQUITY								
	36,813.810	Local	4,157,441.09	4,317,061.37	97.41	159,620.28		159,620.28
		Base	4,157,441.09	4,317,061.37	97.41	159,620.28	0.00	159,620.28
US DOLLAR Total								
	151,593.610	Local	4,272,220.89	4,431,841.17	100.00	159,620.28		159,620.28
		Base	4,272,220.89	4,431,841.17	100.00	159,620.28	0.00	159,620.28
FUND Total								
	151,593.610	Base	4,272,220.89	4,431,841.17	100.00	159,620.28	0.00	159,620.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,461,574.770	-1,461,574.77	-1,461,574.77	0.13	0.00	0.00	0.00
CASH Total	-1,461,574.770	-1,461,574.77	-1,461,574.77	0.13	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	16,508,642.280	16,518,797.60	16,518,547.47	1.52	-250.13	0.00	-250.13
CASH EQUIVALENT Total	16,508,642.280	16,518,797.60	16,518,547.47	1.52	-250.13	0.00	-250.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,806,596.000	742,930,676.84	1,071,046,130.32	98.35	328,115,453.48	0.00	328,115,453.48
EQUITY Total	20,806,596.000	742,930,676.84	1,071,046,130.32	98.35	328,115,453.48	0.00	328,115,453.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	35,853,663.510	757,987,899.67	1,086,103,103.02	100.00	328,115,203.35	0.00	328,115,203.35

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	94,085.440	94,085.44	94,085.44	0.01	0.00	0.00	0.00
CASH Total	94,085.440	94,085.44	94,085.44	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	8,835,557.400	8,841,050.33	8,840,858.73	1.20	-191.60	0.00	-191.60
CASH EQUIVALENT Total	8,835,557.400	8,841,050.33	8,840,858.73	1.20	-191.60	0.00	-191.60

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	25,759,657.000	524,887,868.60	726,155,806.08	98.78	201,267,937.48	0.00	201,267,937.48
EQUITY Total	25,759,657.000	524,887,868.60	726,155,806.08	98.78	201,267,937.48	0.00	201,267,937.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	34,689,299.840	533,823,004.37	735,090,750.25	100.00	201,267,745.88	0.00	201,267,745.88

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	6,250.000	6,250.00	6,250.00	0.00	0.00	0.00	0.00
CASH Total	6,250.000	6,250.00	6,250.00	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	156,152,411.450	156,103,058.46	156,089,257.83	7.27	-13,800.63	0.00	-13,800.63
CASH EQUIVALENT Total	156,152,411.450	156,103,058.46	156,089,257.83	7.27	-13,800.63	0.00	-13,800.63

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	6,000,000.000	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00
EQUITY Total	6,000,000.000	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,802,829,262.560	1,863,995,135.53	1,984,566,248.75	92.45	120,571,113.22	0.00	120,571,113.22
FIXED INCOME Total	1,802,829,262.560	1,863,995,135.53	1,984,566,248.75	92.45	120,571,113.22	0.00	120,571,113.22

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	1,964,987,924.010	2,026,104,443.99	2,146,661,756.58	100.00	120,557,312.59	0.00	120,557,312.59

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	365,618.470	365,618.47	365,618.47	0.08	0.00	0.00	0.00
CASH Total	365,618.470	365,618.47	365,618.47	0.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	93,036,000.000	92,979,198.12	92,986,786.51	20.26	7,588.39	0.00	7,588.39
CASH EQUIVALENT Total	93,036,000.000	92,979,198.12	92,986,786.51	20.26	7,588.39	0.00	7,588.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	358,369,876.800	359,213,696.27	365,658,392.90	79.66	6,444,696.63	0.00	6,444,696.63
FIXED INCOME Total	358,369,876.800	359,213,696.27	365,658,392.90	79.66	6,444,696.63	0.00	6,444,696.63

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	451,771,495.270	452,558,512.86	459,010,797.88	100.00	6,452,285.02	0.00	6,452,285.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	193,675.730	193,675.73	193,675.73	0.07	0.00	0.00	0.00
CASH Total	193,675.730	193,675.73	193,675.73	0.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	96,504,907.020	96,503,787.01	96,503,787.01	35.31	0.00	0.00	0.00
CASH EQUIVALENT Total	96,504,907.020	96,503,787.01	96,503,787.01	35.31	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	174,644,472.100	175,910,038.80	176,584,935.32	64.62	674,896.52	0.00	674,896.52
FIXED INCOME Total	174,644,472.100	175,910,038.80	176,584,935.32	64.62	674,896.52	0.00	674,896.52

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	271,343,054.850	272,607,501.54	273,282,398.06	100.00	674,896.52	0.00	674,896.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,609,570.210	1,609,570.21	1,609,570.21	0.07	0.00	0.00	0.00
CASH Total	1,609,570.210	1,609,570.21	1,609,570.21	0.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	722,937.970	723,376.03	723,371.73	0.03	-4.30	0.00	-4.30
CASH EQUIVALENT Total	722,937.970	723,376.03	723,371.73	0.03	-4.30	0.00	-4.30

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	22,733,407.000	1,042,399,138.04	2,433,463,151.69	99.90	1,391,064,013.65	0.00	1,391,064,013.65
EQUITY Total	22,733,407.000	1,042,399,138.04	2,433,463,151.69	99.90	1,391,064,013.65	0.00	1,391,064,013.65

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,065,915.180	1,044,732,084.28	2,435,796,093.63	100.00	1,391,064,009.35	0.00	1,391,064,009.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	218,750.000	218,750.00	218,750.00	0.02	0.00	0.00	0.00
CASH Total	218,750.000	218,750.00	218,750.00	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	662,766,547.500	662,584,354.24	662,594,662.55	54.39	10,308.31	0.00	10,308.31
CASH EQUIVALENT Total	662,766,547.500	662,584,354.24	662,594,662.55	54.39	10,308.31	0.00	10,308.31

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	548,835,121.200	550,897,775.16	555,452,127.41	45.59	4,554,352.25	0.00	4,554,352.25
FIXED INCOME Total	548,835,121.200	550,897,775.16	555,452,127.41	45.59	4,554,352.25	0.00	4,554,352.25

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,211,820,418.700	1,213,700,879.40	1,218,265,539.96	100.00	4,564,660.56	0.00	4,564,660.56

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	-12,219.620	-12,219.62	-12,219.62	0.00	0.00	0.00	0.00
CASH Total	-12,219.620	-12,219.62	-12,219.62	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,555,000,536.110	3,554,326,677.81	3,554,548,498.62	65.54	221,820.81	0.00	221,820.81
CASH EQUIVALENT Total	3,555,000,536.110	3,554,326,677.81	3,554,548,498.62	65.54	221,820.81	0.00	221,820.81

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,845,106,202.660	1,854,759,173.70	1,868,757,722.95	34.46	13,998,549.25	0.00	13,998,549.25
FIXED INCOME Total	1,845,106,202.660	1,854,759,173.70	1,868,757,722.95	34.46	13,998,549.25	0.00	13,998,549.25

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,400,094,519.150	5,409,073,631.89	5,423,294,001.95	100.00	14,220,370.06	0.00	14,220,370.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-4,298.310	-4,298.31	-4,298.31	0.00	0.00	0.00	0.00
CASH Total	-4,298.310	-4,298.31	-4,298.31	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,729,695.060	1,730,660.34	1,730,660.27	1.54	-0.07	0.00	-0.07
CASH EQUIVALENT Total	1,729,695.060	1,730,660.34	1,730,660.27	1.54	-0.07	0.00	-0.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	109,551,514.740	109,960,667.33	110,930,267.10	98.46	969,599.77	0.00	969,599.77
FIXED INCOME Total	109,551,514.740	109,960,667.33	110,930,267.10	98.46	969,599.77	0.00	969,599.77

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	111,276,911.490	111,687,029.36	112,656,629.06	100.00	969,599.70	0.00	969,599.70

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	12,494.270	12,494.27	12,494.27	0.00	0.00	0.00	0.00
CASH Total	12,494.270	12,494.27	12,494.27	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	549,954,911.060	549,850,784.46	549,850,784.46	52.22	0.00	0.00	0.00
CASH EQUIVALENT Total	549,954,911.060	549,850,784.46	549,850,784.46	52.22	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	496,824,668.440	498,036,946.09	503,053,240.09	47.78	5,016,294.00	0.00	5,016,294.00
FIXED INCOME Total	496,824,668.440	498,036,946.09	503,053,240.09	47.78	5,016,294.00	0.00	5,016,294.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,046,792,073.770	1,047,900,224.82	1,052,916,518.82	100.00	5,016,294.00	0.00	5,016,294.00

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,876,313,185.570	1,875,807,955.81	1,875,821,493.13	91.58	13,537.32	0.00	13,537.32
CASH EQUIVALENT Total	1,876,313,185.570	1,875,807,955.81	1,875,821,493.13	91.58	13,537.32	0.00	13,537.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	172,536,493.100	172,510,887.56	172,519,008.71	8.42	8,121.15	0.00	8,121.15
FIXED INCOME Total	172,536,493.100	172,510,887.56	172,519,008.71	8.42	8,121.15	0.00	8,121.15

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,048,849,678.660	2,048,318,843.36	2,048,340,501.83	100.00	21,658.47	0.00	21,658.47

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,538.050	-2,538.05	-2,538.05	0.00	0.00	0.00	0.00
CASH Total	-2,538.050	-2,538.05	-2,538.05	0.00	0.00	0.00	0.00

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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	660,424,232.010	660,400,596.39	660,400,596.39	38.21	0.00	0.00	0.00
CASH EQUIVALENT Total	660,424,232.010	660,400,596.39	660,400,596.39	38.21	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,068,000,000.000	1,067,911,428.62	1,067,869,862.30	61.79	-41,566.32	0.00	-41,566.32
FIXED INCOME Total							
	1,068,000,000.000	1,067,911,428.62	1,067,869,862.30	61.79	-41,566.32	0.00	-41,566.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,728,421,693.960	1,728,309,486.96	1,728,267,920.64	100.00	-41,566.32	0.00	-41,566.32

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	-28,431.330	-28,431.33	-28,431.33	0.00	0.00	0.00	0.00
CASH Total	-28,431.330	-28,431.33	-28,431.33	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,698.570	1,698.40	1,698.40	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,698.570	1,698.40	1,698.40	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	206,865,988.015	206,914,242.19	206,907,361.21	32.61	-6,880.98	0.00	-6,880.98
EQUITY Total	206,865,988.015	206,914,242.19	206,907,361.21	32.61	-6,880.98	0.00	-6,880.98

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	423,380,000.000	426,627,992.96	427,544,989.55	67.38	916,996.59	0.00	916,996.59
FIXED INCOME Total	423,380,000.000	426,627,992.96	427,544,989.55	67.38	916,996.59	0.00	916,996.59

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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	630,219,255.255	633,515,502.22	634,425,617.83	100.00	910,115.61	0.00	910,115.61

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	428,129.620	428,129.62	428,129.62	0.09	0.00	0.00	0.00
CASH Total	428,129.620	428,129.62	428,129.62	0.09	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	91,850,000.000	91,820,037.24	91,820,037.24	18.84	0.00	0.00	0.00
CASH EQUIVALENT Total	91,850,000.000	91,820,037.24	91,820,037.24	18.84	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	379,658,293.150	385,578,973.26	395,232,701.56	81.08	9,653,728.30	0.00	9,653,728.30
FIXED INCOME Total	379,658,293.150	385,578,973.26	395,232,701.56	81.08	9,653,728.30	0.00	9,653,728.30

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	471,936,422.770	477,827,140.12	487,480,868.42	100.00	9,653,728.30	0.00	9,653,728.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,837.260	4,837.26	4,837.26	100.00	0.00	0.00	0.00
CASH Total	4,837.260	4,837.26	4,837.26	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	4,837.260	4,837.26	4,837.26	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
CASH							
US DOLLAR	383,576.350	383,576.35	383,576.35	0.12	0.00	0.00	0.00
CASH Total	383,576.350	383,576.35	383,576.35	0.12	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	40,000,000.000	39,975,560.30	39,975,560.30	12.73	0.00	0.00	0.00
CASH EQUIVALENT Total	40,000,000.000	39,975,560.30	39,975,560.30	12.73	0.00	0.00	0.00

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Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	263,107,622.770	265,362,124.32	273,565,747.76	87.14	8,203,623.44	0.00	8,203,623.44
FIXED INCOME Total							
	263,107,622.770	265,362,124.32	273,565,747.76	87.14	8,203,623.44	0.00	8,203,623.44

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	303,491,199.120	305,721,260.97	313,924,884.41	100.00	8,203,623.44	0.00	8,203,623.44

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	992,437.200	992,437.20	992,437.20	0.23	0.00	0.00	0.00
CASH Total	992,437.200	992,437.20	992,437.20	0.23	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	247,602,812.700	247,671,704.03	247,671,704.03	57.52	0.00	0.00	0.00
CASH EQUIVALENT Total	247,602,812.700	247,671,704.03	247,671,704.03	57.52	0.00	0.00	0.00

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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							
	178,180,052.930	178,119,959.20	181,948,500.90	42.25	3,828,541.70	0.00	3,828,541.70
FIXED INCOME Total							
	178,180,052.930	178,119,959.20	181,948,500.90	42.25	3,828,541.70	0.00	3,828,541.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	426,775,302.830	426,784,100.43	430,612,642.13	100.00	3,828,541.70	0.00	3,828,541.70

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							
	374,339,896.400	374,248,177.73	374,244,221.70	70.46	-3,956.03	0.00	-3,956.03
CASH EQUIVALENT Total							
	374,339,896.400	374,248,177.73	374,244,221.70	70.46	-3,956.03	0.00	-3,956.03

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	151,867,269.890	151,864,241.29	151,867,269.89	28.59	3,028.60	0.00	3,028.60
EQUITY Total	151,867,269.890	151,864,241.29	151,867,269.89	28.59	3,028.60	0.00	3,028.60

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	5,000,000.000	4,999,999.95	5,002,500.40	0.94	2,500.45	0.00	2,500.45
FIXED INCOME Total							
	5,000,000.000	4,999,999.95	5,002,500.40	0.94	2,500.45	0.00	2,500.45

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	531,207,166.290	531,112,418.97	531,113,991.99	100.00	1,573.02	0.00	1,573.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,620.870	5,620.87	5,620.87	0.14	0.00	0.00	0.00
CASH EQUIVALENT Total	5,620.870	5,620.87	5,620.87	0.14	0.00	0.00	0.00

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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	10,808.510	3,167,221.55	3,965,753.75	99.86	798,532.20	0.00	798,532.20
EQUITY Total	10,808.510	3,167,221.55	3,965,753.75	99.86	798,532.20	0.00	798,532.20

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	16,429.380	3,172,842.42	3,971,374.62	100.00	798,532.20	0.00	798,532.20

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,031.670	4,031.67	4,031.67	0.23	0.00	0.00	0.00
CASH EQUIVALENT Total	4,031.670	4,031.67	4,031.67	0.23	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	4,334.450	1,442,268.44	1,757,933.57	99.77	315,665.13	0.00	315,665.13
EQUITY Total	4,334.450	1,442,268.44	1,757,933.57	99.77	315,665.13	0.00	315,665.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	8,366.120	1,446,300.11	1,761,965.24	100.00	315,665.13	0.00	315,665.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,571.010	4,571.01	4,571.01	0.38	0.00	0.00	0.00
CASH EQUIVALENT Total	4,571.010	4,571.01	4,571.01	0.38	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	13,294.520	1,012,448.14	1,200,357.62	99.62	187,909.48	0.00	187,909.48
EQUITY Total	13,294.520	1,012,448.14	1,200,357.62	99.62	187,909.48	0.00	187,909.48

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	17,865.530	1,017,019.15	1,204,928.63	100.00	187,909.48	0.00	187,909.48

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	114,779.800	114,779.80	114,779.80	2.59	0.00	0.00	0.00
CASH EQUIVALENT Total	114,779.800	114,779.80	114,779.80	2.59	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	36,813.810	4,157,441.09	4,317,061.37	97.41	159,620.28	0.00	159,620.28
EQUITY Total	36,813.810	4,157,441.09	4,317,061.37	97.41	159,620.28	0.00	159,620.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	151,593.610	4,272,220.89	4,431,841.17	100.00	159,620.28	0.00	159,620.28

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,461,574.770	-1,461,574.77	-1,461,574.77	0.13	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							
	16,508,642.280	16,518,797.60	16,518,547.47	1.52	-250.13	0.00	-250.13
					0.00 GN	0.00 GN	0.00 GN
					-250.13 LS	0.00 LS	-250.13 LS
EQUITY							
	20,806,596.000	742,930,676.84	1,071,046,130.32	98.35	328,115,453.48	0.00	328,115,453.48
					368,708,474.70 GN	0.00 GN	368,708,474.70 GN
					-40,593,021.22 LS	0.00 LS	-40,593,021.22 LS
FUND Total							
0.000	35,853,663.510	757,987,899.67	1,086,103,103.02	100.00	328,115,203.35	0.00	328,115,203.35
					368,708,474.70 GN	0.00 GN	368,708,474.70 GN
					-40,593,271.35 LS	0.00 LS	-40,593,271.35 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							
	94,085.440	94,085.44	94,085.44	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							
	8,835,557.400	8,841,050.33	8,840,858.73	1.20	-191.60	0.00	-191.60
					0.00 GN	0.00 GN	0.00 GN
					-191.60 LS	0.00 LS	-191.60 LS
EQUITY							
	25,759,657.000	524,887,868.60	726,155,806.08	98.78	201,267,937.48	0.00	201,267,937.48
					247,755,341.16 GN	0.00 GN	247,755,341.16 GN
					-46,487,403.68 LS	0.00 LS	-46,487,403.68 LS
FUND Total							
0.000	34,689,299.840	533,823,004.37	735,090,750.25	100.00	201,267,745.88	0.00	201,267,745.88
					247,755,341.16 GN	0.00 GN	247,755,341.16 GN
					-46,487,595.28 LS	0.00 LS	-46,487,595.28 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							
	6,250.000	6,250.00	6,250.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	156,152,411.450	156,103,058.46	156,089,257.83	7.27	-13,800.63	0.00	-13,800.63
					6,738.75 GN	0.00 GN	6,738.75 GN
					-20,539.38 LS	0.00 LS	-20,539.38 LS
EQUITY							
	6,000,000.000	6,000,000.00	6,000,000.00	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
FIXED INCOME							
	1,802,829,262.560	1,863,995,135.53	1,984,566,248.75	92.45	120,571,113.22	0.00	120,571,113.22
					123,333,753.41 GN	0.00 GN	123,333,753.41 GN
					-2,762,640.19 LS	0.00 LS	-2,762,640.19 LS
Original Face:	1,981,169,606.000						
FUND Total							
0.000	1,964,987,924.010	2,026,104,443.99	2,146,661,756.58	100.00	120,557,312.59	0.00	120,557,312.59
					123,340,492.16 GN	0.00 GN	123,340,492.16 GN
					-2,783,179.57 LS	0.00 LS	-2,783,179.57 LS
Original Face:	1,981,169,606.000						

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							
	365,618.470	365,618.47	365,618.47	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							
	93,036,000.000	92,979,198.12	92,986,786.51	20.26	7,588.39	0.00	7,588.39
					10,567.49 GN	0.00 GN	10,567.49 GN
					-2,979.10 LS	0.00 LS	-2,979.10 LS
FIXED INCOME							
	358,369,876.800	359,213,696.27	365,658,392.90	79.66	6,444,696.63	0.00	6,444,696.63
					6,605,522.78 GN	0.00 GN	6,605,522.78 GN
					-160,826.15 LS	0.00 LS	-160,826.15 LS
Original Face:	186,011,032.000						
FUND Total							
0.000	451,771,495.270	452,558,512.86	459,010,797.88	100.00	6,452,285.02	0.00	6,452,285.02
					6,616,090.27 GN	0.00 GN	6,616,090.27 GN
					-163,805.25 LS	0.00 LS	-163,805.25 LS
Original Face:	186,011,032.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	193,675.730	193,675.73	193,675.73	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	96,504,907.020	96,503,787.01	96,503,787.01	35.31	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							
	174,644,472.100	175,910,038.80	176,584,935.32	64.62	674,896.52	0.00	674,896.52
					681,077.12 GN	0.00 GN	681,077.12 GN
					-6,180.60 LS	0.00 LS	-6,180.60 LS
Original Face:	100,318,075.000						
FUND Total							
0.000	271,343,054.850	272,607,501.54	273,282,398.06	100.00	674,896.52	0.00	674,896.52
					681,077.12 GN	0.00 GN	681,077.12 GN
					-6,180.60 LS	0.00 LS	-6,180.60 LS
Original Face:	100,318,075.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,609,570.210	1,609,570.21	1,609,570.21	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	722,937.970	723,376.03	723,371.73	0.03	-4.30	0.00	-4.30
					0.00 GN	0.00 GN	0.00 GN
					-4.30 LS	0.00 LS	-4.30 LS
EQUITY							
	22,733,407.000	1,042,399,138.04	2,433,463,151.69	99.90	1,391,064,013.65	0.00	1,391,064,013.65
					1,455,297,950.87 GN	0.00 GN	1,455,297,950.87 GN
					-64,233,937.22 LS	0.00 LS	-64,233,937.22 LS
FUND Total							
0.000	25,065,915.180	1,044,732,084.28	2,435,796,093.63	100.00	1,391,064,009.35	0.00	1,391,064,009.35
					1,455,297,950.87 GN	0.00 GN	1,455,297,950.87 GN
					-64,233,941.52 LS	0.00 LS	-64,233,941.52 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	218,750.000	218,750.00	218,750.00	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	662,766,547.500	662,584,354.24	662,594,662.55	54.39	10,308.31	0.00	10,308.31
					14,928.87 GN	0.00 GN	14,928.87 GN
					-4,620.56 LS	0.00 LS	-4,620.56 LS
FIXED INCOME							
	548,835,121.200	550,897,775.16	555,452,127.41	45.59	4,554,352.25	0.00	4,554,352.25
					4,772,967.00 GN	0.00 GN	4,772,967.00 GN
					-218,614.75 LS	0.00 LS	-218,614.75 LS
Original Face:	759,089,265.000						
FUND Total							
0.000	1,211,820,418.700	1,213,700,879.40	1,218,265,539.96	100.00	4,564,660.56	0.00	4,564,660.56
					4,787,895.87 GN	0.00 GN	4,787,895.87 GN
					-223,235.31 LS	0.00 LS	-223,235.31 LS
Original Face:	759,089,265.000						

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							
	-12,219.620	-12,219.62	-12,219.62	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,555,000,536.110	3,554,326,677.81	3,554,548,498.62	65.54	221,820.81	0.00	221,820.81
					251,763.97 GN	0.00 GN	251,763.97 GN
					-29,943.16 LS	0.00 LS	-29,943.16 LS
FIXED INCOME							
	1,845,106,202.660	1,854,759,173.70	1,868,757,722.95	34.46	13,998,549.25	0.00	13,998,549.25
					16,141,942.62 GN	0.00 GN	16,141,942.62 GN
					-2,143,393.37 LS	0.00 LS	-2,143,393.37 LS
Original Face:	533,401,960.000						
FUND Total							
0.000	5,400,094,519.150	5,409,073,631.89	5,423,294,001.95	100.00	14,220,370.06	0.00	14,220,370.06
					16,393,706.59 GN	0.00 GN	16,393,706.59 GN
					-2,173,336.53 LS	0.00 LS	-2,173,336.53 LS
Original Face:	533,401,960.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-4,298.310	-4,298.31	-4,298.31	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							
	1,729,695.060	1,730,660.34	1,730,660.27	1.54	-0.07	0.00	-0.07
					0.00 GN	0.00 GN	0.00 GN
					-0.07 LS	0.00 LS	-0.07 LS
FIXED INCOME							
	109,551,514.740	109,960,667.33	110,930,267.10	98.46	969,599.77	0.00	969,599.77
					978,298.62 GN	0.00 GN	978,298.62 GN
					-8,698.85 LS	0.00 LS	-8,698.85 LS
Original Face:	42,349,000.000						
FUND Total							
0.000	111,276,911.490	111,687,029.36	112,656,629.06	100.00	969,599.70	0.00	969,599.70
					978,298.62 GN	0.00 GN	978,298.62 GN
					-8,698.92 LS	0.00 LS	-8,698.92 LS
Original Face:	42,349,000.000						

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							
	12,494.270	12,494.27	12,494.27	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							
	549,954,911.060	549,850,784.46	549,850,784.46	52.22	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							
	496,824,668.440	498,036,946.09	503,053,240.09	47.78	5,016,294.00	0.00	5,016,294.00
					5,099,924.53 GN	0.00 GN	5,099,924.53 GN
					-83,630.53 LS	0.00 LS	-83,630.53 LS
Original Face:	363,059,202.330						
FUND Total							
0.000	1,046,792,073.770	1,047,900,224.82	1,052,916,518.82	100.00	5,016,294.00	0.00	5,016,294.00
					5,099,924.53 GN	0.00 GN	5,099,924.53 GN
					-83,630.53 LS	0.00 LS	-83,630.53 LS
Original Face:	363,059,202.330						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,876,313,185.570	1,875,807,955.81	1,875,821,493.13	91.58	13,537.32	0.00	13,537.32
					15,602.69 GN	0.00 GN	15,602.69 GN
					-2,065.37 LS	0.00 LS	-2,065.37 LS
FIXED INCOME							
	172,536,493.100	172,510,887.56	172,519,008.71	8.42	8,121.15	0.00	8,121.15
					8,494.92 GN	0.00 GN	8,494.92 GN
					-373.77 LS	0.00 LS	-373.77 LS
Original Face:	60,500,000.000						
FUND Total							
0.000	2,048,849,678.660	2,048,318,843.36	2,048,340,501.83	100.00	21,658.47	0.00	21,658.47
					24,097.61 GN	0.00 GN	24,097.61 GN
					-2,439.14 LS	0.00 LS	-2,439.14 LS
Original Face:	60,500,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,538.050	-2,538.05	-2,538.05	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							
	660,424,232.010	660,400,596.39	660,400,596.39	38.21	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,068,000,000.000	1,067,911,428.62	1,067,869,862.30	61.79	-41,566.32	0.00	-41,566.32
					56,606.21 GN	0.00 GN	56,606.21 GN
					-98,172.53 LS	0.00 LS	-98,172.53 LS
FUND Total							
0.000	1,728,421,693.960	1,728,309,486.96	1,728,267,920.64	100.00	-41,566.32	0.00	-41,566.32
					56,606.21 GN	0.00 GN	56,606.21 GN
					-98,172.53 LS	0.00 LS	-98,172.53 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							
	-28,431.330	-28,431.33	-28,431.33	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,698.570	1,698.40	1,698.40	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							
	206,865,988.015	206,914,242.19	206,907,361.21	32.61	-6,880.98	0.00	-6,880.98
					0.00 GN	0.00 GN	0.00 GN
					-6,880.98 LS	0.00 LS	-6,880.98 LS
FIXED INCOME							
	423,380,000.000	426,627,992.96	427,544,989.55	67.38	916,996.59	0.00	916,996.59
					916,996.59 GN	0.00 GN	916,996.59 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	201,645,000.000						
FUND Total							
0.000	630,219,255.255	633,515,502.22	634,425,617.83	100.00	910,115.61	0.00	910,115.61
					916,996.59 GN	0.00 GN	916,996.59 GN
					-6,880.98 LS	0.00 LS	-6,880.98 LS
Original Face:	201,645,000.000						

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							
	428,129.620	428,129.62	428,129.62	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	91,850,000.000	91,820,037.24	91,820,037.24	18.84	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							
	379,658,293.150	385,578,973.26	395,232,701.56	81.08	9,653,728.30	0.00	9,653,728.30
					10,082,576.14 GN	0.00 GN	10,082,576.14 GN
					-428,847.84 LS	0.00 LS	-428,847.84 LS
Original Face:	271,312,869.000						
FUND Total							
0.000	471,936,422.770	477,827,140.12	487,480,868.42	100.00	9,653,728.30	0.00	9,653,728.30
					10,082,576.14 GN	0.00 GN	10,082,576.14 GN
					-428,847.84 LS	0.00 LS	-428,847.84 LS
Original Face:	271,312,869.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,837.260	4,837.26	4,837.26	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	4,837.260	4,837.26	4,837.26	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							
	383,576.350	383,576.35	383,576.35	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							
	40,000,000.000	39,975,560.30	39,975,560.30	12.73	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	263,107,622.770	265,362,124.32	273,565,747.76	87.14	8,203,623.44	0.00	8,203,623.44
					8,378,755.31 GN	0.00 GN	8,378,755.31 GN
					-175,131.87 LS	0.00 LS	-175,131.87 LS
Original Face:	184,922,434.000						
FUND Total							
0.000	303,491,199.120	305,721,260.97	313,924,884.41	100.00	8,203,623.44	0.00	8,203,623.44
					8,378,755.31 GN	0.00 GN	8,378,755.31 GN
					-175,131.87 LS	0.00 LS	-175,131.87 LS
Original Face:	184,922,434.000						

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							
	992,437.200	992,437.20	992,437.20	0.23	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							
	247,602,812.700	247,671,704.03	247,671,704.03	57.52	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							
	178,180,052.930	178,119,959.20	181,948,500.90	42.25	3,828,541.70	0.00	3,828,541.70
					3,872,184.11 GN	0.00 GN	3,872,184.11 GN
					-43,642.41 LS	0.00 LS	-43,642.41 LS
Original Face:	347,157,502.000						
FUND Total							
0.000	426,775,302.830	426,784,100.43	430,612,642.13	100.00	3,828,541.70	0.00	3,828,541.70
					3,872,184.11 GN	0.00 GN	3,872,184.11 GN
					-43,642.41 LS	0.00 LS	-43,642.41 LS
Original Face:	347,157,502.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	374,339,896.400	374,248,177.73	374,244,221.70	70.46	-3,956.03	0.00	-3,956.03
					0.00 GN	0.00 GN	0.00 GN
					-3,956.03 LS	0.00 LS	-3,956.03 LS
EQUITY							
	151,867,269.890	151,864,241.29	151,867,269.89	28.59	3,028.60	0.00	3,028.60
					3,028.60 GN	0.00 GN	3,028.60 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,000,000.000	4,999,999.95	5,002,500.40	0.94	2,500.45	0.00	2,500.45
					2,500.45 GN	0.00 GN	2,500.45 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	531,207,166.290	531,112,418.97	531,113,991.99	100.00	1,573.02	0.00	1,573.02
					5,529.05 GN	0.00 GN	5,529.05 GN
					-3,956.03 LS	0.00 LS	-3,956.03 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	5,620.870	5,620.87	5,620.87	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	10,808.510	3,167,221.55	3,965,753.75	99.86	798,532.20	0.00	798,532.20
					798,532.20 GN	0.00 GN	798,532.20 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	16,429.380	3,172,842.42	3,971,374.62	100.00	798,532.20	0.00	798,532.20
					798,532.20 GN	0.00 GN	798,532.20 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	4,031.670	4,031.67	4,031.67	0.23	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							
	4,334.450	1,442,268.44	1,757,933.57	99.77	315,665.13	0.00	315,665.13
					315,665.13 GN	0.00 GN	315,665.13 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	8,366.120	1,446,300.11	1,761,965.24	100.00	315,665.13	0.00	315,665.13
					315,665.13 GN	0.00 GN	315,665.13 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	4,571.010	4,571.01	4,571.01	0.38	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	13,294.520	1,012,448.14	1,200,357.62	99.62	187,909.48	0.00	187,909.48
					187,909.48 GN	0.00 GN	187,909.48 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	17,865.530	1,017,019.15	1,204,928.63	100.00	187,909.48	0.00	187,909.48
					187,909.48 GN	0.00 GN	187,909.48 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	114,779.800	114,779.80	114,779.80	2.59	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	36,813.810	4,157,441.09	4,317,061.37	97.41	159,620.28	0.00	159,620.28
					159,620.28 GN	0.00 GN	159,620.28 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	151,593.610	4,272,220.89	4,431,841.17	100.00	159,620.28	0.00	159,620.28
					159,620.28 GN	0.00 GN	159,620.28 GN
					0.00 LS	0.00 LS	0.00 LS