Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
			312,119.510	Local 1.000000	312,119.51	1.000000	312,119.51	0.00	0.04
				Base 1.000000	312,119.51	1.000000	312,119.51	0.00	0.04
US DOLLAR Total									
			312,119.510	Local	312,119.51		312,119.51	0.00	0.04
				Base	312,119.51		312,119.51	0.00	0.04
CASH Total									
			312,119.510	Base	312,119.51		312,119.51	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.756672	31 Dec 2030		
			13,086,943.540	Local 100.018570	13,089,373.79	100.010000	13,088,252.23	-1,121.56	1.54
				Base 100.018570	13,089,373.79	100.010000	13,088,252.23	-1,121.56	1.54
US DOLLAR Total									
			13,086,943.540	Local	13,089,373.79		13,088,252.23	-1,121.56	1.54
				Base	13,089,373.79		13,088,252.23	-1,121.56	1.54
CASH EQUIVALENT Total									
			13,086,943.540	Base	13,089,373.79		13,088,252.23	-1,121.56	1.54
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,355.000	Local 38.855093	1,218,301.43	64.850000	2,033,371.75	815,070.32	0.24
				Base 38.855093	1,218,301.43	64.850000	2,033,371.75	815,070.32	0.24

& Issue has redenominated but Local is not converted
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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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		23,389.000	Local	48.871947	1,143,065.97	51.700000	1,209,211.30	66,145.33	0.14
			Base	48.871947	1,143,065.97	51.700000	1,209,211.30	66,145.33	0.14
002535300	AARON S INC COMMON STOCK USD.5								
		29,286.000	Local	21.229199	621,718.32	46.600000	1,364,727.60	743,009.28	0.16
			Base	21.229199	621,718.32	46.600000	1,364,727.60	743,009.28	0.16
003654100	ABIOMED INC COMMON STOCK USD.01								
		19,990.000	Local	98.066599	1,960,351.32	290.990000	5,816,890.10	3,856,538.78	0.69
			Base	98.066599	1,960,351.32	290.990000	5,816,890.10	3,856,538.78	0.69
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		38,853.000	Local	41.721142	1,620,991.54	39.180000	1,522,260.54	-98,731.00	0.18
			Base	41.721142	1,620,991.54	39.180000	1,522,260.54	-98,731.00	0.18
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		55,066.000	Local	10.258963	564,920.04	23.720000	1,306,165.52	741,245.48	0.15
			Base	10.258963	564,920.04	23.720000	1,306,165.52	741,245.48	0.15
005125109	ACXIOM CORP COMMON STOCK USD.1								
		37,634.000	Local	16.831971	633,454.40	22.710000	854,668.14	221,213.74	0.10
			Base	16.831971	633,454.40	22.710000	854,668.14	221,213.74	0.10
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		28,625.000	Local	25.952990	742,904.33	47.550000	1,361,118.75	618,214.42	0.16
			Base	25.952990	742,904.33	47.550000	1,361,118.75	618,214.42	0.16
00766T100	AECOM COMMON STOCK USD.01								
		26,837.000	Local	28.818759	773,409.03	35.630000	956,202.31	182,793.28	0.11
			Base	28.818759	773,409.03	35.630000	956,202.31	182,793.28	0.11
009728106	AKORN INC COMMON STOCK								
		44,636.000	Local	40.902060	1,825,704.34	18.710000	835,139.56	-990,564.78	0.10
			Base	40.902060	1,825,704.34	18.710000	835,139.56	-990,564.78	0.10
014491104	ALEXANDER + BALDWIN INC REIT								
		45,157.000	Local	24.077039	1,087,246.87	23.130000	1,044,481.41	-42,765.46	0.12
			Base	24.077039	1,087,246.87	23.130000	1,044,481.41	-42,765.46	0.12

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017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,308.000	349.053870	2,550,885.68	614.440000	4,490,327.52	1,939,441.84	0.53
		Base		349.053870	2,550,885.68	614.440000	4,490,327.52	1,939,441.84	0.53
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	59,675.000	27.619118	1,648,170.84	23.680000	1,413,104.00	-235,066.84	0.17
		Base		27.619118	1,648,170.84	23.680000	1,413,104.00	-235,066.84	0.17
018522300	ALLETE INC COMMON STOCK								
		Local	24,156.000	67.244112	1,624,348.77	72.250000	1,745,271.00	120,922.23	0.21
		Base		67.244112	1,624,348.77	72.250000	1,745,271.00	120,922.23	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	85,884.000	15.891011	1,364,783.56	12.350000	1,060,667.40	-304,116.16	0.12
		Base		15.891011	1,364,783.56	12.350000	1,060,667.40	-304,116.16	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,820.000	41.628490	2,698,358.70	38.620000	2,503,348.40	-195,010.30	0.29
		Base		41.628490	2,698,358.70	38.620000	2,503,348.40	-195,010.30	0.29
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	79,992.000	17.705440	1,416,293.55	19.930000	1,594,240.56	177,947.01	0.19
		Base		17.705440	1,416,293.55	19.930000	1,594,240.56	177,947.01	0.19
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	32,754.000	36.797263	1,205,257.54	112.220000	3,675,653.88	2,470,396.34	0.43
		Base		36.797263	1,205,257.54	112.220000	3,675,653.88	2,470,396.34	0.43
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	29,486.000	44.343234	1,307,504.61	89.830000	2,648,727.38	1,341,222.77	0.31
		Base		44.343234	1,307,504.61	89.830000	2,648,727.38	1,341,222.77	0.31
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,411.000	17.056507	1,439,756.78	34.060000	2,875,038.66	1,435,281.88	0.34
		Base		17.056507	1,439,756.78	34.060000	2,875,038.66	1,435,281.88	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	41,652.000	31.478580	1,311,145.82	77.020000	3,208,037.04	1,896,891.22	0.38
		Base		31.478580	1,311,145.82	77.020000	3,208,037.04	1,896,891.22	0.38

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		29,547.000	Local	24.644237	728,163.28	69.790000	2,062,085.13	1,333,921.85	0.24
			Base	24.644237	728,163.28	69.790000	2,062,085.13	1,333,921.85	0.24
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		80,995.000	Local	18.581850	1,505,036.97	24.850000	2,012,725.75	507,688.78	0.24
			Base	18.581850	1,505,036.97	24.850000	2,012,725.75	507,688.78	0.24
049560105	ATMOS ENERGY CORP COMMON STOCK								
		52,711.000	Local	37.539266	1,978,732.24	84.240000	4,440,374.64	2,461,642.40	0.52
			Base	37.539266	1,978,732.24	84.240000	4,440,374.64	2,461,642.40	0.52
05329W102	AUTONATION INC COMMON STOCK USD.01								
		28,350.000	Local	41.597209	1,179,280.88	46.780000	1,326,213.00	146,932.12	0.16
			Base	41.597209	1,179,280.88	46.780000	1,326,213.00	146,932.12	0.16
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		33,830.000	Local	36.440648	1,232,787.11	46.840000	1,584,597.20	351,810.09	0.19
			Base	36.440648	1,232,787.11	46.840000	1,584,597.20	351,810.09	0.19
053807103	AVNET INC COMMON STOCK USD1.0								
		56,989.000	Local	29.047724	1,655,400.77	41.760000	2,379,860.64	724,459.87	0.28
			Base	29.047724	1,655,400.77	41.760000	2,379,860.64	724,459.87	0.28
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		39,910.000	Local	18.052759	720,485.63	31.800000	1,269,138.00	548,652.37	0.15
			Base	18.052759	720,485.63	31.800000	1,269,138.00	548,652.37	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		20,102.000	Local	52.670230	1,058,776.96	83.100000	1,670,476.20	611,699.24	0.20
			Base	52.670230	1,058,776.96	83.100000	1,670,476.20	611,699.24	0.20
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		57,667.000	Local	44.708132	2,578,183.83	48.270000	2,783,586.09	205,402.26	0.33
			Base	44.708132	2,578,183.83	48.270000	2,783,586.09	205,402.26	0.33
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		67,663.000	Local	29.923064	2,024,684.30	20.990000	1,420,246.37	-604,437.93	0.17
			Base	29.923064	2,024,684.30	20.990000	1,420,246.37	-604,437.93	0.17

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077454106	BELDEN INC COMMON STOCK USD.01								
		19,907.000	Local	78.257377	1,557,869.61	68.940000	1,372,388.58	-185,481.03	0.16
			Base	78.257377	1,557,869.61	68.940000	1,372,388.58	-185,481.03	0.16
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		43,193.000	Local	45.054279	1,946,029.47	43.520000	1,879,759.36	-66,270.11	0.22
			Base	45.054279	1,946,029.47	43.520000	1,879,759.36	-66,270.11	0.22
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		45,598.000	Local	27.310497	1,245,304.03	72.700000	3,314,974.60	2,069,670.57	0.39
			Base	27.310497	1,245,304.03	72.700000	3,314,974.60	2,069,670.57	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		19,971.000	Local	35.257437	704,126.28	43.530000	869,337.63	165,211.35	0.10
			Base	35.257437	704,126.28	43.530000	869,337.63	165,211.35	0.10
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		9,594.000	Local	99.850739	957,967.99	250.080000	2,399,267.52	1,441,299.53	0.28
			Base	99.850739	957,967.99	250.080000	2,399,267.52	1,441,299.53	0.28
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		17,804.000	Local	73.657689	1,311,401.50	151.040000	2,689,116.16	1,377,714.66	0.32
			Base	73.657689	1,311,401.50	151.040000	2,689,116.16	1,377,714.66	0.32
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		25,428.000	Local	35.584298	904,837.54	54.300000	1,380,740.40	475,902.86	0.16
			Base	35.584298	904,837.54	54.300000	1,380,740.40	475,902.86	0.16
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		22,836.000	Local	89.474442	2,043,238.36	101.810000	2,324,933.16	281,694.80	0.27
			Base	89.474442	2,043,238.36	101.810000	2,324,933.16	281,694.80	0.27
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		4,189.000	Local	302.129577	1,265,620.80	189.050000	791,930.45	-473,690.35	0.09
			Base	302.129577	1,265,620.80	189.050000	791,930.45	-473,690.35	0.09
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		39,003.000	Local	35.194428	1,372,688.29	31.860000	1,242,635.58	-130,052.71	0.15
			Base	35.194428	1,372,688.29	31.860000	1,242,635.58	-130,052.71	0.15

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	22,015.000	20.871993	459,496.93	36.100000	794,741.50	335,244.57	0.09
		Base		20.871993	459,496.93	36.100000	794,741.50	335,244.57	0.09
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,017.000	80.928047	1,943,648.91	71.350000	1,713,612.95	-230,035.96	0.20
		Base		80.928047	1,943,648.91	71.350000	1,713,612.95	-230,035.96	0.20
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	55,387.000	25.915177	1,435,363.89	109.690000	6,075,400.03	4,640,036.14	0.72
		Base		25.915177	1,435,363.89	109.690000	6,075,400.03	4,640,036.14	0.72
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	108,632.000	11.173825	1,213,834.91	25.440000	2,763,598.08	1,549,763.17	0.33
		Base		11.173825	1,213,834.91	25.440000	2,763,598.08	1,549,763.17	0.33
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	41,587.000	24.703508	1,027,344.78	59.390000	2,469,851.93	1,442,507.15	0.29
		Base		24.703508	1,027,344.78	59.390000	2,469,851.93	1,442,507.15	0.29
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	60,077.000	31.612772	1,899,200.50	63.340000	3,805,277.18	1,906,076.68	0.45
		Base		31.612772	1,899,200.50	63.340000	3,805,277.18	1,906,076.68	0.45
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	79,284.000	17.677609	1,401,551.57	21.670000	1,718,084.28	316,532.71	0.20
		Base		17.677609	1,401,551.57	21.670000	1,718,084.28	316,532.71	0.20
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	95,635.000	10.065505	962,614.57	15.430000	1,475,648.05	513,033.48	0.17
		Base		10.065505	962,614.57	15.430000	1,475,648.05	513,033.48	0.17
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,228.000	376.131450	838,020.87	687.110000	1,530,881.08	692,860.21	0.18
		Base		376.131450	838,020.87	687.110000	1,530,881.08	692,860.21	0.18
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	29,351.000	30.608941	898,403.03	55.720000	1,635,437.72	737,034.69	0.19
		Base		30.608941	898,403.03	55.720000	1,635,437.72	737,034.69	0.19

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13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	95,850.000	11.163783	1,070,048.57	13.240000	1,269,054.00	199,005.43	0.15
		Base		11.163783	1,070,048.57	13.240000	1,269,054.00	199,005.43	0.15
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,990.000	49.060584	2,158,175.09	84.180000	3,703,078.20	1,544,903.11	0.44
		Base		49.060584	2,158,175.09	84.180000	3,703,078.20	1,544,903.11	0.44
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	16,867.000	113.709688	1,917,941.31	111.410000	1,879,152.47	-38,788.84	0.22
		Base		113.709688	1,917,941.31	111.410000	1,879,152.47	-38,788.84	0.22
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	29,340.000	46.994976	1,378,832.59	104.410000	3,063,389.40	1,684,556.81	0.36
		Base		46.994976	1,378,832.59	104.410000	3,063,389.40	1,684,556.81	0.36
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,280.000	40.849599	910,129.07	44.120000	982,993.60	72,864.53	0.12
		Base		40.849599	910,129.07	44.120000	982,993.60	72,864.53	0.12
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	33,988.000	27.629071	939,056.85	28.330000	962,880.04	23,823.19	0.11
		Base		27.629071	939,056.85	28.330000	962,880.04	23,823.19	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,475.000	51.429681	1,155,882.09	104.100000	2,339,647.50	1,183,765.41	0.28
		Base		51.429681	1,155,882.09	104.100000	2,339,647.50	1,183,765.41	0.28
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,835.000	97.748532	1,743,345.06	109.770000	1,957,747.95	214,402.89	0.23
		Base		97.748532	1,743,345.06	109.770000	1,957,747.95	214,402.89	0.23
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	63,296.000	32.589994	2,062,816.25	41.060000	2,598,933.76	536,117.51	0.31
		Base		32.589994	2,062,816.25	41.060000	2,598,933.76	536,117.51	0.31
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,220.000	14.636358	530,128.87	39.980000	1,448,075.60	917,946.73	0.17
		Base		14.636358	530,128.87	39.980000	1,448,075.60	917,946.73	0.17

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159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
			22,530.000	40.095350	903,348.24	106.740000	2,404,852.20	1,501,503.96	0.28
		Base		40.095350	903,348.24	106.740000	2,404,852.20	1,501,503.96	0.28
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
			20,275.000	27.136820	550,199.02	48.220000	977,660.50	427,461.48	0.12
		Base		27.136820	550,199.02	48.220000	977,660.50	427,461.48	0.12
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
			33,853.000	43.897918	1,486,076.23	54.680000	1,851,082.04	365,005.81	0.22
		Base		43.897918	1,486,076.23	54.680000	1,851,082.04	365,005.81	0.22
163851108	CHEMOURS CO/THE COMMON STOCK								
			87,970.000	22.546646	1,983,428.41	48.710000	4,285,018.70	2,301,590.29	0.50
		Base		22.546646	1,983,428.41	48.710000	4,285,018.70	2,301,590.29	0.50
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
			431,792.000	3.034523	1,310,282.85	3.020000	1,304,011.84	-6,271.01	0.15
		Base		3.034523	1,310,282.85	3.020000	1,304,011.84	-6,271.01	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK								
			5,392.000	125.649182	677,500.39	244.050000	1,315,917.60	638,417.21	0.16
		Base		125.649182	677,500.39	244.050000	1,315,917.60	638,417.21	0.16
171779309	CIENA CORP COMMON STOCK USD.01								
			68,563.000	17.686059	1,212,609.24	25.900000	1,775,781.70	563,172.46	0.21
		Base		17.686059	1,212,609.24	25.900000	1,775,781.70	563,172.46	0.21
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
			50,345.000	24.789388	1,248,021.74	37.670000	1,896,496.15	648,474.41	0.22
		Base		24.789388	1,248,021.74	37.670000	1,896,496.15	648,474.41	0.22
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
			30,099.000	55.894463	1,682,367.43	40.630000	1,222,922.37	-459,445.06	0.14
		Base		55.894463	1,682,367.43	40.630000	1,222,922.37	-459,445.06	0.14
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
			24,420.000	41.074223	1,003,032.52	48.810000	1,191,940.20	188,907.68	0.14
		Base		41.074223	1,003,032.52	48.810000	1,191,940.20	188,907.68	0.14

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192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	82,417.000	22.191694	1,828,972.86	51.990000	4,284,859.83	2,455,886.97	0.50
		Base		22.191694	1,828,972.86	51.990000	4,284,859.83	2,455,886.97	0.50
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,787.000	193.095755	2,276,019.66	187.400000	2,208,883.80	-67,135.86	0.26
		Base		193.095755	2,276,019.66	187.400000	2,208,883.80	-67,135.86	0.26
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	44,594.000	27.869628	1,242,818.20	59.910000	2,671,626.54	1,428,808.34	0.31
		Base		27.869628	1,242,818.20	59.910000	2,671,626.54	1,428,808.34	0.31
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	55,387.000	14.424043	798,904.46	20.460000	1,133,218.02	334,313.56	0.13
		Base		14.424043	798,904.46	20.460000	1,133,218.02	334,313.56	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	19,849.000	73.518176	1,459,262.27	57.200000	1,135,362.80	-323,899.47	0.13
		Base		73.518176	1,459,262.27	57.200000	1,135,362.80	-323,899.47	0.13
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,066.000	87.146702	1,400,098.91	60.300000	968,779.80	-431,319.11	0.11
		Base		87.146702	1,400,098.91	60.300000	968,779.80	-431,319.11	0.11
212485106	CONVERGYS CORP COMMON STOCK								
		Local	43,529.000	11.613418	505,520.47	22.620000	984,625.98	479,105.51	0.12
		Base		11.613418	505,520.47	22.620000	984,625.98	479,105.51	0.12
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	24,165.000	40.269823	973,120.27	29.300000	708,034.50	-265,085.77	0.08
		Base		40.269823	973,120.27	29.300000	708,034.50	-265,085.77	0.08
217204106	COPART INC COMMON STOCK								
		Local	95,868.000	12.666842	1,214,344.85	50.930000	4,882,557.24	3,668,212.39	0.58
		Base		12.666842	1,214,344.85	50.930000	4,882,557.24	3,668,212.39	0.58
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	16,268.000	106.267944	1,728,766.91	100.260000	1,631,029.68	-97,737.23	0.19
		Base		106.267944	1,728,766.91	100.260000	1,631,029.68	-97,737.23	0.19

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21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		38,698.000	Local	19.001838	735,333.14	45.230000	1,750,310.54	1,014,977.40	0.21
			Base	19.001838	735,333.14	45.230000	1,750,310.54	1,014,977.40	0.21
21871N101	CORECIVIC INC REIT USD.01								
		64,322.000	Local	30.029261	1,931,542.14	19.520000	1,255,565.44	-675,976.70	0.15
			Base	30.029261	1,931,542.14	19.520000	1,255,565.44	-675,976.70	0.15
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		48,117.000	Local	31.789166	1,529,599.32	25.830000	1,242,862.11	-286,737.21	0.15
			Base	31.789166	1,529,599.32	25.830000	1,242,862.11	-286,737.21	0.15
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		199,451.000	Local	9.884691	1,971,511.49	8.680000	1,731,234.68	-240,276.81	0.20
			Base	9.884691	1,971,511.49	8.680000	1,731,234.68	-240,276.81	0.20
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		11,400.000	Local	151.612745	1,728,385.29	159.200000	1,814,880.00	86,494.71	0.21
			Base	151.612745	1,728,385.29	159.200000	1,814,880.00	86,494.71	0.21
224399105	CRANE CO COMMON STOCK USD1.0								
		24,073.000	Local	38.662545	930,723.44	92.740000	2,232,530.02	1,301,806.58	0.26
			Base	38.662545	930,723.44	92.740000	2,232,530.02	1,301,806.58	0.26
225447101	CREE INC COMMON STOCK USD.00125								
		46,615.000	Local	34.195171	1,594,007.89	40.310000	1,879,050.65	285,042.76	0.22
			Base	34.195171	1,594,007.89	40.310000	1,879,050.65	285,042.76	0.22
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		27,520.000	Local	60.480163	1,664,414.09	106.070000	2,919,046.40	1,254,632.31	0.34
			Base	60.480163	1,664,414.09	106.070000	2,919,046.40	1,254,632.31	0.34
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		20,968.000	Local	69.503986	1,457,359.57	135.070000	2,832,147.76	1,374,788.19	0.33
			Base	69.503986	1,457,359.57	135.070000	2,832,147.76	1,374,788.19	0.33
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		168,580.000	Local	15.442633	2,603,319.03	16.960000	2,859,116.80	255,797.77	0.34
			Base	15.442633	2,603,319.03	16.960000	2,859,116.80	255,797.77	0.34

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23283R100	CYRUSONE INC REIT USD.01								
		45,649.000	Local	51.403829	2,346,533.37	51.210000	2,337,685.29	-8,848.08	0.28
			Base	51.403829	2,346,533.37	51.210000	2,337,685.29	-8,848.08	0.28
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		44,524.000	Local	40.181469	1,789,039.71	56.340000	2,508,482.16	719,442.45	0.30
			Base	40.181469	1,789,039.71	56.340000	2,508,482.16	719,442.45	0.30
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		28,148.000	Local	30.899873	869,769.62	83.650000	2,354,580.20	1,484,810.58	0.28
			Base	30.899873	869,769.62	83.650000	2,354,580.20	1,484,810.58	0.28
235825205	DANA INC COMMON STOCK USD.01								
		68,970.000	Local	21.461919	1,480,228.57	25.760000	1,776,667.20	296,438.63	0.21
			Base	21.461919	1,480,228.57	25.760000	1,776,667.20	296,438.63	0.21
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		15,084.000	Local	63.899786	963,864.37	90.030000	1,358,012.52	394,148.15	0.16
			Base	63.899786	963,864.37	90.030000	1,358,012.52	394,148.15	0.16
248019101	DELUXE CORP COMMON STOCK USD1.0								
		22,755.000	Local	25.325858	576,289.91	74.010000	1,684,097.55	1,107,807.64	0.20
			Base	25.325858	576,289.91	74.010000	1,684,097.55	1,107,807.64	0.20
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		30,628.000	Local	17.580613	538,459.01	14.660000	449,006.48	-89,452.53	0.05
			Base	17.580613	538,459.01	14.660000	449,006.48	-89,452.53	0.05
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		39,270.000	Local	32.602665	1,280,306.66	35.050000	1,376,413.50	96,106.84	0.16
			Base	32.602665	1,280,306.66	35.050000	1,376,413.50	96,106.84	0.16
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		36,063.000	Local	29.016225	1,046,412.11	15.400000	555,370.20	-491,041.91	0.07
			Base	29.016225	1,046,412.11	15.400000	555,370.20	-491,041.91	0.07
254067101	DILLARDS INC CL A COMMON STOCK								
		9,765.000	Local	54.416902	531,381.05	80.340000	784,520.10	253,139.05	0.09
			Base	54.416902	531,381.05	80.340000	784,520.10	253,139.05	0.09

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25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	20,768.000	64.930508	1,348,476.78	233.560000	4,850,574.08	3,502,097.30	0.57
		Base		64.930508	1,348,476.78	233.560000	4,850,574.08	3,502,097.30	0.57
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,772.000	49.895507	1,485,489.04	42.540000	1,266,500.88	-218,988.16	0.15
		Base		49.895507	1,485,489.04	42.540000	1,266,500.88	-218,988.16	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,690.000	26.391746	1,628,106.79	45.050000	2,779,134.50	1,151,027.71	0.33
		Base		26.391746	1,628,106.79	45.050000	2,779,134.50	1,151,027.71	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	75,714.000	30.910698	2,340,372.57	36.760000	2,783,246.64	442,874.07	0.33
		Base		30.910698	2,340,372.57	36.760000	2,783,246.64	442,874.07	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,110.000	74.135605	1,342,595.81	44.800000	811,328.00	-531,267.81	0.10
		Base		74.135605	1,342,595.81	44.800000	811,328.00	-531,267.81	0.10
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	17,573.000	110.104239	1,934,861.79	117.000000	2,056,041.00	121,179.21	0.24
		Base		110.104239	1,934,861.79	117.000000	2,056,041.00	121,179.21	0.24
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	39,064.000	52.525099	2,051,840.47	59.690000	2,331,730.16	279,889.69	0.27
		Base		52.525099	2,051,840.47	59.690000	2,331,730.16	279,889.69	0.27
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,812.000	87.996981	1,303,411.28	107.630000	1,594,215.56	290,804.28	0.19
		Base		87.996981	1,303,411.28	107.630000	1,594,215.56	290,804.28	0.19
26884U109	EPR PROPERTIES REIT USD.01								
		Local	30,715.000	54.651414	1,678,618.18	55.400000	1,701,611.00	22,992.82	0.20
		Base		54.651414	1,678,618.18	55.400000	1,701,611.00	22,992.82	0.20
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,091.000	70.722665	1,633,057.06	103.050000	2,379,527.55	746,470.49	0.28
		Base		70.722665	1,633,057.06	103.050000	2,379,527.55	746,470.49	0.28

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27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,653.000	22.905324	1,572,519.19	62.540000	4,293,558.62	2,721,039.43	0.51
		Base		22.905324	1,572,519.19	62.540000	4,293,558.62	2,721,039.43	0.51
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	57,020.000	29.256373	1,668,198.41	55.670000	3,174,303.40	1,506,104.99	0.37
		Base		29.256373	1,668,198.41	55.670000	3,174,303.40	1,506,104.99	0.37
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	25,644.000	46.609213	1,195,246.65	48.820000	1,251,940.08	56,693.43	0.15
		Base		46.609213	1,195,246.65	48.820000	1,251,940.08	56,693.43	0.15
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	35,998.000	42.449333	1,528,091.08	32.750000	1,178,934.50	-349,156.58	0.14
		Base		42.449333	1,528,091.08	32.750000	1,178,934.50	-349,156.58	0.14
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,721.000	49.028441	1,359,117.42	77.930000	2,160,297.53	801,180.11	0.25
		Base		49.028441	1,359,117.42	77.930000	2,160,297.53	801,180.11	0.25
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,598.000	40.824216	1,902,326.82	57.170000	2,664,007.66	761,680.84	0.31
		Base		40.824216	1,902,326.82	57.170000	2,664,007.66	761,680.84	0.31
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	46,165.000	53.474449	2,468,647.96	62.860000	2,901,931.90	433,283.94	0.34
		Base		53.474449	2,468,647.96	62.860000	2,901,931.90	433,283.94	0.34
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	28,340.000	25.047417	709,843.79	59.580000	1,688,497.20	978,653.41	0.20
		Base		25.047417	709,843.79	59.580000	1,688,497.20	978,653.41	0.20
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	19,893.000	67.885659	1,350,449.41	69.370000	1,379,977.41	29,528.00	0.16
		Base		67.885659	1,350,449.41	69.370000	1,379,977.41	29,528.00	0.16
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	12,430.000	81.552424	1,013,696.63	73.150000	909,254.50	-104,442.13	0.11
		Base		81.552424	1,013,696.63	73.150000	909,254.50	-104,442.13	0.11

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29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	26.000	87.507692	2,275.20	87.200000	2,267.20	-8.00	0.00
		Base		87.507692	2,275.20	87.200000	2,267.20	-8.00	0.00
302520101	FNB CORP COMMON STOCK USD.01								
		Local	153,610.000	12.798063	1,965,910.51	13.450000	2,066,054.50	100,143.99	0.24
		Base		12.798063	1,965,910.51	13.450000	2,066,054.50	100,143.99	0.24
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,541.000	68.162557	1,263,801.97	199.420000	3,697,446.22	2,433,644.25	0.44
		Base		68.162557	1,263,801.97	199.420000	3,697,446.22	2,433,644.25	0.44
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	14,280.000	31.931011	455,974.84	169.370000	2,418,603.60	1,962,628.76	0.28
		Base		31.931011	455,974.84	169.370000	2,418,603.60	1,962,628.76	0.28
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	45,079.000	22.132670	997,718.64	33.400000	1,505,638.60	507,919.96	0.18
		Base		22.132670	997,718.64	33.400000	1,505,638.60	507,919.96	0.18
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	52,562.000	17.124877	900,117.79	58.680000	3,084,338.16	2,184,220.37	0.36
		Base		17.124877	900,117.79	58.680000	3,084,338.16	2,184,220.37	0.36
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	155,210.000	13.652590	2,119,018.51	18.830000	2,922,604.30	803,585.79	0.34
		Base		13.652590	2,119,018.51	18.830000	2,922,604.30	803,585.79	0.34
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	57,066.000	23.129236	1,319,892.99	29.230000	1,668,039.18	348,146.19	0.20
		Base		23.129236	1,319,892.99	29.230000	1,668,039.18	348,146.19	0.20
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	38,704.000	31.164811	1,206,202.84	70.980000	2,747,209.92	1,541,007.08	0.32
		Base		31.164811	1,206,202.84	70.980000	2,747,209.92	1,541,007.08	0.32
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,013.000	13.494675	1,187,706.84	21.860000	1,923,964.18	736,257.34	0.23
		Base		13.494675	1,187,706.84	21.860000	1,923,964.18	736,257.34	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
34959E109	FORTINET INC COMMON STOCK USD.001								
		68,623.000	Local	23.348206	1,602,223.97	53.580000	3,676,820.34	2,074,596.37	0.43
			Base	23.348206	1,602,223.97	53.580000	3,676,820.34	2,074,596.37	0.43
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		83,243.000	Local	10.062089	837,598.45	17.750000	1,477,563.25	639,964.80	0.17
			Base	10.062089	837,598.45	17.750000	1,477,563.25	639,964.80	0.17
361448103	GATX CORP COMMON STOCK USD.625								
		18,046.000	Local	31.654134	571,230.51	68.490000	1,235,970.54	664,740.03	0.15
			Base	31.654134	571,230.51	68.490000	1,235,970.54	664,740.03	0.15
36162J106	GEO GROUP INC/THE REIT USD.01								
		58,901.000	Local	29.821346	1,756,507.11	20.470000	1,205,703.47	-550,803.64	0.14
			Base	29.821346	1,756,507.11	20.470000	1,205,703.47	-550,803.64	0.14
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		48,075.000	Local	32.622029	1,568,304.06	12.620000	606,706.50	-961,597.56	0.07
			Base	32.622029	1,568,304.06	12.620000	606,706.50	-961,597.56	0.07
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		29,423.000	Local	75.821256	2,230,888.82	70.790000	2,082,854.17	-148,034.65	0.25
			Base	75.821256	2,230,888.82	70.790000	2,082,854.17	-148,034.65	0.25
371901109	GENTEX CORP COMMON STOCK USD.06								
		130,321.000	Local	9.903116	1,290,583.97	23.020000	2,999,989.42	1,709,405.45	0.35
			Base	9.903116	1,290,583.97	23.020000	2,999,989.42	1,709,405.45	0.35
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		237,915.000	Local	4.997370	1,188,949.32	2.830000	673,299.45	-515,649.87	0.08
			Base	4.997370	1,188,949.32	2.830000	673,299.45	-515,649.87	0.08
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		34,410.000	Local	24.925208	857,676.41	49.820000	1,714,306.20	856,629.79	0.20
			Base	24.925208	857,676.41	49.820000	1,714,306.20	856,629.79	0.20
384109104	GRACO INC COMMON STOCK USD1.0								
		80,466.000	Local	12.976382	1,044,157.57	45.720000	3,678,905.52	2,634,747.95	0.43
			Base	12.976382	1,044,157.57	45.720000	3,678,905.52	2,634,747.95	0.43

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,195.000	435.245198	955,363.21	602.250000	1,321,938.75	366,575.54	0.16
		Base		435.245198	955,363.21	602.250000	1,321,938.75	366,575.54	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	18,943.000	27.156634	514,428.12	55.860000	1,058,155.98	543,727.86	0.12
		Base		27.156634	514,428.12	55.860000	1,058,155.98	543,727.86	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	102,381.000	24.801718	2,539,224.67	31.790000	3,254,691.99	715,467.32	0.38
		Base		24.801718	2,539,224.67	31.790000	3,254,691.99	715,467.32	0.38
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,312.000	52.476496	646,090.62	52.250000	643,302.00	-2,788.62	0.08
		Base		52.476496	646,090.62	52.250000	643,302.00	-2,788.62	0.08
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	78,335.000	46.411116	3,635,614.81	9.650000	755,932.75	-2,879,682.06	0.09
		Base		46.411116	3,635,614.81	9.650000	755,932.75	-2,879,682.06	0.09
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,542.000	31.051975	637,869.68	36.090000	741,360.78	103,491.10	0.09
		Base		31.051975	637,869.68	36.090000	741,360.78	103,491.10	0.09
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	49,365.000	24.998555	1,234,053.65	32.070000	1,583,135.55	349,081.90	0.19
		Base		24.998555	1,234,053.65	32.070000	1,583,135.55	349,081.90	0.19
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	22,281.000	38.917313	867,116.66	46.080000	1,026,708.48	159,591.82	0.12
		Base		38.917313	867,116.66	46.080000	1,026,708.48	159,591.82	0.12
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	40,485.000	32.506072	1,316,008.31	51.700000	2,093,074.50	777,066.19	0.25
		Base		32.506072	1,316,008.31	51.700000	2,093,074.50	777,066.19	0.25
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,162.000	47.302854	953,720.15	117.890000	2,376,898.18	1,423,178.03	0.28
		Base		47.302854	953,720.15	117.890000	2,376,898.18	1,423,178.03	0.28

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419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		51,702.000	Local	24.513785	1,267,411.72	34.380000	1,777,514.76	510,103.04	0.21
			Base	24.513785	1,267,411.72	34.380000	1,777,514.76	510,103.04	0.21
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		35,997.000	Local	51.765548	1,863,404.43	43.480000	1,565,149.56	-298,254.87	0.18
			Base	51.765548	1,863,404.43	43.480000	1,565,149.56	-298,254.87	0.18
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		59,330.000	Local	30.235492	1,793,871.72	27.710000	1,644,034.30	-149,837.42	0.19
			Base	30.235492	1,793,871.72	27.710000	1,644,034.30	-149,837.42	0.19
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		36,688.000	Local	30.936136	1,134,984.97	120.950000	4,437,413.60	3,302,428.63	0.52
			Base	30.936136	1,134,984.97	120.950000	4,437,413.60	3,302,428.63	0.52
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		49,026.000	Local	33.267023	1,630,949.08	43.820000	2,148,319.32	517,370.24	0.25
			Base	33.267023	1,630,949.08	43.820000	2,148,319.32	517,370.24	0.25
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		31,421.000	Local	38.992940	1,225,197.16	87.000000	2,733,627.00	1,508,429.84	0.32
			Base	38.992940	1,225,197.16	87.000000	2,733,627.00	1,508,429.84	0.32
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		84,245.000	Local	28.778342	2,424,431.38	48.860000	4,116,210.70	1,691,779.32	0.49
			Base	28.778342	2,424,431.38	48.860000	4,116,210.70	1,691,779.32	0.49
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		75,104.000	Local	23.184262	1,741,230.80	22.810000	1,713,122.24	-28,108.56	0.20
			Base	23.184262	1,741,230.80	22.810000	1,713,122.24	-28,108.56	0.20
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		78,047.000	Local	22.805309	1,779,885.92	25.340000	1,977,710.98	197,825.06	0.23
			Base	22.805309	1,779,885.92	25.340000	1,977,710.98	197,825.06	0.23
443510607	HUBBELL INC COMMON STOCK USD.01								
		25,988.000	Local	59.967162	1,558,426.60	121.780000	3,164,818.64	1,606,392.04	0.37
			Base	59.967162	1,558,426.60	121.780000	3,164,818.64	1,606,392.04	0.37

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44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	7,165.000	250.800000	1,796,982.00	252.400000	1,808,446.00	11,464.00	0.21
		Base		250.800000	1,796,982.00	252.400000	1,808,446.00	11,464.00	0.21
44967H101	ILG INC COMMON STOCK USD.01								
		Local	50,151.000	25.393999	1,273,534.43	31.110000	1,560,197.61	286,663.18	0.18
		Base		25.393999	1,273,534.43	31.110000	1,560,197.61	286,663.18	0.18
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	41,799.000	21.749894	909,123.80	48.980000	2,047,315.02	1,138,191.22	0.24
		Base		21.749894	909,123.80	48.980000	2,047,315.02	1,138,191.22	0.24
451107106	IDACORP INC COMMON STOCK								
		Local	23,922.000	38.710734	926,038.17	88.270000	2,111,594.94	1,185,556.77	0.25
		Base		38.710734	926,038.17	88.270000	2,111,594.94	1,185,556.77	0.25
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	36,371.000	39.717886	1,444,579.22	142.510000	5,183,231.21	3,738,651.99	0.61
		Base		39.717886	1,444,579.22	142.510000	5,183,231.21	3,738,651.99	0.61
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,306.000	46.026296	1,578,978.11	128.920000	4,422,729.52	2,843,751.41	0.52
		Base		46.026296	1,578,978.11	128.920000	4,422,729.52	2,843,751.41	0.52
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	62,846.000	7.725434	485,512.62	30.560000	1,920,573.76	1,435,061.14	0.23
		Base		7.725434	485,512.62	30.560000	1,920,573.76	1,435,061.14	0.23
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	33,937.000	59.445578	2,017,404.58	67.240000	2,281,923.88	264,519.30	0.27
		Base		59.445578	2,017,404.58	67.240000	2,281,923.88	264,519.30	0.27
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,455.000	39.152315	644,251.35	73.600000	1,211,088.00	566,836.65	0.14
		Base		39.152315	644,251.35	73.600000	1,211,088.00	566,836.65	0.14
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	25,771.000	19.351998	498,720.33	38.900000	1,002,491.90	503,771.57	0.12
		Base		19.351998	498,720.33	38.900000	1,002,491.90	503,771.57	0.12

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460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	11,648.000	27.507809	320,410.96	44.100000	513,676.80	193,265.84	0.06
		Base		27.507809	320,410.96	44.100000	513,676.80	193,265.84	0.06
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	44,384.000	35.592929	1,579,756.56	33.710000	1,496,184.64	-83,571.92	0.18
		Base		35.592929	1,579,756.56	33.710000	1,496,184.64	-83,571.92	0.18
466313103	JABIL INC COMMON STOCK USD.001								
		Local	83,149.000	21.093529	1,753,905.83	28.730000	2,388,870.77	634,964.94	0.28
		Base		21.093529	1,753,905.83	28.730000	2,388,870.77	634,964.94	0.28
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	14,024.000	88.804854	1,245,399.27	85.330000	1,196,667.92	-48,731.35	0.14
		Base		88.804854	1,245,399.27	85.330000	1,196,667.92	-48,731.35	0.14
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	152,924.000	11.856225	1,813,101.39	20.320000	3,107,415.68	1,294,314.29	0.37
		Base		11.856225	1,813,101.39	20.320000	3,107,415.68	1,294,314.29	0.37
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,568.000	69.159820	1,491,639.00	174.640000	3,766,635.52	2,274,996.52	0.44
		Base		69.159820	1,491,639.00	174.640000	3,766,635.52	2,274,996.52	0.44
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,318.000	77.230770	1,800,867.09	78.920000	1,840,256.56	39,389.47	0.22
		Base		77.230770	1,800,867.09	78.920000	1,840,256.56	39,389.47	0.22
48242W106	KBR INC COMMON STOCK USD.001								
		Local	66,654.000	25.990214	1,732,351.72	16.190000	1,079,128.26	-653,223.46	0.13
		Base		25.990214	1,732,351.72	16.190000	1,079,128.26	-653,223.46	0.13
482539103	KLX INC COMMON STOCK USD.01								
		Local	23,918.000	19.618204	469,228.21	71.060000	1,699,613.08	1,230,384.87	0.20
		Base		19.618204	469,228.21	71.060000	1,699,613.08	1,230,384.87	0.20
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	40,081.000	13.528563	542,238.32	28.450000	1,140,304.45	598,066.13	0.13
		Base		13.528563	542,238.32	28.450000	1,140,304.45	598,066.13	0.13

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488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	23,217.000	28.200697	654,735.59	57.000000	1,323,369.00	668,633.41	0.16
		Base		28.200697	654,735.59	57.000000	1,323,369.00	668,633.41	0.16
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	38,738.000	29.750842	1,152,488.10	40.160000	1,555,718.08	403,229.98	0.18
		Base		29.750842	1,152,488.10	40.160000	1,555,718.08	403,229.98	0.18
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	90,247.000	32.333703	2,918,019.65	52.390000	4,728,040.33	1,810,020.68	0.56
		Base		32.333703	2,918,019.65	52.390000	4,728,040.33	1,810,020.68	0.56
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,894.000	57.108679	2,678,054.37	70.960000	3,327,598.24	649,543.87	0.39
		Base		57.108679	2,678,054.37	70.960000	3,327,598.24	649,543.87	0.39
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	25,531.000	49.542229	1,264,862.64	76.950000	1,964,610.45	699,747.81	0.23
		Base		49.542229	1,264,862.64	76.950000	1,964,610.45	699,747.81	0.23
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,926.000	38.517661	2,346,726.99	46.010000	2,803,205.26	456,478.27	0.33
		Base		38.517661	2,346,726.99	46.010000	2,803,205.26	456,478.27	0.33
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	42,461.000	30.280668	1,285,747.44	12.590000	534,583.99	-751,163.45	0.06
		Base		30.280668	1,285,747.44	12.590000	534,583.99	-751,163.45	0.06
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	39,820.000	37.389663	1,488,856.37	63.660000	2,534,941.20	1,046,084.83	0.30
		Base		37.389663	1,488,856.37	63.660000	2,534,941.20	1,046,084.83	0.30
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,403.000	34.656386	2,405,257.18	58.220000	4,040,642.66	1,635,385.48	0.48
		Base		34.656386	2,405,257.18	58.220000	4,040,642.66	1,635,385.48	0.48
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,256.000	61.654936	570,678.09	123.140000	1,139,783.84	569,105.75	0.13
		Base		61.654936	570,678.09	123.140000	1,139,783.84	569,105.75	0.13

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515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,941.000	43.897613	875,362.31	109.650000	2,186,530.65	1,311,168.34	0.26
		Base		43.897613	875,362.31	109.650000	2,186,530.65	1,311,168.34	0.26
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	53,747.000	35.735999	1,920,702.73	29.010000	1,559,200.47	-361,502.26	0.18
		Base		35.735999	1,920,702.73	29.010000	1,559,200.47	-361,502.26	0.18
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	40,157.000	31.522018	1,265,829.68	40.650000	1,632,382.05	366,552.37	0.19
		Base		31.522018	1,265,829.68	40.650000	1,632,382.05	366,552.37	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	67,600.000	42.837457	2,895,812.09	65.400000	4,421,040.00	1,525,227.91	0.52
		Base		42.837457	2,895,812.09	65.400000	4,421,040.00	1,525,227.91	0.52
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,668.000	348.914656	1,279,818.96	328.150000	1,203,654.20	-76,164.76	0.14
		Base		348.914656	1,279,818.96	328.150000	1,203,654.20	-76,164.76	0.14
526057302	LENNAR CORP B SHS COMMON STOCK USD.1								
		Local	635.000	35.856016	22,768.57	47.690000	30,283.15	7,514.58	0.00
		Base		35.856016	22,768.57	47.690000	30,283.15	7,514.58	0.00
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,856.000	53.435497	954,144.23	204.370000	3,649,230.72	2,695,086.49	0.43
		Base		53.435497	954,144.23	204.370000	3,649,230.72	2,695,086.49	0.43
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,045.000	34.546675	2,419,821.83	39.730000	2,782,887.85	363,066.02	0.33
		Base		34.546675	2,419,821.83	39.730000	2,782,887.85	363,066.02	0.33
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	18,511.000	37.646136	696,867.62	47.000000	870,017.00	173,149.38	0.10
		Base		37.646136	696,867.62	47.000000	870,017.00	173,149.38	0.10
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,097.000	101.893000	2,251,529.63	83.520000	1,845,541.44	-405,988.19	0.22
		Base		101.893000	2,251,529.63	83.520000	1,845,541.44	-405,988.19	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	29,300.000	33.026749	967,683.76	89.950000	2,635,535.00	1,667,851.24	0.31
		Base		33.026749	967,683.76	89.950000	2,635,535.00	1,667,851.24	0.31
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,791.000	154.247524	1,818,732.55	208.180000	2,454,650.38	635,917.83	0.29
		Base		154.247524	1,818,732.55	208.180000	2,454,650.38	635,917.83	0.29
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	64,272.000	25.081568	1,612,042.53	42.140000	2,708,422.08	1,096,379.55	0.32
		Base		25.081568	1,612,042.53	42.140000	2,708,422.08	1,096,379.55	0.32
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,899.000	104.950169	2,613,154.27	115.550000	2,877,079.45	263,925.18	0.34
		Base		104.950169	2,613,154.27	115.550000	2,877,079.45	263,925.18	0.34
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	68,835.000	9.498568	653,833.92	28.770000	1,980,382.95	1,326,549.03	0.23
		Base		9.498568	653,833.92	28.770000	1,980,382.95	1,326,549.03	0.23
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	39,875.000	39.525809	1,576,091.62	40.480000	1,614,140.00	38,048.38	0.19
		Base		39.525809	1,576,091.62	40.480000	1,614,140.00	38,048.38	0.19
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	92,748.000	20.464940	1,898,082.21	28.160000	2,611,783.68	713,701.47	0.31
		Base		20.464940	1,898,082.21	28.160000	2,611,783.68	713,701.47	0.31
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	25,875.000	105.203667	2,722,144.89	115.650000	2,992,443.75	270,298.86	0.35
		Base		105.203667	2,722,144.89	115.650000	2,992,443.75	270,298.86	0.35
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,156.000	34.954733	564,728.66	83.240000	1,344,825.44	780,096.78	0.16
		Base		34.954733	564,728.66	83.240000	1,344,825.44	780,096.78	0.16
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,393.000	63.749054	1,363,783.51	91.710000	1,961,952.03	598,168.52	0.23
		Base		63.749054	1,363,783.51	91.710000	1,961,952.03	598,168.52	0.23

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55354G100	MSCI INC COMMON STOCK USD.01								
		Local	42,716.000	38.505419	1,644,797.49	149.470000	6,384,760.52	4,739,963.03	0.75
		Base		38.505419	1,644,797.49	149.470000	6,384,760.52	4,739,963.03	0.75
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	42,806.000	26.163058	1,119,935.87	16.710000	715,288.26	-404,647.61	0.08
		Base		26.163058	1,119,935.87	16.710000	715,288.26	-404,647.61	0.08
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	32,279.000	57.544848	1,857,490.14	41.880000	1,351,844.52	-505,645.62	0.16
		Base		57.544848	1,857,490.14	41.880000	1,351,844.52	-505,645.62	0.16
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	31,419.000	49.298746	1,548,917.29	115.100000	3,616,326.90	2,067,409.61	0.43
		Base		49.298746	1,548,917.29	115.100000	3,616,326.90	2,067,409.61	0.43
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	17,850.000	102.488887	1,829,426.63	217.440000	3,881,304.00	2,051,877.37	0.46
		Base		102.488887	1,829,426.63	217.440000	3,881,304.00	2,051,877.37	0.46
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,562.000	92.976536	2,097,736.61	87.950000	1,984,327.90	-113,408.71	0.23
		Base		92.976536	2,097,736.61	87.950000	1,984,327.90	-113,408.71	0.23
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	46,174.000	21.101294	974,331.17	29.910000	1,381,064.34	406,733.17	0.16
		Base		21.101294	974,331.17	29.910000	1,381,064.34	406,733.17	0.16
577933104	MAXIMUS INC COMMON STOCK								
		Local	30,973.000	62.942725	1,949,525.01	66.740000	2,067,138.02	117,613.01	0.24
		Base		62.942725	1,949,525.01	66.740000	2,067,138.02	117,613.01	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	173,324.000	14.103152	2,444,414.64	13.000000	2,253,212.00	-191,202.64	0.27
		Base		14.103152	2,444,414.64	13.000000	2,253,212.00	-191,202.64	0.27
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	28,129.000	79.348329	2,231,989.14	62.810000	1,766,782.49	-465,206.65	0.21
		Base		79.348329	2,231,989.14	62.810000	1,766,782.49	-465,206.65	0.21

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Base Currency: USD - US DOLLAR

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58502B106	MEDNAX INC COMMON STOCK USD.01								
		44,550.000	Local	33.390098	1,487,528.86	55.630000	2,478,316.50	990,787.64	0.29
			Base	33.390098	1,487,528.86	55.630000	2,478,316.50	990,787.64	0.29
589400100	MERCURY GENERAL CORP COMMON STOCK								
		17,342.000	Local	43.506113	754,483.01	45.870000	795,477.54	40,994.53	0.09
			Base	43.506113	754,483.01	45.870000	795,477.54	40,994.53	0.09
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		18,818.000	Local	38.960158	733,152.26	53.800000	1,012,408.40	279,256.14	0.12
			Base	38.960158	733,152.26	53.800000	1,012,408.40	279,256.14	0.12
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		52,504.000	Local	23.672775	1,242,915.38	19.710000	1,034,853.84	-208,061.54	0.12
			Base	23.672775	1,242,915.38	19.710000	1,034,853.84	-208,061.54	0.12
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		55,844.000	Local	30.794379	1,719,681.28	64.720000	3,614,223.68	1,894,542.40	0.43
			Base	30.794379	1,719,681.28	64.720000	3,614,223.68	1,894,542.40	0.43
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		28,382.000	Local	21.269427	603,668.88	31.950000	906,804.90	303,136.02	0.11
			Base	21.269427	603,668.88	31.950000	906,804.90	303,136.02	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		16,840.000	Local	31.606412	532,251.97	66.950000	1,127,438.00	595,186.03	0.13
			Base	31.606412	532,251.97	66.950000	1,127,438.00	595,186.03	0.13
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		21,837.000	Local	70.266430	1,534,408.04	81.180000	1,772,727.66	238,319.62	0.21
			Base	70.266430	1,534,408.04	81.180000	1,772,727.66	238,319.62	0.21
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		18,407.000	Local	78.383510	1,442,805.26	115.770000	2,130,978.39	688,173.13	0.25
			Base	78.383510	1,442,805.26	115.770000	2,130,978.39	688,173.13	0.25
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		77,005.000	Local	26.653466	2,052,450.12	25.840000	1,989,809.20	-62,640.92	0.23
			Base	26.653466	2,052,450.12	25.840000	1,989,809.20	-62,640.92	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,956.000	38.984483	583,051.93	72.800000	1,088,796.80	505,744.87	0.13
		Base		38.984483	583,051.93	72.800000	1,088,796.80	505,744.87	0.13
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	56,209.000	17.340171	974,673.68	31.520000	1,771,707.68	797,034.00	0.21
		Base		17.340171	974,673.68	31.520000	1,771,707.68	797,034.00	0.21
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,642.000	796.872046	1,308,463.90	2,800.000000	4,597,600.00	3,289,136.10	0.54
		Base		796.872046	1,308,463.90	2,800.000000	4,597,600.00	3,289,136.10	0.54
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	40,762.000	44.914391	1,830,800.39	51.450000	2,097,204.90	266,404.51	0.25
		Base		44.914391	1,830,800.39	51.450000	2,097,204.90	266,404.51	0.25
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,092.000	24.514125	1,252,475.68	50.570000	2,583,722.44	1,331,246.76	0.30
		Base		24.514125	1,252,475.68	50.570000	2,583,722.44	1,331,246.76	0.30
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,084.000	31.173104	2,278,255.13	39.260000	2,869,277.84	591,022.71	0.34
		Base		31.173104	2,278,255.13	39.260000	2,869,277.84	591,022.71	0.34
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	41,442.000	38.533791	1,596,917.36	26.350000	1,091,996.70	-504,920.66	0.13
		Base		38.533791	1,596,917.36	26.350000	1,091,996.70	-504,920.66	0.13
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	41,598.000	34.070654	1,417,271.06	40.100000	1,668,079.80	250,808.74	0.20
		Base		34.070654	1,417,271.06	40.100000	1,668,079.80	250,808.74	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	232,978.000	15.989064	3,725,100.13	13.030000	3,035,703.34	-689,396.79	0.36
		Base		15.989064	3,725,100.13	13.030000	3,035,703.34	-689,396.79	0.36
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,754.000	10.833903	658,202.94	24.100000	1,464,171.40	805,968.46	0.17
		Base		10.833903	658,202.94	24.100000	1,464,171.40	805,968.46	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,359.000	155.676986	678,595.98	401.680000	1,750,923.12	1,072,327.14	0.21
		Base		155.676986	678,595.98	401.680000	1,750,923.12	1,072,327.14	0.21
655663102	NORDSON CORP COMMON STOCK								
		Local	24,239.000	43.517795	1,054,827.84	136.340000	3,304,745.26	2,249,917.42	0.39
		Base		43.517795	1,054,827.84	136.340000	3,304,745.26	2,249,917.42	0.39
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,462.000	59.950014	1,406,547.24	53.800000	1,262,255.60	-144,291.64	0.15
		Base		59.950014	1,406,547.24	53.800000	1,262,255.60	-144,291.64	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	51,130.000	31.354379	1,603,149.39	10.220000	522,548.60	-1,080,600.79	0.06
		Base		31.354379	1,603,149.39	10.220000	522,548.60	-1,080,600.79	0.06
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	23,551.000	52.248888	1,230,513.55	73.710000	1,735,944.21	505,430.66	0.20
		Base		52.248888	1,230,513.55	73.710000	1,735,944.21	505,430.66	0.20
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,341.000	67.830463	1,651,061.30	52.210000	1,270,843.61	-380,217.69	0.15
		Base		67.830463	1,651,061.30	52.210000	1,270,843.61	-380,217.69	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	94,867.000	20.279504	1,923,855.73	32.770000	3,108,791.59	1,184,935.86	0.37
		Base		20.279504	1,923,855.73	32.770000	3,108,791.59	1,184,935.86	0.37
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	46,783.000	27.339914	1,279,043.20	18.540000	867,356.82	-411,686.38	0.10
		Base		27.339914	1,279,043.20	18.540000	867,356.82	-411,686.38	0.10
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	244,497.000	5.234870	1,279,910.05	2.150000	525,668.55	-754,241.50	0.06
		Base		5.234870	1,279,910.05	2.150000	525,668.55	-754,241.50	0.06
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,471.000	30.945264	1,004,823.66	146.970000	4,772,262.87	3,767,439.21	0.56
		Base		30.945264	1,004,823.66	146.970000	4,772,262.87	3,767,439.21	0.56

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680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	119,012.000	14.870000	1,769,708.39	21.450000	2,552,807.40	783,099.01	0.30
		Base		14.870000	1,769,708.39	21.450000	2,552,807.40	783,099.01	0.30
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	79,381.000	18.839232	1,495,477.05	30.390000	2,412,388.59	916,911.54	0.28
		Base		18.839232	1,495,477.05	30.390000	2,412,388.59	916,911.54	0.28
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	94,343.000	28.361434	2,675,702.78	27.040000	2,551,034.72	-124,668.06	0.30
		Base		28.361434	2,675,702.78	27.040000	2,551,034.72	-124,668.06	0.30
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,829.000	35.406969	879,119.64	66.020000	1,639,210.58	760,090.94	0.19
		Base		35.406969	879,119.64	66.020000	1,639,210.58	760,090.94	0.19
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	27,447.000	53.047606	1,455,997.63	132.610000	3,639,746.67	2,183,749.04	0.43
		Base		53.047606	1,455,997.63	132.610000	3,639,746.67	2,183,749.04	0.43
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	35,449.000	35.639672	1,263,390.73	77.270000	2,739,144.23	1,475,753.50	0.32
		Base		35.639672	1,263,390.73	77.270000	2,739,144.23	1,475,753.50	0.32
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	77,458.000	17.831575	1,381,198.11	21.660000	1,677,740.28	296,542.17	0.20
		Base		17.831575	1,381,198.11	21.660000	1,677,740.28	296,542.17	0.20
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	52,557.000	21.144053	1,111,268.01	33.900000	1,781,682.30	670,414.29	0.21
		Base		21.144053	1,111,268.01	33.900000	1,781,682.30	670,414.29	0.21
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	37,827.000	14.566315	550,999.99	38.250000	1,446,882.75	895,882.76	0.17
		Base		14.566315	550,999.99	38.250000	1,446,882.75	895,882.76	0.17
69370C100	PTC INC COMMON STOCK USD.01								
		Local	55,222.000	20.616246	1,138,470.36	78.010000	4,307,868.22	3,169,397.86	0.51
		Base		20.616246	1,138,470.36	78.010000	4,307,868.22	3,169,397.86	0.51

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695263103	PACWEST BANCORP COMMON STOCK								
		59,731.000	Local	43.730735	2,612,080.56	49.530000	2,958,476.43	346,395.87	0.35
			Base	43.730735	2,612,080.56	49.530000	2,958,476.43	346,395.87	0.35
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		11,629.000	Local	87.308823	1,015,314.30	57.300000	666,341.70	-348,972.60	0.08
			Base	87.308823	1,015,314.30	57.300000	666,341.70	-348,972.60	0.08
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		38,726.000	Local	22.611159	875,639.73	22.230000	860,878.98	-14,760.75	0.10
			Base	22.611159	875,639.73	22.230000	860,878.98	-14,760.75	0.10
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		105,623.000	Local	17.466848	1,844,900.93	17.510000	1,849,458.73	4,557.80	0.22
			Base	17.466848	1,844,900.93	17.510000	1,849,458.73	4,557.80	0.22
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		35,138.000	Local	65.595396	2,304,891.02	64.200000	2,255,859.60	-49,031.42	0.27
			Base	65.595396	2,304,891.02	64.200000	2,255,859.60	-49,031.42	0.27
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		88,781.000	Local	13.590549	1,206,582.50	10.890000	966,825.09	-239,757.41	0.11
			Base	13.590549	1,206,582.50	10.890000	966,825.09	-239,757.41	0.11
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		15,707.000	Local	34.065881	535,072.80	60.370000	948,231.59	413,158.79	0.11
			Base	34.065881	535,072.80	60.370000	948,231.59	413,158.79	0.11
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		27,837.000	Local	57.525263	1,601,330.76	114.520000	3,187,893.24	1,586,562.48	0.38
			Base	57.525263	1,601,330.76	114.520000	3,187,893.24	1,586,562.48	0.38
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		38,422.000	Local	37.564557	1,443,305.41	42.520000	1,633,703.44	190,398.03	0.19
			Base	37.564557	1,443,305.41	42.520000	1,633,703.44	190,398.03	0.19
73278L105	POOL CORP COMMON STOCK USD.001								
		19,185.000	Local	78.324853	1,502,662.30	146.220000	2,805,230.70	1,302,568.40	0.33
			Base	78.324853	1,502,662.30	146.220000	2,805,230.70	1,302,568.40	0.33

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Base Currency: USD - US DOLLAR

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737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,138.000	41.496736	1,292,125.37	75.760000	2,359,014.88	1,066,889.51	0.28
		Base		41.496736	1,292,125.37	75.760000	2,359,014.88	1,066,889.51	0.28
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	28,544.000	40.004627	1,141,892.06	52.050000	1,485,715.20	343,823.14	0.18
		Base		40.004627	1,141,892.06	52.050000	1,485,715.20	343,823.14	0.18
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,195.000	56.258225	1,417,425.97	33.720000	849,575.40	-567,850.57	0.10
		Base		56.258225	1,417,425.97	33.720000	849,575.40	-567,850.57	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	21,023.000	35.306432	742,247.12	96.600000	2,030,821.80	1,288,574.68	0.24
		Base		35.306432	742,247.12	96.600000	2,030,821.80	1,288,574.68	0.24
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	33,167.000	45.244272	1,500,616.77	72.630000	2,408,919.21	908,302.44	0.28
		Base		45.244272	1,500,616.77	72.630000	2,408,919.21	908,302.44	0.28
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	114,296.000	17.334561	1,981,270.98	9.790000	1,118,957.84	-862,313.14	0.13
		Base		17.334561	1,981,270.98	9.790000	1,118,957.84	-862,313.14	0.13
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	44,526.000	13.694035	609,740.60	19.430000	865,140.18	255,399.58	0.10
		Base		13.694035	609,740.60	19.430000	865,140.18	255,399.58	0.10
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,490.000	25.494251	1,618,629.98	47.670000	3,026,568.30	1,407,938.32	0.36
		Base		25.494251	1,618,629.98	47.670000	3,026,568.30	1,407,938.32	0.36
754907103	RAYONIER INC REIT								
		Local	61,300.000	23.063700	1,413,804.84	35.180000	2,156,534.00	742,729.16	0.25
		Base		23.063700	1,413,804.84	35.180000	2,156,534.00	742,729.16	0.25
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	21,061.000	65.147112	1,372,063.33	73.350000	1,544,824.35	172,761.02	0.18
		Base		65.147112	1,372,063.33	73.350000	1,544,824.35	172,761.02	0.18

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759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,611.000	48.441969	1,482,857.11	154.000000	4,714,094.00	3,231,236.89	0.56
		Base		48.441969	1,482,857.11	154.000000	4,714,094.00	3,231,236.89	0.56
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	34,561.000	38.364306	1,325,908.77	85.740000	2,963,260.14	1,637,351.37	0.35
		Base		38.364306	1,325,908.77	85.740000	2,963,260.14	1,637,351.37	0.35
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	45,586.000	12.326523	561,916.88	51.030000	2,326,253.58	1,764,336.70	0.27
		Base		12.326523	561,916.88	51.030000	2,326,253.58	1,764,336.70	0.27
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,083.000	75.775769	2,355,338.22	85.870000	2,669,097.21	313,758.99	0.31
		Base		75.775769	2,355,338.22	85.870000	2,669,097.21	313,758.99	0.31
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,162.000	71.375616	1,795,953.26	72.790000	1,831,541.98	35,588.72	0.22
		Base		71.375616	1,795,953.26	72.790000	1,831,541.98	35,588.72	0.22
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,001.000	25.073042	1,554,553.67	74.910000	4,644,494.91	3,089,941.24	0.55
		Base		25.073042	1,554,553.67	74.910000	4,644,494.91	3,089,941.24	0.55
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	205,888.000	9.500351	1,956,008.35	11.210000	2,308,004.48	351,996.13	0.27
		Base		9.500351	1,956,008.35	11.210000	2,308,004.48	351,996.13	0.27
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,796.000	50.184592	2,448,807.35	18.030000	879,791.88	-1,569,015.47	0.10
		Base		50.184592	2,448,807.35	18.030000	879,791.88	-1,569,015.47	0.10
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	47,850.000	309.383093	14,803,981.02	341.730000	16,351,780.50	1,547,799.48	1.93
		Base		309.383093	14,803,981.02	341.730000	16,351,780.50	1,547,799.48	1.93
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	84,686.000	25.544781	2,163,285.34	17.650000	1,494,707.90	-668,577.44	0.18
		Base		25.544781	2,163,285.34	17.650000	1,494,707.90	-668,577.44	0.18

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78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	106,971.000	23.216177	2,483,457.63	21.450000	2,294,527.95	-188,929.68	0.27
		Base		23.216177	2,483,457.63	21.450000	2,294,527.95	-188,929.68	0.27
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	59,375.000	25.820900	1,533,115.95	16.450000	976,718.75	-556,397.20	0.12
		Base		25.820900	1,533,115.95	16.450000	976,718.75	-556,397.20	0.12
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,543.000	161.079342	1,537,180.16	119.020000	1,135,807.86	-401,372.30	0.13
		Base		161.079342	1,537,180.16	119.020000	1,135,807.86	-401,372.30	0.13
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,307.000	38.427312	780,343.43	78.800000	1,600,191.60	819,848.17	0.19
		Base		38.427312	780,343.43	78.800000	1,600,191.60	819,848.17	0.19
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	25,206.000	49.970052	1,259,545.14	41.600000	1,048,569.60	-210,975.54	0.12
		Base		49.970052	1,259,545.14	41.600000	1,048,569.60	-210,975.54	0.12
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	18,919.000	48.198279	911,863.24	85.750000	1,622,304.25	710,441.01	0.19
		Base		48.198279	911,863.24	85.750000	1,622,304.25	710,441.01	0.19
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	112,848.000	22.235013	2,509,176.73	15.660000	1,767,199.68	-741,977.05	0.21
		Base		22.235013	2,509,176.73	15.660000	1,767,199.68	-741,977.05	0.21
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,491.000	31.089932	637,063.79	70.580000	1,446,254.78	809,190.99	0.17
		Base		31.089932	637,063.79	70.580000	1,446,254.78	809,190.99	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,860.000	9.670172	849,621.32	37.740000	3,315,836.40	2,466,215.08	0.39
		Base		9.670172	849,621.32	37.740000	3,315,836.40	2,466,215.08	0.39
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,493.000	76.573898	1,952,098.37	141.950000	3,618,731.35	1,666,632.98	0.43
		Base		76.573898	1,952,098.37	141.950000	3,618,731.35	1,666,632.98	0.43

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,282.000	44.671570	906,028.78	89.900000	1,823,351.80	917,323.02	0.21
		Base		44.671570	906,028.78	89.900000	1,823,351.80	917,323.02	0.21
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	35,134.000	16.430659	577,274.78	27.850000	978,481.90	401,207.12	0.12
		Base		16.430659	577,274.78	27.850000	978,481.90	401,207.12	0.12
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	37,342.000	62.443082	2,331,749.57	62.260000	2,324,912.92	-6,836.65	0.27
		Base		62.443082	2,331,749.57	62.260000	2,324,912.92	-6,836.65	0.27
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,445.000	36.629791	2,360,606.85	38.890000	2,506,266.05	145,659.20	0.30
		Base		36.629791	2,360,606.85	38.890000	2,506,266.05	145,659.20	0.30
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	47,245.000	31.254215	1,476,605.37	48.500000	2,291,382.50	814,777.13	0.27
		Base		31.254215	1,476,605.37	48.500000	2,291,382.50	814,777.13	0.27
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	17,692.000	27.704605	490,149.87	51.310000	907,776.52	417,626.65	0.11
		Base		27.704605	490,149.87	51.310000	907,776.52	417,626.65	0.11
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	22,856.000	78.429373	1,792,581.75	67.630000	1,545,751.28	-246,830.47	0.18
		Base		78.429373	1,792,581.75	67.630000	1,545,751.28	-246,830.47	0.18
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	243,261.000	7.600499	1,848,904.95	4.330000	1,053,320.13	-795,584.82	0.12
		Base		7.600499	1,848,904.95	4.330000	1,053,320.13	-795,584.82	0.12
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	58,770.000	21.715883	1,276,242.43	23.470000	1,379,331.90	103,089.47	0.16
		Base		21.715883	1,276,242.43	23.470000	1,379,331.90	103,089.47	0.16
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	112,134.000	13.533736	1,517,591.96	44.220000	4,958,565.48	3,440,973.52	0.58
		Base		13.533736	1,517,591.96	44.220000	4,958,565.48	3,440,973.52	0.58

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85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	106,711.000	24.639741	2,629,331.35	22.550000	2,406,333.05	-222,998.30	0.28
		Base		24.639741	2,629,331.35	22.550000	2,406,333.05	-222,998.30	0.28
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,127.000	49.049168	1,673,900.95	59.230000	2,021,342.21	347,441.26	0.24
		Base		49.049168	1,673,900.95	59.230000	2,021,342.21	347,441.26	0.24
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	73,245.000	24.653841	1,805,770.55	8.430000	617,455.35	-1,188,315.20	0.07
		Base		24.653841	1,805,770.55	8.430000	617,455.35	-1,188,315.20	0.07
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,383.000	81.538616	1,335,847.14	45.730000	749,194.59	-586,652.55	0.09
		Base		81.538616	1,335,847.14	45.730000	749,194.59	-586,652.55	0.09
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	56,361.000	19.625623	1,106,119.74	49.940000	2,814,668.34	1,708,548.60	0.33
		Base		19.625623	1,106,119.74	49.940000	2,814,668.34	1,708,548.60	0.33
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	13,898.000	91.351510	1,269,603.29	118.400000	1,645,523.20	375,919.91	0.19
		Base		91.351510	1,269,603.29	118.400000	1,645,523.20	375,919.91	0.19
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	26,833.000	45.186953	1,212,501.51	35.500000	952,571.50	-259,930.01	0.11
		Base		45.186953	1,212,501.51	35.500000	952,571.50	-259,930.01	0.11
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	81,189.000	15.865404	1,288,096.28	22.810000	1,851,921.09	563,824.81	0.22
		Base		15.865404	1,288,096.28	22.810000	1,851,921.09	563,824.81	0.22
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	71,809.000	14.461034	1,038,432.41	16.430000	1,179,821.87	141,389.46	0.14
		Base		14.461034	1,038,432.41	16.430000	1,179,821.87	141,389.46	0.14
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	44,915.000	33.874218	1,521,460.50	22.000000	988,130.00	-533,330.50	0.12
		Base		33.874218	1,521,460.50	22.000000	988,130.00	-533,330.50	0.12

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876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	28,925.000	57.739606	1,670,118.10	56.910000	1,646,121.75	-23,996.35	0.19
		Base		57.739606	1,670,118.10	56.910000	1,646,121.75	-23,996.35	0.19
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	16,487.000	41.608328	685,996.51	85.130000	1,403,538.31	717,541.80	0.17
		Base		41.608328	685,996.51	85.130000	1,403,538.31	717,541.80	0.17
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	102,478.000	14.450735	1,480,882.42	11.390000	1,167,224.42	-313,658.00	0.14
		Base		14.450735	1,480,882.42	11.390000	1,167,224.42	-313,658.00	0.14
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,965.000	101.981760	1,730,120.56	187.170000	3,175,339.05	1,445,218.49	0.37
		Base		101.981760	1,730,120.56	187.170000	3,175,339.05	1,445,218.49	0.37
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	21,384.000	69.393237	1,483,904.98	254.980000	5,452,492.32	3,968,587.34	0.64
		Base		69.393237	1,483,904.98	254.980000	5,452,492.32	3,968,587.34	0.64
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	43,897.000	33.866301	1,486,629.02	28.030000	1,230,432.91	-256,196.11	0.14
		Base		33.866301	1,486,629.02	28.030000	1,230,432.91	-256,196.11	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	21,933.000	49.389504	1,083,259.99	45.290000	993,345.57	-89,914.42	0.12
		Base		49.389504	1,083,259.99	45.290000	993,345.57	-89,914.42	0.12
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	38,412.000	31.477303	1,209,106.17	24.250000	931,491.00	-277,615.17	0.11
		Base		31.477303	1,209,106.17	24.250000	931,491.00	-277,615.17	0.11
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,936.000	30.167534	1,747,786.23	39.670000	2,298,321.12	550,534.89	0.27
		Base		30.167534	1,747,786.23	39.670000	2,298,321.12	550,534.89	0.27
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	92,804.000	20.275638	1,881,660.31	45.710000	4,242,070.84	2,360,410.53	0.50
		Base		20.275638	1,881,660.31	45.710000	4,242,070.84	2,360,410.53	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	36,553.000	23.705276	866,498.96	37.410000	1,367,447.73	500,948.77	0.16
		Base		23.705276	866,498.96	37.410000	1,367,447.73	500,948.77	0.16
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	23,578.000	80.815964	1,905,478.79	89.900000	2,119,662.20	214,183.41	0.25
		Base		80.815964	1,905,478.79	89.900000	2,119,662.20	214,183.41	0.25
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,180.000	44.736098	1,394,871.55	57.780000	1,801,580.40	406,708.85	0.21
		Base		44.736098	1,394,871.55	57.780000	1,801,580.40	406,708.85	0.21
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,270.000	36.419157	847,473.78	115.170000	2,680,005.90	1,832,532.12	0.32
		Base		36.419157	847,473.78	115.170000	2,680,005.90	1,832,532.12	0.32
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	54,120.000	41.528203	2,247,506.33	11.590000	627,250.80	-1,620,255.53	0.07
		Base		41.528203	2,247,506.33	11.590000	627,250.80	-1,620,255.53	0.07
887389104	TIMKEN CO COMMON STOCK								
		Local	32,547.000	25.622149	833,924.07	45.600000	1,484,143.20	650,219.13	0.17
		Base		25.622149	833,924.07	45.600000	1,484,143.20	650,219.13	0.17
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	67,928.000	27.995372	1,901,669.60	43.250000	2,937,886.00	1,036,216.40	0.35
		Base		27.995372	1,901,669.60	43.250000	2,937,886.00	1,036,216.40	0.35
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,236.730	21.287515	196,627.03	29.450000	272,021.70	75,394.67	0.03
		Base		21.287515	196,627.03	29.450000	272,021.70	75,394.67	0.03
891092108	TORO CO COMMON STOCK USD1.0								
		Local	50,930.000	35.813445	1,823,978.74	62.450000	3,180,578.50	1,356,599.76	0.37
		Base		35.813445	1,823,978.74	62.450000	3,180,578.50	1,356,599.76	0.37
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	26,828.000	82.233557	2,206,161.88	38.270000	1,026,707.56	-1,179,454.32	0.12
		Base		82.233557	2,206,161.88	38.270000	1,026,707.56	-1,179,454.32	0.12

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896239100	TRIMBLE INC COMMON STOCK								
		Local	117,934.000	19.880551	2,344,592.96	35.880000	4,231,471.92	1,886,878.96	0.50
		Base		19.880551	2,344,592.96	35.880000	4,231,471.92	1,886,878.96	0.50
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	71,581.000	13.010590	931,311.07	32.630000	2,335,688.03	1,404,376.96	0.28
		Base		13.010590	931,311.07	32.630000	2,335,688.03	1,404,376.96	0.28
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	32,195.000	21.837319	703,052.48	31.160000	1,003,196.20	300,143.72	0.12
		Base		21.837319	703,052.48	31.160000	1,003,196.20	300,143.72	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,264.000	37.289728	904,797.95	48.380000	1,173,892.32	269,094.37	0.14
		Base		37.289728	904,797.95	48.380000	1,173,892.32	269,094.37	0.14
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,741.000	117.366541	1,964,833.26	210.960000	3,531,681.36	1,566,848.10	0.42
		Base		117.366541	1,964,833.26	210.960000	3,531,681.36	1,566,848.10	0.42
902681105	UGI CORP COMMON STOCK								
		Local	82,162.000	19.498088	1,602,001.92	44.420000	3,649,636.04	2,047,634.12	0.43
		Base		19.498088	1,602,001.92	44.420000	3,649,636.04	2,047,634.12	0.43
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,918.000	78.251672	1,636,868.48	72.390000	1,514,254.02	-122,614.46	0.18
		Base		78.251672	1,636,868.48	72.390000	1,514,254.02	-122,614.46	0.18
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,790.000	150.762399	2,079,013.48	243.700000	3,360,623.00	1,281,609.52	0.40
		Base		150.762399	2,079,013.48	243.700000	3,360,623.00	1,281,609.52	0.40
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	104,733.000	18.072224	1,892,758.20	21.410000	2,242,333.53	349,575.33	0.26
		Base		18.072224	1,892,758.20	21.410000	2,242,333.53	349,575.33	0.26
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	49,883.000	41.048594	2,047,627.03	35.250000	1,758,375.75	-289,251.28	0.21
		Base		41.048594	2,047,627.03	35.250000	1,758,375.75	-289,251.28	0.21

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911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,936.000	57.199258	1,369,121.43	42.940000	1,027,811.84	-341,309.59	0.12
		Base		57.199258	1,369,121.43	42.940000	1,027,811.84	-341,309.59	0.12
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	83,525.000	30.172491	2,520,157.34	35.190000	2,939,244.75	419,087.41	0.35
		Base		30.172491	2,520,157.34	35.190000	2,939,244.75	419,087.41	0.35
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,551.000	62.093916	1,276,092.06	112.360000	2,309,110.36	1,033,018.30	0.27
		Base		62.093916	1,276,092.06	112.360000	2,309,110.36	1,033,018.30	0.27
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	78,319.000	27.884226	2,183,864.73	16.250000	1,272,683.75	-911,180.98	0.15
		Base		27.884226	2,183,864.73	16.250000	1,272,683.75	-911,180.98	0.15
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	38,050.000	23.260537	885,063.42	36.960000	1,406,328.00	521,264.58	0.17
		Base		23.260537	885,063.42	36.960000	1,406,328.00	521,264.58	0.17
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	50,289.000	23.915507	1,202,686.92	21.350000	1,073,670.15	-129,016.77	0.13
		Base		23.915507	1,202,686.92	21.350000	1,073,670.15	-129,016.77	0.13
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	125,782.000	11.166323	1,404,522.46	12.460000	1,567,243.72	162,721.26	0.18
		Base		11.166323	1,404,522.46	12.460000	1,567,243.72	162,721.26	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,780.000	95.070566	1,024,860.70	146.300000	1,577,114.00	552,253.30	0.19
		Base		95.070566	1,024,860.70	146.300000	1,577,114.00	552,253.30	0.19
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	95,010.000	11.517118	1,094,241.34	22.130000	2,102,571.30	1,008,329.96	0.25
		Base		11.517118	1,094,241.34	22.130000	2,102,571.30	1,008,329.96	0.25
92240G101	VECTREN CORP COMMON STOCK								
		Local	39,422.000	27.141585	1,069,975.56	63.920000	2,519,854.24	1,449,878.68	0.30
		Base		27.141585	1,069,975.56	63.920000	2,519,854.24	1,449,878.68	0.30

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92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	52,440.000	35.265237	1,849,309.02	15.380000	806,527.20	-1,042,781.82	0.10
		Base		35.265237	1,849,309.02	15.380000	806,527.20	-1,042,781.82	0.10
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	51,732.000	23.737854	1,228,006.68	37.630000	1,946,675.16	718,668.48	0.23
		Base		23.737854	1,228,006.68	37.630000	1,946,675.16	718,668.48	0.23
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	26,006.000	74.347648	1,933,484.93	65.720000	1,709,114.32	-224,370.61	0.20
		Base		74.347648	1,933,484.93	65.720000	1,709,114.32	-224,370.61	0.20
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	62,517.000	8.874888	554,831.40	18.600000	1,162,816.20	607,984.80	0.14
		Base		8.874888	554,831.40	18.600000	1,162,816.20	607,984.80	0.14
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	24,387.000	38.102672	929,209.85	83.650000	2,039,972.55	1,110,762.70	0.24
		Base		38.102672	929,209.85	83.650000	2,039,972.55	1,110,762.70	0.24
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	40,608.000	31.506305	1,279,408.04	81.400000	3,305,491.20	2,026,083.16	0.39
		Base		31.506305	1,279,408.04	81.400000	3,305,491.20	2,026,083.16	0.39
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	41,014.000	17.088981	700,887.46	34.600000	1,419,084.40	718,196.94	0.17
		Base		17.088981	700,887.46	34.600000	1,419,084.40	718,196.94	0.17
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	88,218.000	19.171988	1,691,314.48	6.670000	588,414.06	-1,102,900.42	0.07
		Base		19.171988	1,691,314.48	6.670000	588,414.06	-1,102,900.42	0.07
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,199.000	84.488407	1,284,139.30	180.970000	2,750,563.03	1,466,423.73	0.32
		Base		84.488407	1,284,139.30	180.970000	2,750,563.03	1,466,423.73	0.32
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,742.000	21.977833	961,354.37	55.400000	2,423,306.80	1,461,952.43	0.29
		Base		21.977833	961,354.37	55.400000	2,423,306.80	1,461,952.43	0.29

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948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	56,748.000	23.894166	1,355,946.12	28.080000	1,593,483.84	237,537.72	0.19
		Base		23.894166	1,355,946.12	28.080000	1,593,483.84	237,537.72	0.19
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	21,138.000	37.884486	800,802.26	193.630000	4,092,950.94	3,292,148.68	0.48
		Base		37.884486	800,802.26	193.630000	4,092,950.94	3,292,148.68	0.48
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	85,272.000	5.033260	429,196.15	17.550000	1,496,523.60	1,067,327.45	0.18
		Base		5.033260	429,196.15	17.550000	1,496,523.60	1,067,327.45	0.18
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,361.000	23.091887	493,265.80	36.500000	779,676.50	286,410.70	0.09
		Base		23.091887	493,265.80	36.500000	779,676.50	286,410.70	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	35,147.000	60.937073	2,141,755.31	88.290000	3,103,128.63	961,373.32	0.37
		Base		60.937073	2,141,755.31	88.290000	3,103,128.63	961,373.32	0.37
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	67,519.000	26.708286	1,803,316.73	52.590000	3,550,824.21	1,747,507.48	0.42
		Base		26.708286	1,803,316.73	52.590000	3,550,824.21	1,747,507.48	0.42
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,021.000	72.938543	1,387,364.02	156.620000	2,979,069.02	1,591,705.00	0.35
		Base		72.938543	1,387,364.02	156.620000	2,979,069.02	1,591,705.00	0.35
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,102.000	42.950261	906,336.41	63.700000	1,344,197.40	437,860.99	0.16
		Base		42.950261	906,336.41	63.700000	1,344,197.40	437,860.99	0.16
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	36,783.000	30.645499	1,127,233.38	52.760000	1,940,671.08	813,437.70	0.23
		Base		30.645499	1,127,233.38	52.760000	1,940,671.08	813,437.70	0.23
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	26,703.000	72.109222	1,925,532.55	86.050000	2,297,793.15	372,260.60	0.27
		Base		72.109222	1,925,532.55	86.050000	2,297,793.15	372,260.60	0.27

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980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	26,191.000	30.930895	810,111.08	71.660000	1,876,847.06	1,066,735.98	0.22
		Base		30.930895	810,111.08	71.660000	1,876,847.06	1,066,735.98	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,123.000	41.225247	1,324,278.62	24.550000	788,619.65	-535,658.97	0.09
		Base		41.225247	1,324,278.62	24.550000	788,619.65	-535,658.97	0.09
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	20,773.000	16.986999	352,870.92	42.920000	891,577.16	538,706.24	0.11
		Base		16.986999	352,870.92	42.920000	891,577.16	538,706.24	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	188,969.000	14.674961	2,773,112.70	14.780000	2,792,961.82	19,849.12	0.33
		Base		14.674961	2,773,112.70	14.780000	2,792,961.82	19,849.12	0.33
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	25,286.000	37.915878	958,740.89	139.190000	3,519,558.34	2,560,817.45	0.41
		Base		37.915878	958,740.89	139.190000	3,519,558.34	2,560,817.45	0.41
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	28,243.000	31.769794	897,274.29	44.850000	1,266,698.55	369,424.26	0.15
		Base		31.769794	897,274.29	44.850000	1,266,698.55	369,424.26	0.15
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	82,691.000	29.466413	2,436,607.15	26.570000	2,197,099.87	-239,507.28	0.26
		Base		29.466413	2,436,607.15	26.570000	2,197,099.87	-239,507.28	0.26
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,081.000	51.670234	2,174,335.13	47.650000	2,005,159.65	-169,175.48	0.24
		Base		51.670234	2,174,335.13	47.650000	2,005,159.65	-169,175.48	0.24
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	95,619.000	12.356673	1,181,532.67	5.940000	567,976.86	-613,555.81	0.07
		Base		12.356673	1,181,532.67	5.940000	567,976.86	-613,555.81	0.07
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	207,061.000	8.763981	1,814,678.60	4.390000	908,997.79	-905,680.81	0.11
		Base		8.763981	1,814,678.60	4.390000	908,997.79	-905,680.81	0.11

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G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,815.000	102.699281	1,316,091.29	87.000000	1,114,905.00	-201,186.29	0.13
		Base		102.699281	1,316,091.29	87.000000	1,114,905.00	-201,186.29	0.13
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	85,657.000	27.303863	2,338,767.00	33.090000	2,834,390.13	495,623.13	0.33
		Base		27.303863	2,338,767.00	33.090000	2,834,390.13	495,623.13	0.33
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	20,641.000	67.348128	1,390,132.70	88.500000	1,826,728.50	436,595.80	0.22
		Base		67.348128	1,390,132.70	88.500000	1,826,728.50	436,595.80	0.22
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	41,037.000	45.934400	1,885,009.99	14.480000	594,215.76	-1,290,794.23	0.07
		Base		45.934400	1,885,009.99	14.480000	594,215.76	-1,290,794.23	0.07
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	149,847.000	12.718488	1,905,827.21	6.990000	1,047,430.53	-858,396.68	0.12
		Base		12.718488	1,905,827.21	6.990000	1,047,430.53	-858,396.68	0.12
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	19,007.000	93.917635	1,785,092.48	138.510000	2,632,659.57	847,567.09	0.31
		Base		93.917635	1,785,092.48	138.510000	2,632,659.57	847,567.09	0.31
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	54,016.000	28.764936	1,553,766.78	11.540000	623,344.64	-930,422.14	0.07
		Base		28.764936	1,553,766.78	11.540000	623,344.64	-930,422.14	0.07
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	28,712.000	38.519915	1,105,983.79	38.520000	1,105,986.24	2.45	0.13
		Base		38.519915	1,105,983.79	38.520000	1,105,986.24	2.45	0.13
G84720104	STERIS PLC COMMON STOCK								
		Local	40,302.000	74.645812	3,008,375.53	93.360000	3,762,594.72	754,219.19	0.44
		Base		74.645812	3,008,375.53	93.360000	3,762,594.72	754,219.19	0.44
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	206,826.000	8.883890	1,837,419.53	9.900000	2,047,577.40	210,157.87	0.24
		Base		8.883890	1,837,419.53	9.900000	2,047,577.40	210,157.87	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
			20,947.000	Local	105.806080	2,216,319.95	108.220000	2,266,884.34	50,564.39	0.27
				Base	105.806080	2,216,319.95	108.220000	2,266,884.34	50,564.39	0.27
US DOLLAR Total									
			19,602,143.730	Local		586,114,951.10		835,251,981.00	249,137,029.90	98.42
				Base		586,114,951.10		835,251,981.00	249,137,029.90	98.42
EQUITY Total									
			19,602,143.730	Base		586,114,951.10		835,251,981.00	249,137,029.90	98.42

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# Issue has not been redenominated but Local is converted

Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		33,001,206.780	Base	599,516,444.40		848,652,352.74	249,135,908.34	100.00

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

Books Closed

Prepared by 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								
		Local	176,883.650	1.000000	176,883.65	1.000000	176,883.65	0.00	0.03
		Base		1.000000	176,883.65	1.000000	176,883.65	0.00	0.03
US DOLLAR Total									
		Local	176,883.650		176,883.65		176,883.65	0.00	0.03
		Base			176,883.65		176,883.65	0.00	0.03
CASH Total									
		Base	176,883.650		176,883.65		176,883.65	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.789522	31 Dec 2030		
		Local	17,004,930.620	100.019271	17,008,207.58	100.010000	17,006,631.11	-1,576.47	3.01
		Base		100.019271	17,008,207.58	100.010000	17,006,631.11	-1,576.47	3.01
US DOLLAR Total									
		Local	17,004,930.620		17,008,207.58		17,006,631.11	-1,576.47	3.01
		Base			17,008,207.58		17,006,631.11	-1,576.47	3.01
CASH EQUIVALENT Total									
		Base	17,004,930.620		17,008,207.58		17,006,631.11	-1,576.47	3.01
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	29,176.000	12.126474	353,802.00	39.000000	1,137,864.00	784,062.00	0.20
		Base		12.126474	353,802.00	39.000000	1,137,864.00	784,062.00	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,259.000	24.309739	565,420.22	44.110000	1,025,954.49	460,534.27	0.18
		Base		24.309739	565,420.22	44.110000	1,025,954.49	460,534.27	0.18
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	39,973.000	24.443834	977,093.36	33.480000	1,338,296.04	361,202.68	0.24
		Base		24.443834	977,093.36	33.480000	1,338,296.04	361,202.68	0.24
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	227,745.000	6.110842	1,391,713.79	4.530000	1,031,684.85	-360,028.94	0.18
		Base		6.110842	1,391,713.79	4.530000	1,031,684.85	-360,028.94	0.18
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	25,546.000	26.057416	665,662.75	20.150000	514,751.90	-150,910.85	0.09
		Base		26.057416	665,662.75	20.150000	514,751.90	-150,910.85	0.09
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,499.000	11.752045	405,433.81	56.750000	1,957,818.25	1,552,384.44	0.35
		Base		11.752045	405,433.81	56.750000	1,957,818.25	1,552,384.44	0.35
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,472.000	64.565888	417,870.43	58.220000	376,799.84	-41,070.59	0.07
		Base		64.565888	417,870.43	58.220000	376,799.84	-41,070.59	0.07
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	35,310.000	19.273246	680,538.30	81.880000	2,891,182.80	2,210,644.50	0.51
		Base		19.273246	680,538.30	81.880000	2,891,182.80	2,210,644.50	0.51
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,877.000	46.680554	367,702.72	59.620000	469,626.74	101,924.02	0.08
		Base		46.680554	367,702.72	59.620000	469,626.74	101,924.02	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,728.000	29.935944	560,640.35	43.700000	818,413.60	257,773.25	0.14
		Base		29.935944	560,640.35	43.700000	818,413.60	257,773.25	0.14
002567105	ABAXIS INC COMMON STOCK								
		Local	16,391.000	33.647559	551,517.14	70.620000	1,157,532.42	606,015.28	0.20
		Base		33.647559	551,517.14	70.620000	1,157,532.42	606,015.28	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	49,142.000	15.475436	760,493.90	24.210000	1,189,727.82	429,233.92	0.21
		Base		15.475436	760,493.90	24.210000	1,189,727.82	429,233.92	0.21
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	60,474.000	26.715440	1,615,589.50	24.600000	1,487,660.40	-127,929.10	0.26
		Base		26.715440	1,615,589.50	24.600000	1,487,660.40	-127,929.10	0.26
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	21,744.000	20.805019	452,384.33	7.600000	165,254.40	-287,129.93	0.03
		Base		20.805019	452,384.33	7.600000	165,254.40	-287,129.93	0.03
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	33,759.000	28.689610	968,532.55	23.650000	798,400.35	-170,132.20	0.14
		Base		28.689610	968,532.55	23.650000	798,400.35	-170,132.20	0.14
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,200.000	25.953993	1,121,212.49	23.250000	1,004,400.00	-116,812.49	0.18
		Base		25.953993	1,121,212.49	23.250000	1,004,400.00	-116,812.49	0.18
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,772.000	20.955340	728,659.09	15.550000	540,704.60	-187,954.49	0.10
		Base		20.955340	728,659.09	15.550000	540,704.60	-187,954.49	0.10
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	23,499.000	20.012115	470,264.69	22.910000	538,362.09	68,097.40	0.10
		Base		20.012115	470,264.69	22.910000	538,362.09	68,097.40	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	21,968.000	16.478435	361,998.27	34.780000	764,047.04	402,048.77	0.14
		Base		16.478435	361,998.27	34.780000	764,047.04	402,048.77	0.14
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	54,215.000	10.567744	572,930.22	27.970000	1,516,393.55	943,463.33	0.27
		Base		10.567744	572,930.22	27.970000	1,516,393.55	943,463.33	0.27
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	28,651.000	16.875315	483,494.65	63.900000	1,830,798.90	1,347,304.25	0.32
		Base		16.875315	483,494.65	63.900000	1,830,798.90	1,347,304.25	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
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		15,329.000	Local	29.023730	444,904.75	45.510000	697,622.79	252,718.04	0.12
			Base	29.023730	444,904.75	45.510000	697,622.79	252,718.04	0.12
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		11,059.000	Local	8.595597	95,058.71	11.920000	131,823.28	36,764.57	0.02
			Base	8.595597	95,058.71	11.920000	131,823.28	36,764.57	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		21,108.000	Local	35.871453	757,174.62	48.040000	1,014,028.32	256,853.70	0.18
			Base	35.871453	757,174.62	48.040000	1,014,028.32	256,853.70	0.18
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		6,891.000	Local	61.182293	421,607.18	109.900000	757,320.90	335,713.72	0.13
			Base	61.182293	421,607.18	109.900000	757,320.90	335,713.72	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		18,043.000	Local	38.283688	690,752.58	37.740000	680,942.82	-9,809.76	0.12
			Base	38.283688	690,752.58	37.740000	680,942.82	-9,809.76	0.12
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		20,943.000	Local	27.020755	565,895.67	62.700000	1,313,126.10	747,230.43	0.23
			Base	27.020755	565,895.67	62.700000	1,313,126.10	747,230.43	0.23
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		9,059.000	Local	70.082440	634,876.82	172.550000	1,563,130.45	928,253.63	0.28
			Base	70.082440	634,876.82	172.550000	1,563,130.45	928,253.63	0.28
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		9,076.000	Local	33.641716	305,332.21	56.000000	508,256.00	202,923.79	0.09
			Base	33.641716	305,332.21	56.000000	508,256.00	202,923.79	0.09
023436108	AMEDISYS INC COMMON STOCK USD.001								
		20,587.000	Local	23.643266	486,743.92	60.340000	1,242,219.58	755,475.66	0.22
			Base	23.643266	486,743.92	60.340000	1,242,219.58	755,475.66	0.22
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		29,950.000	Local	33.587446	1,005,944.02	33.410000	1,000,629.50	-5,314.52	0.18
			Base	33.587446	1,005,944.02	33.410000	1,000,629.50	-5,314.52	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	71,529.000	16.752645	1,198,299.95	15.220000	1,088,671.38	-109,628.57	0.19
		Base		16.752645	1,198,299.95	15.220000	1,088,671.38	-109,628.57	0.19
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,342.000	25.081203	1,613,774.75	29.360000	1,889,081.12	275,306.37	0.33
		Base		25.081203	1,613,774.75	29.360000	1,889,081.12	275,306.37	0.33
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,748.000	37.829746	444,423.86	43.000000	505,164.00	60,740.14	0.09
		Base		37.829746	444,423.86	43.000000	505,164.00	60,740.14	0.09
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,503.000	21.865982	579,514.11	53.060000	1,406,249.18	826,735.07	0.25
		Base		21.865982	579,514.11	53.060000	1,406,249.18	826,735.07	0.25
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,979.000	14.380321	272,924.11	20.200000	383,375.80	110,451.69	0.07
		Base		14.380321	272,924.11	20.200000	383,375.80	110,451.69	0.07
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,358.000	43.246124	447,943.35	98.450000	1,019,745.10	571,801.75	0.18
		Base		43.246124	447,943.35	98.450000	1,019,745.10	571,801.75	0.18
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,897.000	28.308217	393,399.29	55.250000	767,809.25	374,409.96	0.14
		Base		28.308217	393,399.29	55.250000	767,809.25	374,409.96	0.14
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	26,887.000	33.509512	900,970.26	52.900000	1,422,322.30	521,352.04	0.25
		Base		33.509512	900,970.26	52.900000	1,422,322.30	521,352.04	0.25
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,566.000	20.305360	519,126.83	18.750000	479,362.50	-39,764.33	0.08
		Base		20.305360	519,126.83	18.750000	479,362.50	-39,764.33	0.08
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,016.000	61.340499	553,045.94	95.900000	864,634.40	311,588.46	0.15
		Base		61.340499	553,045.94	95.900000	864,634.40	311,588.46	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	19,072.000	32.679076	623,255.34	33.100000	631,283.20	8,027.86	0.11
		Base		32.679076	623,255.34	33.100000	631,283.20	8,027.86	0.11
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,500.000	16.625694	440,580.88	17.250000	457,125.00	16,544.12	0.08
		Base		16.625694	440,580.88	17.250000	457,125.00	16,544.12	0.08
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,588.000	36.343520	384,805.19	49.720000	526,435.36	141,630.17	0.09
		Base		36.343520	384,805.19	49.720000	526,435.36	141,630.17	0.09
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,917.000	66.660620	1,394,340.18	75.750000	1,584,462.75	190,122.57	0.28
		Base		66.660620	1,394,340.18	75.750000	1,584,462.75	190,122.57	0.28
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,685.000	20.018052	414,073.40	43.350000	896,694.75	482,621.35	0.16
		Base		20.018052	414,073.40	43.350000	896,694.75	482,621.35	0.16
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	70,397.000	18.785090	1,322,413.96	17.980000	1,265,738.06	-56,675.90	0.22
		Base		18.785090	1,322,413.96	17.980000	1,265,738.06	-56,675.90	0.22
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	28,050.000	36.245593	1,016,688.89	72.900000	2,044,845.00	1,028,156.11	0.36
		Base		36.245593	1,016,688.89	72.900000	2,044,845.00	1,028,156.11	0.36
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	14,001.000	48.926127	685,014.70	25.060000	350,865.06	-334,149.64	0.06
		Base		48.926127	685,014.70	25.060000	350,865.06	-334,149.64	0.06
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,514.000	23.868886	441,908.55	32.050000	593,373.70	151,465.15	0.11
		Base		23.868886	441,908.55	32.050000	593,373.70	151,465.15	0.11
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	51,259.000	10.742836	550,667.01	8.750000	448,516.25	-102,150.76	0.08
		Base		10.742836	550,667.01	8.750000	448,516.25	-102,150.76	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
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	32,459.000	13.008920	422,256.55	13.690000	444,363.71	22,107.16	0.08
		Base		13.008920	422,256.55	13.690000	444,363.71	22,107.16	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	30,236.000	26.137859	790,304.30	23.280000	703,894.08	-86,410.22	0.12
		Base		26.137859	790,304.30	23.280000	703,894.08	-86,410.22	0.12
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,382.000	47.749385	638,982.27	67.500000	903,285.00	264,302.73	0.16
		Base		47.749385	638,982.27	67.500000	903,285.00	264,302.73	0.16
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	123,149.000	5.947365	732,412.07	2.010000	247,529.49	-484,882.58	0.04
		Base		5.947365	732,412.07	2.010000	247,529.49	-484,882.58	0.04
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	13,828.000	37.022671	511,949.49	55.180000	763,029.04	251,079.55	0.14
		Base		37.022671	511,949.49	55.180000	763,029.04	251,079.55	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,259.000	45.754982	835,440.21	60.450000	1,103,756.55	268,316.34	0.20
		Base		45.754982	835,440.21	60.450000	1,103,756.55	268,316.34	0.20
05379B107	AVISTA CORP COMMON STOCK								
		Local	46,497.000	27.565872	1,281,730.35	51.250000	2,382,971.25	1,101,240.90	0.42
		Base		27.565872	1,281,730.35	51.250000	2,382,971.25	1,101,240.90	0.42
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	207,699.000	2.910000	604,404.09	2.840000	589,865.16	-14,538.93	0.10
		Base		2.910000	604,404.09	2.840000	589,865.16	-14,538.93	0.10
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,685.000	32.882583	745,941.40	24.600000	558,051.00	-187,890.40	0.10
		Base		32.882583	745,941.40	24.600000	558,051.00	-187,890.40	0.10
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	38,226.000	19.245854	735,692.02	39.310000	1,502,664.06	766,972.04	0.27
		Base		19.245854	735,692.02	39.310000	1,502,664.06	766,972.04	0.27

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Base Currency: USD - US DOLLAR

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05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	48,021.000	26.141736	1,255,352.32	23.700000	1,138,097.70	-117,254.62	0.20
		Base		26.141736	1,255,352.32	23.700000	1,138,097.70	-117,254.62	0.20
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	40,466.000	18.911541	765,274.43	40.530000	1,640,086.98	874,812.55	0.29
		Base		18.911541	765,274.43	40.530000	1,640,086.98	874,812.55	0.29
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	21,047.000	20.744439	436,608.20	47.150000	992,366.05	555,757.85	0.18
		Base		20.744439	436,608.20	47.150000	992,366.05	555,757.85	0.18
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,112.000	43.920167	1,015,082.90	81.750000	1,889,406.00	874,323.10	0.33
		Base		43.920167	1,015,082.90	81.750000	1,889,406.00	874,323.10	0.33
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,751.000	17.763699	546,251.52	19.300000	593,494.30	47,242.78	0.11
		Base		17.763699	546,251.52	19.300000	593,494.30	47,242.78	0.11
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	23,696.000	40.479655	959,205.90	55.490000	1,314,891.04	355,685.14	0.23
		Base		40.479655	959,205.90	55.490000	1,314,891.04	355,685.14	0.23
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,941.000	11.870347	485,983.87	4.950000	202,657.95	-283,325.92	0.04
		Base		11.870347	485,983.87	4.950000	202,657.95	-283,325.92	0.04
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	26,874.000	11.758248	315,991.16	6.890000	185,161.86	-130,829.30	0.03
		Base		11.758248	315,991.16	6.890000	185,161.86	-130,829.30	0.03
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	35,613.000	27.487086	978,897.61	59.890000	2,132,862.57	1,153,964.96	0.38
		Base		27.487086	978,897.61	59.890000	2,132,862.57	1,153,964.96	0.38
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,137.000	21.028438	150,079.96	18.900000	134,889.30	-15,190.66	0.02
		Base		21.028438	150,079.96	18.900000	134,889.30	-15,190.66	0.02

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08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	35,908.000	17.394589	624,604.89	29.850000	1,071,853.80	447,248.91	0.19
		Base		17.394589	624,604.89	29.850000	1,071,853.80	447,248.91	0.19
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,545.000	9.779546	142,243.50	7.250000	105,451.25	-36,792.25	0.02
		Base		9.779546	142,243.50	7.250000	105,451.25	-36,792.25	0.02
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	734.000	385.262629	282,782.77	408.410000	299,772.94	16,990.17	0.05
		Base		385.262629	282,782.77	408.410000	299,772.94	16,990.17	0.05
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,233.000	19.439826	432,205.65	31.050000	690,334.65	258,129.00	0.12
		Base		19.439826	432,205.65	31.050000	690,334.65	258,129.00	0.12
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	12,981.000	44.304669	575,118.91	44.900000	582,846.90	7,727.99	0.10
		Base		44.304669	575,118.91	44.900000	582,846.90	7,727.99	0.10
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	33,311.000	12.655978	421,583.27	24.600000	819,450.60	397,867.33	0.15
		Base		12.655978	421,583.27	24.600000	819,450.60	397,867.33	0.15
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,829.000	30.335138	844,196.56	38.600000	1,074,199.40	230,002.84	0.19
		Base		30.335138	844,196.56	38.600000	1,074,199.40	230,002.84	0.19
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,836.000	8.577415	521,815.64	15.050000	915,581.80	393,766.16	0.16
		Base		8.577415	521,815.64	15.050000	915,581.80	393,766.16	0.16
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,428.000	25.269092	642,542.47	38.750000	985,335.00	342,792.53	0.17
		Base		25.269092	642,542.47	38.750000	985,335.00	342,792.53	0.17
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	34,679.000	30.620175	1,061,877.06	37.150000	1,288,324.85	226,447.79	0.23
		Base		30.620175	1,061,877.06	37.150000	1,288,324.85	226,447.79	0.23

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109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,966.000	18.786319	581,737.16	21.410000	662,982.06	81,244.90	0.12
		Base		18.786319	581,737.16	21.410000	662,982.06	81,244.90	0.12
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	23,241.000	48.290005	1,122,308.01	13.000000	302,133.00	-820,175.01	0.05
		Base		48.290005	1,122,308.01	13.000000	302,133.00	-820,175.01	0.05
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,356.000	9.647663	534,056.01	16.200000	896,767.20	362,711.19	0.16
		Base		9.647663	534,056.01	16.200000	896,767.20	362,711.19	0.16
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,775.000	10.977956	557,405.72	27.080000	1,374,987.00	817,581.28	0.24
		Base		10.977956	557,405.72	27.080000	1,374,987.00	817,581.28	0.24
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,510.000	42.183032	865,173.99	22.150000	454,296.50	-410,877.49	0.08
		Base		42.183032	865,173.99	22.150000	454,296.50	-410,877.49	0.08
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	123,781.000	9.641800	1,193,471.65	4.170000	516,166.77	-677,304.88	0.09
		Base		9.641800	1,193,471.65	4.170000	516,166.77	-677,304.88	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,209.000	20.811389	503,822.92	45.290000	1,096,425.61	592,602.69	0.19
		Base		20.811389	503,822.92	45.290000	1,096,425.61	592,602.69	0.19
126501105	CTS CORP COMMON STOCK								
		Local	23,786.000	11.756921	279,650.12	27.200000	646,979.20	367,329.08	0.11
		Base		11.756921	279,650.12	27.200000	646,979.20	367,329.08	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,979.000	13.145366	972,481.01	22.640000	1,674,884.56	702,403.55	0.30
		Base		13.145366	972,481.01	22.640000	1,674,884.56	702,403.55	0.30
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,312.000	45.140027	826,604.18	107.110000	1,961,398.32	1,134,794.14	0.35
		Base		45.140027	826,604.18	107.110000	1,961,398.32	1,134,794.14	0.35

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	17,787.000	65.524452	1,165,483.42	151.350000	2,692,062.45	1,526,579.03	0.48
		Base		65.524452	1,165,483.42	151.350000	2,692,062.45	1,526,579.03	0.48
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,495.000	23.371746	502,375.68	43.700000	939,331.50	436,955.82	0.17
		Base		23.371746	502,375.68	43.700000	939,331.50	436,955.82	0.17
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	25,710.000	15.306259	393,523.93	22.880000	588,244.80	194,720.87	0.10
		Base		15.306259	393,523.93	22.880000	588,244.80	194,720.87	0.10
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,395.000	31.685151	361,052.29	92.200000	1,050,619.00	689,566.71	0.19
		Base		31.685151	361,052.29	92.200000	1,050,619.00	689,566.71	0.19
129500104	CALERES INC COMMON STOCK USD.01								
		Local	31,029.000	15.341104	476,019.12	33.600000	1,042,574.40	566,555.28	0.18
		Base		15.341104	476,019.12	33.600000	1,042,574.40	566,555.28	0.18
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,688.000	26.107008	905,599.89	37.250000	1,292,128.00	386,528.11	0.23
		Base		26.107008	905,599.89	37.250000	1,292,128.00	386,528.11	0.23
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	68,271.000	7.532705	514,265.27	16.360000	1,116,913.56	602,648.29	0.20
		Base		7.532705	514,265.27	16.360000	1,116,913.56	602,648.29	0.20
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,671.000	13.593263	321,766.12	52.300000	1,237,993.30	916,227.18	0.22
		Base		13.593263	321,766.12	52.300000	1,237,993.30	916,227.18	0.22
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,429.000	45.952469	387,333.36	87.350000	736,273.15	348,939.79	0.13
		Base		45.952469	387,333.36	87.350000	736,273.15	348,939.79	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	69,404.000	12.202515	846,903.32	8.650000	600,344.60	-246,558.72	0.11
		Base		12.202515	846,903.32	8.650000	600,344.60	-246,558.72	0.11

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140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,874.000	32.514906	516,141.61	7.250000	115,086.50	-401,055.11	0.02
		Base		32.514906	516,141.61	7.250000	115,086.50	-401,055.11	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	47,403.000	6.011430	284,959.83	13.140000	622,875.42	337,915.59	0.11
		Base		6.011430	284,959.83	13.140000	622,875.42	337,915.59	0.11
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	62,132.000	12.999858	807,707.16	13.400000	832,568.80	24,861.64	0.15
		Base		12.999858	807,707.16	13.400000	832,568.80	24,861.64	0.15
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	55,874.000	30.813326	1,721,663.78	16.000000	893,984.00	-827,679.78	0.16
		Base		30.813326	1,721,663.78	16.000000	893,984.00	-827,679.78	0.16
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,823.000	28.180944	474,088.02	14.740000	247,971.02	-226,117.00	0.04
		Base		28.180944	474,088.02	14.740000	247,971.02	-226,117.00	0.04
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,129.000	100.187378	614,048.44	173.750000	1,064,913.75	450,865.31	0.19
		Base		100.187378	614,048.44	173.750000	1,064,913.75	450,865.31	0.19
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	58,692.000	5.499006	322,747.64	3.940000	231,246.48	-91,501.16	0.04
		Base		5.499006	322,747.64	3.940000	231,246.48	-91,501.16	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,474.000	16.217914	121,212.69	43.000000	321,382.00	200,169.31	0.06
		Base		16.217914	121,212.69	43.000000	321,382.00	200,169.31	0.06
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,222.000	10.182238	256,816.41	39.610000	999,043.42	742,227.01	0.18
		Base		10.182238	256,816.41	39.610000	999,043.42	742,227.01	0.18
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,757.000	21.707299	472,285.70	28.460000	619,204.22	146,918.52	0.11
		Base		21.707299	472,285.70	28.460000	619,204.22	146,918.52	0.11

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,963.000	13.505269	485,690.00	16.540000	594,828.02	109,138.02	0.11
		Base		13.505269	485,690.00	16.540000	594,828.02	109,138.02	0.11
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,880.000	26.026368	413,298.73	36.200000	574,856.00	161,557.27	0.10
		Base		26.026368	413,298.73	36.200000	574,856.00	161,557.27	0.10
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,226.000	34.349681	763,456.01	59.030000	1,312,000.78	548,544.77	0.23
		Base		34.349681	763,456.01	59.030000	1,312,000.78	548,544.77	0.23
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	32,767.000	20.668234	677,236.02	19.150000	627,488.05	-49,747.97	0.11
		Base		20.668234	677,236.02	19.150000	627,488.05	-49,747.97	0.11
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	11,541.000	75.326403	869,342.02	272.860000	3,149,077.26	2,279,735.24	0.56
		Base		75.326403	869,342.02	272.860000	3,149,077.26	2,279,735.24	0.56
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	43,399.000	30.359100	1,317,554.59	27.810000	1,206,926.19	-110,628.40	0.21
		Base		30.359100	1,317,554.59	27.810000	1,206,926.19	-110,628.40	0.21
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,394.000	8.784403	811,626.16	9.040000	835,241.76	23,615.60	0.15
		Base		8.784403	811,626.16	9.040000	835,241.76	23,615.60	0.15
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	12,563.000	50.402694	633,209.04	135.250000	1,699,145.75	1,065,936.71	0.30
		Base		50.402694	633,209.04	135.250000	1,699,145.75	1,065,936.71	0.30
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,238.000	30.301906	370,834.72	26.200000	320,635.60	-50,199.12	0.06
		Base		30.301906	370,834.72	26.200000	320,635.60	-50,199.12	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	30,466.000	16.922725	515,567.74	13.850000	421,954.10	-93,613.64	0.07
		Base		16.922725	515,567.74	13.850000	421,954.10	-93,613.64	0.07

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17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	11,858.000	43.445203	515,173.22	42.660000	505,862.28	-9,310.94	0.09
		Base		43.445203	515,173.22	42.660000	505,862.28	-9,310.94	0.09
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,278.000	36.770747	414,700.49	68.560000	773,219.68	358,519.19	0.14
		Base		36.770747	414,700.49	68.560000	773,219.68	358,519.19	0.14
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,880.000	40.617472	482,535.57	39.100000	464,508.00	-18,027.57	0.08
		Base		40.617472	482,535.57	39.100000	464,508.00	-18,027.57	0.08
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	54,203.000	14.490514	785,429.35	2.910000	157,730.73	-627,698.62	0.03
		Base		14.490514	785,429.35	2.910000	157,730.73	-627,698.62	0.03
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,356.000	209.841600	704,228.41	172.670000	579,480.52	-124,747.89	0.10
		Base		209.841600	704,228.41	172.670000	579,480.52	-124,747.89	0.10
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,868.000	36.875988	1,101,412.02	43.400000	1,296,271.20	194,859.18	0.23
		Base		36.875988	1,101,412.02	43.400000	1,296,271.20	194,859.18	0.23
192576106	COHU INC COMMON STOCK USD1.0								
		Local	20,437.000	13.260515	271,005.14	22.810000	466,167.97	195,162.83	0.08
		Base		13.260515	271,005.14	22.810000	466,167.97	195,162.83	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,735.000	26.983005	1,422,948.75	41.950000	2,212,233.25	789,284.50	0.39
		Base		26.983005	1,422,948.75	41.950000	2,212,233.25	789,284.50	0.39
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,817.000	13.408970	359,588.36	41.250000	1,106,201.25	746,612.89	0.20
		Base		13.408970	359,588.36	41.250000	1,106,201.25	746,612.89	0.20
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,555.000	31.923101	1,166,948.94	53.560000	1,957,885.80	790,936.86	0.35
		Base		31.923101	1,166,948.94	53.560000	1,957,885.80	790,936.86	0.35

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203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	82,843.000	11.237943	930,984.92	3.960000	328,058.28	-602,926.64	0.06
		Base		11.237943	930,984.92	3.960000	328,058.28	-602,926.64	0.06
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,365.000	27.024495	334,157.88	25.740000	318,275.10	-15,882.78	0.06
		Base		27.024495	334,157.88	25.740000	318,275.10	-15,882.78	0.06
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,047.000	59.025275	474,976.39	29.200000	234,972.40	-240,003.99	0.04
		Base		59.025275	474,976.39	29.200000	234,972.40	-240,003.99	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,055.000	23.532707	401,350.31	29.890000	509,773.95	108,423.64	0.09
		Base		23.532707	401,350.31	29.890000	509,773.95	108,423.64	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	17,963.000	31.282528	561,928.05	63.330000	1,137,596.79	575,668.74	0.20
		Base		31.282528	561,928.05	63.330000	1,137,596.79	575,668.74	0.20
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	18,736.000	22.999118	430,911.47	28.970000	542,781.92	111,870.45	0.10
		Base		22.999118	430,911.47	28.970000	542,781.92	111,870.45	0.10
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	46,590.000	22.876211	1,065,802.65	10.960000	510,626.40	-555,176.25	0.09
		Base		22.876211	1,065,802.65	10.960000	510,626.40	-555,176.25	0.09
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	14,235.000	24.202863	344,527.76	21.480000	305,767.80	-38,759.96	0.05
		Base		24.202863	344,527.76	21.480000	305,767.80	-38,759.96	0.05
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,403.000	99.291253	1,132,218.16	122.810000	1,400,402.43	268,184.27	0.25
		Base		99.291253	1,132,218.16	122.810000	1,400,402.43	268,184.27	0.25
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	68,435.000	21.510932	1,472,100.65	16.450000	1,125,755.75	-346,344.90	0.20
		Base		21.510932	1,472,100.65	16.450000	1,125,755.75	-346,344.90	0.20

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218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	33,358.000	33.671312	1,123,207.64	21.260000	709,191.08	-414,016.56	0.13
		Base		33.671312	1,123,207.64	21.260000	709,191.08	-414,016.56	0.13
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,940.000	28.016862	194,437.02	50.550000	350,817.00	156,379.98	0.06
		Base		28.016862	194,437.02	50.550000	350,817.00	156,379.98	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,203.000	37.093719	1,083,247.88	20.700000	604,502.10	-478,745.78	0.11
		Base		37.093719	1,083,247.88	20.700000	604,502.10	-478,745.78	0.11
227046109	CROCS INC COMMON STOCK USD.001								
		Local	50,312.000	19.845301	998,456.78	16.250000	817,570.00	-180,886.78	0.14
		Base		19.845301	998,456.78	16.250000	817,570.00	-180,886.78	0.14
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,326.000	8.910385	234,574.80	11.110000	292,481.86	57,907.06	0.05
		Base		8.910385	234,574.80	11.110000	292,481.86	57,907.06	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,004.000	9.391952	225,444.42	20.050000	481,280.20	255,835.78	0.09
		Base		9.391952	225,444.42	20.050000	481,280.20	255,835.78	0.09
229669106	CUBIC CORP COMMON STOCK								
		Local	18,092.000	47.901650	866,636.66	63.600000	1,150,651.20	284,014.54	0.20
		Base		47.901650	866,636.66	63.600000	1,150,651.20	284,014.54	0.20
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,900.000	26.407076	551,907.88	29.150000	609,235.00	57,327.12	0.11
		Base		26.407076	551,907.88	29.150000	609,235.00	57,327.12	0.11
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	10,006.000	45.460900	454,881.77	50.250000	502,801.50	47,919.73	0.09
		Base		45.460900	454,881.77	50.250000	502,801.50	47,919.73	0.09
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	36,579.000	16.282743	595,606.45	7.200000	263,368.80	-332,237.65	0.05
		Base		16.282743	595,606.45	7.200000	263,368.80	-332,237.65	0.05

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23331S100	DHI GROUP INC COMMON STOCK USD.01								
		34,108.000	Local	8.015650	273,397.79	1.600000	54,572.80	-218,824.99	0.01
			Base	8.015650	273,397.79	1.600000	54,572.80	-218,824.99	0.01
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		16,121.000	Local	7.884443	127,105.11	11.800000	190,227.80	63,122.69	0.03
			Base	7.884443	127,105.11	11.800000	190,227.80	63,122.69	0.03
23334L102	DSW INC CLASS A COMMON STOCK								
		52,187.000	Local	20.835905	1,087,363.36	22.460000	1,172,120.02	84,756.66	0.21
			Base	20.835905	1,087,363.36	22.460000	1,172,120.02	84,756.66	0.21
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		11,436.000	Local	59.513043	680,591.16	38.950000	445,432.20	-235,158.96	0.08
			Base	59.513043	680,591.16	38.950000	445,432.20	-235,158.96	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		28,145.000	Local	10.353446	291,397.73	8.810000	247,957.45	-43,440.28	0.04
			Base	10.353446	291,397.73	8.810000	247,957.45	-43,440.28	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		119,016.000	Local	16.845443	2,004,877.23	17.300000	2,058,976.80	54,099.57	0.36
			Base	16.845443	2,004,877.23	17.300000	2,058,976.80	54,099.57	0.36
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		29,682.000	Local	41.913150	1,244,066.12	41.740000	1,238,926.68	-5,139.44	0.22
			Base	41.913150	1,244,066.12	41.740000	1,238,926.68	-5,139.44	0.22
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		42,989.000	Local	8.850000	380,452.65	8.620000	370,565.18	-9,887.47	0.07
			Base	8.850000	380,452.65	8.620000	370,565.18	-9,887.47	0.07
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		291,401.000	Local	2.188192	637,641.34	2.740000	798,438.74	160,797.40	0.14
			Base	2.188192	637,641.34	2.740000	798,438.74	160,797.40	0.14
249908104	DEPOMED INC COMMON STOCK								
		45,408.000	Local	12.188718	553,465.32	6.590000	299,238.72	-254,226.60	0.05
			Base	12.188718	553,465.32	6.590000	299,238.72	-254,226.60	0.05

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252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		144,778.000	Local	10.563757	1,529,399.58	10.440000	1,511,482.32	-17,917.26	0.27
			Base	10.563757	1,529,399.58	10.440000	1,511,482.32	-17,917.26	0.27
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		19,349.000	Local	11.221579	217,126.33	10.300000	199,294.70	-17,831.63	0.04
			Base	11.221579	217,126.33	10.300000	199,294.70	-17,831.63	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		22,219.000	Local	14.331498	318,431.56	18.400000	408,829.60	90,398.04	0.07
			Base	14.331498	318,431.56	18.400000	408,829.60	90,398.04	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		12,990.000	Local	61.080801	793,439.61	65.580000	851,884.20	58,444.59	0.15
			Base	61.080801	793,439.61	65.580000	851,884.20	58,444.59	0.15
254543101	DIODES INC COMMON STOCK USD.667								
		27,831.000	Local	24.676405	686,769.04	30.460000	847,732.26	160,963.22	0.15
			Base	24.676405	686,769.04	30.460000	847,732.26	160,963.22	0.15
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		34,248.000	Local	27.060104	926,754.43	20.150000	690,097.20	-236,657.23	0.12
			Base	27.060104	926,754.43	20.150000	690,097.20	-236,657.23	0.12
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		50,619.000	Local	25.172045	1,274,183.77	8.730000	441,903.87	-832,279.90	0.08
			Base	25.172045	1,274,183.77	8.730000	441,903.87	-832,279.90	0.08
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		24,337.000	Local	25.480475	620,118.32	17.170000	417,866.29	-202,252.03	0.07
			Base	25.480475	620,118.32	17.170000	417,866.29	-202,252.03	0.07
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		21,674.000	Local	39.431762	854,644.01	66.210000	1,435,035.54	580,391.53	0.25
			Base	39.431762	854,644.01	66.210000	1,435,035.54	580,391.53	0.25
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		15,631.000	Local	13.323494	208,259.54	9.500000	148,494.50	-59,765.04	0.03
			Base	13.323494	208,259.54	9.500000	148,494.50	-59,765.04	0.03

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26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,592.000	20.136984	293,838.87	9.350000	136,435.20	-157,403.67	0.02
		Base		20.136984	293,838.87	9.350000	136,435.20	-157,403.67	0.02
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,035.000	61.273004	369,782.58	52.690000	317,984.15	-51,798.43	0.06
		Base		61.273004	369,782.58	52.690000	317,984.15	-51,798.43	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	31,700.000	21.680472	687,270.96	20.400000	646,680.00	-40,590.96	0.11
		Base		21.680472	687,270.96	20.400000	646,680.00	-40,590.96	0.11
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	24,861.000	50.693296	1,260,286.02	82.660000	2,055,010.26	794,724.24	0.36
		Base		50.693296	1,260,286.02	82.660000	2,055,010.26	794,724.24	0.36
278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,911.000	21.394588	340,409.29	74.500000	1,185,369.50	844,960.21	0.21
		Base		21.394588	340,409.29	74.500000	1,185,369.50	844,960.21	0.21
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	18,945.000	25.213590	477,671.46	27.600000	522,882.00	45,210.54	0.09
		Base		25.213590	477,671.46	27.600000	522,882.00	45,210.54	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	11,841.000	16.396412	194,149.91	14.310000	169,444.71	-24,705.20	0.03
		Base		16.396412	194,149.91	14.310000	169,444.71	-24,705.20	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	66,405.000	10.315414	684,995.04	18.650000	1,238,453.25	553,458.21	0.22
		Base		10.315414	684,995.04	18.650000	1,238,453.25	553,458.21	0.22
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,314.000	33.634989	985,976.07	51.000000	1,495,014.00	509,037.93	0.26
		Base		33.634989	985,976.07	51.000000	1,495,014.00	509,037.93	0.26
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,197.000	11.870660	287,234.37	19.330000	467,728.01	180,493.64	0.08
		Base		11.870660	287,234.37	19.330000	467,728.01	180,493.64	0.08

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286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
			33,008.000	Local	24.369137	804,376.47	27.330000	902,108.64	97,732.17	0.16
				Base	24.369137	804,376.47	27.330000	902,108.64	97,732.17	0.16
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
			9,089.000	Local	22.560604	205,053.33	25.800000	234,496.20	29,442.87	0.04
				Base	22.560604	205,053.33	25.800000	234,496.20	29,442.87	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
			25,332.000	Local	21.839276	553,232.53	52.650000	1,333,729.80	780,497.27	0.24
				Base	21.839276	553,232.53	52.650000	1,333,729.80	780,497.27	0.24
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
			23,448.000	Local	18.569793	435,424.51	40.450000	948,471.60	513,047.09	0.17
				Base	18.569793	435,424.51	40.450000	948,471.60	513,047.09	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
			10,310.000	Local	45.691741	471,081.85	80.910000	834,182.10	363,100.25	0.15
				Base	45.691741	471,081.85	80.910000	834,182.10	363,100.25	0.15
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
			17,125.000	Local	29.255313	500,997.24	45.200000	774,050.00	273,052.76	0.14
				Base	29.255313	500,997.24	45.200000	774,050.00	273,052.76	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
			15,047.000	Local	29.018075	436,634.97	56.700000	853,164.90	416,529.93	0.15
				Base	29.018075	436,634.97	56.700000	853,164.90	416,529.93	0.15
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
			12,752.000	Local	21.717069	276,936.06	24.400000	311,148.80	34,212.74	0.06
				Base	21.717069	276,936.06	24.400000	311,148.80	34,212.74	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
			15,403.000	Local	47.222151	727,362.79	77.380000	1,191,884.14	464,521.35	0.21
				Base	47.222151	727,362.79	77.380000	1,191,884.14	464,521.35	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
			24,232.000	Local	23.757072	575,681.37	22.050000	534,315.60	-41,365.77	0.09
				Base	23.757072	575,681.37	22.050000	534,315.60	-41,365.77	0.09

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	34,737.000	12.368210	429,634.51	26.300000	913,583.10	483,948.59	0.16
		Base		12.368210	429,634.51	26.300000	913,583.10	483,948.59	0.16
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	10,234.000	42.022101	430,054.18	77.700000	795,181.80	365,127.62	0.14
		Base		42.022101	430,054.18	77.700000	795,181.80	365,127.62	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,673.000	34.944196	652,512.97	58.550000	1,093,304.15	440,791.18	0.19
		Base		34.944196	652,512.97	58.550000	1,093,304.15	440,791.18	0.19
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	27,162.000	33.436941	908,214.20	7.800000	211,863.60	-696,350.60	0.04
		Base		33.436941	908,214.20	7.800000	211,863.60	-696,350.60	0.04
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	18,252.000	22.321194	407,406.44	22.950000	418,883.40	11,476.96	0.07
		Base		22.321194	407,406.44	22.950000	418,883.40	11,476.96	0.07
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,548.000	46.460041	908,200.89	87.200000	1,704,585.60	796,384.71	0.30
		Base		46.460041	908,200.89	87.200000	1,704,585.60	796,384.71	0.30
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	17,876.000	16.341411	292,119.07	16.350000	292,272.60	153.53	0.05
		Base		16.341411	292,119.07	16.350000	292,272.60	153.53	0.05
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,528.000	29.113039	714,084.62	55.770000	1,367,926.56	653,841.94	0.24
		Base		29.113039	714,084.62	55.770000	1,367,926.56	653,841.94	0.24
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	18,652.000	27.274074	508,716.02	78.650000	1,466,979.80	958,263.78	0.26
		Base		27.274074	508,716.02	78.650000	1,466,979.80	958,263.78	0.26
30219E103	EXPRESS INC COMMON STOCK								
		Local	56,988.000	17.796749	1,014,201.11	7.160000	408,034.08	-606,167.03	0.07
		Base		17.796749	1,014,201.11	7.160000	408,034.08	-606,167.03	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	81,983.000	15.027400	1,231,991.33	11.070000	907,551.81	-324,439.52	0.16
		Base		15.027400	1,231,991.33	11.070000	907,551.81	-324,439.52	0.16
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	23,006.000	15.239876	350,608.58	26.700000	614,260.20	263,651.62	0.11
		Base		15.239876	350,608.58	26.700000	614,260.20	263,651.62	0.11
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,140.000	22.684500	842,502.32	13.200000	490,248.00	-352,254.32	0.09
		Base		22.684500	842,502.32	13.200000	490,248.00	-352,254.32	0.09
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,134.000	24.470331	296,923.00	3.640000	44,167.76	-252,755.24	0.01
		Base		24.470331	296,923.00	3.640000	44,167.76	-252,755.24	0.01
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	27,424.000	32.769056	898,658.60	48.410000	1,327,595.84	428,937.24	0.24
		Base		32.769056	898,658.60	48.410000	1,327,595.84	428,937.24	0.24
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,091.000	42.605466	515,142.69	58.400000	706,114.40	190,971.71	0.13
		Base		42.605466	515,142.69	58.400000	706,114.40	190,971.71	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,319.000	7.706954	333,857.56	22.020000	953,884.38	620,026.82	0.17
		Base		7.706954	333,857.56	22.020000	953,884.38	620,026.82	0.17
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,877.000	19.848002	315,126.73	23.070000	366,282.39	51,155.66	0.06
		Base		19.848002	315,126.73	23.070000	366,282.39	51,155.66	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	19,595.000	24.213035	474,454.43	18.500000	362,507.50	-111,946.93	0.06
		Base		24.213035	474,454.43	18.500000	362,507.50	-111,946.93	0.06
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	45,725.000	32.056136	1,465,766.84	35.000000	1,600,375.00	134,608.16	0.28
		Base		32.056136	1,465,766.84	35.000000	1,600,375.00	134,608.16	0.28

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31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	82,101.000	19.259200	1,581,199.58	15.810000	1,298,016.81	-283,182.77	0.23
		Base		19.259200	1,581,199.58	15.810000	1,298,016.81	-283,182.77	0.23
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	29,027.000	21.418719	621,721.16	13.540000	393,025.58	-228,695.58	0.07
		Base		21.418719	621,721.16	13.540000	393,025.58	-228,695.58	0.07
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	131,378.000	5.363547	704,652.05	6.020000	790,895.56	86,243.51	0.14
		Base		5.363547	704,652.05	6.020000	790,895.56	86,243.51	0.14
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,382.000	6.872820	483,722.83	14.130000	994,497.66	510,774.83	0.18
		Base		6.872820	483,722.83	14.130000	994,497.66	510,774.83	0.18
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	44,896.000	16.617680	746,067.35	29.350000	1,317,697.60	571,630.25	0.23
		Base		16.617680	746,067.35	29.350000	1,317,697.60	571,630.25	0.23
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	47,877.000	20.387800	976,106.68	46.300000	2,216,705.10	1,240,598.42	0.39
		Base		20.387800	976,106.68	46.300000	2,216,705.10	1,240,598.42	0.39
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	74,193.000	14.792668	1,097,512.38	24.590000	1,824,405.87	726,893.49	0.32
		Base		14.792668	1,097,512.38	24.590000	1,824,405.87	726,893.49	0.32
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	34,124.000	40.512399	1,382,445.10	81.250000	2,772,575.00	1,390,129.90	0.49
		Base		40.512399	1,382,445.10	81.250000	2,772,575.00	1,390,129.90	0.49
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	39,864.000	33.119924	1,320,292.65	73.340000	2,923,625.76	1,603,333.11	0.52
		Base		33.119924	1,320,292.65	73.340000	2,923,625.76	1,603,333.11	0.52
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	41,111.000	19.599168	805,741.41	6.100000	250,777.10	-554,964.31	0.04
		Base		19.599168	805,741.41	6.100000	250,777.10	-554,964.31	0.04

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346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	37,736.000	14.119030	532,795.72	13.650000	515,096.40	-17,699.32	0.09
		Base		14.119030	532,795.72	13.650000	515,096.40	-17,699.32	0.09
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,140.000	34.970787	249,691.42	41.450000	295,953.00	46,261.58	0.05
		Base		34.970787	249,691.42	41.450000	295,953.00	46,261.58	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,500.000	35.572185	764,801.98	52.860000	1,136,490.00	371,688.02	0.20
		Base		35.572185	764,801.98	52.860000	1,136,490.00	371,688.02	0.20
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	31,224.000	16.991647	530,547.19	12.700000	396,544.80	-134,002.39	0.07
		Base		16.991647	530,547.19	12.700000	396,544.80	-134,002.39	0.07
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	58,778.000	19.217863	1,129,587.57	23.090000	1,357,184.02	227,596.45	0.24
		Base		19.217863	1,129,587.57	23.090000	1,357,184.02	227,596.45	0.24
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,112.000	25.490839	691,107.62	34.900000	946,208.80	255,101.18	0.17
		Base		25.490839	691,107.62	34.900000	946,208.80	255,101.18	0.17
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	26,573.000	26.015146	691,300.48	4.800000	127,550.40	-563,750.08	0.02
		Base		26.015146	691,300.48	4.800000	127,550.40	-563,750.08	0.02
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,930.000	26.535720	741,142.65	40.750000	1,138,147.50	397,004.85	0.20
		Base		26.535720	741,142.65	40.750000	1,138,147.50	397,004.85	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	77,439.000	12.618665	977,176.83	8.410000	651,261.99	-325,914.84	0.12
		Base		12.618665	977,176.83	8.410000	651,261.99	-325,914.84	0.12
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	25,918.000	13.996557	362,762.77	2.990000	77,494.82	-285,267.95	0.01
		Base		13.996557	362,762.77	2.990000	77,494.82	-285,267.95	0.01

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35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	56,788.000	9.492477	539,058.77	7.420000	421,366.96	-117,691.81	0.07
		Base		9.492477	539,058.77	7.420000	421,366.96	-117,691.81	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,342.000	28.437481	1,033,474.92	49.730000	1,807,287.66	773,812.74	0.32
		Base		28.437481	1,033,474.92	49.730000	1,807,287.66	773,812.74	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,322.000	15.215098	278,771.02	11.990000	219,680.78	-59,090.24	0.04
		Base		15.215098	278,771.02	11.990000	219,680.78	-59,090.24	0.04
36164V305	GCI LIBERTY INC CLASS A COMMON STOCK								
		Local	12,034.000	16.359680	196,872.39	52.860000	636,117.24	439,244.85	0.11
		Base		16.359680	196,872.39	52.860000	636,117.24	439,244.85	0.11
36164V503	GCI LIBERTY INC PREFERRED STOCK 5								
		Local	3,820.000	5.544631	21,180.49	23.350000	89,197.00	68,016.51	0.02
		Base		5.544631	21,180.49	23.350000	89,197.00	68,016.51	0.02
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,930.000	38.412533	1,149,687.12	37.680000	1,127,762.40	-21,924.72	0.20
		Base		38.412533	1,149,687.12	37.680000	1,127,762.40	-21,924.72	0.20
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	80,784.000	12.274920	991,617.12	9.980000	806,224.32	-185,392.80	0.14
		Base		12.274920	991,617.12	9.980000	806,224.32	-185,392.80	0.14
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	36,083.000	23.768576	857,641.51	29.600000	1,068,056.80	210,415.29	0.19
		Base		23.768576	857,641.51	29.600000	1,068,056.80	210,415.29	0.19
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	14,405.000	55.325621	796,965.57	40.600000	584,843.00	-212,122.57	0.10
		Base		55.325621	796,965.57	40.600000	584,843.00	-212,122.57	0.10
37253A103	GENTHERM INC COMMON STOCK								
		Local	26,490.000	50.850994	1,347,042.83	33.950000	899,335.50	-447,707.33	0.16
		Base		50.850994	1,347,042.83	33.950000	899,335.50	-447,707.33	0.16

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37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,763.000	45.008693	439,419.87	9.870000	96,360.81	-343,059.06	0.02
		Base		45.008693	439,419.87	9.870000	96,360.81	-343,059.06	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		Local	23,998.000	20.912140	501,849.53	25.220000	605,229.56	103,380.03	0.11
		Base		20.912140	501,849.53	25.220000	605,229.56	103,380.03	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,884.000	14.756742	337,693.29	33.850000	774,623.40	436,930.11	0.14
		Base		14.756742	337,693.29	33.850000	774,623.40	436,930.11	0.14
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	56,345.000	16.978258	956,639.95	38.380000	2,162,521.10	1,205,881.15	0.38
		Base		16.978258	956,639.95	38.380000	2,162,521.10	1,205,881.15	0.38
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	31,475.000	19.602839	616,999.37	20.530000	646,181.75	29,182.38	0.11
		Base		19.602839	616,999.37	20.530000	646,181.75	29,182.38	0.11
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	22,000.000	16.777800	369,111.60	16.880000	371,360.00	2,248.40	0.07
		Base		16.777800	369,111.60	16.880000	371,360.00	2,248.40	0.07
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	71,600.000	21.544119	1,542,558.91	13.660000	978,056.00	-564,502.91	0.17
		Base		21.544119	1,542,558.91	13.660000	978,056.00	-564,502.91	0.17
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	42,478.000	31.183898	1,324,629.61	40.270000	1,710,589.06	385,959.45	0.30
		Base		31.183898	1,324,629.61	40.270000	1,710,589.06	385,959.45	0.30
39260X100	GREEN BANCORP INC COMMON STOCK USD.01								
		Local	17,748.000	22.313426	396,018.68	22.250000	394,893.00	-1,125.68	0.07
		Base		22.313426	396,018.68	22.250000	394,893.00	-1,125.68	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,031.000	22.165448	732,146.91	64.160000	2,119,268.96	1,387,122.05	0.38
		Base		22.165448	732,146.91	64.160000	2,119,268.96	1,387,122.05	0.38

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393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,942.000	23.313662	651,430.34	16.800000	469,425.60	-182,004.74	0.08
		Base		23.313662	651,430.34	16.800000	469,425.60	-182,004.74	0.08
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,727.000	32.986479	683,710.75	50.250000	1,041,531.75	357,821.00	0.18
		Base		32.986479	683,710.75	50.250000	1,041,531.75	357,821.00	0.18
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	17,685.000	45.086932	797,362.40	18.500000	327,172.50	-470,189.90	0.06
		Base		45.086932	797,362.40	18.500000	327,172.50	-470,189.90	0.06
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	21,824.000	11.663597	254,546.35	18.250000	398,288.00	143,741.65	0.07
		Base		11.663597	254,546.35	18.250000	398,288.00	143,741.65	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,165.000	53.381333	756,146.58	65.340000	925,541.10	169,394.52	0.16
		Base		53.381333	756,146.58	65.340000	925,541.10	169,394.52	0.16
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	43,318.000	13.636610	590,710.69	20.740000	898,415.32	307,704.63	0.16
		Base		13.636610	590,710.69	20.740000	898,415.32	307,704.63	0.16
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,791.000	25.310906	247,819.08	7.100000	69,516.10	-178,302.98	0.01
		Base		25.310906	247,819.08	7.100000	69,516.10	-178,302.98	0.01
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,722.000	42.083125	240,799.64	38.160000	218,351.52	-22,448.12	0.04
		Base		42.083125	240,799.64	38.160000	218,351.52	-22,448.12	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,469.000	21.105298	558,636.12	49.700000	1,315,509.30	756,873.18	0.23
		Base		21.105298	558,636.12	49.700000	1,315,509.30	756,873.18	0.23
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	60,758.000	14.568603	885,159.20	16.840000	1,023,164.72	138,005.52	0.18
		Base		14.568603	885,159.20	16.840000	1,023,164.72	138,005.52	0.18

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	38,149.000	33.736732	1,287,022.59	73.160000	2,790,980.84	1,503,958.25	0.49
		Base		33.736732	1,287,022.59	73.160000	2,790,980.84	1,503,958.25	0.49
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,403.000	12.013773	281,158.32	30.750000	719,642.25	438,483.93	0.13
		Base		12.013773	281,158.32	30.750000	719,642.25	438,483.93	0.13
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	59,739.000	6.127031	366,022.68	3.800000	227,008.20	-139,014.48	0.04
		Base		6.127031	366,022.68	3.800000	227,008.20	-139,014.48	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	58,094.000	15.864825	921,651.13	20.650000	1,199,641.10	277,989.97	0.21
		Base		15.864825	921,651.13	20.650000	1,199,641.10	277,989.97	0.21
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	14,027.000	14.683448	205,964.72	20.150000	282,644.05	76,679.33	0.05
		Base		14.683448	205,964.72	20.150000	282,644.05	76,679.33	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,942.000	27.575852	1,046,282.96	38.700000	1,468,355.40	422,072.44	0.26
		Base		27.575852	1,046,282.96	38.700000	1,468,355.40	422,072.44	0.26
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,853.000	39.095475	267,921.29	35.150000	240,882.95	-27,038.34	0.04
		Base		39.095475	267,921.29	35.150000	240,882.95	-27,038.34	0.04
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,037.000	54.545909	492,931.38	37.110000	335,363.07	-157,568.31	0.06
		Base		54.545909	492,931.38	37.110000	335,363.07	-157,568.31	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,427.000	27.314738	503,328.67	24.830000	457,542.41	-45,786.26	0.08
		Base		27.314738	503,328.67	24.830000	457,542.41	-45,786.26	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	37,138.000	35.140508	1,305,048.18	60.540000	2,248,334.52	943,286.34	0.40
		Base		35.140508	1,305,048.18	60.540000	2,248,334.52	943,286.34	0.40

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422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		36,111.000	Local	18.063045	652,274.63	17.990000	649,636.89	-2,637.74	0.12
			Base	18.063045	652,274.63	17.990000	649,636.89	-2,637.74	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		13,566.000	Local	21.496824	291,625.91	31.250000	423,937.50	132,311.59	0.08
			Base	21.496824	291,625.91	31.250000	423,937.50	132,311.59	0.08
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		100,409.000	Local	6.275038	630,070.27	5.790000	581,368.11	-48,702.16	0.10
			Base	6.275038	630,070.27	5.790000	581,368.11	-48,702.16	0.10
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		28,262.000	Local	19.564175	552,922.70	17.900000	505,889.80	-47,032.90	0.09
			Base	19.564175	552,922.70	17.900000	505,889.80	-47,032.90	0.09
42805E306	HESKA CORP COMMON STOCK USD.001								
		4,720.000	Local	105.369144	497,342.36	79.070000	373,210.40	-124,131.96	0.07
			Base	105.369144	497,342.36	79.070000	373,210.40	-124,131.96	0.07
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		13,815.000	Local	41.434583	572,418.77	23.950000	330,869.25	-241,549.52	0.06
			Base	41.434583	572,418.77	23.950000	330,869.25	-241,549.52	0.06
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		122,009.000	Local	9.608473	1,172,320.15	5.080000	619,805.72	-552,514.43	0.11
			Base	9.608473	1,172,320.15	5.080000	619,805.72	-552,514.43	0.11
431571108	HILLENBRAND INC COMMON STOCK								
		45,517.000	Local	23.838158	1,085,041.45	45.900000	2,089,230.30	1,004,188.85	0.37
			Base	23.838158	1,085,041.45	45.900000	2,089,230.30	1,004,188.85	0.37
43785V102	HOMESTREET INC COMMON STOCK								
		19,415.000	Local	31.360948	608,872.80	28.650000	556,239.75	-52,633.05	0.10
			Base	31.360948	608,872.80	28.650000	556,239.75	-52,633.05	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		92,960.000	Local	9.758408	907,141.59	18.190000	1,690,942.40	783,800.81	0.30
			Base	9.758408	907,141.59	18.190000	1,690,942.40	783,800.81	0.30

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,403.000	19.535262	574,395.30	42.750000	1,256,978.25	682,582.95	0.22
		Base		19.535262	574,395.30	42.750000	1,256,978.25	682,582.95	0.22
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,183.000	35.628386	861,601.27	41.850000	1,012,058.55	150,457.28	0.18
		Base		35.628386	861,601.27	41.850000	1,012,058.55	150,457.28	0.18
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	53,523.000	22.843681	1,222,662.32	19.450000	1,041,022.35	-181,639.97	0.18
		Base		22.843681	1,222,662.32	19.450000	1,041,022.35	-181,639.97	0.18
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	60,315.000	9.843231	593,694.47	9.180000	553,691.70	-40,002.77	0.10
		Base		9.843231	593,694.47	9.180000	553,691.70	-40,002.77	0.10
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	19,818.000	33.036000	654,707.45	71.550000	1,417,977.90	763,270.45	0.25
		Base		33.036000	654,707.45	71.550000	1,417,977.90	763,270.45	0.25
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	7,899.000	59.554740	470,422.89	118.400000	935,241.60	464,818.71	0.17
		Base		59.554740	470,422.89	118.400000	935,241.60	464,818.71	0.17
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	30,404.000	26.959852	819,687.35	73.690000	2,240,470.76	1,420,783.41	0.40
		Base		26.959852	819,687.35	73.690000	2,240,470.76	1,420,783.41	0.40
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,848.000	19.286853	498,526.58	34.930000	902,870.64	404,344.06	0.16
		Base		19.286853	498,526.58	34.930000	902,870.64	404,344.06	0.16
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,443.000	47.336941	825,698.26	68.600000	1,196,589.80	370,891.54	0.21
		Base		47.336941	825,698.26	68.600000	1,196,589.80	370,891.54	0.21
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,106.000	50.161099	707,572.46	40.210000	567,202.26	-140,370.20	0.10
		Base		50.161099	707,572.46	40.210000	567,202.26	-140,370.20	0.10

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45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,063.000	40.381007	527,497.10	27.630000	360,930.69	-166,566.41	0.06
		Base		40.381007	527,497.10	27.630000	360,930.69	-166,566.41	0.06
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	26,793.000	18.916219	506,822.25	69.550000	1,863,453.15	1,356,630.90	0.33
		Base		18.916219	506,822.25	69.550000	1,863,453.15	1,356,630.90	0.33
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,362.000	48.275163	596,777.56	122.840000	1,518,548.08	921,770.52	0.27
		Base		48.275163	596,777.56	122.840000	1,518,548.08	921,770.52	0.27
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,197.000	27.225089	413,739.67	60.050000	912,579.85	498,840.18	0.16
		Base		27.225089	413,739.67	60.050000	912,579.85	498,840.18	0.16
45781M101	INNOVIVA INC COMMON STOCK								
		Local	53,043.000	10.579619	561,174.74	16.670000	884,226.81	323,052.07	0.16
		Base		10.579619	561,174.74	16.670000	884,226.81	323,052.07	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	45,906.000	23.862665	1,095,439.50	55.340000	2,540,438.04	1,444,998.54	0.45
		Base		23.862665	1,095,439.50	55.340000	2,540,438.04	1,444,998.54	0.45
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	20,355.000	27.572167	561,231.45	56.550000	1,151,075.25	589,843.80	0.20
		Base		27.572167	561,231.45	56.550000	1,151,075.25	589,843.80	0.20
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,387.000	22.089465	273,622.20	47.150000	584,047.05	310,424.85	0.10
		Base		22.089465	273,622.20	47.150000	584,047.05	310,424.85	0.10
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	43,511.000	16.418584	714,389.03	25.200000	1,096,477.20	382,088.17	0.19
		Base		16.418584	714,389.03	25.200000	1,096,477.20	382,088.17	0.19
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,221.000	29.989321	336,510.17	42.680000	478,912.28	142,402.11	0.08
		Base		29.989321	336,510.17	42.680000	478,912.28	142,402.11	0.08

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461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,709.000	23.087301	547,376.81	17.400000	412,536.60	-134,840.21	0.07
		Base		23.087301	547,376.81	17.400000	412,536.60	-134,840.21	0.07
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	80,577.000	17.667131	1,423,564.39	16.380000	1,319,851.26	-103,713.13	0.23
		Base		17.667131	1,423,564.39	16.380000	1,319,851.26	-103,713.13	0.23
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	23,876.000	14.952973	357,017.18	19.740000	471,312.24	114,295.06	0.08
		Base		14.952973	357,017.18	19.740000	471,312.24	114,295.06	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	60,376.000	9.485534	572,698.63	11.250000	679,230.00	106,531.37	0.12
		Base		9.485534	572,698.63	11.250000	679,230.00	106,531.37	0.12
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	20,130.000	29.853923	600,959.48	64.190000	1,292,144.70	691,185.22	0.23
		Base		29.853923	600,959.48	64.190000	1,292,144.70	691,185.22	0.23
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	46,100.000	74.928828	3,454,218.96	77.010000	3,550,161.00	95,942.04	0.63
		Base		74.928828	3,454,218.96	77.010000	3,550,161.00	95,942.04	0.63
465741106	ITRON INC COMMON STOCK								
		Local	24,610.000	35.086086	863,468.58	71.550000	1,760,845.50	897,376.92	0.31
		Base		35.086086	863,468.58	71.550000	1,760,845.50	897,376.92	0.31
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,782.000	63.876512	688,716.55	136.560000	1,472,389.92	783,673.37	0.26
		Base		63.876512	688,716.55	136.560000	1,472,389.92	783,673.37	0.26
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,807.000	27.228453	620,999.33	113.400000	2,586,313.80	1,965,314.47	0.46
		Base		27.228453	620,999.33	113.400000	2,586,313.80	1,965,314.47	0.46
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,208.000	59.084844	721,307.77	100.900000	1,231,787.20	510,479.43	0.22
		Base		59.084844	721,307.77	100.900000	1,231,787.20	510,479.43	0.22

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483548103	KAMAN CORP COMMON STOCK USD1.0								
		20,090.000	Local	35.774153	718,702.74	62.120000	1,247,990.80	529,288.06	0.22
			Base	35.774153	718,702.74	62.120000	1,247,990.80	529,288.06	0.22
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		62,999.000	Local	13.314187	838,780.44	34.310000	2,161,495.69	1,322,715.25	0.38
			Base	13.314187	838,780.44	34.310000	2,161,495.69	1,322,715.25	0.38
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		21,984.000	Local	17.068736	375,239.09	29.040000	638,415.36	263,176.27	0.11
			Base	17.068736	375,239.09	29.040000	638,415.36	263,176.27	0.11
488360207	KEMET CORP COMMON STOCK USD.01								
		35,424.000	Local	25.697500	910,308.24	18.130000	642,237.12	-268,071.12	0.11
			Base	25.697500	910,308.24	18.130000	642,237.12	-268,071.12	0.11
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		62,842.000	Local	15.453875	971,152.42	9.150000	575,004.30	-396,148.12	0.10
			Base	15.453875	971,152.42	9.150000	575,004.30	-396,148.12	0.10
497498105	KIRKLAND S INC COMMON STOCK								
		11,563.000	Local	14.150124	163,617.88	9.690000	112,045.47	-51,572.41	0.02
			Base	14.150124	163,617.88	9.690000	112,045.47	-51,572.41	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		60,369.000	Local	24.419749	1,474,195.84	15.230000	919,419.87	-554,775.97	0.16
			Base	24.419749	1,474,195.84	15.230000	919,419.87	-554,775.97	0.16
500600101	KOPIN CORP COMMON STOCK USD.01								
		44,069.000	Local	3.950144	174,078.90	3.120000	137,495.28	-36,583.62	0.02
			Base	3.950144	174,078.90	3.120000	137,495.28	-36,583.62	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		14,981.000	Local	35.151081	526,598.35	41.100000	615,719.10	89,120.75	0.11
			Base	35.151081	526,598.35	41.100000	615,719.10	89,120.75	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		40,806.000	Local	19.719210	804,662.08	51.590000	2,105,181.54	1,300,519.46	0.37
			Base	19.719210	804,662.08	51.590000	2,105,181.54	1,300,519.46	0.37

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50077C106	KRATON CORP COMMON STOCK USD.01								
		22,605.000	Local	28.459274	643,321.90	47.710000	1,078,484.55	435,162.65	0.19
			Base	28.459274	643,321.90	47.710000	1,078,484.55	435,162.65	0.19
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		50,988.000	Local	10.670563	544,070.67	25.010000	1,275,209.88	731,139.21	0.23
			Base	10.670563	544,070.67	25.010000	1,275,209.88	731,139.21	0.23
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		11,754.000	Local	29.608083	348,013.41	61.560000	723,576.24	375,562.83	0.13
			Base	29.608083	348,013.41	61.560000	723,576.24	375,562.83	0.13
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		12,561.000	Local	37.338526	469,009.23	70.570000	886,429.77	417,420.54	0.16
			Base	37.338526	469,009.23	70.570000	886,429.77	417,420.54	0.16
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		18,011.000	Local	35.807437	644,927.74	104.150000	1,875,845.65	1,230,917.91	0.33
			Base	35.807437	644,927.74	104.150000	1,875,845.65	1,230,917.91	0.33
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		14,581.000	Local	34.390821	501,452.56	6.130000	89,381.53	-412,071.03	0.02
			Base	34.390821	501,452.56	6.130000	89,381.53	-412,071.03	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		28,591.000	Local	34.893065	997,627.63	38.000000	1,086,458.00	88,830.37	0.19
			Base	34.893065	997,627.63	38.000000	1,086,458.00	88,830.37	0.19
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		25,197.000	Local	31.992047	806,103.60	17.450000	439,687.65	-366,415.95	0.08
			Base	31.992047	806,103.60	17.450000	439,687.65	-366,415.95	0.08
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		34,781.000	Local	13.781113	479,320.89	29.950000	1,041,690.95	562,370.06	0.18
			Base	13.781113	479,320.89	29.950000	1,041,690.95	562,370.06	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001								
		21,762.000	Local	38.993312	848,572.45	16.050000	349,280.10	-499,292.35	0.06
			Base	38.993312	848,572.45	16.050000	349,280.10	-499,292.35	0.06

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516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
			21,443.000	Local	17.122029	367,147.67	15.900000	340,943.70	-26,203.97	0.06
				Base	17.122029	367,147.67	15.900000	340,943.70	-26,203.97	0.06
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
			30,530.000	Local	20.051085	612,159.62	42.820000	1,307,294.60	695,134.98	0.23
				Base	20.051085	612,159.62	42.820000	1,307,294.60	695,134.98	0.23
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
			10,991.000	Local	31.990139	351,603.62	36.230000	398,203.93	46,600.31	0.07
				Base	31.990139	351,603.62	36.230000	398,203.93	46,600.31	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
			156,568.000	Local	9.641820	1,509,600.48	7.870000	1,232,190.16	-277,410.32	0.22
				Base	9.641820	1,509,600.48	7.870000	1,232,190.16	-277,410.32	0.22
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
			15,241.000	Local	70.773941	1,078,665.63	165.160000	2,517,203.56	1,438,537.93	0.45
				Base	70.773941	1,078,665.63	165.160000	2,517,203.56	1,438,537.93	0.45
535555106	LINDSAY CORP COMMON STOCK USD1.0								
			7,677.000	Local	69.422053	532,953.10	91.440000	701,984.88	169,031.78	0.12
				Base	69.422053	532,953.10	91.440000	701,984.88	169,031.78	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
			18,428.000	Local	24.755621	456,196.58	6.500000	119,782.00	-336,414.58	0.02
				Base	24.755621	456,196.58	6.500000	119,782.00	-336,414.58	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
			17,349.000	Local	41.454212	719,189.13	100.520000	1,743,921.48	1,024,732.35	0.31
				Base	41.454212	719,189.13	100.520000	1,743,921.48	1,024,732.35	0.31
538146101	LIVEPERSON INC COMMON STOCK USD.001								
			39,548.000	Local	11.977733	473,695.37	16.350000	646,609.80	172,914.43	0.11
				Base	11.977733	473,695.37	16.350000	646,609.80	172,914.43	0.11
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
			20,578.000	Local	28.188281	580,058.44	23.920000	492,225.76	-87,832.68	0.09
				Base	28.188281	580,058.44	23.920000	492,225.76	-87,832.68	0.09

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55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	44,738.000	29.262750	1,309,156.90	63.800000	2,854,284.40	1,545,127.50	0.51
		Base		29.262750	1,309,156.90	63.800000	2,854,284.40	1,545,127.50	0.51
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,587.000	21.988557	650,575.43	21.070000	623,398.09	-27,177.34	0.11
		Base		21.988557	650,575.43	21.070000	623,398.09	-27,177.34	0.11
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,452.000	15.193125	189,184.79	48.250000	600,809.00	411,624.21	0.11
		Base		15.193125	189,184.79	48.250000	600,809.00	411,624.21	0.11
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	20,108.000	20.655073	415,332.21	27.490000	552,768.92	137,436.71	0.10
		Base		20.655073	415,332.21	27.490000	552,768.92	137,436.71	0.10
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,410.000	21.350864	691,981.49	27.920000	904,887.20	212,905.71	0.16
		Base		21.350864	691,981.49	27.920000	904,887.20	212,905.71	0.16
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	6,501.000	89.767800	583,580.47	89.590000	582,424.59	-1,155.88	0.10
		Base		89.767800	583,580.47	89.590000	582,424.59	-1,155.88	0.10
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,881.000	18.018642	358,228.63	31.850000	633,209.85	274,981.22	0.11
		Base		18.018642	358,228.63	31.850000	633,209.85	274,981.22	0.11
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,838.000	46.036353	591,014.70	51.650000	663,082.70	72,068.00	0.12
		Base		46.036353	591,014.70	51.650000	663,082.70	72,068.00	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	11,888.000	30.689926	364,841.84	30.820000	366,388.16	1,546.32	0.06
		Base		30.689926	364,841.84	30.820000	366,388.16	1,546.32	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	38,455.000	26.547089	1,020,868.29	43.900000	1,688,174.50	667,306.21	0.30
		Base		26.547089	1,020,868.29	43.900000	1,688,174.50	667,306.21	0.30

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559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	17,362.000	54.043674	938,306.27	107.100000	1,859,470.20	921,163.93	0.33
		Base		54.043674	938,306.27	107.100000	1,859,470.20	921,163.93	0.33
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,639.000	29.592389	551,572.53	55.470000	1,033,905.33	482,332.80	0.18
		Base		29.592389	551,572.53	55.470000	1,033,905.33	482,332.80	0.18
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	13,923.000	13.052384	181,728.34	30.350000	422,563.05	240,834.71	0.07
		Base		13.052384	181,728.34	30.350000	422,563.05	240,834.71	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	15,941.000	11.451593	182,549.84	19.450000	310,052.45	127,502.61	0.05
		Base		11.451593	182,549.84	19.450000	310,052.45	127,502.61	0.05
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	17,028.000	30.182240	513,943.18	133.200000	2,268,129.60	1,754,186.42	0.40
		Base		30.182240	513,943.18	133.200000	2,268,129.60	1,754,186.42	0.40
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	27,994.000	13.041294	365,077.99	22.800000	638,263.20	273,185.21	0.11
		Base		13.041294	365,077.99	22.800000	638,263.20	273,185.21	0.11
576690101	MATERION CORP COMMON STOCK								
		Local	14,489.000	32.996378	478,084.52	51.050000	739,663.45	261,578.93	0.13
		Base		32.996378	478,084.52	51.050000	739,663.45	261,578.93	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,317.000	14.972348	289,220.84	13.700000	264,642.90	-24,577.94	0.05
		Base		14.972348	289,220.84	13.700000	264,642.90	-24,577.94	0.05
57686G105	MATSON INC COMMON STOCK								
		Local	30,655.000	26.076121	799,363.50	28.640000	877,959.20	78,595.70	0.16
		Base		26.076121	799,363.50	28.640000	877,959.20	78,595.70	0.16
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	23,217.000	43.272475	1,004,657.05	50.600000	1,174,780.20	170,123.15	0.21
		Base		43.272475	1,004,657.05	50.600000	1,174,780.20	170,123.15	0.21

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57776J100	MAXLINEAR INC COMMON STOCK								
		44,004.000	Local	30.612677	1,347,080.25	22.750000	1,001,091.00	-345,989.25	0.18
			Base	30.612677	1,347,080.25	22.750000	1,001,091.00	-345,989.25	0.18
580037109	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		205,337.000	Local	7.100135	1,457,920.32	6.090000	1,250,502.33	-207,417.99	0.22
			Base	7.100135	1,457,920.32	6.090000	1,250,502.33	-207,417.99	0.22
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		46,327.000	Local	23.831555	1,104,044.46	32.940000	1,526,011.38	421,966.92	0.27
			Base	23.831555	1,104,044.46	32.940000	1,526,011.38	421,966.92	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		7,583.000	Local	24.767626	187,812.91	93.450000	708,631.35	520,818.44	0.13
			Base	24.767626	187,812.91	93.450000	708,631.35	520,818.44	0.13
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		34,838.000	Local	19.214864	669,407.44	48.320000	1,683,372.16	1,013,964.72	0.30
			Base	19.214864	669,407.44	48.320000	1,683,372.16	1,013,964.72	0.30
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		30,478.000	Local	20.192050	615,413.29	14.200000	432,787.60	-182,625.69	0.08
			Base	20.192050	615,413.29	14.200000	432,787.60	-182,625.69	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		36,252.000	Local	17.314484	627,684.69	45.350000	1,644,028.20	1,016,343.51	0.29
			Base	17.314484	627,684.69	45.350000	1,644,028.20	1,016,343.51	0.29
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		27,403.000	Local	30.706016	841,436.95	45.250000	1,239,985.75	398,548.80	0.22
			Base	30.706016	841,436.95	45.250000	1,239,985.75	398,548.80	0.22
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		6,571.000	Local	73.254599	481,355.97	109.200000	717,553.20	236,197.23	0.13
			Base	73.254599	481,355.97	109.200000	717,553.20	236,197.23	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		26,584.000	Local	16.965266	451,004.64	39.100000	1,039,434.40	588,429.76	0.18
			Base	16.965266	451,004.64	39.100000	1,039,434.40	588,429.76	0.18

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594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,797.000	140.019963	951,715.69	128.990000	876,745.03	-74,970.66	0.16
		Base		140.019963	951,715.69	128.990000	876,745.03	-74,970.66	0.16
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	73,771.000	11.232556	828,636.88	6.970000	514,183.87	-314,453.01	0.09
		Base		11.232556	828,636.88	6.970000	514,183.87	-314,453.01	0.09
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,012.000	26.464096	847,168.63	43.500000	1,392,522.00	545,353.37	0.25
		Base		26.464096	847,168.63	43.500000	1,392,522.00	545,353.37	0.25
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	55,164.000	15.674356	864,660.19	18.150000	1,001,226.60	136,566.41	0.18
		Base		15.674356	864,660.19	18.150000	1,001,226.60	136,566.41	0.18
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,181.000	13.026110	106,566.61	42.290000	345,974.49	239,407.88	0.06
		Base		13.026110	106,566.61	42.290000	345,974.49	239,407.88	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	30,139.000	17.498038	527,373.36	22.450000	676,620.55	149,247.19	0.12
		Base		17.498038	527,373.36	22.450000	676,620.55	149,247.19	0.12
610236101	MONRO INC COMMON STOCK USD.01								
		Local	23,677.000	42.367604	1,003,137.75	53.600000	1,269,087.20	265,949.45	0.22
		Base		42.367604	1,003,137.75	53.600000	1,269,087.20	265,949.45	0.22
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	23,365.000	46.026357	1,075,405.83	82.410000	1,925,509.65	850,103.82	0.34
		Base		46.026357	1,075,405.83	82.410000	1,925,509.65	850,103.82	0.34
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,772.000	33.789818	465,353.37	21.430000	295,133.96	-170,219.41	0.05
		Base		33.789818	465,353.37	21.430000	295,133.96	-170,219.41	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,181.000	20.388525	227,964.10	38.400000	429,350.40	201,386.30	0.08
		Base		20.388525	227,964.10	38.400000	429,350.40	201,386.30	0.08

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
			41,757.000	Local	23.029788	961,654.86	26.160000	1,092,363.12	130,708.26	0.19
				Base	23.029788	961,654.86	26.160000	1,092,363.12	130,708.26	0.19
625383104	MULTI COLOR CORP COMMON STOCK								
			10,038.000	Local	61.392583	616,258.75	66.050000	663,009.90	46,751.15	0.12
				Base	61.392583	616,258.75	66.050000	663,009.90	46,751.15	0.12
628464109	MYERS INDUSTRIES INC COMMON STOCK								
			15,827.000	Local	12.569800	198,942.23	21.150000	334,741.05	135,798.82	0.06
				Base	12.569800	198,942.23	21.150000	334,741.05	135,798.82	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
			50,029.000	Local	19.519729	976,552.51	29.550000	1,478,356.95	501,804.44	0.26
				Base	19.519729	976,552.51	29.550000	1,478,356.95	501,804.44	0.26
628778102	N B T BANCORP INC COMMON STOCK USD.01								
			31,442.000	Local	22.565269	709,497.18	35.480000	1,115,562.16	406,064.98	0.20
				Base	22.565269	709,497.18	35.480000	1,115,562.16	406,064.98	0.20
62914B100	NIC INC COMMON STOCK								
			47,856.000	Local	16.935880	810,483.46	13.300000	636,484.80	-173,998.66	0.11
				Base	16.935880	810,483.46	13.300000	636,484.80	-173,998.66	0.11
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
			38,585.000	Local	14.572760	562,289.94	16.550000	638,581.75	76,291.81	0.11
				Base	14.572760	562,289.94	16.550000	638,581.75	76,291.81	0.11
630077105	NANOMETRICS INC COMMON STOCK								
			18,484.000	Local	16.427933	303,653.91	26.900000	497,219.60	193,565.69	0.09
				Base	16.427933	303,653.91	26.900000	497,219.60	193,565.69	0.09
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
			19,361.000	Local	31.573935	611,302.95	33.250000	643,753.25	32,450.30	0.11
				Base	31.573935	611,302.95	33.250000	643,753.25	32,450.30	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
			3,629.000	Local	93.349780	338,766.35	93.750000	340,218.75	1,452.40	0.06
				Base	93.349780	338,766.35	93.750000	340,218.75	1,452.40	0.06

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637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		35,773.000	Local	23.819747	852,103.80	25.080000	897,186.84	45,083.04	0.16
			Base	23.819747	852,103.80	25.080000	897,186.84	45,083.04	0.16
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		16,193.000	Local	27.517189	445,585.84	57.650000	933,526.45	487,940.61	0.17
			Base	27.517189	445,585.84	57.650000	933,526.45	487,940.61	0.17
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		22,463.000	Local	20.248654	454,845.51	33.650000	755,879.95	301,034.44	0.13
			Base	20.248654	454,845.51	33.650000	755,879.95	301,034.44	0.13
63910B102	NAUTILUS INC COMMON STOCK								
		22,262.000	Local	23.595540	525,283.91	13.450000	299,423.90	-225,860.01	0.05
			Base	23.595540	525,283.91	13.450000	299,423.90	-225,860.01	0.05
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		33,162.000	Local	11.918424	395,238.78	19.240000	638,036.88	242,798.10	0.11
			Base	11.918424	395,238.78	19.240000	638,036.88	242,798.10	0.11
640079109	NEENAH INC COMMON STOCK USD.01								
		12,158.000	Local	30.575436	371,736.15	78.400000	953,187.20	581,451.05	0.17
			Base	30.575436	371,736.15	78.400000	953,187.20	581,451.05	0.17
640491106	NEOGEN CORP COMMON STOCK USD.16								
		36,812.000	Local	24.355757	896,584.12	66.990000	2,466,035.88	1,569,451.76	0.44
			Base	24.355757	896,584.12	66.990000	2,466,035.88	1,569,451.76	0.44
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		22,743.000	Local	35.546333	808,430.25	57.200000	1,300,899.60	492,469.35	0.23
			Base	35.546333	808,430.25	57.200000	1,300,899.60	492,469.35	0.23
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		38,469.000	Local	15.970648	614,374.84	17.140000	659,358.66	44,983.82	0.12
			Base	15.970648	614,374.84	17.140000	659,358.66	44,983.82	0.12
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		80,594.000	Local	6.063400	488,673.66	5.930000	477,922.42	-10,751.24	0.08
			Base	6.063400	488,673.66	5.930000	477,922.42	-10,751.24	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	61,989.000	11.485444	711,971.19	8.100000	502,110.90	-209,860.29	0.09
		Base		11.485444	711,971.19	8.100000	502,110.90	-209,860.29	0.09
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	33,535.000	15.603741	523,271.46	15.610000	523,481.35	209.89	0.09
		Base		15.603741	523,271.46	15.610000	523,481.35	209.89	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	74,109.000	12.659924	938,214.32	16.560000	1,227,245.04	289,030.72	0.22
		Base		12.659924	938,214.32	16.560000	1,227,245.04	289,030.72	0.22
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	20,754.000	46.726263	969,756.87	57.650000	1,196,468.10	226,711.23	0.21
		Base		46.726263	969,756.87	57.650000	1,196,468.10	226,711.23	0.21
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	21,693.000	15.029972	326,045.18	26.950000	584,626.35	258,581.17	0.10
		Base		15.029972	326,045.18	26.950000	584,626.35	258,581.17	0.10
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,893.000	15.210291	485,101.80	10.450000	333,281.85	-151,819.95	0.06
		Base		15.210291	485,101.80	10.450000	333,281.85	-151,819.95	0.06
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,882.000	49.574390	638,617.29	65.270000	840,808.14	202,190.85	0.15
		Base		49.574390	638,617.29	65.270000	840,808.14	202,190.85	0.15
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	121,889.000	8.789943	1,071,397.37	9.560000	1,165,258.84	93,861.47	0.21
		Base		8.789943	1,071,397.37	9.560000	1,165,258.84	93,861.47	0.21
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	42,968.000	24.701345	1,061,367.41	26.200000	1,125,761.60	64,394.19	0.20
		Base		24.701345	1,061,367.41	26.200000	1,125,761.60	64,394.19	0.20
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	96,903.000	12.114362	1,173,917.98	16.900000	1,637,660.70	463,742.72	0.29
		Base		12.114362	1,173,917.98	16.900000	1,637,660.70	463,742.72	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
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	35,480.000	27.351142	970,418.53	60.300000	2,139,444.00	1,169,025.47	0.38
		Base		27.351142	970,418.53	60.300000	2,139,444.00	1,169,025.47	0.38
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,582.000	23.237390	152,948.50	20.510000	134,996.82	-17,951.68	0.02
		Base		23.237390	152,948.50	20.510000	134,996.82	-17,951.68	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,393.000	20.174362	552,636.29	43.400000	1,188,856.20	636,219.91	0.21
		Base		20.174362	552,636.29	43.400000	1,188,856.20	636,219.91	0.21
684000102	OPUS BANK COMMON STOCK								
		Local	12,469.000	34.748690	433,281.41	28.000000	349,132.00	-84,149.41	0.06
		Base		34.748690	433,281.41	28.000000	349,132.00	-84,149.41	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	43,798.000	13.040124	571,131.36	16.890000	739,748.22	168,616.86	0.13
		Base		13.040124	571,131.36	16.890000	739,748.22	168,616.86	0.13
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	20,391.000	8.496227	173,246.57	6.590000	134,376.69	-38,869.88	0.02
		Base		8.496227	173,246.57	6.590000	134,376.69	-38,869.88	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	28,493.000	13.801299	393,240.42	15.350000	437,367.55	44,127.13	0.08
		Base		13.801299	393,240.42	15.350000	437,367.55	44,127.13	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	28,913.000	16.330000	472,149.29	15.550000	449,597.15	-22,552.14	0.08
		Base		16.330000	472,149.29	15.550000	449,597.15	-22,552.14	0.08
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,152.000	47.727224	579,981.23	74.560000	906,053.12	326,071.89	0.16
		Base		47.727224	579,981.23	74.560000	906,053.12	326,071.89	0.16
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	47,571.000	47.672295	2,267,818.76	49.030000	2,332,406.13	64,587.37	0.41
		Base		47.672295	2,267,818.76	49.030000	2,332,406.13	64,587.37	0.41

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693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	19,870.000	18.255100	362,728.84	11.660000	231,684.20	-131,044.64	0.04
		Base		18.255100	362,728.84	11.660000	231,684.20	-131,044.64	0.04
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	35,864.000	9.120168	327,085.71	18.650000	668,863.60	341,777.89	0.12
		Base		9.120168	327,085.71	18.650000	668,863.60	341,777.89	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	32,618.000	30.838334	1,005,884.77	38.000000	1,239,484.00	233,599.23	0.22
		Base		30.838334	1,005,884.77	38.000000	1,239,484.00	233,599.23	0.22
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	14,366.000	66.116266	949,826.28	113.040000	1,623,932.64	674,106.36	0.29
		Base		66.116266	949,826.28	113.040000	1,623,932.64	674,106.36	0.29
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	28,049.000	40.404979	1,133,319.25	40.200000	1,127,569.80	-5,749.45	0.20
		Base		40.404979	1,133,319.25	40.200000	1,127,569.80	-5,749.45	0.20
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,192.000	20.979901	381,666.35	17.170000	312,356.64	-69,309.71	0.06
		Base		20.979901	381,666.35	17.170000	312,356.64	-69,309.71	0.06
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,736.000	26.794270	368,046.09	16.840000	231,314.24	-136,731.85	0.04
		Base		26.794270	368,046.09	16.840000	231,314.24	-136,731.85	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	17,260.000	43.242410	746,363.99	61.850000	1,067,531.00	321,167.01	0.19
		Base		43.242410	746,363.99	61.850000	1,067,531.00	321,167.01	0.19
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	60,562.000	18.847580	1,141,447.12	26.260000	1,590,358.12	448,911.00	0.28
		Base		18.847580	1,141,447.12	26.260000	1,590,358.12	448,911.00	0.28
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	225,269.000	4.781361	1,077,092.49	3.020000	680,312.38	-396,780.11	0.12
		Base		4.781361	1,077,092.49	3.020000	680,312.38	-396,780.11	0.12

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709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	50,486.000	16.132230	814,451.78	9.650000	487,189.90	-327,261.88	0.09
		Base		16.132230	814,451.78	9.650000	487,189.90	-327,261.88	0.09
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	43,551.000	16.096515	701,019.33	18.030000	785,224.53	84,205.20	0.14
		Base		16.096515	701,019.33	18.030000	785,224.53	84,205.20	0.14
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	25,209.000	12.973310	327,044.17	22.920000	577,790.28	250,746.11	0.10
		Base		12.973310	327,044.17	22.920000	577,790.28	250,746.11	0.10
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,883.000	13.002459	193,515.59	41.750000	621,365.25	427,849.66	0.11
		Base		13.002459	193,515.59	41.750000	621,365.25	427,849.66	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,162.000	32.070265	454,179.09	39.700000	562,231.40	108,052.31	0.10
		Base		32.070265	454,179.09	39.700000	562,231.40	108,052.31	0.10
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	50,082.000	9.723200	486,957.29	8.250000	413,176.50	-73,780.79	0.07
		Base		9.723200	486,957.29	8.250000	413,176.50	-73,780.79	0.07
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	56,126.000	9.778128	548,807.23	2.700000	151,540.20	-397,267.03	0.03
		Base		9.778128	548,807.23	2.700000	151,540.20	-397,267.03	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,268.000	34.626212	355,541.94	83.050000	852,757.40	497,215.46	0.15
		Base		34.626212	355,541.94	83.050000	852,757.40	497,215.46	0.15
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	24,254.000	33.238061	806,155.94	59.730000	1,448,691.42	642,535.48	0.26
		Base		33.238061	806,155.94	59.730000	1,448,691.42	642,535.48	0.26
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,273.000	38.260306	240,006.90	26.840000	168,367.32	-71,639.58	0.03
		Base		38.260306	240,006.90	26.840000	168,367.32	-71,639.58	0.03

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739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,461.000	40.543557	870,105.27	68.350000	1,466,859.35	596,754.08	0.26
		Base		40.543557	870,105.27	68.350000	1,466,859.35	596,754.08	0.26
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,561.000	38.710747	1,492,725.11	48.550000	1,872,136.55	379,411.44	0.33
		Base		38.710747	1,492,725.11	48.550000	1,872,136.55	379,411.44	0.33
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	50,747.000	11.186385	567,675.49	7.460000	378,572.62	-189,102.87	0.07
		Base		11.186385	567,675.49	7.460000	378,572.62	-189,102.87	0.07
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,539.000	24.230178	836,886.13	38.450000	1,328,024.55	491,138.42	0.24
		Base		24.230178	836,886.13	38.450000	1,328,024.55	491,138.42	0.24
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,888.000	76.170889	1,362,544.86	117.550000	2,102,734.40	740,189.54	0.37
		Base		76.170889	1,362,544.86	117.550000	2,102,734.40	740,189.54	0.37
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,078.000	45.084401	364,191.79	69.140000	558,512.92	194,321.13	0.10
		Base		45.084401	364,191.79	69.140000	558,512.92	194,321.13	0.10
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,720.000	15.330800	670,262.58	25.590000	1,118,794.80	448,532.22	0.20
		Base		15.330800	670,262.58	25.590000	1,118,794.80	448,532.22	0.20
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,608.000	49.728221	477,788.75	148.130000	1,423,233.04	945,444.29	0.25
		Base		49.728221	477,788.75	148.130000	1,423,233.04	945,444.29	0.25
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,027.000	33.501347	1,139,950.33	13.650000	464,468.55	-675,481.78	0.08
		Base		33.501347	1,139,950.33	13.650000	464,468.55	-675,481.78	0.08
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,021.000	29.101458	669,944.66	72.750000	1,674,777.75	1,004,833.09	0.30
		Base		29.101458	669,944.66	72.750000	1,674,777.75	1,004,833.09	0.30

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747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,090.000	17.207426	431,734.31	17.400000	436,566.00	4,831.69	0.08
		Base		17.207426	431,734.31	17.400000	436,566.00	4,831.69	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	25,750.000	7.551540	194,452.15	12.770000	328,827.50	134,375.35	0.06
		Base		7.551540	194,452.15	12.770000	328,827.50	134,375.35	0.06
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	20,504.000	12.344964	253,121.15	8.180000	167,722.72	-85,398.43	0.03
		Base		12.344964	253,121.15	8.180000	167,722.72	-85,398.43	0.03
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	28,009.000	37.275783	1,044,057.42	63.390000	1,775,490.51	731,433.09	0.31
		Base		37.275783	1,044,057.42	63.390000	1,775,490.51	731,433.09	0.31
74967X103	RH COMMON STOCK USD.0001								
		Local	13,577.000	26.322333	357,378.32	95.280000	1,293,616.56	936,238.24	0.23
		Base		26.322333	357,378.32	95.280000	1,293,616.56	936,238.24	0.23
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	79,217.000	11.468269	908,481.83	13.430000	1,063,884.31	155,402.48	0.19
		Base		11.468269	908,481.83	13.430000	1,063,884.31	155,402.48	0.19
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	57,356.000	13.139400	753,623.43	12.360000	708,920.16	-44,703.27	0.13
		Base		13.139400	753,623.43	12.360000	708,920.16	-44,703.27	0.13
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,857.000	21.004634	543,116.82	35.050000	906,287.85	363,171.03	0.16
		Base		21.004634	543,116.82	35.050000	906,287.85	363,171.03	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	37,397.000	22.215737	830,801.93	21.470000	802,913.59	-27,888.34	0.14
		Base		22.215737	830,801.93	21.470000	802,913.59	-27,888.34	0.14
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,793.000	32.649407	417,683.86	60.450000	773,336.85	355,652.99	0.14
		Base		32.649407	417,683.86	60.450000	773,336.85	355,652.99	0.14

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75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,342.000	41.673726	389,315.95	58.000000	541,836.00	152,520.05	0.10
		Base		41.673726	389,315.95	58.000000	541,836.00	152,520.05	0.10
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	25,246.000	15.579383	393,317.11	15.130000	381,971.98	-11,345.13	0.07
		Base		15.579383	393,317.11	15.130000	381,971.98	-11,345.13	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	27,057.000	20.563299	556,381.17	36.180000	978,922.26	422,541.09	0.17
		Base		20.563299	556,381.17	36.180000	978,922.26	422,541.09	0.17
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	38,535.000	11.850777	456,669.70	8.630000	332,557.05	-124,112.65	0.06
		Base		11.850777	456,669.70	8.630000	332,557.05	-124,112.65	0.06
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	20,452.000	11.505632	235,313.19	16.200000	331,322.40	96,009.21	0.06
		Base		11.505632	235,313.19	16.200000	331,322.40	96,009.21	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	79,287.000	16.557621	1,312,804.07	17.670000	1,401,001.29	88,197.22	0.25
		Base		16.557621	1,312,804.07	17.670000	1,401,001.29	88,197.22	0.25
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,182.000	57.741528	241,475.07	72.800000	304,449.60	62,974.53	0.05
		Base		57.741528	241,475.07	72.800000	304,449.60	62,974.53	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	38,635.000	15.082255	582,702.93	14.350000	554,412.25	-28,290.68	0.10
		Base		15.082255	582,702.93	14.350000	554,412.25	-28,290.68	0.10
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	22,696.000	24.201394	549,274.83	2.540000	57,647.84	-491,626.99	0.01
		Base		24.201394	549,274.83	2.540000	57,647.84	-491,626.99	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,176.000	49.941683	658,031.62	119.540000	1,575,059.04	917,027.42	0.28
		Base		49.941683	658,031.62	119.540000	1,575,059.04	917,027.42	0.28

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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
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,811.000	10.132588	231,134.47	27.700000	631,864.70	400,730.23	0.11
		Base		10.132588	231,134.47	27.700000	631,864.70	400,730.23	0.11
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	21,007.000	7.527904	158,138.67	24.450000	513,621.15	355,482.48	0.09
		Base		7.527904	158,138.67	24.450000	513,621.15	355,482.48	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,268.000	22.951101	579,928.42	39.940000	1,009,203.92	429,275.50	0.18
		Base		22.951101	579,928.42	39.940000	1,009,203.92	429,275.50	0.18
784635104	SPX CORP COMMON STOCK USD.01								
		Local	30,761.000	12.506440	384,710.59	32.480000	999,117.28	614,406.69	0.18
		Base		12.506440	384,710.59	32.480000	999,117.28	614,406.69	0.18
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,439.000	73.316872	911,988.57	64.070000	796,966.73	-115,021.84	0.14
		Base		73.316872	911,988.57	64.070000	796,966.73	-115,021.84	0.14
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,546.000	33.617741	1,026,887.51	49.190000	1,502,557.74	475,670.23	0.27
		Base		33.617741	1,026,887.51	49.190000	1,502,557.74	475,670.23	0.27
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	174,287.000	8.717235	1,519,300.80	9.430000	1,643,526.41	124,225.61	0.29
		Base		8.717235	1,519,300.80	9.430000	1,643,526.41	124,225.61	0.29
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,991.000	48.843373	536,837.51	76.850000	844,658.35	307,820.84	0.15
		Base		48.843373	536,837.51	76.850000	844,658.35	307,820.84	0.15
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,420.000	35.135950	647,204.19	75.150000	1,384,263.00	737,058.81	0.25
		Base		35.135950	647,204.19	75.150000	1,384,263.00	737,058.81	0.25
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,292.000	73.225000	460,731.70	57.870000	364,118.04	-96,613.66	0.06
		Base		73.225000	460,731.70	57.870000	364,118.04	-96,613.66	0.06

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801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	52,011.000	17.137625	891,345.00	26.150000	1,360,087.65	468,742.65	0.24
		Base		17.137625	891,345.00	26.150000	1,360,087.65	468,742.65	0.24
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,699.000	43.333618	376,959.14	50.970000	443,388.03	66,428.89	0.08
		Base		43.333618	376,959.14	50.970000	443,388.03	66,428.89	0.08
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,409.000	35.488576	653,309.19	35.550000	654,439.95	1,130.76	0.12
		Base		35.488576	653,309.19	35.550000	654,439.95	1,130.76	0.12
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,995.000	31.386891	627,580.89	38.840000	776,605.80	149,024.91	0.14
		Base		31.386891	627,580.89	38.840000	776,605.80	149,024.91	0.14
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	21,253.000	25.806571	548,467.06	43.000000	913,879.00	365,411.94	0.16
		Base		25.806571	548,467.06	43.000000	913,879.00	365,411.94	0.16
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,186.000	32.274352	716,038.77	39.150000	868,581.90	152,543.13	0.15
		Base		32.274352	716,038.77	39.150000	868,581.90	152,543.13	0.15
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,917.000	15.983517	638,014.04	11.990000	478,604.83	-159,409.21	0.08
		Base		15.983517	638,014.04	11.990000	478,604.83	-159,409.21	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	33,846.000	26.605570	900,492.13	26.470000	895,903.62	-4,588.51	0.16
		Base		26.605570	900,492.13	26.470000	895,903.62	-4,588.51	0.16
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,123.000	46.437179	562,957.92	51.100000	619,485.30	56,527.38	0.11
		Base		46.437179	562,957.92	51.100000	619,485.30	56,527.38	0.11
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	77,315.000	13.497537	1,043,562.05	17.250000	1,333,683.75	290,121.70	0.24
		Base		13.497537	1,043,562.05	17.250000	1,333,683.75	290,121.70	0.24

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816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	42,168.000	19.690875	830,324.81	60.700000	2,559,597.60	1,729,272.79	0.45
		Base		19.690875	830,324.81	60.700000	2,559,597.60	1,729,272.79	0.45
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	47,873.000	20.009988	957,938.16	39.050000	1,869,440.65	911,502.49	0.33
		Base		20.009988	957,938.16	39.050000	1,869,440.65	911,502.49	0.33
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,891.000	27.299485	133,521.78	27.700000	135,480.70	1,958.92	0.02
		Base		27.299485	133,521.78	27.700000	135,480.70	1,958.92	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,521.000	22.578305	734,269.06	40.820000	1,327,507.22	593,238.16	0.24
		Base		22.578305	734,269.06	40.820000	1,327,507.22	593,238.16	0.24
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	13,249.000	36.664252	485,764.67	41.630000	551,555.87	65,791.20	0.10
		Base		36.664252	485,764.67	41.630000	551,555.87	65,791.20	0.10
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	8,242.000	29.684001	244,655.54	23.800000	196,159.60	-48,495.94	0.03
		Base		29.684001	244,655.54	23.800000	196,159.60	-48,495.94	0.03
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	23,715.000	45.320793	1,074,782.60	81.250000	1,926,843.75	852,061.15	0.34
		Base		45.320793	1,074,782.60	81.250000	1,926,843.75	852,061.15	0.34
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,278.000	45.805936	608,211.22	48.150000	639,335.70	31,124.48	0.11
		Base		45.805936	608,211.22	48.150000	639,335.70	31,124.48	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	56,438.000	21.413587	1,208,540.00	28.450000	1,605,661.10	397,121.10	0.28
		Base		21.413587	1,208,540.00	28.450000	1,605,661.10	397,121.10	0.28
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	30,410.000	30.780882	936,046.62	57.590000	1,751,311.90	815,265.28	0.31
		Base		30.780882	936,046.62	57.590000	1,751,311.90	815,265.28	0.31

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830879102	SKYWEST INC COMMON STOCK								
		Local	37,471.000	14.466931	542,090.39	54.400000	2,038,422.40	1,496,332.01	0.36
		Base		14.466931	542,090.39	54.400000	2,038,422.40	1,496,332.01	0.36
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	28,756.000	19.679064	565,891.16	35.150000	1,010,773.40	444,882.24	0.18
		Base		19.679064	565,891.16	35.150000	1,010,773.40	444,882.24	0.18
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	26,129.000	24.182430	631,862.72	52.600000	1,374,385.40	742,522.68	0.24
		Base		24.182430	631,862.72	52.600000	1,374,385.40	742,522.68	0.24
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	29,056.000	13.408060	389,584.59	25.230000	733,082.88	343,498.29	0.13
		Base		13.408060	389,584.59	25.230000	733,082.88	343,498.29	0.13
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,781.000	16.599685	295,159.00	18.950000	336,949.95	41,790.95	0.06
		Base		16.599685	295,159.00	18.950000	336,949.95	41,790.95	0.06
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	57,415.000	27.366210	1,571,230.93	28.160000	1,616,806.40	45,575.47	0.29
		Base		27.366210	1,571,230.93	28.160000	1,616,806.40	45,575.47	0.29
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,899.000	26.094939	519,263.20	34.740000	691,291.26	172,028.06	0.12
		Base		26.094939	519,263.20	34.740000	691,291.26	172,028.06	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	26,700.000	22.119745	590,597.19	17.210000	459,507.00	-131,090.19	0.08
		Base		22.119745	590,597.19	17.210000	459,507.00	-131,090.19	0.08
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	65,425.000	10.895483	712,836.97	16.090000	1,052,688.25	339,851.28	0.19
		Base		10.895483	712,836.97	16.090000	1,052,688.25	339,851.28	0.19
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	34,832.000	47.645384	1,659,584.02	72.300000	2,518,353.60	858,769.58	0.45
		Base		47.645384	1,659,584.02	72.300000	2,518,353.60	858,769.58	0.45

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84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,431.000	15.026952	216,853.95	14.950000	215,743.45	-1,110.50	0.04
		Base		15.026952	216,853.95	14.950000	215,743.45	-1,110.50	0.04
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,745.000	41.337212	485,505.55	201.050000	2,361,332.25	1,875,826.70	0.42
		Base		41.337212	485,505.55	201.050000	2,361,332.25	1,875,826.70	0.42
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,701.000	21.379198	314,295.59	47.570000	699,326.57	385,030.98	0.12
		Base		21.379198	314,295.59	47.570000	699,326.57	385,030.98	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,235.000	44.398917	410,024.00	95.350000	880,557.25	470,533.25	0.16
		Base		44.398917	410,024.00	95.350000	880,557.25	470,533.25	0.16
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,283.000	45.119388	644,440.22	83.180000	1,188,059.94	543,619.72	0.21
		Base		45.119388	644,440.22	83.180000	1,188,059.94	543,619.72	0.21
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,150.000	20.825777	357,162.07	43.940000	753,571.00	396,408.93	0.13
		Base		20.825777	357,162.07	43.940000	753,571.00	396,408.93	0.13
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,668.000	43.603127	334,348.78	101.050000	774,851.40	440,502.62	0.14
		Base		43.603127	334,348.78	101.050000	774,851.40	440,502.62	0.14
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,598.000	35.881435	452,034.32	52.500000	661,395.00	209,360.68	0.12
		Base		35.881435	452,034.32	52.500000	661,395.00	209,360.68	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	75,320.000	13.946149	1,050,423.95	13.610000	1,025,105.20	-25,318.75	0.18
		Base		13.946149	1,050,423.95	13.610000	1,025,105.20	-25,318.75	0.18
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,479.000	13.683004	635,972.36	10.760000	500,114.04	-135,858.32	0.09
		Base		13.683004	635,972.36	10.760000	500,114.04	-135,858.32	0.09

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86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	27,484.000	19.047847	523,511.03	17.000000	467,228.00	-56,283.03	0.08
		Base		19.047847	523,511.03	17.000000	467,228.00	-56,283.03	0.08
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,776.000	19.955899	334,780.16	13.300000	223,120.80	-111,659.36	0.04
		Base		19.955899	334,780.16	13.300000	223,120.80	-111,659.36	0.04
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,066.000	19.084927	707,401.92	45.800000	1,697,622.80	990,220.88	0.30
		Base		19.084927	707,401.92	45.800000	1,697,622.80	990,220.88	0.30
868536301	SUPERVALU INC COMMON STOCK USD.01								
		Local	27,683.000	36.375597	1,006,985.64	15.230000	421,612.09	-585,373.55	0.07
		Base		36.375597	1,006,985.64	15.230000	421,612.09	-585,373.55	0.07
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,468.000	16.171482	153,111.59	38.050000	360,257.40	207,145.81	0.06
		Base		16.171482	153,111.59	38.050000	360,257.40	207,145.81	0.06
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,811.000	19.174986	552,450.52	28.940000	833,790.34	281,339.82	0.15
		Base		19.174986	552,450.52	28.940000	833,790.34	281,339.82	0.15
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	31,607.000	33.822537	1,069,028.93	10.550000	333,453.85	-735,575.08	0.06
		Base		33.822537	1,069,028.93	10.550000	333,453.85	-735,575.08	0.06
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,174.000	12.140132	803,361.07	15.290000	1,011,800.46	208,439.39	0.18
		Base		12.140132	803,361.07	15.290000	1,011,800.46	208,439.39	0.18
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	10,486.000	29.831414	312,812.21	31.800000	333,454.80	20,642.59	0.06
		Base		29.831414	312,812.21	31.800000	333,454.80	20,642.59	0.06
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,513.000	33.494135	1,189,477.23	25.060000	889,955.78	-299,521.45	0.16
		Base		33.494135	1,189,477.23	25.060000	889,955.78	-299,521.45	0.16

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878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,603.000	29.000557	626,499.03	13.750000	297,041.25	-329,457.78	0.05
		Base		29.000557	626,499.03	13.750000	297,041.25	-329,457.78	0.05
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,892.000	44.377906	572,119.97	67.700000	872,788.40	300,668.43	0.15
		Base		44.377906	572,119.97	67.700000	872,788.40	300,668.43	0.15
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	83,917.000	9.018452	756,801.43	3.750000	314,688.75	-442,112.68	0.06
		Base		9.018452	756,801.43	3.750000	314,688.75	-442,112.68	0.06
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	40,241.000	23.897461	961,657.71	48.950000	1,969,796.95	1,008,139.24	0.35
		Base		23.897461	961,657.71	48.950000	1,969,796.95	1,008,139.24	0.35
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	24,860.000	16.358004	406,659.99	6.000000	149,160.00	-257,499.99	0.03
		Base		16.358004	406,659.99	6.000000	149,160.00	-257,499.99	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	28,217.000	17.950014	506,495.55	15.190000	428,616.23	-77,879.32	0.08
		Base		17.950014	506,495.55	15.190000	428,616.23	-77,879.32	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	35,844.000	21.482025	770,001.70	12.610000	451,992.84	-318,008.86	0.08
		Base		21.482025	770,001.70	12.610000	451,992.84	-318,008.86	0.08
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	88,143.000	13.935128	1,228,284.03	13.550000	1,194,337.65	-33,946.38	0.21
		Base		13.935128	1,228,284.03	13.550000	1,194,337.65	-33,946.38	0.21
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,636.000	13.838048	340,914.16	39.650000	976,817.40	635,903.24	0.17
		Base		13.838048	340,914.16	39.650000	976,817.40	635,903.24	0.17
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,259.000	44.600899	412,959.72	75.760000	701,461.84	288,502.12	0.12
		Base		44.600899	412,959.72	75.760000	701,461.84	288,502.12	0.12

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	25,671.000	29.120852	747,561.40	76.520000	1,964,344.92	1,216,783.52	0.35
		Base		29.120852	747,561.40	76.520000	1,964,344.92	1,216,783.52	0.35
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,413.000	19.618413	361,233.84	17.950000	330,513.35	-30,720.49	0.06
		Base		19.618413	361,233.84	17.950000	330,513.35	-30,720.49	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	21,261.000	43.562185	926,175.61	108.770000	2,312,558.97	1,386,383.36	0.41
		Base		43.562185	926,175.61	108.770000	2,312,558.97	1,386,383.36	0.41
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	35,793.000	27.525213	985,209.94	25.200000	901,983.60	-83,226.34	0.16
		Base		27.525213	985,209.94	25.200000	901,983.60	-83,226.34	0.16
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	29,870.000	17.487310	522,345.95	25.900000	773,633.00	251,287.05	0.14
		Base		17.487310	522,345.95	25.900000	773,633.00	251,287.05	0.14
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	69,402.000	5.560039	385,877.86	8.450000	586,446.90	200,569.04	0.10
		Base		5.560039	385,877.86	8.450000	586,446.90	200,569.04	0.10
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	10,264.000	19.943393	204,698.99	30.700000	315,104.80	110,405.81	0.06
		Base		19.943393	204,698.99	30.700000	315,104.80	110,405.81	0.06
902104108	II VI INC COMMON STOCK								
		Local	39,682.000	21.720581	861,916.10	40.900000	1,622,993.80	761,077.70	0.29
		Base		21.720581	861,916.10	40.900000	1,622,993.80	761,077.70	0.29
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,302.000	46.189851	522,037.70	60.400000	682,640.80	160,603.10	0.12
		Base		46.189851	522,037.70	60.400000	682,640.80	160,603.10	0.12
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,092.000	49.715729	452,015.41	81.300000	739,179.60	287,164.19	0.13
		Base		49.715729	452,015.41	81.300000	739,179.60	287,164.19	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
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	58,667.000	33.212888	1,948,500.49	25.520000	1,497,181.84	-451,318.65	0.27
		Base		33.212888	1,948,500.49	25.520000	1,497,181.84	-451,318.65	0.27
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,679.000	22.439066	621,090.92	19.250000	532,820.75	-88,270.17	0.09
		Base		22.439066	621,090.92	19.250000	532,820.75	-88,270.17	0.09
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	12,276.000	30.353372	372,617.99	36.250000	445,005.00	72,387.01	0.08
		Base		30.353372	372,617.99	36.250000	445,005.00	72,387.01	0.08
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,165.000	68.561724	765,491.65	161.650000	1,804,822.25	1,039,330.60	0.32
		Base		68.561724	765,491.65	161.650000	1,804,822.25	1,039,330.60	0.32
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	38,204.000	23.843260	910,907.90	19.760000	754,911.04	-155,996.86	0.13
		Base		23.843260	910,907.90	19.760000	754,911.04	-155,996.86	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	51,843.000	15.009298	778,127.06	31.650000	1,640,830.95	862,703.89	0.29
		Base		15.009298	778,127.06	31.650000	1,640,830.95	862,703.89	0.29
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,271.000	22.884218	349,464.89	47.860000	730,870.06	381,405.17	0.13
		Base		22.884218	349,464.89	47.860000	730,870.06	381,405.17	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	14,828.000	22.306515	330,761.01	19.140000	283,807.92	-46,953.09	0.05
		Base		22.306515	330,761.01	19.140000	283,807.92	-46,953.09	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	18,137.000	47.788099	866,732.76	48.500000	879,644.50	12,911.74	0.16
		Base		47.788099	866,732.76	48.500000	879,644.50	12,911.74	0.16
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,342.000	29.714122	307,303.45	52.050000	538,301.10	230,997.65	0.10
		Base		29.714122	307,303.45	52.050000	538,301.10	230,997.65	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
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	44,178.000	12.758250	563,633.98	32.450000	1,433,576.10	869,942.12	0.25
		Base		12.758250	563,633.98	32.450000	1,433,576.10	869,942.12	0.25
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,138.000	43.013305	393,055.58	60.100000	549,193.80	156,138.22	0.10
		Base		43.013305	393,055.58	60.100000	549,193.80	156,138.22	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,132.000	16.144731	373,459.91	31.900000	737,910.80	364,450.89	0.13
		Base		16.144731	373,459.91	31.900000	737,910.80	364,450.89	0.13
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,470.000	19.613138	421,094.08	19.300000	414,371.00	-6,723.08	0.07
		Base		19.613138	421,094.08	19.300000	414,371.00	-6,723.08	0.07
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,779.000	46.971017	741,155.68	53.300000	841,020.70	99,865.02	0.15
		Base		46.971017	741,155.68	53.300000	841,020.70	99,865.02	0.15
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,109.000	28.638781	776,368.72	35.780000	969,960.02	193,591.30	0.17
		Base		28.638781	776,368.72	35.780000	969,960.02	193,591.30	0.17
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	21,829.000	12.463148	272,058.05	12.950000	282,685.55	10,627.50	0.05
		Base		12.463148	272,058.05	12.950000	282,685.55	10,627.50	0.05
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,986.000	35.598175	1,245,437.74	17.000000	594,762.00	-650,675.74	0.11
		Base		35.598175	1,245,437.74	17.000000	594,762.00	-650,675.74	0.11
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	13,766.000	17.080974	235,136.69	10.610000	146,057.26	-89,079.43	0.03
		Base		17.080974	235,136.69	10.610000	146,057.26	-89,079.43	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,044.000	43.079178	346,528.91	39.200000	315,324.80	-31,204.11	0.06
		Base		43.079178	346,528.91	39.200000	315,324.80	-31,204.11	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,739.000	22.889842	337,373.38	52.450000	773,060.55	435,687.17	0.14
		Base		22.889842	337,373.38	52.450000	773,060.55	435,687.17	0.14
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	164,236.000	6.322607	1,038,399.76	9.720000	1,596,373.92	557,974.16	0.28
		Base		6.322607	1,038,399.76	9.720000	1,596,373.92	557,974.16	0.28
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,752.000	12.021490	141,276.55	28.550000	335,519.60	194,243.05	0.06
		Base		12.021490	141,276.55	28.550000	335,519.60	194,243.05	0.06
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,722.000	24.287867	479,005.31	48.460000	955,728.12	476,722.81	0.17
		Base		24.287867	479,005.31	48.460000	955,728.12	476,722.81	0.17
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,181.000	108.041347	559,762.22	123.800000	641,407.80	81,645.58	0.11
		Base		108.041347	559,762.22	123.800000	641,407.80	81,645.58	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,398.000	20.306505	840,648.68	16.320000	675,615.36	-165,033.32	0.12
		Base		20.306505	840,648.68	16.320000	675,615.36	-165,033.32	0.12
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	17,315.000	41.518736	718,896.92	4.350000	75,320.25	-643,576.67	0.01
		Base		41.518736	718,896.92	4.350000	75,320.25	-643,576.67	0.01
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	150,276.000	8.249144	1,239,648.43	10.650000	1,600,439.40	360,790.97	0.28
		Base		8.249144	1,239,648.43	10.650000	1,600,439.40	360,790.97	0.28
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,092.000	55.007665	555,137.36	131.700000	1,329,116.40	773,979.04	0.24
		Base		55.007665	555,137.36	131.700000	1,329,116.40	773,979.04	0.24
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	42,610.000	13.975661	595,502.91	20.810000	886,714.10	291,211.19	0.16
		Base		13.975661	595,502.91	20.810000	886,714.10	291,211.19	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
			60,234.000	Local	17.635100	1,062,232.61	20.210000	1,217,329.14	155,096.53	0.22
				Base	17.635100	1,062,232.61	20.210000	1,217,329.14	155,096.53	0.22
930427109	WAGEWORKS INC COMMON STOCK USD.001								
			28,647.000	Local	42.844436	1,227,364.56	45.200000	1,294,844.40	67,479.84	0.23
				Base	42.844436	1,227,364.56	45.200000	1,294,844.40	67,479.84	0.23
93148P102	WALKER + DUNLOP INC COMMON STOCK								
			20,419.000	Local	20.210921	412,686.80	59.420000	1,213,296.98	800,610.18	0.21
				Base	20.210921	412,686.80	59.420000	1,213,296.98	800,610.18	0.21
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
			20,066.000	Local	39.851186	799,653.90	77.700000	1,559,128.20	759,474.30	0.28
				Base	39.851186	799,653.90	77.700000	1,559,128.20	759,474.30	0.28
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
			19,033.000	Local	46.971320	894,005.13	58.080000	1,105,436.64	211,431.51	0.20
				Base	46.971320	894,005.13	58.080000	1,105,436.64	211,431.51	0.20
966084204	WHITESTONE REIT REIT USD.001								
			27,820.000	Local	12.947012	360,185.87	10.390000	289,049.80	-71,136.07	0.05
				Base	12.947012	360,185.87	10.390000	289,049.80	-71,136.07	0.05
974155103	WINGSTOP INC COMMON STOCK USD.01								
			21,011.000	Local	30.978408	650,887.32	47.230000	992,349.53	341,462.21	0.18
				Base	30.978408	650,887.32	47.230000	992,349.53	341,462.21	0.18
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
			20,903.000	Local	15.409967	322,114.55	37.600000	785,952.80	463,838.25	0.14
				Base	15.409967	322,114.55	37.600000	785,952.80	463,838.25	0.14
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
			83,054.000	Local	8.705560	723,031.58	9.170000	761,605.18	38,573.60	0.13
				Base	8.705560	723,031.58	9.170000	761,605.18	38,573.60	0.13
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
			69,119.000	Local	20.856494	1,441,580.01	28.900000	1,997,539.10	555,959.09	0.35
				Base	20.856494	1,441,580.01	28.900000	1,997,539.10	555,959.09	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,259.000	64.602451	275,141.84	105.300000	448,472.70	173,330.86	0.08
		Base		64.602451	275,141.84	105.300000	448,472.70	173,330.86	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,847.000	16.922520	488,163.94	36.010000	1,038,780.47	550,616.53	0.18
		Base		16.922520	488,163.94	36.010000	1,038,780.47	550,616.53	0.18
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,446.000	11.031123	192,448.98	20.750000	362,004.50	169,555.52	0.06
		Base		11.031123	192,448.98	20.750000	362,004.50	169,555.52	0.06
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,691.000	20.897045	745,836.43	21.150000	754,864.65	9,028.22	0.13
		Base		20.897045	745,836.43	21.150000	754,864.65	9,028.22	0.13
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,119.000	25.316982	332,133.49	23.900000	313,544.10	-18,589.39	0.06
		Base		25.316982	332,133.49	23.900000	313,544.10	-18,589.39	0.06
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	60,603.000	8.735271	529,383.60	11.150000	675,723.45	146,339.85	0.12
		Base		8.735271	529,383.60	11.150000	675,723.45	146,339.85	0.12
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	32,989.000	27.011712	891,089.36	22.310000	735,984.59	-155,104.77	0.13
		Base		27.011712	891,089.36	22.310000	735,984.59	-155,104.77	0.13
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	27,146.000	24.854675	674,705.00	31.380000	851,841.48	177,136.48	0.15
		Base		24.854675	674,705.00	31.380000	851,841.48	177,136.48	0.15
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	17,898.000	34.012500	608,755.73	35.470000	634,842.06	26,086.33	0.11
		Base		34.012500	608,755.73	35.470000	634,842.06	26,086.33	0.11
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	50,113.000	14.177060	710,455.02	6.500000	325,734.50	-384,720.52	0.06
		Base		14.177060	710,455.02	6.500000	325,734.50	-384,720.52	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	176,907.000	4.578017	809,883.26	3.710000	656,324.97	-153,558.29	0.12
		Base		4.578017	809,883.26	3.710000	656,324.97	-153,558.29	0.12
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	63,035.000	16.421648	1,035,138.57	13.950000	879,338.25	-155,800.32	0.16
		Base		16.421648	1,035,138.57	13.950000	879,338.25	-155,800.32	0.16
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		Local	90,499.000	13.700500	1,239,881.55	16.340000	1,478,753.66	238,872.11	0.26
		Base		13.700500	1,239,881.55	16.340000	1,478,753.66	238,872.11	0.26
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		Local	13,123.000	38.945044	511,075.81	58.780000	771,369.94	260,294.13	0.14
		Base		38.945044	511,075.81	58.780000	771,369.94	260,294.13	0.14
US DOLLAR Total									
		Local	19,915,599.000		404,113,836.63		547,678,229.70	143,564,393.07	96.96
		Base			404,113,836.63		547,678,229.70	143,564,393.07	96.96
EQUITY Total									
		Base	19,915,599.000		404,113,836.63		547,678,229.70	143,564,393.07	96.96

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Holdings

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		37,097,413.270	Base	421,298,927.86		564,861,744.46	143,562,816.60	100.00

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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								
		Local	83,750.000	1.000000	83,750.00	1.000000	83,750.00	0.00	0.00
		Base		1.000000	83,750.00	1.000000	83,750.00	0.00	0.00
US DOLLAR Total									
		Local	83,750.000		83,750.00		83,750.00	0.00	0.00
		Base			83,750.00		83,750.00	0.00	0.00
CASH Total									
		Base	83,750.000		83,750.00		83,750.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.756672	31 Dec 2030		
		Local	20,666,923.130	100.013719	20,669,758.40	100.010000	20,668,989.82	-768.58	0.91
		Base		100.013719	20,669,758.40	100.010000	20,668,989.82	-768.58	0.91
15060YEX4	CEDAR SPRING CPTL CO					2.05	31 May 2018		
		Local	10,000,000.000	99.658333	9,965,833.33	99.658333	9,965,833.33	0.00	0.44
		Base		99.658333	9,965,833.33	99.658333	9,965,833.33	0.00	0.44
38346ME42	GOTHAM FDG CORP					1.8	04 May 2018		
		Local	10,000,000.000	99.835000	9,983,500.00	99.835000	9,983,500.00	0.00	0.44
		Base		99.835000	9,983,500.00	99.835000	9,983,500.00	0.00	0.44
62455BEX9	MOUNTCLIFF					1.9	31 May 2018		
		Local	10,000,000.000	99.683333	9,968,333.33	99.683333	9,968,333.33	0.00	0.44
		Base		99.683333	9,968,333.33	99.683333	9,968,333.33	0.00	0.44
92646LE48	VICTORY RECEIVABLES					1.8	04 May 2018		
		Local	10,000,000.000	99.835000	9,983,500.00	99.835000	9,983,500.00	0.00	0.44
		Base		99.835000	9,983,500.00	99.835000	9,983,500.00	0.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
			60,666,923.130	Local	60,570,925.06		60,570,156.48	-768.58	2.67
				Base	60,570,925.06		60,570,156.48	-768.58	2.67
CASH EQUIVALENT Total									
			60,666,923.130	Base	60,570,925.06		60,570,156.48	-768.58	2.67
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
			5,000,000.000	Local	99.930362	4,996,518.08	102.305509	5,115,275.45	118,757.37	0.23
				Base	99.930362	4,996,518.08	102.305509	5,115,275.45	118,757.37	0.23
00206RER9	AT+T INC SR UNSECURED 144A 02/28 4.1					4.1	15 Feb 2028		
			10,205,000.000	Local	100.301250	10,235,742.54	99.292731	10,132,823.20	-102,919.34	0.45
				Base	100.301250	10,235,742.54	99.292731	10,132,823.20	-102,919.34	0.45
00206RFM9	AT+T INC SR UNSECURED 144A 11/46 5.15					1.0	15 Nov 2046		
			10,062,000.000	Local	99.864460	10,048,361.94	102.201802	10,283,545.32	235,183.38	0.45
				Base	99.864460	10,048,361.94	102.201802	10,283,545.32	235,183.38	0.45
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.732	29 Mar 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.141300	5,007,065.00	7,065.00	0.22
				Base	100.000000	5,000,000.00	100.141300	5,007,065.00	7,065.00	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
			5,000,000.000	Local	106.161034	5,308,051.70	101.897000	5,094,850.00	-213,201.70	0.22
				Base	106.161034	5,308,051.70	101.897000	5,094,850.00	-213,201.70	0.22
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	Local	99.755718	4,987,785.90	150.441672	7,522,083.60	2,534,297.70	0.33
				Base	99.755718	4,987,785.90	150.441672	7,522,083.60	2,534,297.70	0.33
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.60625	27 Feb 2023		
			10,000,000.000	Local	100.000000	10,000,000.00	99.679100	9,967,910.00	-32,090.00	0.44
				Base	100.000000	10,000,000.00	99.679100	9,967,910.00	-32,090.00	0.44

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02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.0966	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.062500	4,002,500.00	2,500.00	0.18
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.062500	4,002,500.00	2,500.00	0.18
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					2.7275	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.308539	7,021,597.73	21,597.73	0.31
		Base		100.000000	7,000,000.00	100.308539	7,021,597.73	21,597.73	0.31
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.933970	2,998,019.10	117.237124	3,517,113.72	519,094.62	0.16
		Base		99.933970	2,998,019.10	117.237124	3,517,113.72	519,094.62	0.16
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					2.66725	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.785000	10,078,500.00	78,500.00	0.44
		Base		100.000000	10,000,000.00	100.785000	10,078,500.00	78,500.00	0.44
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	105.903309	5,295,165.46	105.463626	5,273,181.30	-21,984.16	0.23
		Base		105.903309	5,295,165.46	105.463626	5,273,181.30	-21,984.16	0.23
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.1305	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.118218	13,015,368.34	15,368.34	0.57
		Base		100.000000	13,000,000.00	100.118218	13,015,368.34	15,368.34	0.57
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.1734	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.199455	7,013,961.85	13,961.85	0.31
		Base		100.000000	7,000,000.00	100.199455	7,013,961.85	13,961.85	0.31
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.12	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.450887	10,045,088.70	45,088.70	0.44
		Base		100.000000	10,000,000.00	100.450887	10,045,088.70	45,088.70	0.44
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995390	9,999,538.96	97.954254	9,795,425.40	-204,113.56	0.43
		Base		99.995390	9,999,538.96	97.954254	9,795,425.40	-204,113.56	0.43
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					2.4334	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.395000	7,027,650.00	27,650.00	0.31
		Base		100.000000	7,000,000.00	100.395000	7,027,650.00	27,650.00	0.31

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05584PAA5	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A1					1.35	22 Oct 2018		
		Local	1,855,581.100	100.000000	1,855,581.10	99.999720	1,855,575.90	-5.20	0.08
Original Face:		Base	8,250,000.000	100.000000	1,855,581.10	99.999720	1,855,575.90	-5.20	0.08
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.19	22 Mar 2021		
		Local	2,750,000.000	99.978655	2,749,413.02	98.814460	2,717,397.65	-32,015.37	0.12
Original Face:		Base	2,750,000.000	99.978655	2,749,413.02	98.814460	2,717,397.65	-32,015.37	0.12
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.862284	14,979,342.60	94.011000	14,101,650.00	-877,692.60	0.62
		Base		99.862284	14,979,342.60	94.011000	14,101,650.00	-877,692.60	0.62
06406HCP2	BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1					2.1	15 Jan 2019		
		Local	10,000,000.000	100.076448	10,007,644.76	99.555114	9,955,511.40	-52,133.36	0.44
		Base		100.076448	10,007,644.76	99.555114	9,955,511.40	-52,133.36	0.44
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					2.75494	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.332718	3,039,981.54	39,981.54	0.13
		Base		100.000000	3,000,000.00	101.332718	3,039,981.54	39,981.54	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.925713	2,997,771.39	97.468000	2,924,040.00	-73,731.39	0.13
		Base		99.925713	2,997,771.39	97.468000	2,924,040.00	-73,731.39	0.13
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	3,552,044.290	109.800374	3,900,157.92	103.825100	3,687,913.54	-212,244.38	0.16
Original Face:		Base	4,153,000.000	109.800374	3,900,157.92	103.825100	3,687,913.54	-212,244.38	0.16
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.600588	5,130,029.41	103.749240	5,187,462.00	57,432.59	0.23
Original Face:		Base	5,000,000.000	102.600588	5,130,029.41	103.749240	5,187,462.00	57,432.59	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.411807	3,379,589.62	101.171500	3,338,659.50	-40,930.12	0.15
Original Face:		Base	3,300,000.000	102.411807	3,379,589.62	101.171500	3,338,659.50	-40,930.12	0.15
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	2,225,028.260	99.998582	2,224,996.71	99.389150	2,211,436.67	-13,560.04	0.10
Original Face:		Base	5,900,000.000	99.998582	2,224,996.71	99.389150	2,211,436.67	-13,560.04	0.10

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12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.508815	5,225,440.74	102.444170	5,122,208.50	-103,232.24	0.23
Original Face:		Base	5,000,000.000	104.508815	5,225,440.74	102.444170	5,122,208.50	-103,232.24	0.23
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	127,704.060	100.191435	127,948.53	99.932320	127,617.63	-330.90	0.01
Original Face:		Base	9,500,000.000	100.191435	127,948.53	99.932320	127,617.63	-330.90	0.01
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	1,122,745.790	99.998921	1,122,733.68	99.528610	1,117,453.28	-5,280.40	0.05
Original Face:		Base	5,250,000.000	99.998921	1,122,733.68	99.528610	1,117,453.28	-5,280.40	0.05
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	626,597.140	99.998979	626,590.74	99.488900	623,394.60	-3,196.14	0.03
Original Face:		Base	2,500,000.000	99.998979	626,590.74	99.488900	623,394.60	-3,196.14	0.03
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158	10 Oct 2048		
		Local	6,258,000.000	103.061402	6,449,582.52	103.220600	6,459,545.15	9,962.63	0.28
Original Face:		Base	6,258,000.000	103.061402	6,449,582.52	103.220600	6,459,545.15	9,962.63	0.28
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.825664	7,986,053.09	96.610000	7,728,800.00	-257,253.09	0.34
		Base		99.825664	7,986,053.09	96.610000	7,728,800.00	-257,253.09	0.34
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.68725	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.374994	10,037,499.40	37,499.40	0.44
		Base		100.000000	10,000,000.00	100.374994	10,037,499.40	37,499.40	0.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.973696	4,498,816.30	98.754150	4,443,936.75	-54,879.55	0.20
Original Face:		Base	4,500,000.000	99.973696	4,498,816.30	98.754150	4,443,936.75	-54,879.55	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.4466	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.839930	7,058,795.10	58,795.10	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.839930	7,058,795.10	58,795.10	0.31
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					3.03494	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.247251	5,012,362.55	12,362.55	0.22
		Base		100.000000	5,000,000.00	100.247251	5,012,362.55	12,362.55	0.22

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14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.9169	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.428375	10,042,837.50	42,837.50	0.44
		Base		100.000000	10,000,000.00	100.428375	10,042,837.50	42,837.50	0.44
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.910578	2,997,317.34	98.771073	2,963,132.19	-34,185.15	0.13
		Base		99.910578	2,997,317.34	98.771073	2,963,132.19	-34,185.15	0.13
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					2.55457	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	101.115299	4,044,611.96	44,611.96	0.18
		Base		100.000000	4,000,000.00	101.115299	4,044,611.96	44,611.96	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	96.207000	9,620,700.00	-379,300.00	0.42
		Base		100.000000	10,000,000.00	96.207000	9,620,700.00	-379,300.00	0.42
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	101.621490	2,032,429.80	32,429.80	0.09
		Base		100.000000	2,000,000.00	101.621490	2,032,429.80	32,429.80	0.09
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	306,117.220	99.477556	304,517.93	99.388500	304,245.31	-272.62	0.01
Original Face:		Base	1,175,000.000	99.477556	304,517.93	99.388500	304,245.31	-272.62	0.01
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.708031	5,135,401.56	98.409720	4,920,486.00	-214,915.56	0.22
Original Face:		Base	5,000,000.000	102.708031	5,135,401.56	98.409720	4,920,486.00	-214,915.56	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.746652	9,974,665.24	123.325048	12,332,504.80	2,357,839.56	0.54
		Base		99.746652	9,974,665.24	123.325048	12,332,504.80	2,357,839.56	0.54
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	4,999,620.130	111.118614	5,555,508.60	103.948480	5,197,029.13	-358,479.47	0.23
Original Face:		Base	5,000,000.000	111.118614	5,555,508.60	103.948480	5,197,029.13	-358,479.47	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.959831	2,998,794.93	99.720736	2,991,622.08	-7,172.85	0.13
		Base		99.959831	2,998,794.93	99.720736	2,991,622.08	-7,172.85	0.13

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24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.916463	2,997,493.90	98.071573	2,942,147.19	-55,346.71	0.13
		Base		99.916463	2,997,493.90	98.071573	2,942,147.19	-55,346.71	0.13
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.02381	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.205000	10,020,500.00	20,500.00	0.44
		Base		100.000000	10,000,000.00	100.205000	10,020,500.00	20,500.00	0.44
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					2.3034	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.640600	5,032,030.00	32,030.00	0.22
		Base		100.000000	5,000,000.00	100.640600	5,032,030.00	32,030.00	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.993794	4,999,689.69	100.923057	5,046,152.85	46,463.16	0.22
		Base		99.993794	4,999,689.69	100.923057	5,046,152.85	46,463.16	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.6369	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.715561	15,107,334.15	107,334.15	0.67
		Base		100.000000	15,000,000.00	100.715561	15,107,334.15	107,334.15	0.67
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.986951	4,999,347.56	101.548468	5,077,423.40	78,075.84	0.22
		Base		99.986951	4,999,347.56	101.548468	5,077,423.40	78,075.84	0.22
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.901875	4,995,093.73	102.447081	5,122,354.05	127,260.32	0.23
		Base		99.901875	4,995,093.73	102.447081	5,122,354.05	127,260.32	0.23
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.56259	25 Aug 2045		
		Local	5,695,000.000	102.015664	5,809,792.07	100.734160	5,736,810.41	-72,981.66	0.25
Original Face:		Base	5,695,000.000	102.015664	5,809,792.07	100.734160	5,736,810.41	-72,981.66	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	90,673.050	100.166565	90,824.08	109.788949	99,548.99	8,724.91	0.00
Original Face:		Base	5,000,000.000	100.166565	90,824.08	109.788949	99,548.99	8,724.91	0.00
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	57,032.850	100.000000	57,032.85	100.579657	57,363.44	330.59	0.00
Original Face:		Base	15,000,000.000	100.000000	57,032.85	100.579657	57,363.44	330.59	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
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	53,901.210	100.053134	53,929.85	100.539967	54,192.26	262.41	0.00
Original Face:		Base	16,453,008.000	100.053134	53,929.85	100.539967	54,192.26	262.41	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,317,387.100	100.296649	5,333,161.06	98.255768	5,224,639.53	-108,521.53	0.23
Original Face:		Base	10,000,000.000	100.296649	5,333,161.06	98.255768	5,224,639.53	-108,521.53	0.23
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	957,427.850	102.842300	984,640.82	104.004726	995,770.21	11,129.39	0.04
Original Face:		Base	5,085,000.000	102.842300	984,640.82	104.004726	995,770.21	11,129.39	0.04
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	5,349,913.400	101.419905	5,425,877.09	98.660467	5,278,249.54	-147,627.55	0.23
Original Face:		Base	10,000,000.000	101.419905	5,425,877.09	98.660467	5,278,249.54	-147,627.55	0.23
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	3,526,421.500	102.485762	3,614,079.96	100.560918	3,546,201.83	-67,878.13	0.16
Original Face:		Base	11,186,424.000	102.485762	3,614,079.96	100.560918	3,546,201.83	-67,878.13	0.16
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.5	01 Oct 2047		
		Local	4,697,320.150	107.475120	5,048,450.45	105.118378	4,937,746.75	-110,703.70	0.22
Original Face:		Base	5,000,000.000	107.475120	5,048,450.45	105.118378	4,937,746.75	-110,703.70	0.22
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	2,947,937.220	101.968597	3,005,970.23	98.042282	2,890,224.92	-115,745.31	0.13
Original Face:		Base	5,300,000.000	101.968597	3,005,970.23	98.042282	2,890,224.92	-115,745.31	0.13
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	3,992,135.070	103.560756	4,134,285.25	100.346000	4,005,947.86	-128,337.39	0.18
Original Face:		Base	7,000,000.000	103.560756	4,134,285.25	100.346000	4,005,947.86	-128,337.39	0.18
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,130,717.840	100.979702	3,161,389.55	99.356208	3,110,562.53	-50,827.02	0.14
Original Face:		Base	3,550,000.000	100.979702	3,161,389.55	99.356208	3,110,562.53	-50,827.02	0.14
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,548,511.000	103.434251	4,704,718.29	101.616728	4,622,048.05	-82,670.24	0.20
Original Face:		Base	5,000,000.000	103.434251	4,704,718.29	101.616728	4,622,048.05	-82,670.24	0.20

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312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	1,990.890	99.404789	1,979.04	102.764900	2,045.94	66.90	0.00
Original Face:		Base	3,000,000.000	99.404789	1,979.04	102.764900	2,045.94	66.90	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,664,575.690	104.802909	1,744,523.74	110.468788	1,838,836.59	94,312.85	0.08
Original Face:		Base	10,300,000.000	104.802909	1,744,523.74	110.468788	1,838,836.59	94,312.85	0.08
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	14,860.600	99.939774	14,851.65	100.539967	14,940.84	89.19	0.00
Original Face:		Base	5,000,000.000	99.939774	14,851.65	100.539967	14,940.84	89.19	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	864,282.360	99.597896	860,807.05	108.446732	937,285.97	76,478.92	0.04
Original Face:		Base	14,598,876.000	99.597896	860,807.05	108.446732	937,285.97	76,478.92	0.04
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	692,546.920	99.588458	689,696.80	108.443235	751,020.28	61,323.48	0.03
Original Face:		Base	11,774,977.000	99.588458	689,696.80	108.443235	751,020.28	61,323.48	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	302,753.380	99.527080	301,321.60	107.968069	326,876.98	25,555.38	0.01
Original Face:		Base	3,598,890.000	99.527080	301,321.60	107.968069	326,876.98	25,555.38	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	277,855.220	99.620925	276,801.94	108.055876	300,238.89	23,436.95	0.01
Original Face:		Base	6,241,535.000	99.620925	276,801.94	108.055876	300,238.89	23,436.95	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	58,389.420	99.995068	58,386.54	100.579657	58,727.88	341.34	0.00
Original Face:		Base	5,489,657.000	99.995068	58,386.54	100.579657	58,727.88	341.34	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	350,378.350	100.237757	351,211.40	110.374968	386,729.99	35,518.59	0.02
Original Face:		Base	5,000,000.000	100.237757	351,211.40	110.374968	386,729.99	35,518.59	0.02
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	231,808.000	100.905435	233,906.87	109.950412	254,873.85	20,966.98	0.01
Original Face:		Base	5,000,000.000	100.905435	233,906.87	109.950412	254,873.85	20,966.98	0.01

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31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	333,049.850	100.614593	335,096.75	111.057133	369,875.61	34,778.86	0.02
Original Face:		Base	5,000,000.000	100.614593	335,096.75	111.057133	369,875.61	34,778.86	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.431	01 Jan 2037		
		Local	1,451,949.120	103.821110	1,507,429.70	104.896737	1,523,047.25	15,617.55	0.07
Original Face:		Base	6,000,000.000	103.821110	1,507,429.70	104.896737	1,523,047.25	15,617.55	0.07
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.518	01 Oct 2036		
		Local	1,061,944.800	103.769366	1,101,973.39	104.792866	1,112,842.39	10,869.00	0.05
Original Face:		Base	5,000,000.000	103.769366	1,101,973.39	104.792866	1,112,842.39	10,869.00	0.05
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,987,080.900	103.459452	4,125,012.06	98.660263	3,933,664.50	-191,347.56	0.17
Original Face:		Base	10,000,000.000	103.459452	4,125,012.06	98.660263	3,933,664.50	-191,347.56	0.17
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,216,105.700	103.400147	4,359,459.50	98.660042	4,159,611.65	-199,847.85	0.18
Original Face:		Base	10,000,000.000	103.400147	4,359,459.50	98.660042	4,159,611.65	-199,847.85	0.18
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	2,848,549.130	102.409498	2,917,184.87	100.602281	2,865,705.40	-51,479.47	0.13
Original Face:		Base	5,920,907.000	102.409498	2,917,184.87	100.602281	2,865,705.40	-51,479.47	0.13
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	4,642,387.300	103.072718	4,785,034.79	100.602477	4,670,356.62	-114,678.17	0.21
Original Face:		Base	10,000,000.000	103.072718	4,785,034.79	100.602477	4,670,356.62	-114,678.17	0.21
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.893086	4,994,654.29	99.079700	4,953,985.00	-40,669.29	0.22
		Base		99.893086	4,994,654.29	99.079700	4,953,985.00	-40,669.29	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	3,660,438.400	104.225085	3,815,095.04	101.730000	3,723,763.98	-91,331.06	0.16
Original Face:		Base	5,000,000.000	104.225085	3,815,095.04	101.730000	3,723,763.98	-91,331.06	0.16
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	4,534,542.300	111.154590	5,040,351.91	105.932000	4,803,531.35	-236,820.56	0.21
Original Face:		Base	7,231,153.000	111.154590	5,040,351.91	105.932000	4,803,531.35	-236,820.56	0.21

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3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	5,481,623.200	100.879114	5,529,812.90	96.352737	5,281,693.99	-248,118.91	0.23
Original Face:		Base	8,000,000.000	100.879114	5,529,812.90	96.352737	5,281,693.99	-248,118.91	0.23
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.0	01 Jan 2033		
		Local	5,936,729.880	103.925118	6,169,753.53	105.591077	6,268,657.02	98,903.49	0.28
Original Face:		Base	6,000,000.000	103.925118	6,169,753.53	105.591077	6,268,657.02	98,903.49	0.28
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,677,050.550	100.515849	4,701,177.06	99.355806	4,646,921.27	-54,255.79	0.20
Original Face:		Base	5,000,000.000	100.515849	4,701,177.06	99.355806	4,646,921.27	-54,255.79	0.20
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	112.161512	5,608,075.62	114.412200	5,720,610.00	112,534.38	0.25
		Base		112.161512	5,608,075.62	114.412200	5,720,610.00	112,534.38	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	113.246983	5,662,349.17	115.138600	5,756,930.00	94,580.83	0.25
		Base		113.246983	5,662,349.17	115.138600	5,756,930.00	94,580.83	0.25
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.460582	5,023,029.10	99.786800	4,989,340.00	-33,689.10	0.22
		Base		100.460582	5,023,029.10	99.786800	4,989,340.00	-33,689.10	0.22
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.471315	5,023,565.73	99.341500	4,967,075.00	-56,490.73	0.22
		Base		100.471315	5,023,565.73	99.341500	4,967,075.00	-56,490.73	0.22
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	104.458876	5,222,943.81	103.106800	5,155,340.00	-67,603.81	0.23
		Base		104.458876	5,222,943.81	103.106800	5,155,340.00	-67,603.81	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	104.359268	5,750,195.66	103.006700	5,675,669.17	-74,526.49	0.25
		Base		104.359268	5,750,195.66	103.006700	5,675,669.17	-74,526.49	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,701,458.940	104.074500	1,770,784.89	101.642930	1,729,412.72	-41,372.17	0.08
Original Face:		Base	3,000,000.000	104.074500	1,770,784.89	101.642930	1,729,412.72	-41,372.17	0.08

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3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61394	25 Mar 2052		
		Local	524,963.890	109.419734	574,414.09	108.452960	569,338.88	-5,075.21	0.03
Original Face:		Base	4,261,779.000	109.419734	574,414.09	108.452960	569,338.88	-5,075.21	0.03
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	2,998,371.480	104.580551	3,135,713.41	102.004310	3,058,468.14	-77,245.27	0.13
Original Face:		Base	6,000,000.000	104.580551	3,135,713.41	102.004310	3,058,468.14	-77,245.27	0.13
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	732,680.610	103.687777	759,700.24	101.955510	747,008.25	-12,691.99	0.03
Original Face:		Base	1,250,000.000	103.687777	759,700.24	101.955510	747,008.25	-12,691.99	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,668,801.700	101.548009	4,741,075.17	100.474900	4,690,973.84	-50,101.33	0.21
Original Face:		Base	5,000,000.000	101.548009	4,741,075.17	100.474900	4,690,973.84	-50,101.33	0.21
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	1,966,227.900	104.511318	2,054,930.69	101.787340	2,001,371.08	-53,559.61	0.09
Original Face:		Base	5,000,000.000	104.511318	2,054,930.69	101.787340	2,001,371.08	-53,559.61	0.09
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	3,969,967.700	109.413827	4,343,693.60	103.750730	4,118,870.47	-224,823.13	0.18
Original Face:		Base	5,469,245.000	109.413827	4,343,693.60	103.750730	4,118,870.47	-224,823.13	0.18
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	1,311,261.700	100.536409	1,318,295.43	99.526060	1,305,047.11	-13,248.32	0.06
Original Face:		Base	10,000,000.000	100.536409	1,318,295.43	99.526060	1,305,047.11	-13,248.32	0.06
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,336,918.300	102.034909	2,384,472.47	95.768940	2,238,041.88	-146,430.59	0.10
Original Face:		Base	5,000,000.000	102.034909	2,384,472.47	95.768940	2,238,041.88	-146,430.59	0.10
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	2,774,369.280	99.918731	2,772,114.58	97.746460	2,711,847.76	-60,266.82	0.12
Original Face:		Base	6,000,000.000	99.918731	2,772,114.58	97.746460	2,711,847.76	-60,266.82	0.12
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,539,129.350	99.248093	2,520,037.46	98.151870	2,492,202.94	-27,834.52	0.11
Original Face:		Base	5,000,000.000	99.248093	2,520,037.46	98.151870	2,492,202.94	-27,834.52	0.11

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3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.5	25 Jul 2043		
		Local	3,256,339.810	99.331955	3,234,585.98	100.679620	3,278,470.55	43,884.57	0.14
	Original Face:	Base	20,312,000.000	99.331955	3,234,585.98	100.679620	3,278,470.55	43,884.57	0.14
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		Local	2,737,489.680	100.895824	2,762,012.78	98.192400	2,688,006.82	-74,005.96	0.12
	Original Face:	Base	6,000,000.000	100.895824	2,762,012.78	98.192400	2,688,006.82	-74,005.96	0.12
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	1,138,490.980	102.626362	1,168,391.87	100.459290	1,143,719.96	-24,671.91	0.05
	Original Face:	Base	2,500,000.000	102.626362	1,168,391.87	100.459290	1,143,719.96	-24,671.91	0.05
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.2215	25 Apr 2038		
		Local	2,372,155.750	99.844723	2,368,472.33	99.554730	2,361,593.25	-6,879.08	0.10
	Original Face:	Base	5,000,000.000	99.844723	2,368,472.33	99.554730	2,361,593.25	-6,879.08	0.10
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	103.080616	1,546,209.24	99.034390	1,485,515.85	-60,693.39	0.07
	Original Face:	Base	1,500,000.000	103.080616	1,546,209.24	99.034390	1,485,515.85	-60,693.39	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,487,689.650	106.346303	2,645,565.97	103.053730	2,563,656.98	-81,908.99	0.11
	Original Face:	Base	5,000,000.000	106.346303	2,645,565.97	103.053730	2,563,656.98	-81,908.99	0.11
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,270,805.810	103.587949	1,316,401.68	101.112530	1,284,943.91	-31,457.77	0.06
	Original Face:	Base	1,750,000.000	103.587949	1,316,401.68	101.112530	1,284,943.91	-31,457.77	0.06
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.770694	3,424,320.08	93.211490	3,403,899.06	-20,421.02	0.15
	Original Face:	Base	3,651,802.000	93.770694	3,424,320.08	93.211490	3,403,899.06	-20,421.02	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	3,678,426.090	102.420442	3,767,460.25	98.674620	3,629,672.97	-137,787.28	0.16
	Original Face:	Base	8,500,000.000	102.420442	3,767,460.25	98.674620	3,629,672.97	-137,787.28	0.16
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,584,247.500	102.948159	2,660,435.22	98.982150	2,557,943.74	-102,491.48	0.11
	Original Face:	Base	5,000,000.000	102.948159	2,660,435.22	98.982150	2,557,943.74	-102,491.48	0.11

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3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	2,625,022.200	105.716855	2,775,090.92	103.300040	2,711,648.98	-63,441.94	0.12
	Original Face:	Base	5,000,000.000	105.716855	2,775,090.92	103.300040	2,711,648.98	-63,441.94	0.12
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,337,950.000	102.656364	2,400,054.46	100.555250	2,350,931.47	-49,122.99	0.10
	Original Face:	Base	5,000,000.000	102.656364	2,400,054.46	100.555250	2,350,931.47	-49,122.99	0.10
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,670,925.400	101.093718	3,711,074.96	99.151980	3,639,795.22	-71,279.74	0.16
	Original Face:	Base	5,000,000.000	101.093718	3,711,074.96	99.151980	3,639,795.22	-71,279.74	0.16
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	5,782,992.060	106.649800	6,167,549.47	103.879330	6,007,333.41	-160,216.06	0.26
	Original Face:	Base	8,346,000.000	106.649800	6,167,549.47	103.879330	6,007,333.41	-160,216.06	0.26
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,552,853.750	102.156705	2,607,911.27	100.384100	2,562,659.26	-45,252.01	0.11
	Original Face:	Base	5,000,000.000	102.156705	2,607,911.27	100.384100	2,562,659.26	-45,252.01	0.11
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,186,942.960	102.518864	3,267,217.71	99.827140	3,181,434.01	-85,783.70	0.14
	Original Face:	Base	6,000,000.000	102.518864	3,267,217.71	99.827140	3,181,434.01	-85,783.70	0.14
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,206,937.820	103.751222	7,477,286.06	101.266490	7,298,212.97	-179,073.09	0.32
	Original Face:	Base	9,284,523.000	103.751222	7,477,286.06	101.266490	7,298,212.97	-179,073.09	0.32
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	1,812,476.400	101.374311	1,837,385.47	99.331630	1,800,362.35	-37,023.12	0.08
	Original Face:	Base	5,000,000.000	101.374311	1,837,385.47	99.331630	1,800,362.35	-37,023.12	0.08
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					1.83813	25 May 2018		
		Local	389,615.400	100.011042	389,658.42	100.011042	389,658.42	0.00	0.02
	Original Face:	Base	10,000,000.000	100.011042	389,658.42	100.011042	389,658.42	0.00	0.02
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.421021	10,951,135.14	94.663670	10,121,698.03	-829,437.11	0.45
	Original Face:	Base	10,692,273.000	102.421021	10,951,135.14	94.663670	10,121,698.03	-829,437.11	0.45

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3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.0	25 Oct 2043		
		Local	4,627,413.900	102.266668	4,732,302.01	98.713270	4,567,871.58	-164,430.43	0.20
Original Face:		Base	15,000,000.000	102.266668	4,732,302.01	98.713270	4,567,871.58	-164,430.43	0.20
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	7,091,470.870	105.343463	7,470,401.02	101.125510	7,171,286.08	-299,114.94	0.32
Original Face:		Base	11,000,000.000	105.343463	7,470,401.02	101.125510	7,171,286.08	-299,114.94	0.32
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,750,512.750	103.932246	1,819,347.21	100.156190	1,753,246.88	-66,100.33	0.08
Original Face:		Base	2,304,044.000	103.932246	1,819,347.21	100.156190	1,753,246.88	-66,100.33	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	5,905,674.060	104.443026	6,168,064.71	99.557900	5,879,565.07	-288,499.64	0.26
Original Face:		Base	6,976,000.000	104.443026	6,168,064.71	99.557900	5,879,565.07	-288,499.64	0.26
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	3,055,672.570	101.397409	3,098,372.80	97.928120	2,992,362.70	-106,010.10	0.13
Original Face:		Base	3,479,000.000	101.397409	3,098,372.80	97.928120	2,992,362.70	-106,010.10	0.13
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,491,960.200	101.679703	4,567,411.77	99.824950	4,484,097.02	-83,314.75	0.20
Original Face:		Base	5,000,000.000	101.679703	4,567,411.77	99.824950	4,484,097.02	-83,314.75	0.20
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,404,246.800	101.939665	2,450,881.13	99.929050	2,402,540.99	-48,340.14	0.11
Original Face:		Base	3,000,000.000	101.939665	2,450,881.13	99.929050	2,402,540.99	-48,340.14	0.11
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.0	25 Jan 2039		
		Local	2,394,877.210	100.792547	2,413,857.74	100.421280	2,404,966.35	-8,891.39	0.11
Original Face:		Base	2,645,000.000	100.792547	2,413,857.74	100.421280	2,404,966.35	-8,891.39	0.11
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.0	25 Apr 2046		
		Local	5,771,425.380	101.008123	5,829,608.47	99.191930	5,724,788.22	-104,820.25	0.25
Original Face:		Base	6,000,000.000	101.008123	5,829,608.47	99.191930	5,724,788.22	-104,820.25	0.25
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	321,919.350	99.853765	321,448.59	107.968270	347,570.75	26,122.16	0.02
Original Face:		Base	6,625,000.000	99.853765	321,448.59	107.968270	347,570.75	26,122.16	0.02

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31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	36,338.950	99.998817	36,338.52	100.749139	36,611.18	272.66	0.00
Original Face:		Base	5,000,000.000	99.998817	36,338.52	100.749139	36,611.18	272.66	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	321,689.940	99.930865	321,467.54	109.901070	353,540.69	32,073.15	0.02
Original Face:		Base	6,000,000.000	99.930865	321,467.54	109.901070	353,540.69	32,073.15	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	1,970,644.850	102.022829	2,010,507.63	101.026660	1,990,876.67	-19,630.96	0.09
Original Face:		Base	5,000,000.000	102.022829	2,010,507.63	101.026660	1,990,876.67	-19,630.96	0.09
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	103.219312	5,160,965.62	103.571010	5,178,550.50	17,584.88	0.23
Original Face:		Base	5,000,000.000	103.219312	5,160,965.62	103.571010	5,178,550.50	17,584.88	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,007,601.850	104.407995	1,052,016.89	103.209250	1,039,938.31	-12,078.58	0.05
Original Face:		Base	7,703,000.000	104.407995	1,052,016.89	103.209250	1,039,938.31	-12,078.58	0.05
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	357,375.540	102.737708	367,159.44	100.408650	358,835.96	-8,323.48	0.02
Original Face:		Base	10,316,000.000	102.737708	367,159.44	100.408650	358,835.96	-8,323.48	0.02
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,506,736.900	103.304645	1,556,529.21	102.769750	1,548,469.75	-8,059.46	0.07
Original Face:		Base	10,000,000.000	103.304645	1,556,529.21	102.769750	1,548,469.75	-8,059.46	0.07
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	1,886,738.100	103.088854	1,945,016.69	102.174790	1,927,770.69	-17,246.00	0.08
Original Face:		Base	10,000,000.000	103.088854	1,945,016.69	102.174790	1,927,770.69	-17,246.00	0.08
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	3,530,029.100	102.749468	3,627,086.13	96.578580	3,409,251.98	-217,834.15	0.15
Original Face:		Base	13,000,000.000	102.749468	3,627,086.13	96.578580	3,409,251.98	-217,834.15	0.15
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	865,993.050	100.926458	874,016.11	98.824580	855,813.99	-18,202.12	0.04
Original Face:		Base	3,000,000.000	100.926458	874,016.11	98.824580	855,813.99	-18,202.12	0.04

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3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,008,266.600	107.127222	2,151,400.22	104.015170	2,088,901.92	-62,498.30	0.09
Original Face:		Base	5,000,000.000	107.127222	2,151,400.22	104.015170	2,088,901.92	-62,498.30	0.09
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,100,731.040	104.402116	5,325,271.14	101.910840	5,198,197.85	-127,073.29	0.23
Original Face:		Base	8,000,000.000	104.402116	5,325,271.14	101.910840	5,198,197.85	-127,073.29	0.23
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.73	25 Jul 2019		
		Local	2,500,000.000	99.583604	2,489,590.11	99.076220	2,476,905.50	-12,684.61	0.11
Original Face:		Base	2,500,000.000	99.583604	2,489,590.11	99.076220	2,476,905.50	-12,684.61	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	2,957,301.450	102.371723	3,027,440.44	97.150370	2,873,029.30	-154,411.14	0.13
Original Face:		Base	5,000,000.000	102.371723	3,027,440.44	97.150370	2,873,029.30	-154,411.14	0.13
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	2,241,345.050	104.053763	2,332,203.86	99.533110	2,230,880.43	-101,323.43	0.10
Original Face:		Base	5,000,000.000	104.053763	2,332,203.86	99.533110	2,230,880.43	-101,323.43	0.10
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,462,263.400	100.880968	2,483,955.16	98.422430	2,423,419.47	-60,535.69	0.11
Original Face:		Base	5,000,000.000	100.880968	2,483,955.16	98.422430	2,423,419.47	-60,535.69	0.11
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	2,704,267.900	104.091719	2,814,918.95	99.544260	2,691,943.47	-122,975.48	0.12
Original Face:		Base	5,000,000.000	104.091719	2,814,918.95	99.544260	2,691,943.47	-122,975.48	0.12
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.652719	6,320,990.77	97.165860	6,102,016.01	-218,974.76	0.27
Original Face:		Base	6,280,000.000	100.652719	6,320,990.77	97.165860	6,102,016.01	-218,974.76	0.27
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	5,401,413.490	104.993091	5,671,110.96	101.556300	5,485,475.69	-185,635.27	0.24
Original Face:		Base	8,090,000.000	104.993091	5,671,110.96	101.556300	5,485,475.69	-185,635.27	0.24
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,040,002.100	104.686311	2,135,602.94	101.274610	2,066,004.17	-69,598.77	0.09
Original Face:		Base	3,000,000.000	104.686311	2,135,602.94	101.274610	2,066,004.17	-69,598.77	0.09

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3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	2,734,858.150	105.016821	2,872,061.08	101.754940	2,782,853.27	-89,207.81	0.12
	Original Face:	Base	5,000,000.000	105.016821	2,872,061.08	101.754940	2,782,853.27	-89,207.81	0.12
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	2,469,333.700	101.906420	2,516,409.56	100.151970	2,473,086.35	-43,323.21	0.11
	Original Face:	Base	5,000,000.000	101.906420	2,516,409.56	100.151970	2,473,086.35	-43,323.21	0.11
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	506,811.380	101.032903	512,046.25	98.956550	501,523.06	-10,523.19	0.02
	Original Face:	Base	1,000,000.000	101.032903	512,046.25	98.956550	501,523.06	-10,523.19	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,140,494.000	101.454962	2,171,637.37	99.701390	2,134,102.27	-37,535.10	0.09
	Original Face:	Base	5,000,000.000	101.454962	2,171,637.37	99.701390	2,134,102.27	-37,535.10	0.09
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.0	15 Sep 2037		
		Local	3,791,416.730	102.239588	3,876,328.84	100.351330	3,804,737.11	-71,591.73	0.17
	Original Face:	Base	7,500,000.000	102.239588	3,876,328.84	100.351330	3,804,737.11	-71,591.73	0.17
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	5,482,277.600	102.779726	5,634,669.87	100.114540	5,488,557.00	-146,112.87	0.24
	Original Face:	Base	10,000,000.000	102.779726	5,634,669.87	100.114540	5,488,557.00	-146,112.87	0.24
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	2,713,059.850	102.005710	2,767,475.95	100.972530	2,739,445.17	-28,030.78	0.12
	Original Face:	Base	5,000,000.000	102.005710	2,767,475.95	100.972530	2,739,445.17	-28,030.78	0.12
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,359,116.750	102.200907	2,411,038.71	100.419460	2,369,012.30	-42,026.41	0.10
	Original Face:	Base	5,000,000.000	102.200907	2,411,038.71	100.419460	2,369,012.30	-42,026.41	0.10
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	1,476,074.800	103.400145	1,526,263.48	99.729680	1,472,084.67	-54,178.81	0.06
	Original Face:	Base	6,185,000.000	103.400145	1,526,263.48	99.729680	1,472,084.67	-54,178.81	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	2,903,245.500	103.079183	2,992,641.73	100.305580	2,912,117.24	-80,524.49	0.13
	Original Face:	Base	6,000,000.000	103.079183	2,992,641.73	100.305580	2,912,117.24	-80,524.49	0.13

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3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.779584	1,763,192.86	98.474260	1,757,742.89	-5,449.97	0.08
Original Face:		Base	1,784,977.000	98.779584	1,763,192.86	98.474260	1,757,742.89	-5,449.97	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	4,761,975.900	101.559994	4,836,262.46	99.505930	4,738,448.41	-97,814.05	0.21
Original Face:		Base	10,000,000.000	101.559994	4,836,262.46	99.505930	4,738,448.41	-97,814.05	0.21
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,660,310.370	102.387861	3,747,713.50	100.037240	3,661,673.47	-86,040.03	0.16
Original Face:		Base	5,183,921.000	102.387861	3,747,713.50	100.037240	3,661,673.47	-86,040.03	0.16
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,287,050.000	102.844459	2,352,104.21	100.353580	2,295,136.55	-56,967.66	0.10
Original Face:		Base	5,000,000.000	102.844459	2,352,104.21	100.353580	2,295,136.55	-56,967.66	0.10
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,310,756.700	101.398483	2,343,072.25	98.457290	2,275,108.43	-67,963.82	0.10
Original Face:		Base	5,000,000.000	101.398483	2,343,072.25	98.457290	2,275,108.43	-67,963.82	0.10
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	8,372,124.130	102.657285	8,594,595.32	99.118620	8,298,333.90	-296,261.42	0.37
Original Face:		Base	14,550,000.000	102.657285	8,594,595.32	99.118620	8,298,333.90	-296,261.42	0.37
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	4,786,156.800	102.885181	4,924,246.07	99.934610	4,783,027.13	-141,218.94	0.21
Original Face:		Base	10,000,000.000	102.885181	4,924,246.07	99.934610	4,783,027.13	-141,218.94	0.21
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.359675	5,267,983.75	102.647130	5,132,356.50	-135,627.25	0.23
Original Face:		Base	5,000,000.000	105.359675	5,267,983.75	102.647130	5,132,356.50	-135,627.25	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,380,112.790	104.360240	2,483,891.43	99.706950	2,373,137.87	-110,753.56	0.10
Original Face:		Base	3,000,000.000	104.360240	2,483,891.43	99.706950	2,373,137.87	-110,753.56	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,101,115.700	103.567487	3,211,747.59	101.789500	3,156,610.17	-55,137.42	0.14
Original Face:		Base	5,000,000.000	103.567487	3,211,747.59	101.789500	3,156,610.17	-55,137.42	0.14

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3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		2,014,668.730	Local	104.046998	2,096,202.34	100.065550	2,015,989.35	-80,212.99	0.09
	Original Face:	2,579,263.000	Base	104.046998	2,096,202.34	100.065550	2,015,989.35	-80,212.99	0.09
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		3,140,668.200	Local	102.693060	3,225,248.29	101.122590	3,175,925.03	-49,323.26	0.14
	Original Face:	5,000,000.000	Base	102.693060	3,225,248.29	101.122590	3,175,925.03	-49,323.26	0.14
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		3,316,898.250	Local	103.135819	3,420,910.18	99.145960	3,288,570.61	-132,339.57	0.14
	Original Face:	5,000,000.000	Base	103.135819	3,420,910.18	99.145960	3,288,570.61	-132,339.57	0.14
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		4,499,894.500	Local	102.061591	4,592,663.90	98.615990	4,437,615.51	-155,048.39	0.20
	Original Face:	5,000,000.000	Base	102.061591	4,592,663.90	98.615990	4,437,615.51	-155,048.39	0.20
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.5	15 Jan 2042		
		4,670,692.320	Local	104.083647	4,861,426.89	101.305360	4,731,661.67	-129,765.22	0.21
	Original Face:	6,000,000.000	Base	104.083647	4,861,426.89	101.305360	4,731,661.67	-129,765.22	0.21
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		4,261,460.050	Local	103.360402	4,404,662.25	101.493080	4,325,087.06	-79,575.19	0.19
	Original Face:	5,000,000.000	Base	103.360402	4,404,662.25	101.493080	4,325,087.06	-79,575.19	0.19
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		2,000,000.000	Local	99.779734	1,995,594.68	99.289000	1,985,780.00	-9,814.68	0.09
			Base	99.779734	1,995,594.68	99.289000	1,985,780.00	-9,814.68	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		1,041,994.620	Local	102.571747	1,068,792.09	99.298770	1,034,687.84	-34,104.25	0.05
	Original Face:	1,104,000.000	Base	102.571747	1,068,792.09	99.298770	1,034,687.84	-34,104.25	0.05
3137F3P57	FREDDIE MAC FHR 4772 VL					4.0	15 Apr 2029		
		4,970,300.200	Local	104.464567	5,192,202.58	104.843350	5,211,029.23	18,826.65	0.23
	Original Face:	5,000,000.000	Base	104.464567	5,192,202.58	104.843350	5,211,029.23	18,826.65	0.23
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.5	15 Jan 2029		
		9,335,626.900	Local	105.213052	9,822,297.98	101.900590	9,513,058.89	-309,239.09	0.42
	Original Face:	9,629,000.000	Base	105.213052	9,822,297.98	101.900590	9,513,058.89	-309,239.09	0.42

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3137FCA20	FREDDIE MAC FHR 4735 CT					3.0	15 Dec 2047		
		Local	4,908,560.500	100.679856	4,941,931.62	97.852510	4,803,149.65	-138,781.97	0.21
	Original Face:	Base	5,000,000.000	100.679856	4,941,931.62	97.852510	4,803,149.65	-138,781.97	0.21
3137FCV27	FREDDIE MAC FHR 4749 PV					3.0	15 Mar 2031		
		Local	5,906,300.580	99.272849	5,863,352.84	99.402770	5,871,026.38	7,673.54	0.26
	Original Face:	Base	6,000,000.000	99.272849	5,863,352.84	99.402770	5,871,026.38	7,673.54	0.26
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.0	15 Oct 2047		
		Local	9,807,559.900	113.899266	11,170,738.69	114.412600	11,221,084.28	50,345.59	0.49
	Original Face:	Base	10,000,000.000	113.899266	11,170,738.69	114.412600	11,221,084.28	50,345.59	0.49
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.0	15 Mar 2029		
		Local	11,599,304.490	105.903644	12,284,086.18	104.923550	12,170,402.05	-113,684.13	0.54
	Original Face:	Base	11,739,000.000	105.903644	12,284,086.18	104.923550	12,170,402.05	-113,684.13	0.54
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.5	15 May 2043		
		Local	4,934,911.650	101.506920	5,009,276.82	101.406390	5,004,315.75	-4,961.07	0.22
	Original Face:	Base	5,000,000.000	101.506920	5,009,276.82	101.406390	5,004,315.75	-4,961.07	0.22
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	100.168043	1,898,184.41	100.168043	1,898,184.41	0.00	0.08
	Original Face:	Base	1,895,000.000	100.168043	1,898,184.41	100.168043	1,898,184.41	0.00	0.08
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,288,699.800	104.464772	3,435,532.76	103.376634	3,399,747.16	-35,785.60	0.15
	Original Face:	Base	10,000,000.000	104.464772	3,435,532.76	103.376634	3,399,747.16	-35,785.60	0.15
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	1,787,220.120	102.989875	1,840,655.76	102.067523	1,824,171.31	-16,484.45	0.08
	Original Face:	Base	7,000,000.000	102.989875	1,840,655.76	102.067523	1,824,171.31	-16,484.45	0.08
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.502	01 Nov 2035		
		Local	1,123,832.150	103.674018	1,165,121.95	105.134545	1,181,535.82	16,413.87	0.05
	Original Face:	Base	5,000,000.000	103.674018	1,165,121.95	105.134545	1,181,535.82	16,413.87	0.05
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	5,231,691.000	106.215329	5,556,857.83	105.782927	5,534,235.87	-22,621.96	0.24
	Original Face:	Base	20,000,000.000	106.215329	5,556,857.83	105.782927	5,534,235.87	-22,621.96	0.24

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.46	01 May 2036		
		Local	1,286,646.750	103.824547	1,335,855.16	104.983086	1,350,761.46	14,906.30	0.06
Original Face:		Base	5,000,000.000	103.824547	1,335,855.16	104.983086	1,350,761.46	14,906.30	0.06
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.423	01 Oct 2037		
		Local	613,189.400	107.147387	657,016.42	104.527164	640,949.49	-16,066.93	0.03
Original Face:		Base	4,000,000.000	107.147387	657,016.42	104.527164	640,949.49	-16,066.93	0.03
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	3,208,591.840	104.916617	3,366,346.00	103.612539	3,324,503.47	-41,842.53	0.15
Original Face:		Base	8,000,000.000	104.916617	3,366,346.00	103.612539	3,324,503.47	-41,842.53	0.15
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	3,610,055.900	106.382144	3,840,454.85	104.205195	3,761,865.79	-78,589.06	0.17
Original Face:		Base	5,000,000.000	106.382144	3,840,454.85	104.205195	3,761,865.79	-78,589.06	0.17
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.587	01 Aug 2037		
		Local	332,327.800	107.441643	357,058.45	103.714771	344,673.02	-12,385.43	0.02
Original Face:		Base	5,000,000.000	107.441643	357,058.45	103.714771	344,673.02	-12,385.43	0.02
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,356,355.660	104.334445	4,545,179.49	99.023000	4,313,794.07	-231,385.42	0.19
Original Face:		Base	4,950,000.000	104.334445	4,545,179.49	99.023000	4,313,794.07	-231,385.42	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	5,875,635.270	102.969613	6,050,118.89	97.548000	5,731,564.69	-318,554.20	0.25
Original Face:		Base	6,575,000.000	102.969613	6,050,118.89	97.548000	5,731,564.69	-318,554.20	0.25
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,422,890.540	102.803685	2,490,820.77	100.475039	2,434,400.21	-56,420.56	0.11
Original Face:		Base	6,000,000.000	102.803685	2,490,820.77	100.475039	2,434,400.21	-56,420.56	0.11
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	3,412,424.200	104.842329	3,577,665.02	102.041000	3,482,071.78	-95,593.24	0.15
Original Face:		Base	10,000,000.000	104.842329	3,577,665.02	102.041000	3,482,071.78	-95,593.24	0.15
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,303,092.450	100.718760	2,319,646.15	98.778758	2,274,966.12	-44,680.03	0.10
Original Face:		Base	5,000,000.000	100.718760	2,319,646.15	98.778758	2,274,966.12	-44,680.03	0.10

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3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	7,638,068.200	102.740143	7,847,362.20	102.114138	7,799,547.50	-47,814.70	0.34
Original Face:		Base	10,000,000.000	102.740143	7,847,362.20	102.114138	7,799,547.50	-47,814.70	0.34
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,350,102.520	105.002895	3,517,704.62	102.215000	3,424,307.29	-93,397.33	0.15
Original Face:		Base	6,000,000.000	105.002895	3,517,704.62	102.215000	3,424,307.29	-93,397.33	0.15
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	4,629,525.640	105.375453	4,878,383.63	100.580000	4,656,376.89	-222,006.74	0.21
Original Face:		Base	6,750,000.000	105.375453	4,878,383.63	100.580000	4,656,376.89	-222,006.74	0.21
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,173,657.100	100.522155	4,195,450.06	98.346866	4,104,660.96	-90,789.10	0.18
Original Face:		Base	5,000,000.000	100.522155	4,195,450.06	98.346866	4,104,660.96	-90,789.10	0.18
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.0	01 Dec 2044		
		Local	5,131,552.440	102.994160	5,285,199.32	103.256220	5,298,647.08	13,447.76	0.23
Original Face:		Base	7,000,000.000	102.994160	5,285,199.32	103.256220	5,298,647.08	13,447.76	0.23
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	4,107,567.600	101.366938	4,163,715.50	98.606649	4,050,334.77	-113,380.73	0.18
Original Face:		Base	5,000,000.000	101.366938	4,163,715.50	98.606649	4,050,334.77	-113,380.73	0.18
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,775,837.110	99.147018	4,735,100.08	98.741000	4,715,709.32	-19,390.76	0.21
Original Face:		Base	4,920,000.000	99.147018	4,735,100.08	98.741000	4,715,709.32	-19,390.76	0.21
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.222790	8,433,937.11	95.899867	8,151,488.70	-282,448.41	0.36
Original Face:		Base	8,500,000.000	99.222790	8,433,937.11	95.899867	8,151,488.70	-282,448.41	0.36
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.93	01 Nov 2026		
		Local	5,617,000.000	99.679539	5,598,999.71	97.756095	5,490,959.86	-108,039.85	0.24
Original Face:		Base	5,617,000.000	99.679539	5,598,999.71	97.756095	5,490,959.86	-108,039.85	0.24
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	3,473,032.550	101.461630	3,523,795.45	98.780000	3,430,661.55	-93,133.90	0.15
Original Face:		Base	8,125,000.000	101.461630	3,523,795.45	98.780000	3,430,661.55	-93,133.90	0.15

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3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	2,981,101.340	101.434172	3,023,855.45	97.787577	2,915,146.77	-108,708.68	0.13
	Original Face:	Base	5,948,304.000	101.434172	3,023,855.45	97.787577	2,915,146.77	-108,708.68	0.13
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	3,825,344.820	101.391662	3,878,580.69	98.345217	3,762,043.66	-116,537.03	0.17
	Original Face:	Base	6,000,000.000	101.391662	3,878,580.69	98.345217	3,762,043.66	-116,537.03	0.17
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.0	01 Dec 2035		
		Local	5,864,222.880	102.508238	6,011,311.52	99.696257	5,846,410.71	-164,900.81	0.26
	Original Face:	Base	7,922,201.000	102.508238	6,011,311.52	99.696257	5,846,410.71	-164,900.81	0.26
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	4,876,801.680	100.773610	4,914,529.09	98.183827	4,788,230.52	-126,298.57	0.21
	Original Face:	Base	6,000,000.000	100.773610	4,914,529.09	98.183827	4,788,230.52	-126,298.57	0.21
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,439,295.880	102.565741	3,527,539.30	102.163703	3,513,712.03	-13,827.27	0.15
	Original Face:	Base	6,000,000.000	102.565741	3,527,539.30	102.163703	3,513,712.03	-13,827.27	0.15
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	6,449,429.290	105.111685	6,779,103.82	104.141880	6,716,556.91	-62,546.91	0.30
	Original Face:	Base	11,523,254.000	105.111685	6,779,103.82	104.141880	6,716,556.91	-62,546.91	0.30
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	75,243.350	100.347539	75,504.85	100.117120	75,331.48	-173.37	0.00
	Original Face:	Base	5,000,000.000	100.347539	75,504.85	100.117120	75,331.48	-173.37	0.00
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	108,661.400	100.529710	109,236.99	100.092780	108,762.22	-474.77	0.00
	Original Face:	Base	5,000,000.000	100.529710	109,236.99	100.092780	108,762.22	-474.77	0.00
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	21,025.600	100.790084	21,191.72	100.029840	21,031.87	-159.85	0.00
	Original Face:	Base	5,000,000.000	100.790084	21,191.72	100.029840	21,031.87	-159.85	0.00
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	15,903.330	101.605324	16,158.63	100.242690	15,941.93	-216.70	0.00
	Original Face:	Base	10,127,769.000	101.605324	16,158.63	100.242690	15,941.93	-216.70	0.00

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	67,225.700	99.872058	67,139.69	101.355670	68,137.06	997.37	0.00
Original Face:		Base	5,000,000.000	99.872058	67,139.69	101.355670	68,137.06	997.37	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	29,311.570	100.527949	29,466.32	100.442130	29,441.17	-25.15	0.00
Original Face:		Base	760,000.000	100.527949	29,466.32	100.442130	29,441.17	-25.15	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	4,885,644.460	118.682904	5,798,424.71	117.065780	5,719,417.80	-79,006.91	0.25
Original Face:		Base	41,000,000.000	118.682904	5,798,424.71	117.065780	5,719,417.80	-79,006.91	0.25
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	313,704.500	101.672571	318,951.43	110.684890	347,223.48	28,272.05	0.02
Original Face:		Base	5,000,000.000	101.672571	318,951.43	110.684890	347,223.48	28,272.05	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	2,795,516.210	110.200228	3,080,665.25	104.244580	2,914,174.13	-166,491.12	0.13
Original Face:		Base	5,855,000.000	110.200228	3,080,665.25	104.244580	2,914,174.13	-166,491.12	0.13
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.03187	25 Sep 2039		
		Local	872,309.650	105.406567	919,471.66	110.740070	965,996.32	46,524.66	0.04
Original Face:		Base	5,000,000.000	105.406567	919,471.66	110.740070	965,996.32	46,524.66	0.04
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	126,955.860	101.941446	129,420.64	101.217990	128,502.17	-918.47	0.01
Original Face:		Base	6,000,000.000	101.941446	129,420.64	101.217990	128,502.17	-918.47	0.01
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	29,508.300	101.576709	29,973.56	100.215810	29,571.98	-401.58	0.00
Original Face:		Base	5,000,000.000	101.576709	29,973.56	100.215810	29,571.98	-401.58	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.57539	25 Aug 2039		
		Local	2,315,795.800	102.902634	2,383,014.88	109.049930	2,525,373.70	142,358.82	0.11
Original Face:		Base	10,000,000.000	102.902634	2,383,014.88	109.049930	2,525,373.70	142,358.82	0.11
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	152,058.120	102.447558	155,779.83	100.163690	152,307.02	-3,472.81	0.01
Original Face:		Base	6,000,000.000	102.447558	155,779.83	100.163690	152,307.02	-3,472.81	0.01

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31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.438770	4,971,938.50	99.244840	4,962,242.00	-9,696.50	0.22
Original Face:		Base	5,000,000.000	99.438770	4,971,938.50	99.244840	4,962,242.00	-9,696.50	0.22
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	388,931.850	103.060516	400,835.17	101.387010	394,326.37	-6,508.80	0.02
Original Face:		Base	5,000,000.000	103.060516	400,835.17	101.387010	394,326.37	-6,508.80	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05805	25 Oct 2040		
		Local	1,351,769.750	108.940606	1,472,626.16	110.590810	1,494,933.12	22,306.96	0.07
Original Face:		Base	5,000,000.000	108.940606	1,472,626.16	110.590810	1,494,933.12	22,306.96	0.07
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	8,527.900	100.007153	8,528.51	100.007153	8,528.51	0.00	0.00
Original Face:		Base	10,000,000.000	100.007153	8,528.51	100.007153	8,528.51	0.00	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,537,335.270	99.601246	1,531,205.08	109.054347	1,676,530.94	145,325.86	0.07
Original Face:		Base	11,959,998.000	99.601246	1,531,205.08	109.054347	1,676,530.94	145,325.86	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	80,238.700	100.176012	80,379.93	101.573008	81,500.86	1,120.93	0.00
Original Face:		Base	10,000,000.000	100.176012	80,379.93	101.573008	81,500.86	1,120.93	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	50,667.820	101.581142	51,468.95	100.814543	51,080.53	-388.42	0.00
Original Face:		Base	3,640,000.000	101.581142	51,468.95	100.814543	51,080.53	-388.42	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	70,873.720	100.331181	71,108.44	102.879289	72,914.38	1,805.94	0.00
Original Face:		Base	4,300,000.000	100.331181	71,108.44	102.879289	72,914.38	1,805.94	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	229,000.450	99.300582	227,398.78	107.107879	245,277.52	17,878.74	0.01
Original Face:		Base	5,000,000.000	99.300582	227,398.78	107.107879	245,277.52	17,878.74	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	257,821.850	100.674043	259,559.68	109.809235	283,112.20	23,552.52	0.01
Original Face:		Base	6,500,000.000	100.674043	259,559.68	109.809235	283,112.20	23,552.52	0.01

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31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	527,020.160	100.159774	527,862.20	109.832087	578,837.24	50,975.04	0.03
	Original Face:	Base	8,000,000.000	100.159774	527,862.20	109.832087	578,837.24	50,975.04	0.03
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	406,953.400	100.523677	409,084.52	109.293344	444,772.98	35,688.46	0.02
	Original Face:	Base	5,457,127.000	100.523677	409,084.52	109.293344	444,772.98	35,688.46	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	367,780.050	100.587900	369,942.23	108.989499	400,841.63	30,899.40	0.02
	Original Face:	Base	5,000,000.000	100.587900	369,942.23	108.989499	400,841.63	30,899.40	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,067,045.390	101.078956	1,078,558.34	109.838800	1,172,029.85	93,471.51	0.05
	Original Face:	Base	10,547,657.000	101.078956	1,078,558.34	109.838800	1,172,029.85	93,471.51	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	824,732.830	100.605607	829,727.47	110.098680	908,019.96	78,292.49	0.04
	Original Face:	Base	17,500,000.000	100.605607	829,727.47	110.098680	908,019.96	78,292.49	0.04
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	338,350.070	103.758631	351,067.40	108.963181	368,677.00	17,609.60	0.02
	Original Face:	Base	9,397,749.000	103.758631	351,067.40	108.963181	368,677.00	17,609.60	0.02
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	12,089,525.360	105.862152	12,798,231.70	102.749451	12,421,920.94	-376,310.76	0.55
	Original Face:	Base	15,243,777.000	105.862152	12,798,231.70	102.749451	12,421,920.94	-376,310.76	0.55
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,226,710.080	100.701054	4,256,341.59	96.846669	4,093,427.92	-162,913.67	0.18
	Original Face:	Base	4,744,826.000	100.701054	4,256,341.59	96.846669	4,093,427.92	-162,913.67	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	3,862,201.740	100.730474	3,890,414.11	96.844315	3,740,322.82	-150,091.29	0.16
	Original Face:	Base	4,166,154.000	100.730474	3,890,414.11	96.844315	3,740,322.82	-150,091.29	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,292,614.800	102.743932	9,547,597.79	100.323837	9,322,707.72	-224,890.07	0.41
	Original Face:	Base	10,000,000.000	102.743932	9,547,597.79	100.323837	9,322,707.72	-224,890.07	0.41

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3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,666,719.030	108.835243	10,520,797.18	105.838155	10,231,077.07	-289,720.11	0.45
	Original Face:	Base	9,938,165.000	108.835243	10,520,797.18	105.838155	10,231,077.07	-289,720.11	0.45
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,603,703.950	108.834574	7,187,113.04	105.838168	6,989,239.28	-197,873.76	0.31
	Original Face:	Base	6,864,195.000	108.834574	7,187,113.04	105.838168	6,989,239.28	-197,873.76	0.31
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.0	01 Nov 2031		
		Local	9,806,852.000	99.797568	9,786,999.84	100.014386	9,808,262.81	21,262.97	0.43
	Original Face:	Base	10,000,000.000	99.797568	9,786,999.84	100.014386	9,808,262.81	21,262.97	0.43
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,994,914.680	100.836350	5,036,689.63	98.347184	4,912,357.93	-124,331.70	0.22
	Original Face:	Base	6,000,000.000	100.836350	5,036,689.63	98.347184	4,912,357.93	-124,331.70	0.22
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,406,026.990	105.616811	1,485,000.87	109.660590	1,541,857.49	56,856.62	0.07
	Original Face:	Base	9,100,000.000	105.616811	1,485,000.87	109.660590	1,541,857.49	56,856.62	0.07
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,214,504.690	101.523368	1,233,006.07	104.160873	1,265,038.69	32,032.62	0.06
	Original Face:	Base	7,060,000.000	101.523368	1,233,006.07	104.160873	1,265,038.69	32,032.62	0.06
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,062,633.360	103.477421	1,099,585.60	104.162874	1,106,869.45	7,283.85	0.05
	Original Face:	Base	6,000,000.000	103.477421	1,099,585.60	104.162874	1,106,869.45	7,283.85	0.05
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	1,922,680.500	104.554754	2,010,253.87	103.375505	1,987,580.68	-22,673.19	0.09
	Original Face:	Base	5,000,000.000	104.554754	2,010,253.87	103.375505	1,987,580.68	-22,673.19	0.09
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,331,785.990	103.829327	4,497,664.24	98.458000	4,264,989.85	-232,674.39	0.19
	Original Face:	Base	7,000,000.000	103.829327	4,497,664.24	98.458000	4,264,989.85	-232,674.39	0.19
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,510,550.800	101.392939	2,545,521.23	98.717394	2,478,350.32	-67,170.91	0.11
	Original Face:	Base	5,000,000.000	101.392939	2,545,521.23	98.717394	2,478,350.32	-67,170.91	0.11

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	553,528.710	101.430437	561,446.59	102.906161	569,615.15	8,168.56	0.03
	Original Face:	Base	7,000,000.000	101.430437	561,446.59	102.906161	569,615.15	8,168.56	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,592,368.460	106.610570	1,697,633.09	104.130000	1,658,133.28	-39,499.81	0.07
	Original Face:	Base	6,100,000.000	106.610570	1,697,633.09	104.130000	1,658,133.28	-39,499.81	0.07
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.5	01 Sep 2019		
		Local	355,778.650	101.249195	360,223.02	100.749139	358,443.93	-1,779.09	0.02
	Original Face:	Base	16,114,886.000	101.249195	360,223.02	100.749139	358,443.93	-1,779.09	0.02
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	5,359,806.430	102.258662	5,480,866.34	99.707495	5,344,128.73	-136,737.61	0.24
	Original Face:	Base	9,500,000.000	102.258662	5,480,866.34	99.707495	5,344,128.73	-136,737.61	0.24
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,395,225.250	103.217622	2,472,294.54	102.175785	2,447,340.20	-24,954.34	0.11
	Original Face:	Base	5,000,000.000	103.217622	2,472,294.54	102.175785	2,447,340.20	-24,954.34	0.11
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,709,622.840	104.551077	3,878,450.62	104.108018	3,862,014.81	-16,435.81	0.17
	Original Face:	Base	7,899,440.000	104.551077	3,878,450.62	104.108018	3,862,014.81	-16,435.81	0.17
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,110,336.480	106.913805	4,394,517.11	105.705787	4,344,863.52	-49,653.59	0.19
	Original Face:	Base	8,000,000.000	106.913805	4,394,517.11	105.705787	4,344,863.52	-49,653.59	0.19
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,925,836.080	102.705786	5,059,118.66	99.932581	4,922,515.13	-136,603.53	0.22
	Original Face:	Base	6,000,000.000	102.705786	5,059,118.66	99.932581	4,922,515.13	-136,603.53	0.22
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,388,335.600	102.823335	4,512,233.01	99.932581	4,385,377.03	-126,855.98	0.19
	Original Face:	Base	5,000,000.000	102.823335	4,512,233.01	99.932581	4,385,377.03	-126,855.98	0.19
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.0	01 Mar 2033		
		Local	4,972,752.050	103.831793	5,163,297.63	104.952296	5,219,017.45	55,719.82	0.23
	Original Face:	Base	5,000,000.000	103.831793	5,163,297.63	104.952296	5,219,017.45	55,719.82	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.563	01 Feb 2037		
		Local	891,371.850	103.402581	921,701.50	105.310684	938,709.79	17,008.29	0.04
Original Face:		Base	5,000,000.000	103.402581	921,701.50	105.310684	938,709.79	17,008.29	0.04
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	713,927.120	106.834191	762,718.26	106.109925	757,547.53	-5,170.73	0.03
Original Face:		Base	3,262,241.000	106.834191	762,718.26	106.109925	757,547.53	-5,170.73	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.143	01 Jan 2037		
		Local	1,376,028.370	103.395173	1,422,746.91	105.477098	1,451,394.79	28,647.88	0.06
Original Face:		Base	6,271,091.000	103.395173	1,422,746.91	105.477098	1,451,394.79	28,647.88	0.06
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	1,758,591.840	103.659915	1,822,954.81	102.041267	1,794,489.39	-28,465.42	0.08
Original Face:		Base	12,000,000.000	103.659915	1,822,954.81	102.041267	1,794,489.39	-28,465.42	0.08
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	0.000	0.000000	43,079.18	0.000000	43,079.18	0.00	0.00
		Base		0.000000	43,079.18	0.000000	43,079.18	0.00	0.00
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.640827	4,982,041.35	129.782037	6,489,101.85	1,507,060.50	0.29
		Base		99.640827	4,982,041.35	129.782037	6,489,101.85	1,507,060.50	0.29
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	20,000,000.000	99.655797	19,931,159.30	99.183300	19,836,660.00	-94,499.30	0.87
		Base		99.655797	19,931,159.30	99.183300	19,836,660.00	-94,499.30	0.87
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					2.70393	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.782819	10,078,281.90	78,281.90	0.44
		Base		100.000000	10,000,000.00	100.782819	10,078,281.90	78,281.90	0.44
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					2.83457	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.979000	4,998,950.00	-1,050.00	0.22
		Base		100.000000	5,000,000.00	99.979000	4,998,950.00	-1,050.00	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.905408	4,995,270.39	96.750000	4,837,500.00	-157,770.39	0.21
		Base		99.905408	4,995,270.39	96.750000	4,837,500.00	-157,770.39	0.21

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357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.38864	25 Jul 2022		
		Local	5,000,000.000	99.156756	4,957,837.81	99.186560	4,959,328.00	1,490.19	0.22
Original Face:		Base	5,000,000.000	99.156756	4,957,837.81	99.186560	4,959,328.00	1,490.19	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	4,668,483.310	111.654889	5,212,589.88	110.289000	5,148,823.56	-63,766.32	0.23
Original Face:		Base	8,707,929.000	111.654889	5,212,589.88	110.289000	5,148,823.56	-63,766.32	0.23
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.0	20 Sep 2047		
		Local	11,707,161.810	106.192820	12,432,165.28	104.120512	12,189,556.82	-242,608.46	0.54
Original Face:		Base	11,805,572.000	106.192820	12,432,165.28	104.120512	12,189,556.82	-242,608.46	0.54
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.5	20 Feb 2048		
		Local	9,981,014.100	100.000000	9,981,014.10	101.061386	10,086,951.19	105,937.09	0.44
Original Face:		Base	10,000,000.000	100.000000	9,981,014.10	101.061386	10,086,951.19	105,937.09	0.44
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	2,564,473.620	110.087041	2,823,153.12	106.966976	2,743,139.88	-80,013.24	0.12
Original Face:		Base	6,000,000.000	110.087041	2,823,153.12	106.966976	2,743,139.88	-80,013.24	0.12
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	4,780,118.400	106.204819	5,076,716.11	104.440914	4,992,399.35	-84,316.76	0.22
Original Face:		Base	5,682,660.000	106.204819	5,076,716.11	104.440914	4,992,399.35	-84,316.76	0.22
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.5	20 Mar 2047		
		Local	4,771,609.070	106.422457	5,078,063.62	105.167090	5,018,162.41	-59,901.21	0.22
Original Face:		Base	5,271,946.000	106.422457	5,078,063.62	105.167090	5,018,162.41	-59,901.21	0.22
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,589,434.350	106.188979	9,121,032.68	103.607762	8,899,320.70	-221,711.98	0.39
Original Face:		Base	8,934,236.000	106.188979	9,121,032.68	103.607762	8,899,320.70	-221,711.98	0.39
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	279,737.360	101.046042	282,663.53	110.175907	308,203.17	25,539.64	0.01
Original Face:		Base	7,000,000.000	101.046042	282,663.53	110.175907	308,203.17	25,539.64	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	3,703,928.490	105.348544	3,902,034.72	103.219000	3,823,157.95	-78,876.77	0.17
Original Face:		Base	22,821,698.000	105.348544	3,902,034.72	103.219000	3,823,157.95	-78,876.77	0.17

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36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	820,810.750	102.945401	844,986.92	100.022964	820,999.24	-23,987.68	0.04
Original Face:		Base	5,000,000.000	102.945401	844,986.92	100.022964	820,999.24	-23,987.68	0.04
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	20,734.650	99.980612	20,730.63	100.343037	20,805.78	75.15	0.00
Original Face:		Base	7,500,000.000	99.980612	20,730.63	100.343037	20,805.78	75.15	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	6,392,291.640	101.378433	6,480,405.08	97.346000	6,222,640.22	-257,764.86	0.27
Original Face:		Base	13,640,889.000	101.378433	6,480,405.08	97.346000	6,222,640.22	-257,764.86	0.27
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,145,648.050	108.947037	2,337,619.97	105.346378	2,260,362.51	-77,257.46	0.10
Original Face:		Base	5,000,000.000	108.947037	2,337,619.97	105.346378	2,260,362.51	-77,257.46	0.10
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	5,975,118.900	106.866217	6,385,383.51	102.919786	6,149,579.59	-235,803.92	0.27
Original Face:		Base	10,000,000.000	106.866217	6,385,383.51	102.919786	6,149,579.59	-235,803.92	0.27
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	1,642,775.140	104.275732	1,713,015.80	100.728560	1,654,743.74	-58,272.06	0.07
Original Face:		Base	14,082,000.000	104.275732	1,713,015.80	100.728560	1,654,743.74	-58,272.06	0.07
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	26,643.000	99.990316	26,640.42	102.471689	27,301.53	661.11	0.00
Original Face:		Base	5,000,000.000	99.990316	26,640.42	102.471689	27,301.53	661.11	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	240,388.280	100.982997	242,751.29	110.238469	265,000.36	22,249.07	0.01
Original Face:		Base	7,322,535.000	100.982997	242,751.29	110.238469	265,000.36	22,249.07	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,445,858.920	105.731402	1,528,726.90	107.422085	1,553,171.80	24,444.90	0.07
Original Face:		Base	8,800,000.000	105.731402	1,528,726.90	107.422085	1,553,171.80	24,444.90	0.07
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					3.1245	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.805408	9,980,540.80	-19,459.20	0.44
		Base		100.000000	10,000,000.00	99.805408	9,980,540.80	-19,459.20	0.44

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38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.02207	20 Apr 2020		
		Local	8,000,000.000	100.000000	8,000,000.00	100.037100	8,002,968.00	2,968.00	0.35
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.037100	8,002,968.00	2,968.00	0.35
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.9669	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.40
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.40
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,030,540.050	107.047802	1,103,170.47	100.609100	1,036,817.07	-66,353.40	0.05
Original Face:		Base	2,500,000.000	107.047802	1,103,170.47	100.609100	1,036,817.07	-66,353.40	0.05
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	3,088,802.100	102.660879	3,170,991.40	99.475710	3,072,607.82	-98,383.58	0.14
Original Face:		Base	10,000,000.000	102.660879	3,170,991.40	99.475710	3,072,607.82	-98,383.58	0.14
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,042,451.440	106.823183	4,318,275.29	98.998550	4,001,968.31	-316,306.98	0.18
Original Face:		Base	8,000,000.000	106.823183	4,318,275.29	98.998550	4,001,968.31	-316,306.98	0.18
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					1.7747	20 Aug 2067		
		Local	6,428,561.200	100.000000	6,428,561.20	99.854450	6,419,204.43	-9,356.77	0.28
Original Face:		Base	10,000,000.000	100.000000	6,428,561.20	99.854450	6,419,204.43	-9,356.77	0.28
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					2.55	20 Apr 2067		
		Local	9,833,371.300	103.733810	10,200,530.75	103.318460	10,159,687.79	-40,842.96	0.45
Original Face:		Base	10,000,000.000	103.733810	10,200,530.75	103.318460	10,159,687.79	-40,842.96	0.45
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	700,542.800	103.907120	727,913.85	100.008490	700,602.28	-27,311.57	0.03
Original Face:		Base	10,000,000.000	103.907120	727,913.85	100.008490	700,602.28	-27,311.57	0.03
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	157,444.460	103.336580	162,697.72	100.632590	158,440.44	-4,257.28	0.01
Original Face:		Base	7,440,000.000	103.336580	162,697.72	100.632590	158,440.44	-4,257.28	0.01
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	186,649.200	103.176901	192,578.86	101.465880	189,385.25	-3,193.61	0.01
Original Face:		Base	4,500,000.000	103.176901	192,578.86	101.465880	189,385.25	-3,193.61	0.01

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38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	1,915,149.990	102.553049	1,964,044.71	99.967640	1,914,530.25	-49,514.46	0.08
Original Face:		Base	6,500,000.000	102.553049	1,964,044.71	99.967640	1,914,530.25	-49,514.46	0.08
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.7747	20 Jun 2063		
		Local	7,891,206.270	100.000000	7,891,206.27	99.697730	7,867,353.52	-23,852.75	0.35
Original Face:		Base	9,934,605.000	100.000000	7,891,206.27	99.697730	7,867,353.52	-23,852.75	0.35
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.25594	20 Dec 2066		
		Local	9,967,906.300	101.094730	10,077,027.92	101.375710	10,105,035.78	28,007.86	0.45
Original Face:		Base	10,000,000.000	101.094730	10,077,027.92	101.375710	10,105,035.78	28,007.86	0.45
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	175,070.480	104.683988	183,270.76	100.592600	176,107.95	-7,162.81	0.01
Original Face:		Base	7,600,000.000	104.683988	183,270.76	100.592600	176,107.95	-7,162.81	0.01
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72314	20 Aug 2034		
		Local	1,150,344.650	108.131641	1,243,886.55	108.999550	1,253,870.49	9,983.94	0.06
Original Face:		Base	5,000,000.000	108.131641	1,243,886.55	108.999550	1,253,870.49	9,983.94	0.06
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.06419	20 Apr 2037		
		Local	2,470,860.800	109.227665	2,698,863.55	108.753240	2,687,141.18	-11,722.37	0.12
Original Face:		Base	10,000,000.000	109.227665	2,698,863.55	108.753240	2,687,141.18	-11,722.37	0.12
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.418754	3,361,109.50	99.090250	3,220,433.13	-140,676.37	0.14
Original Face:		Base	3,250,000.000	103.418754	3,361,109.50	99.090250	3,220,433.13	-140,676.37	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.201016	5,210,050.80	98.886550	4,944,327.50	-265,723.30	0.22
Original Face:		Base	5,000,000.000	104.201016	5,210,050.80	98.886550	4,944,327.50	-265,723.30	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,256,551.790	102.983315	1,294,038.69	100.410150	1,261,705.54	-32,333.15	0.06
Original Face:		Base	6,500,000.000	102.983315	1,294,038.69	100.410150	1,261,705.54	-32,333.15	0.06
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.669293	1,993,385.85	94.472910	1,889,458.20	-103,927.65	0.08
Original Face:		Base	2,000,000.000	99.669293	1,993,385.85	94.472910	1,889,458.20	-103,927.65	0.08

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38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.632111	5,181,605.53	99.750320	4,987,516.00	-194,089.53	0.22
Original Face:		Base	5,000,000.000	103.632111	5,181,605.53	99.750320	4,987,516.00	-194,089.53	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,740,668.970	100.265769	1,745,295.12	98.656400	1,717,281.34	-28,013.78	0.08
Original Face:		Base	3,000,000.000	100.265769	1,745,295.12	98.656400	1,717,281.34	-28,013.78	0.08
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.0	20 Sep 2041		
		Local	5,630,519.520	100.310796	5,648,018.95	100.158980	5,639,470.92	-8,548.03	0.25
Original Face:		Base	12,000,000.000	100.310796	5,648,018.95	100.158980	5,639,470.92	-8,548.03	0.25
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	-96.246479	-5,225,221.32	99.437210	5,398,446.13	10,623,667.45	0.24
Original Face:		Base	5,429,000.000	-96.246479	-5,225,221.32	99.437210	5,398,446.13	10,623,667.45	0.24
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.05	16 Jan 2041		
		Local	2,136,224.500	99.877010	2,133,597.15	98.746640	2,109,449.92	-24,147.23	0.09
Original Face:		Base	5,000,000.000	99.877010	2,133,597.15	98.746640	2,109,449.92	-24,147.23	0.09
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,175,189.300	102.703843	1,206,964.57	100.718330	1,183,631.04	-23,333.53	0.05
Original Face:		Base	5,000,000.000	102.703843	1,206,964.57	100.718330	1,183,631.04	-23,333.53	0.05
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,470,150.860	102.971616	2,543,554.26	98.896280	2,442,887.31	-100,666.95	0.11
Original Face:		Base	3,000,000.000	102.971616	2,543,554.26	98.896280	2,442,887.31	-100,666.95	0.11
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,428,811.700	99.883173	7,420,132.84	97.498520	7,242,981.46	-177,151.38	0.32
Original Face:		Base	10,000,000.000	99.883173	7,420,132.84	97.498520	7,242,981.46	-177,151.38	0.32
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,421,812.450	102.262810	5,544,497.74	98.970150	5,365,975.91	-178,521.83	0.24
Original Face:		Base	5,879,850.000	102.262810	5,544,497.74	98.970150	5,365,975.91	-178,521.83	0.24
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.09609	20 Nov 2042		
		Local	3,816,920.540	115.015675	4,390,056.91	111.282840	4,247,577.58	-142,479.33	0.19
Original Face:		Base	5,010,613.000	115.015675	4,390,056.91	111.282840	4,247,577.58	-142,479.33	0.19

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38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.0	20 Jul 2045		
		Local	5,602,219.250	99.532983	5,576,055.92	99.160870	5,555,209.35	-20,846.57	0.24
	Original Face:	Base	6,000,000.000	99.532983	5,576,055.92	99.160870	5,555,209.35	-20,846.57	0.24
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	12,595,774.350	102.329761	12,889,225.81	99.075930	12,479,380.58	-409,845.23	0.55
	Original Face:	Base	13,484,830.000	102.329761	12,889,225.81	99.075930	12,479,380.58	-409,845.23	0.55
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.5	20 Nov 2042		
		Local	4,893,424.800	100.493312	4,917,564.66	98.840480	4,836,684.56	-80,880.10	0.21
	Original Face:	Base	5,000,000.000	100.493312	4,917,564.66	98.840480	4,836,684.56	-80,880.10	0.21
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.0	20 Apr 2043		
		Local	9,803,509.100	101.449424	9,945,603.55	99.685630	9,772,689.81	-172,913.74	0.43
	Original Face:	Base	10,000,000.000	101.449424	9,945,603.55	99.685630	9,772,689.81	-172,913.74	0.43
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.0	20 Nov 2044		
		Local	9,754,954.400	100.473642	9,801,157.95	99.223410	9,679,198.40	-121,959.55	0.43
	Original Face:	Base	10,000,000.000	100.473642	9,801,157.95	99.223410	9,679,198.40	-121,959.55	0.43
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.5	20 Jul 2044		
		Local	9,958,442.600	97.920987	9,751,405.33	98.076550	9,766,896.94	15,491.61	0.43
	Original Face:	Base	10,000,000.000	97.920987	9,751,405.33	98.076550	9,766,896.94	15,491.61	0.43
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					2.39728	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.951339	9,995,133.90	-4,866.10	0.44
		Base		100.000000	10,000,000.00	99.951339	9,995,133.90	-4,866.10	0.44
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.775685	4,988,784.24	98.419464	4,920,973.20	-67,811.04	0.22
		Base		99.775685	4,988,784.24	98.419464	4,920,973.20	-67,811.04	0.22
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	120.660110	12,066,011.00	122.950171	12,295,017.10	229,006.10	0.54
		Base		120.660110	12,066,011.00	122.950171	12,295,017.10	229,006.10	0.54
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.367888	5,933,316.77	100.610100	5,775,019.74	-158,297.03	0.25
	Original Face:	Base	5,740,000.000	103.367888	5,933,316.77	100.610100	5,775,019.74	-158,297.03	0.25

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46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.225513	4,961,275.63	130.252283	6,512,614.15	1,551,338.52	0.29
		Base		99.225513	4,961,275.63	130.252283	6,512,614.15	1,551,338.52	0.29
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.806817	9,980,681.68	96.477000	9,647,700.00	-332,981.68	0.43
		Base		99.806817	9,980,681.68	96.477000	9,647,700.00	-332,981.68	0.43
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.325808	10,932,580.83	103.771860	10,377,186.00	-555,394.83	0.46
Original Face:		Base	10,000,000.000	109.325808	10,932,580.83	103.771860	10,377,186.00	-555,394.83	0.46
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	3,438,304.470	107.603216	3,699,726.19	100.025010	3,439,164.39	-260,561.80	0.15
Original Face:		Base	5,775,000.000	107.603216	3,699,726.19	100.025010	3,439,164.39	-260,561.80	0.15
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	1,909,311.470	102.666934	1,960,231.54	100.128990	1,911,774.29	-48,457.25	0.08
Original Face:		Base	10,000,000.000	102.666934	1,960,231.54	100.128990	1,911,774.29	-48,457.25	0.08
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	9,192,829.990	100.285615	9,219,086.10	98.774450	9,080,167.26	-138,918.84	0.40
Original Face:		Base	10,000,000.000	100.285615	9,219,086.10	98.774450	9,080,167.26	-138,918.84	0.40
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694	15 Apr 2046		
		Local	3,797,843.840	100.729879	3,825,563.49	97.687500	3,710,018.70	-115,544.79	0.16
Original Face:		Base	4,840,000.000	100.729879	3,825,563.49	97.687500	3,710,018.70	-115,544.79	0.16
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.329189	10,002,422.55	100.458110	9,724,497.74	-277,924.81	0.43
Original Face:		Base	9,680,152.000	103.329189	10,002,422.55	100.458110	9,724,497.74	-277,924.81	0.43
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.158238	4,907,911.90	117.020979	5,851,048.95	943,137.05	0.26
		Base		98.158238	4,907,911.90	117.020979	5,851,048.95	943,137.05	0.26
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					3.17249	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.811964	4,940,598.20	-59,401.80	0.22
		Base		100.000000	5,000,000.00	98.811964	4,940,598.20	-59,401.80	0.22

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487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.917354	4,995,867.71	94.999000	4,749,950.00	-245,917.71	0.21
		Base		99.917354	4,995,867.71	94.999000	4,749,950.00	-245,917.71	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					2.6305	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.720391	15,108,058.65	108,058.65	0.67
		Base		100.000000	15,000,000.00	100.720391	15,108,058.65	108,058.65	0.67
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.705943	1,994,118.85	100.084994	2,001,699.88	7,581.03	0.09
		Base		99.705943	1,994,118.85	100.084994	2,001,699.88	7,581.03	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.916963	2,997,508.89	88.501000	2,655,030.00	-342,478.89	0.12
		Base		99.916963	2,997,508.89	88.501000	2,655,030.00	-342,478.89	0.12
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.689400	4,984,470.01	127.887814	6,394,390.70	1,409,920.69	0.28
		Base		99.689400	4,984,470.01	127.887814	6,394,390.70	1,409,920.69	0.28
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.999761	4,999,988.05	99.786920	4,989,346.00	-10,642.05	0.22
Original Face:		Base	5,000,000.000	99.999761	4,999,988.05	99.786920	4,989,346.00	-10,642.05	0.22
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.921447	4,996,072.35	99.542671	4,977,133.55	-18,938.80	0.22
		Base		99.921447	4,996,072.35	99.542671	4,977,133.55	-18,938.80	0.22
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	100.000000	9,999,999.99	100.000000	9,999,999.99	0.00	0.44
		Base		100.000000	9,999,999.99	100.000000	9,999,999.99	0.00	0.44
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	121.847800	12,184,780.01	123.206854	12,320,685.40	135,905.39	0.54
		Base		121.847800	12,184,780.01	123.206854	12,320,685.40	135,905.39	0.54
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	104.060674	3,225,880.88	104.369518	3,235,455.06	9,574.18	0.14
		Base		104.060674	3,225,880.88	104.369518	3,235,455.06	9,574.18	0.14

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626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.914305	4,995,715.26	97.000000	4,850,000.00	-145,715.26	0.21
		Base		99.914305	4,995,715.26	97.000000	4,850,000.00	-145,715.26	0.21
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		Local	10,000,000.000	99.810774	9,981,077.35	96.230884	9,623,088.40	-357,988.95	0.42
		Base		99.810774	9,981,077.35	96.230884	9,623,088.40	-357,988.95	0.42
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.711534	7,976,922.69	100.144153	8,011,532.24	34,609.55	0.35
		Base		99.711534	7,976,922.69	100.144153	8,011,532.24	34,609.55	0.35
65478HAA6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A1					1.5	17 Dec 2018		
		Local	4,982,033.140	100.000000	4,982,033.14	100.000690	4,982,067.52	34.38	0.22
	Original Face:	Base	10,000,000.000	100.000000	4,982,033.14	100.000690	4,982,067.52	34.38	0.22
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.857261	4,992,863.07	95.217555	4,760,877.75	-231,985.32	0.21
		Base		99.857261	4,992,863.07	95.217555	4,760,877.75	-231,985.32	0.21
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.913497	7,993,079.78	97.942114	7,835,369.12	-157,710.66	0.35
		Base		99.913497	7,993,079.78	97.942114	7,835,369.12	-157,710.66	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.24494	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.226597	20,045,319.40	45,319.40	0.88
		Base		100.000000	20,000,000.00	100.226597	20,045,319.40	45,319.40	0.88
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.898415	4,994,920.77	102.275041	5,113,752.05	118,831.28	0.23
		Base		99.898415	4,994,920.77	102.275041	5,113,752.05	118,831.28	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.14277	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.717806	20,143,561.20	143,561.20	0.89
		Base		100.000000	20,000,000.00	100.717806	20,143,561.20	143,561.20	0.89

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717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.933398	4,996,669.89	98.432913	4,921,645.65	-75,024.24	0.22
		Base		99.933398	4,996,669.89	98.432913	4,921,645.65	-75,024.24	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	120.514575	3,615,437.24	124.907000	3,747,210.00	131,772.76	0.17
		Base		120.514575	3,615,437.24	124.907000	3,747,210.00	131,772.76	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.745591	4,987,279.53	102.945155	5,147,257.75	159,978.22	0.23
		Base		99.745591	4,987,279.53	102.945155	5,147,257.75	159,978.22	0.23
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.884111	2,996,523.33	99.101254	2,973,037.62	-23,485.71	0.13
		Base		99.884111	2,996,523.33	99.101254	2,973,037.62	-23,485.71	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.947840	9,794,888.31	129.011549	12,643,131.80	2,848,243.49	0.56
		Base		99.947840	9,794,888.31	129.011549	12,643,131.80	2,848,243.49	0.56
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.997878	2,999,936.33	99.996900	2,999,907.00	-29.33	0.13
		Base		99.997878	2,999,936.33	99.996900	2,999,907.00	-29.33	0.13
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.624356	10,062,435.63	99.536100	9,953,610.00	-108,825.63	0.44
		Base		100.624356	10,062,435.63	99.536100	9,953,610.00	-108,825.63	0.44
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.755730	3,022,671.91	99.817000	2,994,510.00	-28,161.91	0.13
		Base		100.755730	3,022,671.91	99.817000	2,994,510.00	-28,161.91	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.635370	5,031,768.48	100.459419	5,022,970.95	-8,797.53	0.22
		Base		100.635370	5,031,768.48	100.459419	5,022,970.95	-8,797.53	0.22
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.733274	3,989,330.97	90.750000	3,630,000.00	-359,330.97	0.16
		Base		99.733274	3,989,330.97	90.750000	3,630,000.00	-359,330.97	0.16

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808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.2	25 Jan 2028		
		10,000,000.000	Local	99.852229	9,985,222.91	95.960581	9,596,058.10	-389,164.81	0.42
			Base	99.852229	9,985,222.91	95.960581	9,596,058.10	-389,164.81	0.42
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.2605	11 May 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.568779	10,056,877.90	56,877.90	0.44
			Base	100.000000	10,000,000.00	100.568779	10,056,877.90	56,877.90	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		5,000,000.000	Local	99.937718	4,996,885.90	97.130000	4,856,500.00	-140,385.90	0.21
			Base	99.937718	4,996,885.90	97.130000	4,856,500.00	-140,385.90	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		4,000,000.000	Local	99.986957	3,999,478.28	100.370215	4,014,808.60	15,330.32	0.18
			Base	99.986957	3,999,478.28	100.370215	4,014,808.60	15,330.32	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		5,000,000.000	Local	99.988794	4,999,439.72	98.655615	4,932,780.75	-66,658.97	0.22
			Base	99.988794	4,999,439.72	98.655615	4,932,780.75	-66,658.97	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		5,000,000.000	Local	99.917184	4,995,859.20	99.397071	4,969,853.55	-26,005.65	0.22
			Base	99.917184	4,995,859.20	99.397071	4,969,853.55	-26,005.65	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		5,000,000.000	Local	108.552781	5,427,639.04	125.026167	6,251,308.35	823,669.31	0.28
			Base	108.552781	5,427,639.04	125.026167	6,251,308.35	823,669.31	0.28
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		5,000,000.000	Local	99.859753	4,992,987.66	101.136782	5,056,839.10	63,851.44	0.22
			Base	99.859753	4,992,987.66	101.136782	5,056,839.10	63,851.44	0.22
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		3,000,000.000	Local	99.780710	2,993,421.31	103.627863	3,108,835.89	115,414.58	0.14
			Base	99.780710	2,993,421.31	103.627863	3,108,835.89	115,414.58	0.14

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902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.25	23 Aug 2021		
		Local	5,000,000.000	99.834497	4,991,724.85	96.439926	4,821,996.30	-169,728.55	0.21
		Base		99.834497	4,991,724.85	96.439926	4,821,996.30	-169,728.55	0.21
90290AAA5	USAA AUTO OWNER TRUST USAOT 2017 1 A1					1.43	17 Sep 2018		
		Local	704,954.740	100.000000	704,954.74	100.000150	704,955.80	1.06	0.03
Original Face:		Base	6,750,000.000	100.000000	704,954.74	100.000150	704,955.80	1.06	0.03
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.931161	14,989,674.15	96.887000	14,533,050.00	-456,624.15	0.64
		Base		99.931161	14,989,674.15	96.887000	14,533,050.00	-456,624.15	0.64
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.0034	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.024088	7,001,686.16	1,686.16	0.31
		Base		100.000000	7,000,000.00	100.024088	7,001,686.16	1,686.16	0.31
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.661561	4,983,078.03	129.311617	6,465,580.85	1,482,502.82	0.29
		Base		99.661561	4,983,078.03	129.311617	6,465,580.85	1,482,502.82	0.29
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.607700	4,980,385.00	-19,615.00	0.22
		Base		100.000000	5,000,000.00	99.607700	4,980,385.00	-19,615.00	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	105.435675	7,907,675.60	108.015625	8,101,171.88	193,496.28	0.36
		Base		105.435675	7,907,675.60	108.015625	8,101,171.88	193,496.28	0.36
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	115.332637	5,766,631.86	119.644531	5,982,226.55	215,594.69	0.26
		Base		115.332637	5,766,631.86	119.644531	5,982,226.55	215,594.69	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	117.289111	5,864,455.53	122.246094	6,112,304.70	247,849.17	0.27
		Base		117.289111	5,864,455.53	122.246094	6,112,304.70	247,849.17	0.27
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	109.453486	5,472,674.29	120.894531	6,044,726.55	572,052.26	0.27
		Base		109.453486	5,472,674.29	120.894531	6,044,726.55	572,052.26	0.27

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912810ES3	US TREASURY N/B 11/24 7.5					7.5	15 Nov 2024		
		5,000,000.000	Local	132.525410	6,626,270.49	129.441406	6,472,070.30	-154,200.19	0.29
			Base	132.525410	6,626,270.49	129.441406	6,472,070.30	-154,200.19	0.29
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	126.543350	15,817,918.71	128.031250	16,003,906.25	185,987.54	0.71
			Base	126.543350	15,817,918.71	128.031250	16,003,906.25	185,987.54	0.71
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	118.700258	14,837,532.28	123.402344	15,425,293.00	587,760.72	0.68
			Base	118.700258	14,837,532.28	123.402344	15,425,293.00	587,760.72	0.68
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	132.706508	26,541,301.66	130.359375	26,071,875.00	-469,426.66	1.15
			Base	132.706508	26,541,301.66	130.359375	26,071,875.00	-469,426.66	1.15
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	135.593436	16,949,179.48	129.117188	16,139,648.50	-809,530.98	0.71
			Base	135.593436	16,949,179.48	129.117188	16,139,648.50	-809,530.98	0.71
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	122.359850	18,353,977.51	130.210938	19,531,640.70	1,177,663.19	0.86
			Base	122.359850	18,353,977.51	130.210938	19,531,640.70	1,177,663.19	0.86
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	136.073788	20,411,068.22	128.594000	19,289,100.00	-1,121,968.22	0.85
			Base	136.073788	20,411,068.22	128.594000	19,289,100.00	-1,121,968.22	0.85
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		27,500,000.000	Local	128.676469	35,386,028.92	124.730469	34,300,878.98	-1,085,149.94	1.51
			Base	128.676469	35,386,028.92	124.730469	34,300,878.98	-1,085,149.94	1.51
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		17,500,000.000	Local	127.735678	22,353,743.57	122.863281	21,501,074.18	-852,669.39	0.95
			Base	127.735678	22,353,743.57	122.863281	21,501,074.18	-852,669.39	0.95
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		20,000,000.000	Local	125.871896	25,174,379.28	123.277344	24,655,468.80	-518,910.48	1.09
			Base	125.871896	25,174,379.28	123.277344	24,655,468.80	-518,910.48	1.09

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912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	136.985116	27,397,023.20	132.707031	26,541,406.20	-855,617.00	1.17
			Base	136.985116	27,397,023.20	132.707031	26,541,406.20	-855,617.00	1.17
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		17,500,000.000	Local	145.031899	25,380,582.31	135.695000	23,746,625.00	-1,633,957.31	1.05
			Base	145.031899	25,380,582.31	135.695000	23,746,625.00	-1,633,957.31	1.05
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	119.412791	2,985,319.77	131.808594	3,295,214.85	309,895.08	0.15
			Base	119.412791	2,985,319.77	131.808594	3,295,214.85	309,895.08	0.15
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.894969	4,994,748.45	99.273438	4,963,671.90	-31,076.55	0.22
			Base	99.894969	4,994,748.45	99.273438	4,963,671.90	-31,076.55	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.401432	2,585,035.81	97.386719	2,434,667.98	-150,367.83	0.11
			Base	103.401432	2,585,035.81	97.386719	2,434,667.98	-150,367.83	0.11
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	101.035950	5,051,797.48	100.542969	5,027,148.45	-24,649.03	0.22
			Base	101.035950	5,051,797.48	100.542969	5,027,148.45	-24,649.03	0.22
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		10,000,000.000	Local	99.583890	9,958,389.01	96.793000	9,679,300.00	-279,089.01	0.43
			Base	99.583890	9,958,389.01	96.793000	9,679,300.00	-279,089.01	0.43
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	104.727583	5,236,379.17	102.078125	5,103,906.25	-132,472.92	0.23
			Base	104.727583	5,236,379.17	102.078125	5,103,906.25	-132,472.92	0.23
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.803194	4,990,159.72	98.519531	4,925,976.55	-64,183.17	0.22
			Base	99.803194	4,990,159.72	98.519531	4,925,976.55	-64,183.17	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.661721	4,983,086.05	96.300781	4,815,039.05	-168,047.00	0.21
			Base	99.661721	4,983,086.05	96.300781	4,815,039.05	-168,047.00	0.21

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912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.824692	4,991,234.62	98.199219	4,909,960.95	-81,273.67	0.22
			Base	99.824692	4,991,234.62	98.199219	4,909,960.95	-81,273.67	0.22
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.232531	4,961,626.57	96.000000	4,800,000.00	-161,626.57	0.21
			Base	99.232531	4,961,626.57	96.000000	4,800,000.00	-161,626.57	0.21
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
		10,000,000.000	Local	95.646369	9,564,636.86	94.312500	9,431,250.00	-133,386.86	0.42
			Base	95.646369	9,564,636.86	94.312500	9,431,250.00	-133,386.86	0.42
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.746922	7,481,019.13	97.964844	7,347,363.30	-133,655.83	0.32
			Base	99.746922	7,481,019.13	97.964844	7,347,363.30	-133,655.83	0.32
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		107,209.000	Local	100.056730	107,269.82	100.056730	107,269.82	0.00	0.00
Original Face:		100,000.000	Base	100.056730	107,269.82	100.056730	107,269.82	0.00	0.00
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
		5,000,000.000	Local	95.448012	4,772,400.58	96.113281	4,805,664.05	33,263.47	0.21
			Base	95.448012	4,772,400.58	96.113281	4,805,664.05	33,263.47	0.21
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.977600	4,998,880.02	99.316406	4,965,820.30	-33,059.72	0.22
			Base	99.977600	4,998,880.02	99.316406	4,965,820.30	-33,059.72	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		5,000,000.000	Local	99.985984	4,999,299.18	99.008900	4,950,445.00	-48,854.18	0.22
Original Face:		5,000,000.000	Base	99.985984	4,999,299.18	99.008900	4,950,445.00	-48,854.18	0.22
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.01	20 Sep 2022		
		10,500,000.000	Local	100.000000	10,500,000.00	100.029640	10,503,112.20	3,112.20	0.46
Original Face:		10,500,000.000	Base	100.000000	10,500,000.00	100.029640	10,503,112.20	3,112.20	0.46
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		7,000,000.000	Local	99.998220	6,999,875.41	99.998220	6,999,875.41	0.00	0.31
			Base	99.998220	6,999,875.41	99.998220	6,999,875.41	0.00	0.31

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92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.303334	9,925,558.35	101.751020	9,411,969.35	-513,589.00	0.41
Original Face:		Base	9,250,000.000	107.303334	9,925,558.35	101.751020	9,411,969.35	-513,589.00	0.41
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.641170	5,082,058.49	100.839030	5,041,951.50	-40,106.99	0.22
Original Face:		Base	5,000,000.000	101.641170	5,082,058.49	100.839030	5,041,951.50	-40,106.99	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	1,417,296.480	102.516893	1,452,968.32	99.904400	1,415,941.54	-37,026.78	0.06
Original Face:		Base	5,000,000.000	102.516893	1,452,968.32	99.904400	1,415,941.54	-37,026.78	0.06
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.010492	7,474,776.43	100.135090	7,409,996.66	-64,779.77	0.33
Original Face:		Base	7,400,000.000	101.010492	7,474,776.43	100.135090	7,409,996.66	-64,779.77	0.33
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	85,967.030	99.999628	85,966.71	99.841650	85,830.90	-135.81	0.00
Original Face:		Base	2,000,000.000	99.999628	85,966.71	99.841650	85,830.90	-135.81	0.00
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.915755	4,995,787.74	119.113532	5,955,676.60	959,888.86	0.26
		Base		99.915755	4,995,787.74	119.113532	5,955,676.60	959,888.86	0.26
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					1.67393	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.922930	4,996,146.50	-3,853.50	0.22
		Base		100.000000	5,000,000.00	99.922930	4,996,146.50	-3,853.50	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.926015	4,996,300.76	95.391000	4,769,550.00	-226,750.76	0.21
		Base		99.926015	4,996,300.76	95.391000	4,769,550.00	-226,750.76	0.21
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.673301	4,933,665.05	-66,334.95	0.22
		Base		100.000000	5,000,000.00	98.673301	4,933,665.05	-66,334.95	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.986548	9,998,654.76	98.183000	9,818,300.00	-180,354.76	0.43
		Base		99.986548	9,998,654.76	98.183000	9,818,300.00	-180,354.76	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.36457	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.431000	15,364,650.00	364,650.00	0.68
		Base		100.000000	15,000,000.00	102.431000	15,364,650.00	364,650.00	0.68
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	1,223,300.070	99.997718	1,223,272.15	99.279900	1,214,491.09	-8,781.06	0.05
Original Face:		Base	3,500,000.000	99.997718	1,223,272.15	99.279900	1,214,491.09	-8,781.06	0.05
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.597440	5,179,872.02	100.248040	5,012,402.00	-167,470.02	0.22
Original Face:		Base	5,000,000.000	103.597440	5,179,872.02	100.248040	5,012,402.00	-167,470.02	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.685095	6,977,956.67	94.092000	6,586,440.00	-391,516.67	0.29
		Base		99.685095	6,977,956.67	94.092000	6,586,440.00	-391,516.67	0.29
US DOLLAR Total									
		Local	2,118,418,862.370		2,211,049,407.67		2,207,483,646.93	-3,565,760.74	97.33
Original Face:		Base	2,125,821,603.000		2,211,049,407.67		2,207,483,646.93	-3,565,760.74	97.33
FIXED INCOME Total									
		Base	2,118,418,862.370		2,211,049,407.67		2,207,483,646.93	-3,565,760.74	97.33
Original Face:			2,125,821,603.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,179,169,535.500	Base	2,271,704,082.73		2,268,137,553.41	-3,566,529.32	100.00
Original Face:		2,125,821,603.000						

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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								
		Local	1,075,472.860	1.000000	1,075,472.86	1.000000	1,075,472.86	0.00	0.30
		Base		1.000000	1,075,472.86	1.000000	1,075,472.86	0.00	0.30
US DOLLAR Total									
		Local	1,075,472.860		1,075,472.86		1,075,472.86	0.00	0.30
		Base			1,075,472.86		1,075,472.86	0.00	0.30
CASH Total									
		Base	1,075,472.860		1,075,472.86		1,075,472.86	0.00	0.30
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.55	16 Jun 2022		
		Local	3,000,000.000	99.921719	2,997,651.57	97.552771	2,926,583.13	-71,068.44	0.82
		Base		99.921719	2,997,651.57	97.552771	2,926,583.13	-71,068.44	0.82
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.77	02 Apr 2018		
		Local	21,000,000.000	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	5.91
		Base		100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	5.91
US DOLLAR Total									
		Local	24,000,000.000		23,997,651.57		23,926,583.13	-71,068.44	6.73
		Base			23,997,651.57		23,926,583.13	-71,068.44	6.73
CASH EQUIVALENT Total									
		Base	24,000,000.000		23,997,651.57		23,926,583.13	-71,068.44	6.73
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					2.7414	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.414551	502,072.76	2,072.76	0.14
		Base		100.000000	500,000.00	100.414551	502,072.76	2,072.76	0.14
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.349327	2,026,986.53	99.020105	1,980,402.10	-46,584.43	0.56
		Base		101.349327	2,026,986.53	99.020105	1,980,402.10	-46,584.43	0.56
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.0966	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.062500	4,002,500.00	2,500.00	1.13
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.062500	4,002,500.00	2,500.00	1.13
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		Local	2,000,000.000	99.937237	1,998,744.73	98.273091	1,965,461.82	-33,282.91	0.55
		Base		99.937237	1,998,744.73	98.273091	1,965,461.82	-33,282.91	0.55
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					2.3369	30 Oct 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.428586	2,008,571.72	8,571.72	0.56
		Base		100.000000	2,000,000.00	100.428586	2,008,571.72	8,571.72	0.56
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					2.11698	03 May 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.117101	3,003,513.03	3,513.03	0.84
		Base		100.000000	3,000,000.00	100.117101	3,003,513.03	3,513.03	0.84
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.04875	12 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.019798	5,000,989.90	989.90	1.41
		Base		100.000000	5,000,000.00	100.019798	5,000,989.90	989.90	1.41
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.1305	10 May 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.118218	2,002,364.36	2,364.36	0.56
		Base		100.000000	2,000,000.00	100.118218	2,002,364.36	2,364.36	0.56
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.1734	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.199455	2,003,989.10	3,989.10	0.56
		Base		100.000000	2,000,000.00	100.199455	2,003,989.10	3,989.10	0.56
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.12	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.450887	5,022,544.35	22,544.35	1.41
		Base		100.000000	5,000,000.00	100.450887	5,022,544.35	22,544.35	1.41

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037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.1605	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.620218	7,043,415.26	43,415.26	1.98
		Base		100.000000	7,000,000.00	100.620218	7,043,415.26	43,415.26	1.98
05581RAD8	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3					1.34	22 Jan 2019		
		Local	1,474,064.360	99.978264	1,473,743.96	99.829750	1,471,554.77	-2,189.19	0.41
	Original Face:	Base	4,280,000.000	99.978264	1,473,743.96	99.829750	1,471,554.77	-2,189.19	0.41
05584PAA5	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A1					1.35	22 Oct 2018		
		Local	1,124,594.600	100.000000	1,124,594.60	99.999720	1,124,591.45	-3.15	0.32
	Original Face:	Base	5,000,000.000	100.000000	1,124,594.60	99.999720	1,124,591.45	-3.15	0.32
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625	19 Oct 2020		
		Local	5,810,000.000	100.425155	5,834,701.53	99.309498	5,769,881.83	-64,819.70	1.62
		Base		100.425155	5,834,701.53	99.309498	5,769,881.83	-64,819.70	1.62
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					2.38408	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.530934	3,015,928.02	15,928.02	0.85
		Base		100.000000	3,000,000.00	100.530934	3,015,928.02	15,928.02	0.85
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.975652	499,878.26	98.698961	493,494.81	-6,383.45	0.14
		Base		99.975652	499,878.26	98.698961	493,494.81	-6,383.45	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.993381	2,999,801.44	98.108260	2,943,247.80	-56,553.64	0.83
		Base		99.993381	2,999,801.44	98.108260	2,943,247.80	-56,553.64	0.83
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.5645	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.240206	5,012,010.30	12,010.30	1.41
		Base		100.000000	5,000,000.00	100.240206	5,012,010.30	12,010.30	1.41
06741VK76	BARCLAYS BANK PLC SR UNSECURED 02/20 VAR					2.25	21 Feb 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.900231	3,996,009.24	-3,990.76	1.12
		Base		100.000000	4,000,000.00	99.900231	3,996,009.24	-3,990.76	1.12
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.997764	1,999,955.28	99.514717	1,990,294.34	-9,660.94	0.56
		Base		99.997764	1,999,955.28	99.514717	1,990,294.34	-9,660.94	0.56

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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
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	76,021.620	100.079464	76,082.03	99.933030	75,970.71	-111.32	0.02
Original Face:		Base	3,737,000.000	100.079464	76,082.03	99.933030	75,970.71	-111.32	0.02
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.825664	1,996,513.27	96.610385	1,932,207.70	-64,305.57	0.54
		Base		99.825664	1,996,513.27	96.610385	1,932,207.70	-64,305.57	0.54
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.68725	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.374994	5,018,749.70	18,749.70	1.41
		Base		100.000000	5,000,000.00	100.374994	5,018,749.70	18,749.70	1.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.973696	999,736.96	98.754150	987,541.50	-12,195.46	0.28
Original Face:		Base	1,000,000.000	99.973696	999,736.96	98.754150	987,541.50	-12,195.46	0.28
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.4466	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.839930	2,016,798.60	16,798.60	0.57
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.839930	2,016,798.60	16,798.60	0.57
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					2.865	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.620229	3,018,606.87	18,606.87	0.85
		Base		100.000000	3,000,000.00	100.620229	3,018,606.87	18,606.87	0.85
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					2.54519	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.361976	4,014,479.04	14,479.04	1.13
		Base		100.000000	4,000,000.00	100.361976	4,014,479.04	14,479.04	1.13
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.35	31 Jan 2020		
		Local	5,000,000.000	99.790492	4,989,524.59	98.380207	4,919,010.35	-70,514.24	1.38
		Base		99.790492	4,989,524.59	98.380207	4,919,010.35	-70,514.24	1.38
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.65	08 Aug 2022		
		Local	4,000,000.000	99.801468	3,992,058.71	96.206462	3,848,258.48	-143,800.23	1.08
		Base		99.801468	3,992,058.71	96.206462	3,848,258.48	-143,800.23	1.08
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	465,811.790	99.995754	465,792.01	99.802290	464,890.83	-901.18	0.13
Original Face:		Base	2,500,000.000	99.995754	465,792.01	99.802290	464,890.83	-901.18	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.7	30 Mar 2021		
		Local	2,370,000.000	100.314939	2,377,464.06	98.573226	2,336,185.46	-41,278.60	0.66
		Base		100.314939	2,377,464.06	98.573226	2,336,185.46	-41,278.60	0.66
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					1.99152	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.103187	4,004,127.48	4,127.48	1.13
		Base		100.000000	4,000,000.00	100.103187	4,004,127.48	4,127.48	1.13
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.992822	999,928.22	99.539080	995,390.80	-4,537.42	0.28
Original Face:		Base	1,000,000.000	99.992822	999,928.22	99.539080	995,390.80	-4,537.42	0.28
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.02381	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.204787	1,002,047.87	2,047.87	0.28
		Base		100.000000	1,000,000.00	100.204787	1,002,047.87	2,047.87	0.28
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.926579	1,998,531.58	98.130665	1,962,613.30	-35,918.28	0.55
		Base		99.926579	1,998,531.58	98.130665	1,962,613.30	-35,918.28	0.55
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	745,416.520	99.991342	745,351.98	99.746800	743,529.13	-1,822.85	0.21
Original Face:		Base	2,000,000.000	99.991342	745,351.98	99.746800	743,529.13	-1,822.85	0.21
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.97	20 Jan 2023		
		Local	3,000,000.000	100.217579	3,006,527.38	99.274910	2,978,247.30	-28,280.08	0.84
Original Face:		Base	3,000,000.000	100.217579	3,006,527.38	99.274910	2,978,247.30	-28,280.08	0.84
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.991329	3,999,653.14	98.271366	3,930,854.64	-68,798.50	1.11
		Base		99.991329	3,999,653.14	98.271366	3,930,854.64	-68,798.50	1.11
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	99.455083	1,989,101.66	-10,898.34	0.56
		Base		100.000000	2,000,000.00	99.455083	1,989,101.66	-10,898.34	0.56
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.25	25 Jun 2022		
		Local	5,126,000.000	100.000000	5,126,000.00	97.730340	5,009,657.23	-116,342.77	1.41
Original Face:		Base	5,126,000.000	100.000000	5,126,000.00	97.730340	5,009,657.23	-116,342.77	1.41

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31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	14,236.550	100.621710	14,325.06	100.690002	14,334.78	9.72	0.00
Original Face:		Base	1,100,000.000	100.621710	14,325.06	100.690002	14,334.78	9.72	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	856,535.440	103.636243	887,681.15	103.527129	886,746.55	-934.60	0.25
Original Face:		Base	2,090,000.000	103.636243	887,681.15	103.527129	886,746.55	-934.60	0.25
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	5,056.500	100.074360	5,060.26	100.263727	5,069.84	9.58	0.00
Original Face:		Base	1,500,000.000	100.074360	5,060.26	100.263727	5,069.84	9.58	0.00
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	0.900	101.111111	0.91	100.293108	0.90	-0.01	0.00
Original Face:		Base	1,500,000.000	101.111111	0.91	100.293108	0.90	-0.01	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	4,350.370	101.092091	4,397.88	103.920902	4,520.94	123.06	0.00
Original Face:		Base	250,000.000	101.092091	4,397.88	103.920902	4,520.94	123.06	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	57,131.170	100.116784	57,197.89	103.963189	59,395.39	2,197.50	0.02
Original Face:		Base	1,000,000.000	100.116784	57,197.89	103.963189	59,395.39	2,197.50	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	65,841.750	100.699571	66,302.36	103.935710	68,433.09	2,130.73	0.02
Original Face:		Base	2,206,300.000	100.699571	66,302.36	103.935710	68,433.09	2,130.73	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	962,901.700	101.544762	977,776.24	100.561230	968,305.79	-9,470.45	0.27
Original Face:		Base	5,000,000.000	101.544762	977,776.24	100.561230	968,305.79	-9,470.45	0.27
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,423,895.850	102.214153	2,477,564.62	98.660603	2,391,430.26	-86,134.36	0.67
Original Face:		Base	5,000,000.000	102.214153	2,477,564.62	98.660603	2,391,430.26	-86,134.36	0.67
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	56,330.400	101.187920	56,999.56	103.752122	58,443.99	1,444.43	0.02
Original Face:		Base	1,000,000.000	101.187920	56,999.56	103.752122	58,443.99	1,444.43	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	525,233.700	101.428564	532,737.00	103.096304	541,496.53	8,759.53	0.15
Original Face:		Base	6,000,000.000	101.428564	532,737.00	103.096304	541,496.53	8,759.53	0.15
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	526,301.200	101.869420	536,139.98	102.035976	537,016.57	876.59	0.15
Original Face:		Base	5,000,000.000	101.869420	536,139.98	102.035976	537,016.57	876.59	0.15
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,129,622.050	104.005645	2,214,927.15	100.758426	2,145,773.66	-69,153.49	0.60
Original Face:		Base	5,000,000.000	104.005645	2,214,927.15	100.758426	2,145,773.66	-69,153.49	0.60
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,411,302.050	103.919172	1,466,613.40	103.463317	1,460,179.91	-6,433.49	0.41
Original Face:		Base	5,700,000.000	103.919172	1,466,613.40	103.463317	1,460,179.91	-6,433.49	0.41
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	638,975.640	103.626468	662,147.89	103.532480	661,547.33	-600.56	0.19
Original Face:		Base	2,000,000.000	103.626468	662,147.89	103.532480	661,547.33	-600.56	0.19
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375	13 Dec 2019		
		Local	5,000,000.000	100.448760	5,022,438.02	100.083400	5,004,170.00	-18,268.02	1.41
		Base		100.448760	5,022,438.02	100.083400	5,004,170.00	-18,268.02	1.41
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.0	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	97.971100	1,959,422.00	-40,578.00	0.55
		Base		100.000000	2,000,000.00	97.971100	1,959,422.00	-40,578.00	0.55
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.137277	2,903,981.04	99.207200	2,877,008.80	-26,972.24	0.81
		Base		100.137277	2,903,981.04	99.207200	2,877,008.80	-26,972.24	0.81
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.15	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.479400	4,873,970.00	-126,030.00	1.37
		Base		100.000000	5,000,000.00	97.479400	4,873,970.00	-126,030.00	1.37
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.983222	999,832.22	99.430200	994,302.00	-5,530.22	0.28
		Base		99.983222	999,832.22	99.430200	994,302.00	-5,530.22	0.28

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3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	99.886169	1,997,723.38	99.886169	1,997,723.38	0.00	0.56
		Base		99.886169	1,997,723.38	99.886169	1,997,723.38	0.00	0.56
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	896,319.470	100.754003	903,077.75	99.304930	890,089.42	-12,988.33	0.25
	Original Face:	Base	1,000,000.000	100.754003	903,077.75	99.304930	890,089.42	-12,988.33	0.25
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.92813	25 Apr 2020		
		Local	512,748.520	99.985390	512,673.61	99.853850	511,999.14	-674.47	0.14
	Original Face:	Base	1,000,000.000	99.985390	512,673.61	99.853850	511,999.14	-674.47	0.14
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	10,148.860	99.900481	10,138.76	100.749139	10,224.89	86.13	0.00
	Original Face:	Base	2,360,770.000	99.900481	10,138.76	100.749139	10,224.89	86.13	0.00
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,413,910.150	100.186968	2,418,423.40	98.984860	2,389,405.58	-29,017.82	0.67
	Original Face:	Base	2,500,000.000	100.186968	2,418,423.40	98.984860	2,389,405.58	-29,017.82	0.67
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	921,102.060	106.378008	979,850.02	104.676140	964,174.08	-15,675.94	0.27
	Original Face:	Base	1,212,000.000	106.378008	979,850.02	104.676140	964,174.08	-15,675.94	0.27
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.658088	1,993,161.75	95.526800	1,910,536.00	-82,625.75	0.54
		Base		99.658088	1,993,161.75	95.526800	1,910,536.00	-82,625.75	0.54
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	409,553.910	103.198248	422,652.46	101.227437	414,580.93	-8,071.53	0.12
	Original Face:	Base	500,000.000	103.198248	422,652.46	101.227437	414,580.93	-8,071.53	0.12
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,912,489.220	101.496283	1,941,105.47	98.527712	1,884,331.87	-56,773.60	0.53
	Original Face:	Base	2,000,000.000	101.496283	1,941,105.47	98.527712	1,884,331.87	-56,773.60	0.53
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	641,175.240	101.461632	650,546.86	98.780031	633,353.10	-17,193.76	0.18
	Original Face:	Base	1,500,000.000	101.461632	650,546.86	98.780031	633,353.10	-17,193.76	0.18

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31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	48,542.050	100.505809	48,787.58	103.590773	50,285.08	1,497.50	0.01
Original Face:		Base	2,500,000.000	100.505809	48,787.58	103.590773	50,285.08	1,497.50	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	89,697.670	101.597199	91,130.32	105.752297	94,857.35	3,727.03	0.03
Original Face:		Base	983,845.000	101.597199	91,130.32	105.752297	94,857.35	3,727.03	0.03
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	60,376.570	100.605781	60,742.32	103.518466	62,500.90	1,758.58	0.02
Original Face:		Base	1,800,000.000	100.605781	60,742.32	103.518466	62,500.90	1,758.58	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	87,975.020	101.634589	89,413.05	101.097704	88,940.73	-472.32	0.03
Original Face:		Base	3,350,000.000	101.634589	89,413.05	101.097704	88,940.73	-472.32	0.03
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	530.880	100.167646	531.77	99.947652	530.60	-1.17	0.00
Original Face:		Base	1,500,000.000	100.167646	531.77	99.947652	530.60	-1.17	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,964,006.510	104.002759	2,042,620.95	103.368271	2,030,159.57	-12,461.38	0.57
Original Face:		Base	5,200,000.000	104.002759	2,042,620.95	103.368271	2,030,159.57	-12,461.38	0.57
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	834,183.410	101.670549	848,118.85	98.840958	824,514.87	-23,603.98	0.23
Original Face:		Base	2,680,283.000	101.670549	848,118.85	98.840958	824,514.87	-23,603.98	0.23
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	5,825,336.400	102.465460	5,968,957.73	98.777244	5,754,106.75	-214,850.98	1.62
Original Face:		Base	15,000,000.000	102.465460	5,968,957.73	98.777244	5,754,106.75	-214,850.98	1.62
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,160,464.540	101.348415	2,189,596.57	98.717478	2,132,756.11	-56,840.46	0.60
Original Face:		Base	4,200,000.000	101.348415	2,189,596.57	98.717478	2,132,756.11	-56,840.46	0.60
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	162,476.300	102.355937	166,304.14	102.298783	166,211.28	-92.86	0.05
Original Face:		Base	1,500,000.000	102.355937	166,304.14	102.298783	166,211.28	-92.86	0.05

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	253,041.700	101.435518	256,674.16	102.906161	260,395.50	3,721.34	0.07
Original Face:		Base	3,200,000.000	101.435518	256,674.16	102.906161	260,395.50	3,721.34	0.07
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	215,335.870	103.242762	222,318.70	102.041267	219,731.45	-2,587.25	0.06
Original Face:		Base	765,534.000	103.242762	222,318.70	102.041267	219,731.45	-2,587.25	0.06
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	1,779,180.540	102.460957	1,822,965.40	98.778586	1,757,449.38	-65,516.02	0.49
Original Face:		Base	5,157,070.000	102.460957	1,822,965.40	98.778586	1,757,449.38	-65,516.02	0.49
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	288,118.500	101.691988	292,993.43	104.240003	300,334.73	7,341.30	0.08
Original Face:		Base	5,000,000.000	101.691988	292,993.43	104.240003	300,334.73	7,341.30	0.08
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	515,930.600	102.317571	527,887.66	102.899222	530,888.57	3,000.91	0.15
Original Face:		Base	5,000,000.000	102.317571	527,887.66	102.899222	530,888.57	3,000.91	0.15
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	493,748.660	103.770362	512,364.77	103.426684	510,667.87	-1,696.90	0.14
Original Face:		Base	2,000,000.000	103.770362	512,364.77	103.426684	510,667.87	-1,696.90	0.14
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	306,054.350	103.593035	317,050.99	105.061648	321,545.74	4,494.75	0.09
Original Face:		Base	5,000,000.000	103.593035	317,050.99	105.061648	321,545.74	4,494.75	0.09
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,769,539.650	107.107773	2,966,392.24	105.767779	2,929,280.58	-37,111.66	0.82
Original Face:		Base	14,750,000.000	107.107773	2,966,392.24	105.767779	2,929,280.58	-37,111.66	0.82
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	311,019.340	101.303697	315,074.09	100.472534	312,489.01	-2,585.08	0.09
Original Face:		Base	2,000,000.000	101.303697	315,074.09	100.472534	312,489.01	-2,585.08	0.09
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875	27 Jul 2020		
		Local	4,000,000.000	100.404277	4,016,171.09	99.805665	3,992,226.60	-23,944.49	1.12
		Base		100.404277	4,016,171.09	99.805665	3,992,226.60	-23,944.49	1.12

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345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	5,000,000.000	99.655796	4,982,789.82	99.183300	4,959,165.00	-23,624.82	1.39
		Base		99.655796	4,982,789.82	99.183300	4,959,165.00	-23,624.82	1.39
345397XN8	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551					2.551	05 Oct 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.913079	999,130.79	-869.21	0.28
		Base		100.000000	1,000,000.00	99.913079	999,130.79	-869.21	0.28
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.28381	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.862069	1,008,620.69	8,620.69	0.28
		Base		100.000000	1,000,000.00	100.862069	1,008,620.69	8,620.69	0.28
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	100.499814	2,009,996.28	100.499814	2,009,996.28	0.00	0.57
		Base		100.499814	2,009,996.28	100.499814	2,009,996.28	0.00	0.57
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.984703	7,998,776.25	99.696593	7,975,727.44	-23,048.81	2.24
		Base		99.984703	7,998,776.25	99.696593	7,975,727.44	-23,048.81	2.24
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,517,559.360	98.782425	2,486,906.19	96.572510	2,431,270.26	-55,635.93	0.68
Original Face:		Base	4,000,000.000	98.782425	2,486,906.19	96.572510	2,431,270.26	-55,635.93	0.68
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,258,610.810	99.080458	1,247,037.35	95.313790	1,199,629.66	-47,407.69	0.34
Original Face:		Base	1,900,000.000	99.080458	1,247,037.35	95.313790	1,199,629.66	-47,407.69	0.34
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
		Local	2,460,808.440	99.535871	2,449,387.12	98.485550	2,423,540.73	-25,846.39	0.68
Original Face:		Base	3,050,000.000	99.535871	2,449,387.12	98.485550	2,423,540.73	-25,846.39	0.68
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,934,593.430	99.275468	2,913,331.35	96.771390	2,839,846.85	-73,484.50	0.80
Original Face:		Base	3,000,000.000	99.275468	2,913,331.35	96.771390	2,839,846.85	-73,484.50	0.80
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
		Local	4,893,424.800	99.857402	4,886,446.87	98.239060	4,807,254.53	-79,192.34	1.35
Original Face:		Base	5,000,000.000	99.857402	4,886,446.87	98.239060	4,807,254.53	-79,192.34	1.35

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41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.996856	999,968.56	99.490718	994,907.18	-5,061.38	0.28
		Base		99.996856	999,968.56	99.490718	994,907.18	-5,061.38	0.28
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.127003	6,007,620.15	99.652608	5,979,156.48	-28,463.67	1.68
		Base		100.127003	6,007,620.15	99.652608	5,979,156.48	-28,463.67	1.68
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.2	08 Sep 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	96.035207	2,881,056.21	-118,943.79	0.81
		Base		100.000000	3,000,000.00	96.035207	2,881,056.21	-118,943.79	0.81
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.427225	3,977,089.00	98.359400	3,934,376.00	-42,713.00	1.11
		Base		99.427225	3,977,089.00	98.359400	3,934,376.00	-42,713.00	1.11
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.304200	501,521.00	1,521.00	0.14
		Base		100.000000	500,000.00	100.304200	501,521.00	1,521.00	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.985756	1,999,715.11	99.225085	1,984,501.70	-15,213.41	0.56
		Base		99.985756	1,999,715.11	99.225085	1,984,501.70	-15,213.41	0.56
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					2.4914	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.441839	502,209.20	2,209.20	0.14
		Base		100.000000	500,000.00	100.441839	502,209.20	2,209.20	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
		Local	2,000,000.000	99.933398	1,998,667.95	97.731000	1,954,620.00	-44,047.95	0.55
		Base		99.933398	1,998,667.95	97.731000	1,954,620.00	-44,047.95	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.0152	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	100.027405	7,001,918.35	1,918.35	1.97
		Base		100.000000	7,000,000.00	100.027405	7,001,918.35	1,918.35	1.97
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.999999	999,999.99	100.000000	1,000,000.00	0.01	0.28
		Base		99.999999	999,999.99	100.000000	1,000,000.00	0.01	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
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.1855	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.560690	5,530,837.95	30,837.95	1.56
		Base		100.000000	5,500,000.00	100.560690	5,530,837.95	30,837.95	1.56
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.992924	2,999,787.72	98.744854	2,962,345.62	-37,442.10	0.83
		Base		99.992924	2,999,787.72	98.744854	2,962,345.62	-37,442.10	0.83
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.378110	8,030,248.78	99.157258	7,932,580.64	-97,668.14	2.23
		Base		100.378110	8,030,248.78	99.157258	7,932,580.64	-97,668.14	2.23
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.953532	1,999,070.64	98.331217	1,966,624.34	-32,446.30	0.55
		Base		99.953532	1,999,070.64	98.331217	1,966,624.34	-32,446.30	0.55
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,592,733.510	99.987654	2,592,413.40	99.282500	2,574,130.65	-18,282.75	0.72
Original Face:		Base	3,000,000.000	99.987654	2,592,413.40	99.282500	2,574,130.65	-18,282.75	0.72
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
		Local	3,790,000.000	99.873498	3,785,205.57	98.455387	3,731,459.17	-53,746.40	1.05
		Base		99.873498	3,785,205.57	98.455387	3,731,459.17	-53,746.40	1.05
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.919684	1,998,393.67	97.942114	1,958,842.28	-39,551.39	0.55
		Base		99.919684	1,998,393.67	97.942114	1,958,842.28	-39,551.39	0.55
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.24494	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.226597	2,004,531.94	4,531.94	0.56
		Base		100.000000	2,000,000.00	100.226597	2,004,531.94	4,531.94	0.56
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.171200	3,005,136.00	98.866590	2,965,997.70	-39,138.30	0.83
		Base		100.171200	3,005,136.00	98.866590	2,965,997.70	-39,138.30	0.83
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					2.25	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.141762	3,965,670.48	-34,329.52	1.12
		Base		100.000000	4,000,000.00	99.141762	3,965,670.48	-34,329.52	1.12

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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
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.880148	3,995,205.91	99.845064	3,993,802.56	-1,403.35	1.12
		Base		99.880148	3,995,205.91	99.845064	3,993,802.56	-1,403.35	1.12
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.0	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.988353	4,999,417.65	-582.35	1.41
		Base		100.000000	5,000,000.00	99.988353	4,999,417.65	-582.35	1.41
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
		Local	3,000,000.000	99.968569	2,999,057.08	100.053109	3,001,593.27	2,536.19	0.84
		Base		99.968569	2,999,057.08	100.053109	3,001,593.27	2,536.19	0.84
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.997004	499,985.02	97.854850	489,274.25	-10,710.77	0.14
Original Face:		Base	500,000.000	99.997004	499,985.02	97.854850	489,274.25	-10,710.77	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
		Local	5,000,000.000	99.791024	4,989,551.22	99.822900	4,991,145.00	1,593.78	1.40
		Base		99.791024	4,989,551.22	99.822900	4,991,145.00	1,593.78	1.40
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.512203	3,015,366.10	98.921974	2,967,659.22	-47,706.88	0.83
		Base		100.512203	3,015,366.10	98.921974	2,967,659.22	-47,706.88	0.83
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.986468	499,932.34	99.512241	497,561.21	-2,371.13	0.14
		Base		99.986468	499,932.34	99.512241	497,561.21	-2,371.13	0.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.22	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.094950	5,004,747.50	4,747.50	1.41
		Base		100.000000	5,000,000.00	100.094950	5,004,747.50	4,747.50	1.41
90290AAA5	USAA AUTO OWNER TRUST USAOT 2017 1 A1					1.43	17 Sep 2018		
		Local	313,313.220	100.000000	313,313.22	100.000150	313,313.69	0.47	0.09
Original Face:		Base	3,000,000.000	100.000000	313,313.22	100.000150	313,313.69	0.47	0.09
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.0034	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.024088	5,001,204.40	1,204.40	1.41
		Base		100.000000	5,000,000.00	100.024088	5,001,204.40	1,204.40	1.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128283B4	US TREASURY FRN 10/19 VAR					1.815865	31 Oct 2019		
		Local	5,000,000.000	100.004754	5,000,237.68	100.059311	5,002,965.55	2,727.87	1.41
		Base		100.004754	5,000,237.68	100.059311	5,002,965.55	2,727.87	1.41
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					1.76	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.13
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.13
931142DJ9	WALMART INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	100.661005	2,013,220.10	99.718126	1,994,362.52	-18,857.58	0.56
		Base		100.661005	2,013,220.10	99.718126	1,994,362.52	-18,857.58	0.56
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.986548	2,999,596.43	98.183211	2,945,496.33	-54,100.10	0.83
		Base		99.986548	2,999,596.43	98.183211	2,945,496.33	-54,100.10	0.83
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.355978	983,559.78	96.571469	965,714.69	-17,845.09	0.27
		Base		98.355978	983,559.78	96.571469	965,714.69	-17,845.09	0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.7405	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.626000	3,018,780.00	18,780.00	0.85
		Base		100.000000	3,000,000.00	100.626000	3,018,780.00	18,780.00	0.85
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					2.13338	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.56
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.56
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					2.48419	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.214700	4,008,588.00	8,588.00	1.13
		Base		100.000000	4,000,000.00	100.214700	4,008,588.00	8,588.00	1.13
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					1.97447	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.879750	4,993,987.50	-6,012.50	1.40
		Base		100.000000	5,000,000.00	99.879750	4,993,987.50	-6,012.50	1.40
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	349,514.310	99.997717	349,506.33	99.279900	346,997.46	-2,508.87	0.10
Original Face:		Base	1,000,000.000	99.997717	349,506.33	99.279900	346,997.46	-2,508.87	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
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		2,000,000.000	Local	99.861727	1,997,234.53	97.215187	1,944,303.74	-52,930.79	0.55
			Base	99.861727	1,997,234.53	97.215187	1,944,303.74	-52,930.79	0.55
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		4,000,000.000	Local	99.748485	3,989,939.39	99.582440	3,983,297.60	-6,641.79	1.12
	Original Face:	4,000,000.000	Base	99.748485	3,989,939.39	99.582440	3,983,297.60	-6,641.79	1.12
US DOLLAR Total									
		332,263,188.030	Local		333,216,835.06		330,504,646.26	-2,712,188.80	92.97
	Original Face:	200,098,802.000	Base		333,216,835.06		330,504,646.26	-2,712,188.80	92.97
FIXED INCOME Total									
		332,263,188.030	Base		333,216,835.06		330,504,646.26	-2,712,188.80	92.97
	Original Face:	200,098,802.000							

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Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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									
		357,338,660.890	Base		358,289,959.49		355,506,702.25	-2,783,257.24	100.00
Original Face:		200,098,802.000							

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Books Closed

Prepared by 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								
		Local	347,306.930	1.000000	347,306.93	1.000000	347,306.93	0.00	0.24
		Base		1.000000	347,306.93	1.000000	347,306.93	0.00	0.24
US DOLLAR Total									
		Local	347,306.930		347,306.93		347,306.93	0.00	0.24
		Base			347,306.93		347,306.93	0.00	0.24
CASH Total									
		Base	347,306.930		347,306.93		347,306.93	0.00	0.24
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796PB9	TREASURY BILL 04/18 0.00000					1.53	19 Apr 2018		
		Local	5,000,000.000	99.923500	4,996,175.00	99.923500	4,996,175.00	0.00	3.40
		Base		99.923500	4,996,175.00	99.923500	4,996,175.00	0.00	3.40
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.5	30 Nov 2018		
		Local	244,337.020	100.000000	244,337.02	100.000000	244,337.02	0.00	0.17
		Base		100.000000	244,337.02	100.000000	244,337.02	0.00	0.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.77	02 Apr 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	6.80
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	6.80
US DOLLAR Total									
		Local	15,244,337.020		15,240,512.02		15,240,512.02	0.00	10.36
		Base			15,240,512.02		15,240,512.02	0.00	10.36
CASH EQUIVALENT Total									
		Base	15,244,337.020		15,240,512.02		15,240,512.02	0.00	10.36

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Base Currency: 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
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	461,035.200	100.597701	463,790.81	98.901450	455,970.50	-7,820.31	0.31
Original Face:		Base	1,000,000.000	100.597701	463,790.81	98.901450	455,970.50	-7,820.31	0.31
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	97.490524	974,905.24	96.672513	966,725.13	-8,180.11	0.66
		Base		97.490524	974,905.24	96.672513	966,725.13	-8,180.11	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,045,061.950	105.790555	2,163,482.39	104.367458	2,134,379.17	-29,103.22	1.45
Original Face:		Base	5,000,000.000	105.790555	2,163,482.39	104.367458	2,134,379.17	-29,103.22	1.45
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,661,422.200	104.347446	1,733,651.63	100.801876	1,674,744.75	-58,906.88	1.14
Original Face:		Base	5,000,000.000	104.347446	1,733,651.63	100.801876	1,674,744.75	-58,906.88	1.14
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,527,534.620	103.390245	1,579,321.79	99.030251	1,512,721.37	-66,600.42	1.03
Original Face:		Base	4,372,786.000	103.390245	1,579,321.79	99.030251	1,512,721.37	-66,600.42	1.03
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,420,333.650	104.032931	1,477,614.73	100.624853	1,429,208.65	-48,406.08	0.97
Original Face:		Base	5,000,000.000	104.032931	1,477,614.73	100.624853	1,429,208.65	-48,406.08	0.97
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,537,310.330	104.201376	1,601,898.51	102.709124	1,578,957.97	-22,940.54	1.07
Original Face:		Base	7,500,000.000	104.201376	1,601,898.51	102.709124	1,578,957.97	-22,940.54	1.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	1,805,612.450	102.973574	1,859,303.68	99.029511	1,788,089.18	-71,214.50	1.22
Original Face:		Base	5,000,000.000	102.973574	1,859,303.68	99.029511	1,788,089.18	-71,214.50	1.22
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,635,399.300	104.186802	1,703,870.23	100.627236	1,645,657.11	-58,213.12	1.12
Original Face:		Base	5,000,000.000	104.186802	1,703,870.23	100.627236	1,645,657.11	-58,213.12	1.12

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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
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,077,492.570	104.813723	1,129,360.08	102.723881	1,106,842.19	-22,517.89	0.75
Original Face:		Base	4,169,641.000	104.813723	1,129,360.08	102.723881	1,106,842.19	-22,517.89	0.75
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	3,953,365.350	102.183456	4,039,685.33	98.129292	3,879,409.43	-160,275.90	2.64
Original Face:		Base	7,500,000.000	102.183456	4,039,685.33	98.129292	3,879,409.43	-160,275.90	2.64
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	829,248.300	101.273426	839,808.16	98.129177	813,734.53	-26,073.63	0.55
Original Face:		Base	2,000,000.000	101.273426	839,808.16	98.129177	813,734.53	-26,073.63	0.55
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	560,558.200	103.247458	578,762.09	99.979947	560,445.79	-18,316.30	0.38
Original Face:		Base	2,910,888.000	103.247458	578,762.09	99.979947	560,445.79	-18,316.30	0.38
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	1,737,636.710	105.502348	1,833,247.53	101.929557	1,771,165.40	-62,082.13	1.20
Original Face:		Base	12,190,366.000	105.502348	1,833,247.53	101.929557	1,771,165.40	-62,082.13	1.20
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	907,223.400	107.543160	975,656.71	105.721850	959,133.36	-16,523.35	0.65
Original Face:		Base	5,000,000.000	107.543160	975,656.71	105.721850	959,133.36	-16,523.35	0.65
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.75	20 Sep 2040		
		Local	1,494,368.100	103.449329	1,545,913.77	102.959169	1,538,588.98	-7,324.79	1.05
Original Face:		Base	9,450,000.000	103.449329	1,545,913.77	102.959169	1,538,588.98	-7,324.79	1.05
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,004,901.480	101.463425	1,019,607.46	98.805219	992,895.11	-26,712.35	0.68
Original Face:		Base	2,500,000.000	101.463425	1,019,607.46	98.805219	992,895.11	-26,712.35	0.68
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	702,918.810	101.378434	712,608.08	97.345880	684,262.50	-28,345.58	0.47
Original Face:		Base	1,500,000.000	101.378434	712,608.08	97.345880	684,262.50	-28,345.58	0.47
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,073,352.600	106.036121	1,138,141.46	103.376432	1,109,593.62	-28,547.84	0.75
Original Face:		Base	5,872,458.000	106.036121	1,138,141.46	103.376432	1,109,593.62	-28,547.84	0.75

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36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	47,514.620	103.132362	49,002.95	104.575955	49,688.87	685.92	0.03
Original Face:		Base	1,000,000.000	103.132362	49,002.95	104.575955	49,688.87	685.92	0.03
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	49,412.550	105.353539	52,057.87	106.332707	52,541.70	483.83	0.04
Original Face:		Base	1,000,000.000	105.353539	52,057.87	106.332707	52,541.70	483.83	0.04
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	587.320	101.963155	598.85	104.764751	615.30	16.45	0.00
Original Face:		Base	25,000.000	101.963155	598.85	104.764751	615.30	16.45	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	133,803.580	103.613618	138,638.73	107.440375	143,759.07	5,120.34	0.10
Original Face:		Base	2,000,000.000	103.613618	138,638.73	107.440375	143,759.07	5,120.34	0.10
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	10,135.450	100.000000	10,135.45	101.280910	10,265.28	129.83	0.01
Original Face:		Base	410,000.000	100.000000	10,135.45	101.280910	10,265.28	129.83	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	2,210.920	100.897816	2,230.77	99.994810	2,210.81	-19.96	0.00
Original Face:		Base	500,000.000	100.897816	2,230.77	99.994810	2,210.81	-19.96	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.7947	20 Apr 2067		
		Local	3,110,052.980	100.000000	3,110,052.98	99.969050	3,109,090.42	-962.56	2.11
Original Face:		Base	4,006,379.000	100.000000	3,110,052.98	99.969050	3,109,090.42	-962.56	2.11
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.7747	20 Jun 2063		
		Local	3,945,602.740	100.000000	3,945,602.74	99.697730	3,933,676.37	-11,926.37	2.67
Original Face:		Base	4,967,302.000	100.000000	3,945,602.74	99.697730	3,933,676.37	-11,926.37	2.67
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	844,940.720	101.164051	854,776.26	98.137570	829,204.29	-25,571.97	0.56
Original Face:		Base	2,720,000.000	101.164051	854,776.26	98.137570	829,204.29	-25,571.97	0.56
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,157,980.880	101.625248	1,176,800.94	97.275580	1,126,432.62	-50,368.32	0.77
Original Face:		Base	4,000,000.000	101.625248	1,176,800.94	97.275580	1,126,432.62	-50,368.32	0.77

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,101,384.250	102.293520	2,149,579.92	96.380220	2,025,318.76	-124,261.16	1.38
Original Face:		Base	4,400,000.000	102.293520	2,149,579.92	96.380220	2,025,318.76	-124,261.16	1.38
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	1,888,169.520	99.287032	1,874,707.48	96.572510	1,823,452.70	-51,254.78	1.24
Original Face:		Base	3,000,000.000	99.287032	1,874,707.48	96.572510	1,823,452.70	-51,254.78	1.24
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	805,529.500	99.713895	803,224.84	98.158170	790,693.02	-12,531.82	0.54
Original Face:		Base	2,000,000.000	99.713895	803,224.84	98.158170	790,693.02	-12,531.82	0.54
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.65	16 Aug 2048		
		Local	1,293,680.340	97.459255	1,260,811.22	94.865160	1,227,251.92	-33,559.30	0.83
Original Face:		Base	2,000,000.000	97.459255	1,260,811.22	94.865160	1,227,251.92	-33,559.30	0.83
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	721,147.960	100.656001	725,878.70	95.957080	691,992.52	-33,886.18	0.47
Original Face:		Base	1,000,000.000	100.656001	725,878.70	95.957080	691,992.52	-33,886.18	0.47
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,498,039.270	101.325388	1,517,894.11	98.493170	1,475,466.36	-42,427.75	1.00
Original Face:		Base	2,000,000.000	101.325388	1,517,894.11	98.493170	1,475,466.36	-42,427.75	1.00
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	607,674.360	101.393480	616,142.18	98.454370	598,281.96	-17,860.22	0.41
Original Face:		Base	1,000,000.000	101.393480	616,142.18	98.454370	598,281.96	-17,860.22	0.41
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154	16 May 2054		
		Local	2,682,182.050	98.852016	2,651,391.02	97.663810	2,619,521.18	-31,869.84	1.78
Original Face:		Base	4,270,000.000	98.852016	2,651,391.02	97.663810	2,619,521.18	-31,869.84	1.78
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	704,647.650	100.776140	710,116.70	97.297020	685,601.16	-24,515.54	0.47
Original Face:		Base	1,000,000.000	100.776140	710,116.70	97.297020	685,601.16	-24,515.54	0.47
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	656,499.930	100.882091	662,290.86	97.946870	643,021.13	-19,269.73	0.44
Original Face:		Base	1,000,000.000	100.882091	662,290.86	97.946870	643,021.13	-19,269.73	0.44

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38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	742,881.170	99.883168	742,013.25	97.498520	724,298.15	-17,715.10	0.49
Original Face:		Base	1,000,000.000	99.883168	742,013.25	97.498520	724,298.15	-17,715.10	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	756,339.640	100.336595	758,885.44	97.507490	737,487.80	-21,397.64	0.50
Original Face:		Base	1,000,000.000	100.336595	758,885.44	97.507490	737,487.80	-21,397.64	0.50
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	839,563.110	100.963919	847,655.82	98.156070	824,082.15	-23,573.67	0.56
Original Face:		Base	1,000,000.000	100.963919	847,655.82	98.156070	824,082.15	-23,573.67	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
		Local	7,370,558.330	98.401968	7,252,774.45	96.914280	7,143,123.54	-109,650.91	4.86
Original Face:		Base	7,500,000.000	98.401968	7,252,774.45	96.914280	7,143,123.54	-109,650.91	4.86
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	6,280,000.000	101.217947	6,356,487.08	99.927587	6,275,452.46	-81,034.62	4.27
		Base		101.217947	6,356,487.08	99.927587	6,275,452.46	-81,034.62	4.27
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	101.943885	1,019,438.85	100.685000	1,006,850.00	-12,588.85	0.68
		Base		101.943885	1,019,438.85	100.685000	1,006,850.00	-12,588.85	0.68
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	100.470301	5,023,515.04	99.940127	4,997,006.35	-26,508.69	3.40
		Base		100.470301	5,023,515.04	99.940127	4,997,006.35	-26,508.69	3.40
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	103.533554	2,588,338.85	100.540000	2,513,500.00	-74,838.85	1.71
		Base		103.533554	2,588,338.85	100.540000	2,513,500.00	-74,838.85	1.71
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		Local	4,500,000.000	101.719288	4,577,367.96	101.719288	4,577,367.96	0.00	3.11
		Base		101.719288	4,577,367.96	101.719288	4,577,367.96	0.00	3.11
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	99.364388	1,987,287.76	100.840000	2,016,800.00	29,512.24	1.37
		Base		99.364388	1,987,287.76	100.840000	2,016,800.00	29,512.24	1.37

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690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,434,205.590	101.551255	1,456,453.78	100.210000	1,437,217.42	-19,236.36	0.98
Original Face:		Base	3,000,000.000	101.551255	1,456,453.78	100.210000	1,437,217.42	-19,236.36	0.98
690353R74	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/18 0.00000					1.0	23 Jul 2018		
		Local	1,900,000.000	101.495656	1,928,417.47	101.110000	1,921,090.00	-7,327.47	1.31
		Base		101.495656	1,928,417.47	101.110000	1,921,090.00	-7,327.47	1.31
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	101.259386	2,025,187.71	100.540000	2,010,800.00	-14,387.71	1.37
		Base		101.259386	2,025,187.71	100.540000	2,010,800.00	-14,387.71	1.37
690353W37	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 VAR					1.81	15 Jun 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.72
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.72
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.587975	3,460,226.34	99.616500	3,426,807.60	-33,418.74	2.33
		Base		100.587975	3,460,226.34	99.616500	3,426,807.60	-33,418.74	2.33
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	1,603,944.990	102.178568	1,638,888.03	100.690430	1,615,019.11	-23,868.92	1.10
Original Face:		Base	4,000,000.000	102.178568	1,638,888.03	100.690430	1,615,019.11	-23,868.92	1.10
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	565,423.300	101.746907	575,300.72	100.503590	568,270.72	-7,030.00	0.39
Original Face:		Base	1,000,000.000	101.746907	575,300.72	100.503590	568,270.72	-7,030.00	0.39
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.999351	2,269,985.26	99.576800	2,260,393.36	-9,591.90	1.54
		Base		99.999351	2,269,985.26	99.576800	2,260,393.36	-9,591.90	1.54
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.222556	1,002,225.56	98.915100	989,151.00	-13,074.56	0.67
		Base		100.222556	1,002,225.56	98.915100	989,151.00	-13,074.56	0.67
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.786922	2,963,607.65	96.402500	2,892,075.00	-71,532.65	1.97
		Base		98.786922	2,963,607.65	96.402500	2,892,075.00	-71,532.65	1.97

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9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
		Local	5,000,000.000	98.950511	4,947,525.53	98.441406	4,922,070.30	-25,455.23	3.35
		Base		98.950511	4,947,525.53	98.441406	4,922,070.30	-25,455.23	3.35
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.010802	5,000,540.10	99.496094	4,974,804.70	-25,735.40	3.38
		Base		100.010802	5,000,540.10	99.496094	4,974,804.70	-25,735.40	3.38
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
		Local	5,000,000.000	99.614675	4,980,733.76	98.832031	4,941,601.55	-39,132.21	3.36
		Base		99.614675	4,980,733.76	98.832031	4,941,601.55	-39,132.21	3.36
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
		Local	5,000,000.000	97.946718	4,897,335.89	97.710938	4,885,546.90	-11,788.99	3.32
		Base		97.946718	4,897,335.89	97.710938	4,885,546.90	-11,788.99	3.32
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	2,000,000.000	100.074578	2,001,491.55	99.527344	1,990,546.88	-10,944.67	1.35
		Base		100.074578	2,001,491.55	99.527344	1,990,546.88	-10,944.67	1.35
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	1,000,000.000	99.368469	993,684.69	96.437500	964,375.00	-29,309.69	0.66
		Base		99.368469	993,684.69	96.437500	964,375.00	-29,309.69	0.66
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		Local	3,000,000.000	99.960321	2,998,809.63	99.644531	2,989,335.93	-9,473.70	2.03
		Base		99.960321	2,998,809.63	99.644531	2,989,335.93	-9,473.70	2.03
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.737091	4,986,854.55	98.507812	4,925,390.60	-61,463.95	3.35
		Base		99.737091	4,986,854.55	98.507812	4,925,390.60	-61,463.95	3.35
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	503,491.630	102.420902	515,680.67	100.129360	504,142.95	-11,537.72	0.34
Original Face:		Base	2,000,000.000	102.420902	515,680.67	100.129360	504,142.95	-11,537.72	0.34
US DOLLAR Total									
		Local	132,402,379.570		133,479,277.64		131,475,217.61	-2,004,060.03	89.40
Original Face:		Base	157,764,820.000		133,479,277.64		131,475,217.61	-2,004,060.03	89.40

& 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								
		132,402,379.570	Base	133,479,277.64		131,475,217.61	-2,004,060.03	89.40
Original Face:		157,764,820.000						

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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									
		147,994,023.520	Base		149,067,096.59		147,063,036.56	-2,004,060.03	100.00
Original Face:		157,764,820.000							

& Issue has redenominated but Local is not converted
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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								
		Local	857,562.950	1.000000	857,562.95	1.000000	857,562.95	0.00	0.04
		Base		1.000000	857,562.95	1.000000	857,562.95	0.00	0.04
US DOLLAR Total									
		Local	857,562.950		857,562.95		857,562.95	0.00	0.04
		Base			857,562.95		857,562.95	0.00	0.04
CASH Total									
		Base	857,562.950		857,562.95		857,562.95	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.756672	31 Dec 2030		
		Local	3,091,694.870	100.018060	3,092,253.22	100.010000	3,092,004.04	-249.18	0.15
		Base		100.018060	3,092,253.22	100.010000	3,092,004.04	-249.18	0.15
US DOLLAR Total									
		Local	3,091,694.870		3,092,253.22		3,092,004.04	-249.18	0.15
		Base			3,092,253.22		3,092,004.04	-249.18	0.15
CASH EQUIVALENT Total									
		Base	3,091,694.870		3,092,253.22		3,092,004.04	-249.18	0.15
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	69,802.000	19.799637	1,382,054.24	43.760000	3,054,535.52	1,672,481.28	0.15
		Base		19.799637	1,382,054.24	43.760000	3,054,535.52	1,672,481.28	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		59,195.000	Local	19.889201	1,177,341.27	11.370000	673,047.15	-504,294.12	0.03
			Base	19.889201	1,177,341.27	11.370000	673,047.15	-504,294.12	0.03
00206R102	AT+T INC COMMON STOCK USD1.0								
		549,940.000	Local	34.732459	19,100,768.56	35.650000	19,605,361.00	504,592.44	0.97
			Base	34.732459	19,100,768.56	35.650000	19,605,361.00	504,592.44	0.97
002824100	ABBOTT LABORATORIES COMMON STOCK								
		155,854.000	Local	26.761053	4,170,817.14	59.920000	9,338,771.68	5,167,954.54	0.46
			Base	26.761053	4,170,817.14	59.920000	9,338,771.68	5,167,954.54	0.46
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		142,814.000	Local	30.827456	4,402,592.26	94.650000	13,517,345.10	9,114,752.84	0.67
			Base	30.827456	4,402,592.26	94.650000	13,517,345.10	9,114,752.84	0.67
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		67,928.000	Local	36.160159	2,456,287.28	67.460000	4,582,422.88	2,126,135.60	0.23
			Base	36.160159	2,456,287.28	67.460000	4,582,422.88	2,126,135.60	0.23
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		3,774.000	Local	244.664099	923,362.31	139.190000	525,303.06	-398,059.25	0.03
			Base	244.664099	923,362.31	139.190000	525,303.06	-398,059.25	0.03
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		44,020.000	Local	36.676619	1,614,504.79	216.080000	9,511,841.60	7,897,336.81	0.47
			Base	36.676619	1,614,504.79	216.080000	9,511,841.60	7,897,336.81	0.47
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		6,622.000	Local	159.662539	1,057,285.33	118.550000	785,038.10	-272,247.23	0.04
			Base	159.662539	1,057,285.33	118.550000	785,038.10	-272,247.23	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		73,758.000	Local	13.136390	968,913.88	10.050000	741,267.90	-227,645.98	0.04
			Base	13.136390	968,913.88	10.050000	741,267.90	-227,645.98	0.04
00817Y108	AETNA INC COMMON STOCK USD.01								
		29,227.000	Local	34.168304	998,637.03	169.000000	4,939,363.00	3,940,725.97	0.24
			Base	34.168304	998,637.03	169.000000	4,939,363.00	3,940,725.97	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	4,876.000	202.564225	987,703.16	189.580000	924,392.08	-63,311.08	0.05
		Base		202.564225	987,703.16	189.580000	924,392.08	-63,311.08	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	28,896.000	30.921467	893,506.72	66.900000	1,933,142.40	1,039,635.68	0.10
		Base		30.921467	893,506.72	66.900000	1,933,142.40	1,039,635.68	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,604.000	72.319317	1,417,747.90	159.030000	3,117,624.12	1,699,876.22	0.15
		Base		72.319317	1,417,747.90	159.030000	3,117,624.12	1,699,876.22	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	15,224.000	43.435236	661,258.03	70.980000	1,080,599.52	419,341.49	0.05
		Base		43.435236	661,258.03	70.980000	1,080,599.52	419,341.49	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,013.000	65.662358	723,139.55	61.960000	682,365.48	-40,774.07	0.03
		Base		65.662358	723,139.55	61.960000	682,365.48	-40,774.07	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,906.000	83.271542	824,887.90	92.740000	918,682.44	93,794.54	0.05
		Base		83.271542	824,887.90	92.740000	918,682.44	93,794.54	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,064.000	114.565759	1,038,424.04	124.890000	1,132,002.96	93,578.92	0.06
		Base		114.565759	1,038,424.04	124.890000	1,132,002.96	93,578.92	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	19,850.000	109.044320	2,164,529.76	111.460000	2,212,481.00	47,951.24	0.11
		Base		109.044320	2,164,529.76	111.460000	2,212,481.00	47,951.24	0.11
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,458.000	145.582471	940,171.60	251.130000	1,621,797.54	681,625.94	0.08
		Base		145.582471	940,171.60	251.130000	1,621,797.54	681,625.94	0.08
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	4,320.000	254.588150	1,099,820.81	212.860000	919,555.20	-180,265.61	0.05
		Base		254.588150	1,099,820.81	212.860000	919,555.20	-180,265.61	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
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	20,726.000	40.058172	830,245.67	40.860000	846,864.36	16,618.69	0.04
		Base		40.058172	830,245.67	40.860000	846,864.36	16,618.69	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	31,739.000	39.291331	1,247,067.55	94.800000	3,008,857.20	1,761,789.65	0.15
		Base		39.291331	1,247,067.55	94.800000	3,008,857.20	1,761,789.65	0.15
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,253.000	325.860677	8,880,681.04	1,031.790000	28,119,372.87	19,238,691.83	1.39
		Base		325.860677	8,880,681.04	1,031.790000	28,119,372.87	19,238,691.83	1.39
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,727.000	311.316448	8,320,554.70	1,037.140000	27,719,640.78	19,399,086.08	1.37
		Base		311.316448	8,320,554.70	1,037.140000	27,719,640.78	19,399,086.08	1.37
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,169.000	18.254496	3,106,349.30	62.320000	10,604,932.08	7,498,582.78	0.52
		Base		18.254496	3,106,349.30	62.320000	10,604,932.08	7,498,582.78	0.52
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	35,976.000	169.673446	6,104,171.89	1,447.340000	52,069,503.84	45,965,331.95	2.57
		Base		169.673446	6,104,171.89	1,447.340000	52,069,503.84	45,965,331.95	2.57
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	21,725.000	39.476704	857,631.39	56.630000	1,230,286.75	372,655.36	0.06
		Base		39.476704	857,631.39	56.630000	1,230,286.75	372,655.36	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	37,713.000	48.337789	1,822,963.05	51.960000	1,959,567.48	136,604.43	0.10
		Base		48.337789	1,822,963.05	51.960000	1,959,567.48	136,604.43	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,054.000	37.957258	1,672,169.06	68.590000	3,021,663.86	1,349,494.80	0.15
		Base		37.957258	1,672,169.06	68.590000	3,021,663.86	1,349,494.80	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	64,501.000	44.750815	2,886,472.33	93.280000	6,016,653.28	3,130,180.95	0.30
		Base		44.750815	2,886,472.33	93.280000	6,016,653.28	3,130,180.95	0.30

& 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
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	80,493.000	107.732602	8,671,720.30	54.420000	4,380,429.06	-4,291,291.24	0.22
		Base		107.732602	8,671,720.30	54.420000	4,380,429.06	-4,291,291.24	0.22
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	39,466.000	56.560915	2,232,233.07	145.340000	5,735,988.44	3,503,755.37	0.28
		Base		56.560915	2,232,233.07	145.340000	5,735,988.44	3,503,755.37	0.28
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	15,989.000	68.270393	1,091,575.31	82.130000	1,313,176.57	221,601.26	0.06
		Base		68.270393	1,091,575.31	82.130000	1,313,176.57	221,601.26	0.06
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,557.000	27.741421	403,831.86	86.210000	1,254,958.97	851,127.11	0.06
		Base		27.741421	403,831.86	86.210000	1,254,958.97	851,127.11	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	13,103.000	38.872544	509,346.94	147.940000	1,938,457.82	1,429,110.88	0.10
		Base		38.872544	509,346.94	147.940000	1,938,457.82	1,429,110.88	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,716.000	46.686120	967,149.66	75.970000	1,573,794.52	606,644.86	0.08
		Base		46.686120	967,149.66	75.970000	1,573,794.52	606,644.86	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	59,880.000	64.785608	3,879,362.23	170.480000	10,208,342.40	6,328,980.17	0.50
		Base		64.785608	3,879,362.23	170.480000	10,208,342.40	6,328,980.17	0.50
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,362.000	23.192299	634,587.68	86.130000	2,356,689.06	1,722,101.38	0.12
		Base		23.192299	634,587.68	86.130000	2,356,689.06	1,722,101.38	0.12
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	48,985.000	49.467984	2,423,189.20	60.410000	2,959,183.85	535,994.65	0.15
		Base		49.467984	2,423,189.20	60.410000	2,959,183.85	535,994.65	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,112.000	47.851164	1,584,447.75	91.130000	3,017,496.56	1,433,048.81	0.15
		Base		47.851164	1,584,447.75	91.130000	3,017,496.56	1,433,048.81	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03349M105	ANDEAVOR COMMON STOCK USD.167								
		12,666.000	Local	51.774075	655,770.43	100.560000	1,273,692.96	617,922.53	0.06
			Base	51.774075	655,770.43	100.560000	1,273,692.96	617,922.53	0.06
03662Q105	ANSYS INC COMMON STOCK USD.01								
		7,512.000	Local	121.750000	914,586.00	156.690000	1,177,055.28	262,469.28	0.06
			Base	121.750000	914,586.00	156.690000	1,177,055.28	262,469.28	0.06
036752103	ANTHEM INC COMMON STOCK USD.01								
		22,897.000	Local	54.117553	1,239,129.62	219.700000	5,030,470.90	3,791,341.28	0.25
			Base	54.117553	1,239,129.62	219.700000	5,030,470.90	3,791,341.28	0.25
037411105	APACHE CORP COMMON STOCK USD.625								
		34,173.000	Local	67.082865	2,292,422.74	38.480000	1,314,977.04	-977,445.70	0.06
			Base	67.082865	2,292,422.74	38.480000	1,314,977.04	-977,445.70	0.06
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		14,087.000	Local	24.402767	343,761.78	40.750000	574,045.25	230,283.47	0.03
			Base	24.402767	343,761.78	40.750000	574,045.25	230,283.47	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		454,361.000	Local	24.053134	10,928,806.10	167.780000	76,232,688.58	65,303,882.48	3.76
			Base	24.053134	10,928,806.10	167.780000	76,232,688.58	65,303,882.48	3.76
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		94,080.000	Local	19.976476	1,879,386.86	55.610000	5,231,788.80	3,352,401.94	0.26
			Base	19.976476	1,879,386.86	55.610000	5,231,788.80	3,352,401.94	0.26
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		50,075.000	Local	24.171108	1,210,368.23	43.370000	2,171,752.75	961,384.52	0.11
			Base	24.171108	1,210,368.23	43.370000	2,171,752.75	961,384.52	0.11
03965L100	ARCONIC INC COMMON STOCK								
		38,057.000	Local	43.953931	1,672,754.76	23.040000	876,833.28	-795,921.48	0.04
			Base	43.953931	1,672,754.76	23.040000	876,833.28	-795,921.48	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01								
		4,699.000	Local	53.872428	253,146.54	91.410000	429,535.59	176,389.05	0.02
			Base	53.872428	253,146.54	91.410000	429,535.59	176,389.05	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
052769106	AUTODESK INC COMMON STOCK USD.01								
		19,724.000	Local	39.289510	774,946.29	125.580000	2,476,939.92	1,701,993.63	0.12
			Base	39.289510	774,946.29	125.580000	2,476,939.92	1,701,993.63	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		39,690.000	Local	41.041667	1,628,943.78	113.480000	4,504,021.20	2,875,077.42	0.22
			Base	41.041667	1,628,943.78	113.480000	4,504,021.20	2,875,077.42	0.22
053332102	AUTOZONE INC COMMON STOCK USD.01								
		2,441.000	Local	216.748296	529,082.59	648.690000	1,583,452.29	1,054,369.70	0.08
			Base	216.748296	529,082.59	648.690000	1,583,452.29	1,054,369.70	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		12,363.000	Local	132.017674	1,632,134.50	164.460000	2,033,218.98	401,084.48	0.10
			Base	132.017674	1,632,134.50	164.460000	2,033,218.98	401,084.48	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		7,875.000	Local	49.785039	392,057.18	106.250000	836,718.75	444,661.57	0.04
			Base	49.785039	392,057.18	106.250000	836,718.75	444,661.57	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		69,606.000	Local	32.621461	2,270,649.44	52.040000	3,622,296.24	1,351,646.80	0.18
			Base	32.621461	2,270,649.44	52.040000	3,622,296.24	1,351,646.80	0.18
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		37,839.000	Local	57.000660	2,156,847.99	27.770000	1,050,789.03	-1,106,058.96	0.05
			Base	57.000660	2,156,847.99	27.770000	1,050,789.03	-1,106,058.96	0.05
058498106	BALL CORP COMMON STOCK								
		31,344.000	Local	15.724638	492,873.04	39.710000	1,244,670.24	751,797.20	0.06
			Base	15.724638	492,873.04	39.710000	1,244,670.24	751,797.20	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		856,949.000	Local	23.785985	20,383,375.83	29.990000	25,699,900.51	5,316,524.68	1.27
			Base	23.785985	20,383,375.83	29.990000	25,699,900.51	5,316,524.68	1.27
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		90,415.000	Local	35.427122	3,203,143.28	51.530000	4,659,084.95	1,455,941.67	0.23
			Base	35.427122	3,203,143.28	51.530000	4,659,084.95	1,455,941.67	0.23

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Base Currency: USD - US DOLLAR

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071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
			44,489.000	Local 26.411376	1,175,015.71	65.040000	2,893,564.56	1,718,548.85	0.14
				Base 26.411376	1,175,015.71	65.040000	2,893,564.56	1,718,548.85	0.14
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
			23,845.000	Local 116.919634	2,787,948.67	216.700000	5,167,211.50	2,379,262.83	0.26
				Base 116.919634	2,787,948.67	216.700000	5,167,211.50	2,379,262.83	0.26
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
			172,463.000	Local 83.153407	14,340,886.05	199.480000	34,402,919.24	20,062,033.19	1.70
				Base 83.153407	14,340,886.05	199.480000	34,402,919.24	20,062,033.19	1.70
086516101	BEST BUY CO INC COMMON STOCK USD.1								
			22,765.000	Local 32.664506	743,607.47	69.990000	1,593,322.35	849,714.88	0.08
				Base 32.664506	743,607.47	69.990000	1,593,322.35	849,714.88	0.08
09062X103	BIOGEN INC COMMON STOCK USD.0005								
			18,943.000	Local 91.398781	1,731,367.11	273.820000	5,186,972.26	3,455,605.15	0.26
				Base 91.398781	1,731,367.11	273.820000	5,186,972.26	3,455,605.15	0.26
09247X101	BLACKROCK INC COMMON STOCK USD.01								
			11,078.000	Local 214.468852	2,375,885.94	541.720000	6,001,174.16	3,625,288.22	0.30
				Base 214.468852	2,375,885.94	541.720000	6,001,174.16	3,625,288.22	0.30
093671105	H+R BLOCK INC COMMON STOCK								
			18,719.000	Local 19.356723	362,338.49	25.410000	475,649.79	113,311.30	0.02
				Base 19.356723	362,338.49	25.410000	475,649.79	113,311.30	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
			49,539.000	Local 65.325809	3,236,175.24	327.880000	16,242,847.32	13,006,672.08	0.80
				Base 65.325809	3,236,175.24	327.880000	16,242,847.32	13,006,672.08	0.80
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
			4,369.000	Local 352.837848	1,541,548.56	2,080.390000	9,089,223.91	7,547,675.35	0.45
				Base 352.837848	1,541,548.56	2,080.390000	9,089,223.91	7,547,675.35	0.45
099724106	BORGWARNER INC COMMON STOCK USD.01								
			17,721.000	Local 33.601165	595,446.24	50.230000	890,125.83	294,679.59	0.04
				Base 33.601165	595,446.24	50.230000	890,125.83	294,679.59	0.04

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101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	13,819.000	91.942205	1,270,549.33	123.220000	1,702,777.18	432,227.85	0.08
		Base		91.942205	1,270,549.33	123.220000	1,702,777.18	432,227.85	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	123,111.000	17.217122	2,119,617.14	27.320000	3,363,392.52	1,243,775.38	0.17
		Base		17.217122	2,119,617.14	27.320000	3,363,392.52	1,243,775.38	0.17
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	8,579.000	48.963379	420,056.83	51.400000	440,960.60	20,903.77	0.02
		Base		48.963379	420,056.83	51.400000	440,960.60	20,903.77	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	146,230.000	40.676336	5,948,100.57	63.250000	9,249,047.50	3,300,946.93	0.46
		Base		40.676336	5,948,100.57	63.250000	9,249,047.50	3,300,946.93	0.46
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	23,423.000	20.388023	477,548.67	54.400000	1,274,211.20	796,662.53	0.06
		Base		20.388023	477,548.67	54.400000	1,274,211.20	796,662.53	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	30,905.000	37.621290	1,162,685.96	51.390000	1,588,207.95	425,521.99	0.08
		Base		37.621290	1,162,685.96	51.390000	1,588,207.95	425,521.99	0.08
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	10,092.000	84.548049	853,258.91	114.100000	1,151,497.20	298,238.29	0.06
		Base		84.548049	853,258.91	114.100000	1,151,497.20	298,238.29	0.06
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	27,044.000	21.575488	583,487.49	47.220000	1,277,017.68	693,530.19	0.06
		Base		21.575488	583,487.49	47.220000	1,277,017.68	693,530.19	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,885.000	27.150192	567,031.75	37.730000	787,991.05	220,959.30	0.04
		Base		27.150192	567,031.75	37.730000	787,991.05	220,959.30	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,516.000	53.157347	665,317.36	93.710000	1,172,874.36	507,557.00	0.06
		Base		53.157347	665,317.36	93.710000	1,172,874.36	507,557.00	0.06

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125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	21,752.000	38.810594	844,208.05	167.740000	3,648,680.48	2,804,472.43	0.18
		Base		38.810594	844,208.05	167.740000	3,648,680.48	2,804,472.43	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	30,478.000	86.912038	2,648,905.09	161.740000	4,929,511.72	2,280,606.63	0.24
		Base		86.912038	2,648,905.09	161.740000	4,929,511.72	2,280,606.63	0.24
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,288.000	20.531411	519,198.33	45.290000	1,145,293.52	626,095.19	0.06
		Base		20.531411	519,198.33	45.290000	1,145,293.52	626,095.19	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	79,416.000	11.612413	922,211.36	55.710000	4,424,265.36	3,502,054.00	0.22
		Base		11.612413	922,211.36	55.710000	4,424,265.36	3,502,054.00	0.22
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,678.000	27.951034	410,265.28	41.230000	605,173.94	194,908.66	0.03
		Base		27.951034	410,265.28	41.230000	605,173.94	194,908.66	0.03
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	90,827.000	35.801000	3,251,697.39	62.210000	5,650,347.67	2,398,650.28	0.28
		Base		35.801000	3,251,697.39	62.210000	5,650,347.67	2,398,650.28	0.28
12673P105	CA INC COMMON STOCK USD.1								
		Local	27,999.000	31.581367	884,246.70	33.900000	949,166.10	64,919.40	0.05
		Base		31.581367	884,246.70	33.900000	949,166.10	64,919.40	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	41,259.000	17.139881	707,174.33	23.980000	989,390.82	282,216.49	0.05
		Base		17.139881	707,174.33	23.980000	989,390.82	282,216.49	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,328.000	38.258855	969,020.27	36.770000	931,310.56	-37,709.71	0.05
		Base		38.258855	969,020.27	36.770000	931,310.56	-37,709.71	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,234.000	37.112709	639,600.42	43.310000	746,404.54	106,804.12	0.04
		Base		37.112709	639,600.42	43.310000	746,404.54	106,804.12	0.04

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14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,556.000	56.034851	2,440,653.95	95.820000	4,173,535.92	1,732,881.97	0.21
		Base		56.034851	2,440,653.95	95.820000	4,173,535.92	1,732,881.97	0.21
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	28,179.000	42.829604	1,206,895.41	62.680000	1,766,259.72	559,364.31	0.09
		Base		42.829604	1,206,895.41	62.680000	1,766,259.72	559,364.31	0.09
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	16,202.000	24.595227	398,491.86	61.940000	1,003,551.88	605,060.02	0.05
		Base		24.595227	398,491.86	61.940000	1,003,551.88	605,060.02	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,357.000	38.599498	1,403,361.94	65.580000	2,384,292.06	980,930.12	0.12
		Base		38.599498	1,403,361.94	65.580000	2,384,292.06	980,930.12	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	53,534.000	56.202517	3,008,745.55	147.380000	7,889,840.92	4,881,095.37	0.39
		Base		56.202517	3,008,745.55	147.380000	7,889,840.92	4,881,095.37	0.39
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	67,328.000	33.972884	2,287,326.32	89.210000	6,006,330.88	3,719,004.56	0.30
		Base		33.972884	2,287,326.32	89.210000	6,006,330.88	3,719,004.56	0.30
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	15,542.000	62.227834	967,145.00	106.870000	1,660,973.54	693,828.54	0.08
		Base		62.227834	967,145.00	106.870000	1,660,973.54	693,828.54	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	38,594.000	18.737781	723,165.92	27.400000	1,057,475.60	334,309.68	0.05
		Base		18.737781	723,165.92	27.400000	1,057,475.60	334,309.68	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	87,051.000	43.305151	3,769,756.74	16.430000	1,430,247.93	-2,339,508.81	0.07
		Base		43.305151	3,769,756.74	16.430000	1,430,247.93	-2,339,508.81	0.07
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,292.000	31.020999	877,646.10	58.000000	1,640,936.00	763,289.90	0.08
		Base		31.020999	877,646.10	58.000000	1,640,936.00	763,289.90	0.08

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16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	16,659.000	274.091866	4,566,096.40	311.220000	5,184,613.98	618,517.58	0.26
		Base		274.091866	4,566,096.40	311.220000	5,184,613.98	618,517.58	0.26
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	171,120.000	64.939507	11,112,448.45	114.040000	19,514,524.80	8,402,076.35	0.96
		Base		64.939507	11,112,448.45	114.040000	19,514,524.80	8,402,076.35	0.96
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,202.000	302.913955	667,016.53	323.110000	711,488.22	44,471.69	0.04
		Base		302.913955	667,016.53	323.110000	711,488.22	44,471.69	0.04
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	21,843.000	43.255730	944,834.92	50.360000	1,100,013.48	155,178.56	0.05
		Base		43.255730	944,834.92	50.360000	1,100,013.48	155,178.56	0.05
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,545.000	137.137217	1,171,837.52	93.500000	798,957.50	-372,880.02	0.04
		Base		137.137217	1,171,837.52	93.500000	798,957.50	-372,880.02	0.04
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,362.000	37.623978	502,731.59	74.260000	992,262.12	489,530.53	0.05
		Base		37.623978	502,731.59	74.260000	992,262.12	489,530.53	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	431,569.000	28.337343	12,229,518.82	42.890000	18,509,994.41	6,280,475.59	0.91
		Base		28.337343	12,229,518.82	42.890000	18,509,994.41	6,280,475.59	0.91
172908105	CINTAS CORP COMMON STOCK								
		Local	7,723.000	40.033692	309,180.20	170.580000	1,317,389.34	1,008,209.14	0.07
		Base		40.033692	309,180.20	170.580000	1,317,389.34	1,008,209.14	0.07
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	230,161.000	82.132038	18,903,592.06	67.500000	15,535,867.50	-3,367,724.56	0.77
		Base		82.132038	18,903,592.06	67.500000	15,535,867.50	-3,367,724.56	0.77
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	43,636.000	20.063596	875,495.09	41.980000	1,831,839.28	956,344.19	0.09
		Base		20.063596	875,495.09	41.980000	1,831,839.28	956,344.19	0.09

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,581.000	33.917391	392,797.31	92.800000	1,074,716.80	681,919.49	0.05
		Base		33.917391	392,797.31	92.800000	1,074,716.80	681,919.49	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,588.000	60.864872	705,302.14	133.110000	1,542,478.68	837,176.54	0.08
		Base		60.864872	705,302.14	133.110000	1,542,478.68	837,176.54	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	343,857.000	28.732777	9,879,966.37	43.430000	14,933,709.51	5,053,743.14	0.74
		Base		28.732777	9,879,966.37	43.430000	14,933,709.51	5,053,743.14	0.74
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	52,656.000	25.010245	1,316,939.45	80.500000	4,238,808.00	2,921,868.55	0.21
		Base		25.010245	1,316,939.45	80.500000	4,238,808.00	2,921,868.55	0.21
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	78,389.000	35.440045	2,778,109.68	71.680000	5,618,923.52	2,840,813.84	0.28
		Base		35.440045	2,778,109.68	71.680000	5,618,923.52	2,840,813.84	0.28
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	415,030.000	13.311238	5,524,563.19	34.170000	14,181,575.10	8,657,011.91	0.70
		Base		13.311238	5,524,563.19	34.170000	14,181,575.10	8,657,011.91	0.70
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	15,469.000	45.032363	696,605.63	95.930000	1,483,941.17	787,335.54	0.07
		Base		45.032363	696,605.63	95.930000	1,483,941.17	787,335.54	0.07
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	35,876.000	19.691334	706,446.30	36.880000	1,323,106.88	616,660.58	0.07
		Base		19.691334	706,446.30	36.880000	1,323,106.88	616,660.58	0.07
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,347.000	97.199146	1,297,317.00	150.330000	2,006,454.51	709,137.51	0.10
		Base		97.199146	1,297,317.00	150.330000	2,006,454.51	709,137.51	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	105,280.000	40.129250	4,224,807.48	59.290000	6,242,051.20	2,017,243.72	0.31
		Base		40.129250	4,224,807.48	59.290000	6,242,051.20	2,017,243.72	0.31

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		27,793.000	Local	48.944327	1,360,309.69	77.940000	2,166,186.42	805,876.73	0.11
			Base	48.944327	1,360,309.69	77.940000	2,166,186.42	805,876.73	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		15,343.000	Local	41.117697	630,868.82	227.920000	3,496,976.56	2,866,107.74	0.17
			Base	41.117697	630,868.82	227.920000	3,496,976.56	2,866,107.74	0.17
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		4,383.000	Local	184.644330	809,296.10	228.810000	1,002,874.23	193,578.13	0.05
			Base	184.644330	809,296.10	228.810000	1,002,874.23	193,578.13	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		77,816.000	Local	22.353790	1,739,482.55	27.880000	2,169,510.08	430,027.53	0.11
			Base	22.353790	1,739,482.55	27.880000	2,169,510.08	430,027.53	0.11
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		39,318.000	Local	62.653321	2,463,403.27	188.430000	7,408,690.74	4,945,287.47	0.37
			Base	62.653321	2,463,403.27	188.430000	7,408,690.74	4,945,287.47	0.37
222070203	COTY INC CL A COMMON STOCK USD.01								
		42,325.000	Local	23.366784	988,999.12	18.300000	774,547.50	-214,451.62	0.04
			Base	23.366784	988,999.12	18.300000	774,547.50	-214,451.62	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		37,130.000	Local	67.641795	2,511,539.85	109.610000	4,069,819.30	1,558,279.45	0.20
			Base	67.641795	2,511,539.85	109.610000	4,069,819.30	1,558,279.45	0.20
231021106	CUMMINS INC COMMON STOCK USD2.5								
		13,946.000	Local	44.511285	620,754.38	162.090000	2,260,507.14	1,639,752.76	0.11
			Base	44.511285	620,754.38	162.090000	2,260,507.14	1,639,752.76	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		30,637.000	Local	27.618526	846,148.77	43.840000	1,343,126.08	496,977.31	0.07
			Base	27.618526	846,148.77	43.840000	1,343,126.08	496,977.31	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK								
		16,062.000	Local	47.814392	767,994.77	104.400000	1,676,872.80	908,878.03	0.08
			Base	47.814392	767,994.77	104.400000	1,676,872.80	908,878.03	0.08

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23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	25,543.000	63.838016	1,630,614.44	100.530000	2,567,837.79	937,223.35	0.13
		Base		63.838016	1,630,614.44	100.530000	2,567,837.79	937,223.35	0.13
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	54,965.000	30.538350	1,678,540.39	97.910000	5,381,623.15	3,703,082.76	0.27
		Base		30.538350	1,678,540.39	97.910000	5,381,623.15	3,703,082.76	0.27
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,064.000	33.158689	366,867.73	85.250000	943,206.00	576,338.27	0.05
		Base		33.158689	366,867.73	85.250000	943,206.00	576,338.27	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	13,038.000	36.022954	469,667.28	65.940000	859,725.72	390,058.44	0.04
		Base		36.022954	469,667.28	65.940000	859,725.72	390,058.44	0.04
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,999.000	52.015505	1,508,397.63	155.320000	4,504,124.68	2,995,727.05	0.22
		Base		52.015505	1,508,397.63	155.320000	4,504,124.68	2,995,727.05	0.22
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	58,256.000	23.254875	1,354,736.00	54.810000	3,193,011.36	1,838,275.36	0.16
		Base		23.254875	1,354,736.00	54.810000	3,193,011.36	1,838,275.36	0.16
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	20,566.000	45.502621	935,806.91	50.310000	1,034,675.46	98,868.55	0.05
		Base		45.502621	935,806.91	50.310000	1,034,675.46	98,868.55	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	47,107.000	44.018416	2,073,575.54	31.790000	1,497,531.53	-576,044.01	0.07
		Base		44.018416	2,073,575.54	31.790000	1,497,531.53	-576,044.01	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,388.000	99.838255	1,835,825.84	105.380000	1,937,727.44	101,901.60	0.10
		Base		99.838255	1,835,825.84	105.380000	1,937,727.44	101,901.60	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	134,668.000	37.611069	5,065,007.46	100.440000	13,526,053.92	8,461,046.46	0.67
		Base		37.611069	5,065,007.46	100.440000	13,526,053.92	8,461,046.46	0.67

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254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	31,761.000	21.099850	670,152.34	71.930000	2,284,568.73	1,614,416.39	0.11
		Base		21.099850	670,152.34	71.930000	2,284,568.73	1,614,416.39	0.11
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	13,933.000	18.986533	264,539.37	21.430000	298,584.19	34,044.82	0.01
		Base		18.986533	264,539.37	21.430000	298,584.19	34,044.82	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	27,344.000	22.261595	608,721.05	19.520000	533,754.88	-74,966.17	0.03
		Base		22.261595	608,721.05	19.520000	533,754.88	-74,966.17	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,418.000	62.348050	1,273,022.48	37.890000	773,638.02	-499,384.46	0.04
		Base		62.348050	1,273,022.48	37.890000	773,638.02	-499,384.46	0.04
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,103.000	52.850767	1,221,011.26	93.550000	2,161,285.65	940,274.39	0.11
		Base		52.850767	1,221,011.26	93.550000	2,161,285.65	940,274.39	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,236.000	48.851678	1,037,414.23	94.900000	2,015,296.40	977,882.17	0.10
		Base		48.851678	1,037,414.23	94.900000	2,015,296.40	977,882.17	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	58,338.000	42.955265	2,505,924.24	67.430000	3,933,731.34	1,427,807.10	0.19
		Base		42.955265	2,505,924.24	67.430000	3,933,731.34	1,427,807.10	0.19
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	13,828.000	38.552173	533,099.45	98.220000	1,358,186.16	825,086.71	0.07
		Base		38.552173	533,099.45	98.220000	1,358,186.16	825,086.71	0.07
26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		Local	209,624.000	36.849715	7,724,584.57	63.710000	13,355,145.04	5,630,560.47	0.66
		Base		36.849715	7,724,584.57	63.710000	13,355,145.04	5,630,560.47	0.66
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	16,108.000	27.520291	443,296.84	118.380000	1,906,865.04	1,463,568.20	0.09
		Base		27.520291	443,296.84	118.380000	1,906,865.04	1,463,568.20	0.09

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264411505	DUKE REALTY CORP REIT USD.01								
		31,965.000	Local	28.497231	910,914.00	26.480000	846,433.20	-64,480.80	0.04
			Base	28.497231	910,914.00	26.480000	846,433.20	-64,480.80	0.04
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		62,695.000	Local	53.564291	3,358,213.21	77.470000	4,856,981.65	1,498,768.44	0.24
			Base	53.564291	3,358,213.21	77.470000	4,856,981.65	1,498,768.44	0.24
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		51,855.000	Local	41.044483	2,128,361.67	105.270000	5,458,775.85	3,330,414.18	0.27
			Base	41.044483	2,128,361.67	105.270000	5,458,775.85	3,330,414.18	0.27
26884L109	EQT CORP COMMON STOCK								
		21,922.000	Local	48.545927	1,064,223.81	47.510000	1,041,514.22	-22,709.59	0.05
			Base	48.545927	1,064,223.81	47.510000	1,041,514.22	-22,709.59	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		23,848.000	Local	26.375355	628,999.46	55.410000	1,321,417.68	692,418.22	0.07
			Base	26.375355	628,999.46	55.410000	1,321,417.68	692,418.22	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,798.000	Local	34.575472	442,496.89	105.580000	1,351,212.84	908,715.95	0.07
			Base	34.575472	442,496.89	105.580000	1,351,212.84	908,715.95	0.07
278642103	EBAY INC COMMON STOCK USD.001								
		84,280.000	Local	11.869330	1,000,347.14	40.240000	3,391,427.20	2,391,080.06	0.17
			Base	11.869330	1,000,347.14	40.240000	3,391,427.20	2,391,080.06	0.17
278865100	ECOLAB INC COMMON STOCK USD1.0								
		23,276.000	Local	49.573395	1,153,870.34	137.070000	3,190,441.32	2,036,570.98	0.16
			Base	49.573395	1,153,870.34	137.070000	3,190,441.32	2,036,570.98	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		29,182.000	Local	35.943041	1,048,889.82	63.660000	1,857,726.12	808,836.30	0.09
			Base	35.943041	1,048,889.82	63.660000	1,857,726.12	808,836.30	0.09
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		18,813.000	Local	46.800857	880,464.53	139.520000	2,624,789.76	1,744,325.23	0.13
			Base	46.800857	880,464.53	139.520000	2,624,789.76	1,744,325.23	0.13

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285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,465.000	36.724426	1,008,636.36	121.240000	3,329,856.60	2,321,220.24	0.16
		Base		36.724426	1,008,636.36	121.240000	3,329,856.60	2,321,220.24	0.16
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	56,861.000	38.991035	2,217,069.25	68.300000	3,883,606.30	1,666,537.05	0.19
		Base		38.991035	2,217,069.25	68.300000	3,883,606.30	1,666,537.05	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,186.000	61.074312	988,548.81	78.780000	1,275,133.08	286,584.27	0.06
		Base		61.074312	988,548.81	78.780000	1,275,133.08	286,584.27	0.06
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	10,833.000	63.662036	689,650.84	38.430000	416,312.19	-273,338.65	0.02
		Base		63.662036	689,650.84	38.430000	416,312.19	-273,338.65	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,750.000	108.427033	1,165,590.60	117.810000	1,266,457.50	100,866.90	0.06
		Base		108.427033	1,165,590.60	117.810000	1,266,457.50	100,866.90	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	7,093.000	269.053350	1,908,395.41	418.140000	2,965,867.02	1,057,471.61	0.15
		Base		269.053350	1,908,395.41	418.140000	2,965,867.02	1,057,471.61	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	32,966.000	44.621809	1,471,002.54	61.620000	2,031,364.92	560,362.38	0.10
		Base		44.621809	1,471,002.54	61.620000	2,031,364.92	560,362.38	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,913.000	179.537401	1,061,604.65	240.680000	1,423,140.84	361,536.19	0.07
		Base		179.537401	1,061,604.65	240.680000	1,423,140.84	361,536.19	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,374.000	31.329612	888,946.40	58.920000	1,671,796.08	782,849.68	0.08
		Base		31.329612	888,946.40	58.920000	1,671,796.08	782,849.68	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	86,432.000	41.225803	3,563,228.63	39.010000	3,371,712.32	-191,516.31	0.17
		Base		41.225803	3,563,228.63	39.010000	3,371,712.32	-191,516.31	0.17

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30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,956.000	56.747703	621,727.83	110.410000	1,209,651.96	587,924.13	0.06
		Base		56.747703	621,727.83	110.410000	1,209,651.96	587,924.13	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,808.000	41.742663	659,868.02	63.300000	1,000,646.40	340,778.38	0.05
		Base		41.742663	659,868.02	63.300000	1,000,646.40	340,778.38	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	50,533.000	26.934400	1,361,076.01	69.080000	3,490,819.64	2,129,743.63	0.17
		Base		26.934400	1,361,076.01	69.080000	3,490,819.64	2,129,743.63	0.17
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,284.000	86.051940	971,010.09	87.360000	985,770.24	14,760.15	0.05
		Base		86.051940	971,010.09	87.360000	985,770.24	14,760.15	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	379,564.000	59.335812	22,521,738.14	74.610000	28,319,270.04	5,797,531.90	1.40
		Base		59.335812	22,521,738.14	74.610000	28,319,270.04	5,797,531.90	1.40
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,439.000	29.381425	365,475.55	50.010000	622,074.39	256,598.84	0.03
		Base		29.381425	365,475.55	50.010000	622,074.39	256,598.84	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,031.000	31.276814	376,291.35	76.570000	921,213.67	544,922.32	0.05
		Base		31.276814	376,291.35	76.570000	921,213.67	544,922.32	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	214,533.000	66.244406	14,211,611.05	159.790000	34,280,228.07	20,068,617.02	1.69
		Base		66.244406	14,211,611.05	159.790000	34,280,228.07	20,068,617.02	1.69
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	25,761.000	30.278283	779,998.85	54.590000	1,406,292.99	626,294.14	0.07
		Base		30.278283	779,998.85	54.590000	1,406,292.99	626,294.14	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,553.000	150.388195	985,493.84	116.110000	760,868.83	-224,625.01	0.04
		Base		150.388195	985,493.84	116.110000	760,868.83	-224,625.01	0.04

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31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	22,067.000	81.288579	1,793,795.08	240.110000	5,298,507.37	3,504,712.29	0.26
		Base		81.288579	1,793,795.08	240.110000	5,298,507.37	3,504,712.29	0.26
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,538.000	128.059915	709,195.81	144.610000	800,850.18	91,654.37	0.04
		Base		128.059915	709,195.81	144.610000	800,850.18	91,654.37	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,661.000	36.871955	1,093,659.06	96.300000	2,856,354.30	1,762,695.24	0.14
		Base		36.871955	1,093,659.06	96.300000	2,856,354.30	1,762,695.24	0.14
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	62,125.000	24.214395	1,504,319.32	31.750000	1,972,468.75	468,149.43	0.10
		Base		24.214395	1,504,319.32	31.750000	1,972,468.75	468,149.43	0.10
337738108	FISERV INC COMMON STOCK USD.01								
		Local	37,011.000	11.059818	409,334.94	71.310000	2,639,254.41	2,229,919.47	0.13
		Base		11.059818	409,334.94	71.310000	2,639,254.41	2,229,919.47	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	40,029.000	44.417996	1,778,007.97	34.010000	1,361,386.29	-416,621.68	0.07
		Base		44.417996	1,778,007.97	34.010000	1,361,386.29	-416,621.68	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	12,527.000	41.850279	524,258.44	57.220000	716,794.94	192,536.50	0.04
		Base		41.850279	524,258.44	57.220000	716,794.94	192,536.50	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,714.000	24.757911	290,014.17	43.330000	507,567.62	217,553.45	0.03
		Base		24.757911	290,014.17	43.330000	507,567.62	217,553.45	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,853.000	63.722305	691,578.18	45.540000	494,245.62	-197,332.56	0.02
		Base		63.722305	691,578.18	45.540000	494,245.62	-197,332.56	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	349,757.000	12.468748	4,361,032.01	11.080000	3,875,307.56	-485,724.45	0.19
		Base		12.468748	4,361,032.01	11.080000	3,875,307.56	-485,724.45	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	27,423.000	19.743504	541,426.11	77.520000	2,125,830.96	1,584,404.85	0.10
		Base		19.743504	541,426.11	77.520000	2,125,830.96	1,584,404.85	0.10
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	13,604.000	56.895778	774,010.16	58.890000	801,139.56	27,129.40	0.04
		Base		56.895778	774,010.16	58.890000	801,139.56	27,129.40	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	29,147.000	25.755572	750,697.67	34.680000	1,010,817.96	260,120.29	0.05
		Base		25.755572	750,697.67	34.680000	1,010,817.96	260,120.29	0.05
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	120,496.000	24.723229	2,979,050.20	17.570000	2,117,114.72	-861,935.48	0.10
		Base		24.723229	2,979,050.20	17.570000	2,117,114.72	-861,935.48	0.10
36174X101	GGP INC REIT USD.01								
		Local	56,500.000	21.722622	1,227,328.15	20.460000	1,155,990.00	-71,338.15	0.06
		Base		21.722622	1,227,328.15	20.460000	1,155,990.00	-71,338.15	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,249.000	48.496725	788,023.29	68.730000	1,116,793.77	328,770.48	0.06
		Base		48.496725	788,023.29	68.730000	1,116,793.77	328,770.48	0.06
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,512.000	27.296244	532,604.31	31.200000	608,774.40	76,170.09	0.03
		Base		27.296244	532,604.31	31.200000	608,774.40	76,170.09	0.03
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,135.000	109.564826	891,309.86	117.620000	956,838.70	65,528.84	0.05
		Base		109.564826	891,309.86	117.620000	956,838.70	65,528.84	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	24,726.000	58.268394	1,440,744.31	220.900000	5,461,973.40	4,021,229.09	0.27
		Base		58.268394	1,440,744.31	220.900000	5,461,973.40	4,021,229.09	0.27
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	778,027.000	31.677887	24,646,251.64	13.480000	10,487,803.96	-14,158,447.68	0.52
		Base		31.677887	24,646,251.64	13.480000	10,487,803.96	-14,158,447.68	0.52

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370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	50,964.000	28.896879	1,472,700.56	45.060000	2,296,437.84	823,737.28	0.11
		Base		28.896879	1,472,700.56	45.060000	2,296,437.84	823,737.28	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	113,197.000	35.420283	4,009,469.81	36.340000	4,113,578.98	104,109.17	0.20
		Base		35.420283	4,009,469.81	36.340000	4,113,578.98	104,109.17	0.20
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,138.000	42.068095	552,690.63	89.840000	1,180,317.92	627,627.29	0.06
		Base		42.068095	552,690.63	89.840000	1,180,317.92	627,627.29	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	117,296.000	21.875681	2,565,929.83	75.390000	8,842,945.44	6,277,015.61	0.44
		Base		21.875681	2,565,929.83	75.390000	8,842,945.44	6,277,015.61	0.44
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,251.000	73.125409	1,042,110.20	111.520000	1,589,271.52	547,161.32	0.08
		Base		73.125409	1,042,110.20	111.520000	1,589,271.52	547,161.32	0.08
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	31,621.000	119.196702	3,769,118.92	251.860000	7,964,065.06	4,194,946.14	0.39
		Base		119.196702	3,769,118.92	251.860000	7,964,065.06	4,194,946.14	0.39
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	21,528.000	23.060039	496,436.52	26.580000	572,214.24	75,777.72	0.03
		Base		23.060039	496,436.52	26.580000	572,214.24	75,777.72	0.03
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,573.000	95.966956	438,856.89	282.270000	1,290,820.71	851,963.82	0.06
		Base		95.966956	438,856.89	282.270000	1,290,820.71	851,963.82	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	25,068.000	72.967094	1,829,139.11	97.000000	2,431,596.00	602,456.89	0.12
		Base		72.967094	1,829,139.11	97.000000	2,431,596.00	602,456.89	0.12
40414L109	HCP INC REIT USD1.0								
		Local	42,034.000	35.945910	1,510,950.40	23.230000	976,449.82	-534,500.58	0.05
		Base		35.945910	1,510,950.40	23.230000	976,449.82	-534,500.58	0.05

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40434L105	HP INC COMMON STOCK USD.01								
		Local	146,621.000	15.336191	2,248,607.70	21.920000	3,213,932.32	965,324.62	0.16
		Base		15.336191	2,248,607.70	21.920000	3,213,932.32	965,324.62	0.16
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	78,145.000	32.118919	2,509,932.94	46.940000	3,668,126.30	1,158,193.36	0.18
		Base		32.118919	2,509,932.94	46.940000	3,668,126.30	1,158,193.36	0.18
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,257.000	33.736147	1,088,226.90	18.420000	594,173.94	-494,052.96	0.03
		Base		33.736147	1,088,226.90	18.420000	594,173.94	-494,052.96	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	15,079.000	42.952384	647,679.00	42.880000	646,587.52	-1,091.48	0.03
		Base		42.952384	647,679.00	42.880000	646,587.52	-1,091.48	0.03
413875105	HARRIS CORP COMMON STOCK USD1.0								
		Local	10,632.000	51.717294	549,858.27	161.280000	1,714,728.96	1,164,870.69	0.08
		Base		51.717294	549,858.27	161.280000	1,714,728.96	1,164,870.69	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	31,958.000	43.892312	1,402,710.52	51.520000	1,646,476.16	243,765.64	0.08
		Base		43.892312	1,402,710.52	51.520000	1,646,476.16	243,765.64	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,119.000	31.243522	316,153.20	84.300000	853,031.70	536,878.50	0.04
		Base		31.243522	316,153.20	84.300000	853,031.70	536,878.50	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	9,745.000	47.142620	459,404.83	66.560000	648,627.20	189,222.37	0.03
		Base		47.142620	459,404.83	66.560000	648,627.20	189,222.37	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	12,616.000	45.617717	575,513.12	98.960000	1,248,479.36	672,966.24	0.06
		Base		45.617717	575,513.12	98.960000	1,248,479.36	672,966.24	0.06
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	23,970.000	51.700456	1,239,259.93	50.620000	1,213,361.40	-25,898.53	0.06
		Base		51.700456	1,239,259.93	50.620000	1,213,361.40	-25,898.53	0.06

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42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		140,392.000	Local	10.813745	1,518,163.27	17.540000	2,462,475.68	944,312.41	0.12
			Base	10.813745	1,518,163.27	17.540000	2,462,475.68	944,312.41	0.12
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		18,108.000	Local	65.328231	1,182,963.60	78.760000	1,426,186.08	243,222.48	0.07
			Base	65.328231	1,182,963.60	78.760000	1,426,186.08	243,222.48	0.07
436440101	HOLOGIC INC COMMON STOCK USD.01								
		24,760.000	Local	35.256326	872,946.62	37.360000	925,033.60	52,086.98	0.05
			Base	35.256326	872,946.62	37.360000	925,033.60	52,086.98	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		104,603.000	Local	45.585538	4,768,383.99	178.240000	18,644,438.72	13,876,054.73	0.92
			Base	45.585538	4,768,383.99	178.240000	18,644,438.72	13,876,054.73	0.92
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		67,354.000	Local	49.566260	3,338,485.89	144.510000	9,733,326.54	6,394,840.65	0.48
			Base	49.566260	3,338,485.89	144.510000	9,733,326.54	6,394,840.65	0.48
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		24,191.000	Local	10.931406	264,441.65	34.320000	830,235.12	565,793.47	0.04
			Base	10.931406	264,441.65	34.320000	830,235.12	565,793.47	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		65,734.000	Local	18.777374	1,234,311.88	18.640000	1,225,281.76	-9,030.12	0.06
			Base	18.777374	1,234,311.88	18.640000	1,225,281.76	-9,030.12	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		12,332.000	Local	45.533580	561,520.11	268.830000	3,315,211.56	2,753,691.45	0.16
			Base	45.533580	561,520.11	268.830000	3,315,211.56	2,753,691.45	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		7,665.000	Local	82.217429	630,196.59	117.150000	897,954.75	267,758.16	0.04
			Base	82.217429	630,196.59	117.150000	897,954.75	267,758.16	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		98,704.000	Local	10.279884	1,014,665.66	15.100000	1,490,430.40	475,764.74	0.07
			Base	10.279884	1,014,665.66	15.100000	1,490,430.40	475,764.74	0.07

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446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	4,065.000	228.109100	927,263.49	257.760000	1,047,794.40	120,530.91	0.05
		Base		228.109100	927,263.49	257.760000	1,047,794.40	120,530.91	0.05
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,388.000	239.837037	812,567.88	233.380000	790,691.44	-21,876.44	0.04
		Base		239.837037	812,567.88	233.380000	790,691.44	-21,876.44	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,801.000	116.440433	908,351.82	191.390000	1,493,033.39	584,681.57	0.07
		Base		116.440433	908,351.82	191.390000	1,493,033.39	584,681.57	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,538.000	45.079328	1,241,394.54	156.660000	4,314,103.08	3,072,708.54	0.21
		Base		45.079328	1,241,394.54	156.660000	4,314,103.08	3,072,708.54	0.21
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,162.000	179.094240	2,357,238.39	236.420000	3,111,760.04	754,521.65	0.15
		Base		179.094240	2,357,238.39	236.420000	3,111,760.04	754,521.65	0.15
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,730.000	132.579546	2,085,476.26	83.330000	1,310,780.90	-774,695.36	0.06
		Base		132.579546	2,085,476.26	83.330000	1,310,780.90	-774,695.36	0.06
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	419,052.000	28.850172	12,089,722.45	52.080000	21,824,228.16	9,734,505.71	1.08
		Base		28.850172	12,089,722.45	52.080000	21,824,228.16	9,734,505.71	1.08
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	52,140.000	29.562706	1,541,399.50	72.520000	3,781,192.80	2,239,793.30	0.19
		Base		29.562706	1,541,399.50	72.520000	3,781,192.80	2,239,793.30	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	76,704.000	117.162249	8,986,813.15	153.430000	11,768,694.72	2,781,881.57	0.58
		Base		117.162249	8,986,813.15	153.430000	11,768,694.72	2,781,881.57	0.58
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,066.000	46.106959	325,791.77	136.910000	967,406.06	641,614.29	0.05
		Base		46.106959	325,791.77	136.910000	967,406.06	641,614.29	0.05

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460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		36,968.000	Local	34.731243	1,283,944.58	53.430000	1,975,200.24	691,255.66	0.10
			Base	34.731243	1,283,944.58	53.430000	1,975,200.24	691,255.66	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		34,426.000	Local	17.647750	607,541.45	23.030000	792,830.78	185,289.33	0.04
			Base	17.647750	607,541.45	23.030000	792,830.78	185,289.33	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		21,785.000	Local	38.233200	832,910.26	173.350000	3,776,429.75	2,943,519.49	0.19
			Base	38.233200	832,910.26	173.350000	3,776,429.75	2,943,519.49	0.19
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		10,059.000	Local	120.213404	1,209,226.63	412.830000	4,152,656.97	2,943,430.34	0.21
			Base	120.213404	1,209,226.63	412.830000	4,152,656.97	2,943,430.34	0.21
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		13,054.000	Local	97.231942	1,269,265.77	98.110000	1,280,727.94	11,462.17	0.06
			Base	97.231942	1,269,265.77	98.110000	1,280,727.94	11,462.17	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01								
		25,208.000	Local	30.861299	777,951.62	32.860000	828,334.88	50,383.26	0.04
			Base	30.861299	777,951.62	32.860000	828,334.88	50,383.26	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		307,217.000	Local	42.380099	13,019,886.73	109.970000	33,784,653.49	20,764,766.76	1.67
			Base	42.380099	13,019,886.73	109.970000	33,784,653.49	20,764,766.76	1.67
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		10,782.000	Local	74.608372	804,427.47	59.150000	637,755.30	-166,672.17	0.03
			Base	74.608372	804,427.47	59.150000	637,755.30	-166,672.17	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		240,305.000	Local	61.178961	14,701,610.30	128.150000	30,795,085.75	16,093,475.45	1.52
			Base	61.178961	14,701,610.30	128.150000	30,795,085.75	16,093,475.45	1.52
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		30,794.000	Local	19.991472	615,617.40	24.330000	749,218.02	133,600.62	0.04
			Base	19.991472	615,617.40	24.330000	749,218.02	133,600.62	0.04

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482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		14,025.000	Local	44.158901	619,328.58	109.010000	1,528,865.25	909,536.67	0.08
			Base	44.158901	619,328.58	109.010000	1,528,865.25	909,536.67	0.08
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		9,228.000	Local	111.555921	1,029,438.04	109.850000	1,013,695.80	-15,742.24	0.05
			Base	111.555921	1,029,438.04	109.850000	1,013,695.80	-15,742.24	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		22,286.000	Local	45.103662	1,005,180.22	65.010000	1,448,812.86	443,632.64	0.07
			Base	45.103662	1,005,180.22	65.010000	1,448,812.86	443,632.64	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		94,976.000	Local	13.381648	1,270,935.43	19.550000	1,856,780.80	585,845.37	0.09
			Base	13.381648	1,270,935.43	19.550000	1,856,780.80	585,845.37	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		31,411.000	Local	61.575806	1,934,157.63	110.130000	3,459,293.43	1,525,135.80	0.17
			Base	61.575806	1,934,157.63	110.130000	3,459,293.43	1,525,135.80	0.17
49446R109	KIMCO REALTY CORP REIT USD.01								
		38,095.000	Local	23.893646	910,228.46	14.400000	548,568.00	-361,660.46	0.03
			Base	23.893646	910,228.46	14.400000	548,568.00	-361,660.46	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		169,992.000	Local	35.940906	6,109,666.53	15.060000	2,560,079.52	-3,549,587.01	0.13
			Base	35.940906	6,109,666.53	15.060000	2,560,079.52	-3,549,587.01	0.13
500255104	KOHLS CORP COMMON STOCK USD.01								
		15,038.000	Local	50.828068	764,352.49	65.510000	985,139.38	220,786.89	0.05
			Base	50.828068	764,352.49	65.510000	985,139.38	220,786.89	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		53,478.000	Local	30.895819	1,652,246.62	62.290000	3,331,144.62	1,678,898.00	0.16
			Base	30.895819	1,652,246.62	62.290000	3,331,144.62	1,678,898.00	0.16
501044101	KROGER CO COMMON STOCK USD1.0								
		78,919.000	Local	13.539798	1,068,547.28	23.940000	1,889,320.86	820,773.58	0.09
			Base	13.539798	1,068,547.28	23.940000	1,889,320.86	820,773.58	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
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	21,989.000	31.316261	688,613.27	38.210000	840,199.69	151,586.42	0.04
		Base		31.316261	688,613.27	38.210000	840,199.69	151,586.42	0.04
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	27,719.000	31.478377	872,549.13	37.950000	1,051,936.05	179,386.92	0.05
		Base		31.478377	872,549.13	37.950000	1,051,936.05	179,386.92	0.05
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,028.000	79.729155	560,336.50	208.000000	1,461,824.00	901,487.50	0.07
		Base		79.729155	560,336.50	208.000000	1,461,824.00	901,487.50	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,127.000	72.470262	661,436.08	161.750000	1,476,292.25	814,856.17	0.07
		Base		72.470262	661,436.08	161.750000	1,476,292.25	814,856.17	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	14,593.000	41.657309	607,905.11	203.160000	2,964,713.88	2,356,808.77	0.15
		Base		41.657309	607,905.11	203.160000	2,964,713.88	2,356,808.77	0.15
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	20,107.000	34.817696	700,079.41	149.720000	3,010,420.04	2,310,340.63	0.15
		Base		34.817696	700,079.41	149.720000	3,010,420.04	2,310,340.63	0.15
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,846.000	23.356193	276,677.46	44.360000	525,488.56	248,811.10	0.03
		Base		23.356193	276,677.46	44.360000	525,488.56	248,811.10	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	24,455.000	52.634454	1,287,175.58	58.940000	1,441,377.70	154,202.12	0.07
		Base		52.634454	1,287,175.58	58.940000	1,441,377.70	154,202.12	0.07
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	28,072.000	31.394204	881,298.09	22.730000	638,076.56	-243,221.53	0.03
		Base		31.394204	881,298.09	22.730000	638,076.56	-243,221.53	0.03
532457108	ELI LILLY + CO COMMON STOCK								
		Local	86,341.000	59.011863	5,095,143.23	77.370000	6,680,203.17	1,585,059.94	0.33
		Base		59.011863	5,095,143.23	77.370000	6,680,203.17	1,585,059.94	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	19,543.000	39.928087	780,314.60	73.060000	1,427,811.58	647,496.98	0.07
		Base		39.928087	780,314.60	73.060000	1,427,811.58	647,496.98	0.07
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,251.000	69.691865	1,550,713.69	337.930000	7,519,280.43	5,968,566.74	0.37
		Base		69.691865	1,550,713.69	337.930000	7,519,280.43	5,968,566.74	0.37
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	24,144.000	28.665271	692,094.30	49.730000	1,200,681.12	508,586.82	0.06
		Base		28.665271	692,094.30	49.730000	1,200,681.12	508,586.82	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	74,308.000	24.923834	1,852,040.24	87.750000	6,520,527.00	4,668,486.76	0.32
		Base		24.923834	1,852,040.24	87.750000	6,520,527.00	4,668,486.76	0.32
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,443.000	100.010241	1,344,437.67	184.360000	2,478,351.48	1,133,913.81	0.12
		Base		100.010241	1,344,437.67	184.360000	2,478,351.48	1,133,913.81	0.12
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	45,641.000	32.898363	1,501,514.20	35.020000	1,598,347.82	96,833.62	0.08
		Base		32.898363	1,501,514.20	35.020000	1,598,347.82	96,833.62	0.08
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,711.000	70.266936	682,362.22	56.020000	544,010.22	-138,352.00	0.03
		Base		70.266936	682,362.22	56.020000	544,010.22	-138,352.00	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,292.000	32.252741	880,241.81	29.740000	811,664.08	-68,577.73	0.04
		Base		32.252741	880,241.81	29.740000	811,664.08	-68,577.73	0.04
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	76,079.000	17.655799	1,343,235.54	16.130000	1,227,154.27	-116,081.27	0.06
		Base		17.655799	1,343,235.54	16.130000	1,227,154.27	-116,081.27	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	42,490.000	13.688697	581,632.73	73.110000	3,106,443.90	2,524,811.17	0.15
		Base		13.688697	581,632.73	73.110000	3,106,443.90	2,524,811.17	0.15

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571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
			45,465.000	37.054566	1,684,685.83	82.590000	3,754,954.35	2,070,268.52	0.19
		Base		37.054566	1,684,685.83	82.590000	3,754,954.35	2,070,268.52	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
			26,889.000	38.158424	1,026,041.85	135.980000	3,656,366.22	2,630,324.37	0.18
		Base		38.158424	1,026,041.85	135.980000	3,656,366.22	2,630,324.37	0.18
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
			5,622.000	134.445390	755,851.98	207.300000	1,165,440.60	409,588.62	0.06
		Base		134.445390	755,851.98	207.300000	1,165,440.60	409,588.62	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
			28,061.000	19.832069	556,507.68	40.440000	1,134,786.84	578,279.16	0.06
		Base		19.832069	556,507.68	40.440000	1,134,786.84	578,279.16	0.06
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
			82,660.000	30.698774	2,537,560.66	175.160000	14,478,725.60	11,941,164.94	0.71
		Base		30.698774	2,537,560.66	175.160000	14,478,725.60	11,941,164.94	0.71
577081102	MATTEL INC COMMON STOCK USD1.0								
			30,795.000	22.000305	677,499.39	13.150000	404,954.25	-272,545.14	0.02
		Base		22.000305	677,499.39	13.150000	404,954.25	-272,545.14	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
			10,846.000	40.309378	437,195.51	106.390000	1,153,905.94	716,710.43	0.06
		Base		40.309378	437,195.51	106.390000	1,153,905.94	716,710.43	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
			71,376.000	50.776741	3,624,240.63	156.380000	11,161,778.88	7,537,538.25	0.55
		Base		50.776741	3,624,240.63	156.380000	11,161,778.88	7,537,538.25	0.55
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
			18,475.000	62.016862	1,145,761.52	140.870000	2,602,573.25	1,456,811.73	0.13
		Base		62.016862	1,145,761.52	140.870000	2,602,573.25	1,456,811.73	0.13
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
			241,421.000	46.275891	11,171,971.80	54.470000	13,150,201.87	1,978,230.07	0.65
		Base		46.275891	11,171,971.80	54.470000	13,150,201.87	1,978,230.07	0.65

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59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	92,823.000	36.191720	3,359,424.02	45.890000	4,259,647.47	900,223.45	0.21
		Base		36.191720	3,359,424.02	45.890000	4,259,647.47	900,223.45	0.21
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,281.000	407.480701	929,463.48	575.030000	1,311,643.43	382,179.95	0.06
		Base		407.480701	929,463.48	575.030000	1,311,643.43	382,179.95	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	689,448.000	33.847812	23,336,306.13	91.270000	62,925,918.96	39,589,612.83	3.11
		Base		33.847812	23,336,306.13	91.270000	62,925,918.96	39,589,612.83	3.11
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,983.000	37.365570	784,041.75	91.360000	1,917,006.88	1,132,965.13	0.09
		Base		37.365570	784,041.75	91.360000	1,917,006.88	1,132,965.13	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	103,537.000	18.929684	1,959,922.74	52.140000	5,398,419.18	3,438,496.44	0.27
		Base		18.929684	1,959,922.74	52.140000	5,398,419.18	3,438,496.44	0.27
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,173.000	88.986300	905,257.63	91.240000	928,184.52	22,926.89	0.05
		Base		88.986300	905,257.63	91.240000	928,184.52	22,926.89	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,663.000	80.285705	454,657.95	232.220000	1,315,061.86	860,403.91	0.06
		Base		80.285705	454,657.95	232.220000	1,315,061.86	860,403.91	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,561.000	51.743998	856,932.35	75.330000	1,247,540.13	390,607.78	0.06
		Base		51.743998	856,932.35	75.330000	1,247,540.13	390,607.78	0.06
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	133,178.000	17.527339	2,334,255.91	41.730000	5,557,517.94	3,223,262.03	0.27
		Base		17.527339	2,334,255.91	41.730000	5,557,517.94	3,223,262.03	0.27
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	39,469.000	52.567693	2,074,794.28	116.690000	4,605,637.61	2,530,843.33	0.23
		Base		52.567693	2,074,794.28	116.690000	4,605,637.61	2,530,843.33	0.23

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	37,022.000	27.876236	1,032,034.01	57.210000	2,118,028.62	1,085,994.61	0.10
		Base		27.876236	1,032,034.01	57.210000	2,118,028.62	1,085,994.61	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	14,882.000	31.623706	470,624.00	161.300000	2,400,466.60	1,929,842.60	0.12
		Base		31.623706	470,624.00	161.300000	2,400,466.60	1,929,842.60	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	123,566.000	36.610259	4,523,783.27	53.960000	6,667,621.36	2,143,838.09	0.33
		Base		36.610259	4,523,783.27	53.960000	6,667,621.36	2,143,838.09	0.33
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	31,389.000	49.760221	1,561,923.57	24.280000	762,124.92	-799,798.65	0.04
		Base		49.760221	1,561,923.57	24.280000	762,124.92	-799,798.65	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,504.000	71.157916	1,032,074.41	105.300000	1,527,271.20	495,196.79	0.08
		Base		71.157916	1,032,074.41	105.300000	1,527,271.20	495,196.79	0.08
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	27,037.000	24.036572	649,876.80	30.530000	825,439.61	175,562.81	0.04
		Base		24.036572	649,876.80	30.530000	825,439.61	175,562.81	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,439.000	31.804358	332,005.69	86.220000	900,050.58	568,044.89	0.04
		Base		31.804358	332,005.69	86.220000	900,050.58	568,044.89	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,020.000	47.018916	1,599,583.53	36.810000	1,252,276.20	-347,307.33	0.06
		Base		47.018916	1,599,583.53	36.810000	1,252,276.20	-347,307.33	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	23,550.000	16.462097	387,682.39	13.120000	308,976.00	-78,706.39	0.02
		Base		16.462097	387,682.39	13.120000	308,976.00	-78,706.39	0.02
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	14,409.000	107.037193	1,542,298.91	106.260000	1,531,100.34	-11,198.57	0.08
		Base		107.037193	1,542,298.91	106.260000	1,531,100.34	-11,198.57	0.08

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64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	23,991.000	35.218900	844,936.64	61.690000	1,480,004.79	635,068.15	0.07
		Base		35.218900	844,936.64	61.690000	1,480,004.79	635,068.15	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	38,856.000	32.327013	1,256,098.41	295.350000	11,476,119.60	10,220,021.19	0.57
		Base		32.327013	1,256,098.41	295.350000	11,476,119.60	10,220,021.19	0.57
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	43,463.000	34.278092	1,489,828.70	25.480000	1,107,437.24	-382,391.46	0.05
		Base		34.278092	1,489,828.70	25.480000	1,107,437.24	-382,391.46	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	17,890.000	52.627470	941,505.43	24.420000	436,873.80	-504,631.63	0.02
		Base		52.627470	941,505.43	24.420000	436,873.80	-504,631.63	0.02
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	47,816.000	37.506467	1,793,409.22	39.070000	1,868,171.12	74,761.90	0.09
		Base		37.506467	1,793,409.22	39.070000	1,868,171.12	74,761.90	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,293.000	12.067410	413,827.68	15.800000	541,829.40	128,001.72	0.03
		Base		12.067410	413,827.68	15.800000	541,829.40	128,001.72	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,938.000	13.018362	142,394.84	16.100000	176,101.80	33,706.96	0.01
		Base		13.018362	142,394.84	16.100000	176,101.80	33,706.96	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	42,135.000	54.954753	2,315,518.50	163.330000	6,881,909.55	4,566,391.05	0.34
		Base		54.954753	2,315,518.50	163.330000	6,881,909.55	4,566,391.05	0.34
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	116,214.000	15.605730	1,813,604.30	66.440000	7,721,258.16	5,907,653.86	0.38
		Base		15.605730	1,813,604.30	66.440000	7,721,258.16	5,907,653.86	0.38
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	30,199.000	9.395063	283,721.51	23.910000	722,058.09	438,336.58	0.04
		Base		9.395063	283,721.51	23.910000	722,058.09	438,336.58	0.04

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655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		44,071.000	Local	40.478595	1,783,932.17	30.300000	1,335,351.30	-448,580.87	0.07
			Base	40.478595	1,783,932.17	30.300000	1,335,351.30	-448,580.87	0.07
655664100	NORDSTROM INC COMMON STOCK								
		10,465.000	Local	29.393962	307,607.81	48.410000	506,610.65	199,002.84	0.03
			Base	29.393962	307,607.81	48.410000	506,610.65	199,002.84	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		25,454.000	Local	42.906017	1,092,129.76	135.780000	3,456,144.12	2,364,014.36	0.17
			Base	42.906017	1,092,129.76	135.780000	3,456,144.12	2,364,014.36	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		19,050.000	Local	57.728415	1,099,726.31	103.130000	1,964,626.50	864,900.19	0.10
			Base	57.728415	1,099,726.31	103.130000	1,964,626.50	864,900.19	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		15,580.000	Local	52.927507	824,610.56	349.120000	5,439,289.60	4,614,679.04	0.27
			Base	52.927507	824,610.56	349.120000	5,439,289.60	4,614,679.04	0.27
670346105	NUCOR CORP COMMON STOCK USD.4								
		28,476.000	Local	35.139641	1,000,636.41	61.090000	1,739,598.84	738,962.43	0.09
			Base	35.139641	1,000,636.41	61.090000	1,739,598.84	738,962.43	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		54,179.000	Local	29.184286	1,581,175.42	231.590000	12,547,314.61	10,966,139.19	0.62
			Base	29.184286	1,581,175.42	231.590000	12,547,314.61	10,966,139.19	0.62
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		7,494.000	Local	48.553159	363,857.37	247.380000	1,853,865.72	1,490,008.35	0.09
			Base	48.553159	363,857.37	247.380000	1,853,865.72	1,490,008.35	0.09
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		68,533.000	Local	45.194863	3,097,339.55	64.960000	4,451,903.68	1,354,564.13	0.22
			Base	45.194863	3,097,339.55	64.960000	4,451,903.68	1,354,564.13	0.22
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		20,612.000	Local	42.919618	884,659.17	72.670000	1,497,874.04	613,214.87	0.07
			Base	42.919618	884,659.17	72.670000	1,497,874.04	613,214.87	0.07

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682680103	ONEOK INC COMMON STOCK USD.01								
		Local	36,749.000	38.331399	1,408,640.59	56.920000	2,091,753.08	683,112.49	0.10
		Base		38.331399	1,408,640.59	56.920000	2,091,753.08	683,112.49	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	270,705.000	22.019807	5,960,871.98	45.750000	12,384,753.75	6,423,881.77	0.61
		Base		22.019807	5,960,871.98	45.750000	12,384,753.75	6,423,881.77	0.61
69331C108	P G + E CORP COMMON STOCK								
		Local	46,110.000	38.871201	1,792,351.07	43.930000	2,025,612.30	233,261.23	0.10
		Base		38.871201	1,792,351.07	43.930000	2,025,612.30	233,261.23	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	42,227.000	80.550181	3,401,392.48	151.240000	6,386,411.48	2,985,019.00	0.32
		Base		80.550181	3,401,392.48	151.240000	6,386,411.48	2,985,019.00	0.32
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	22,782.000	36.319332	827,427.03	111.600000	2,542,471.20	1,715,044.17	0.13
		Base		36.319332	827,427.03	111.600000	2,542,471.20	1,715,044.17	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	62,146.000	26.164803	1,626,037.87	28.290000	1,758,110.34	132,072.47	0.09
		Base		26.164803	1,626,037.87	28.290000	1,758,110.34	132,072.47	0.09
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,890.000	119.459128	823,073.39	151.430000	1,043,352.70	220,279.31	0.05
		Base		119.459128	823,073.39	151.430000	1,043,352.70	220,279.31	0.05
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,517.000	30.883893	973,367.65	66.170000	2,085,479.89	1,112,112.24	0.10
		Base		30.883893	973,367.65	66.170000	2,085,479.89	1,112,112.24	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,448.000	110.278335	931,631.37	112.700000	952,089.60	20,458.23	0.05
		Base		110.278335	931,631.37	112.700000	952,089.60	20,458.23	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,912.000	51.090024	608,584.36	171.030000	2,037,309.36	1,428,725.00	0.10
		Base		51.090024	608,584.36	171.030000	2,037,309.36	1,428,725.00	0.10

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704326107	PAYCHEX INC COMMON STOCK USD.01								
		28,633.000	Local	33.370674	955,502.52	61.590000	1,763,506.47	808,003.95	0.09
			Base	33.370674	955,502.52	61.590000	1,763,506.47	808,003.95	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		101,029.000	Local	18.599247	1,879,063.33	75.870000	7,665,070.23	5,786,006.90	0.38
			Base	18.599247	1,879,063.33	75.870000	7,665,070.23	5,786,006.90	0.38
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		31,080.000	Local	16.571939	515,055.85	18.660000	579,952.80	64,896.95	0.03
			Base	16.571939	515,055.85	18.660000	579,952.80	64,896.95	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		127,375.000	Local	54.686392	6,965,679.12	109.150000	13,902,981.25	6,937,302.13	0.69
			Base	54.686392	6,965,679.12	109.150000	13,902,981.25	6,937,302.13	0.69
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		9,895.000	Local	26.971679	266,884.76	75.720000	749,249.40	482,364.64	0.04
			Base	26.971679	266,884.76	75.720000	749,249.40	482,364.64	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		533,178.000	Local	28.273830	15,074,984.30	35.490000	18,922,487.22	3,847,502.92	0.93
			Base	28.273830	15,074,984.30	35.490000	18,922,487.22	3,847,502.92	0.93
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		139,113.000	Local	40.482253	5,631,607.67	99.400000	13,827,832.20	8,196,224.53	0.68
			Base	40.482253	5,631,607.67	99.400000	13,827,832.20	8,196,224.53	0.68
718546104	PHILLIPS 66 COMMON STOCK								
		37,601.000	Local	28.010270	1,053,214.16	95.920000	3,606,687.92	2,553,473.76	0.18
			Base	28.010270	1,053,214.16	95.920000	3,606,687.92	2,553,473.76	0.18
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,008.000	Local	42.829226	428,634.89	79.800000	798,638.40	370,003.51	0.04
			Base	42.829226	428,634.89	79.800000	798,638.40	370,003.51	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		15,249.000	Local	92.271635	1,407,050.16	171.780000	2,619,473.22	1,212,423.06	0.13
			Base	92.271635	1,407,050.16	171.780000	2,619,473.22	1,212,423.06	0.13

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74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	25,717.000	58.508567	1,504,664.83	144.300000	3,710,963.10	2,206,298.27	0.18
		Base		58.508567	1,504,664.83	144.300000	3,710,963.10	2,206,298.27	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	21,907.000	41.934524	918,659.61	107.970000	2,365,298.79	1,446,639.18	0.12
		Base		41.934524	918,659.61	107.970000	2,365,298.79	1,446,639.18	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	24,124.000	32.931122	794,430.38	60.910000	1,469,392.84	674,962.46	0.07
		Base		32.931122	794,430.38	60.910000	1,469,392.84	674,962.46	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	225,792.000	56.532331	12,764,548.10	79.280000	17,900,789.76	5,136,241.66	0.88
		Base		56.532331	12,764,548.10	79.280000	17,900,789.76	5,136,241.66	0.88
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	52,148.000	17.889545	932,903.97	60.930000	3,177,377.64	2,244,473.67	0.16
		Base		17.889545	932,903.97	60.930000	3,177,377.64	2,244,473.67	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	47,730.000	42.182260	2,013,359.29	62.990000	3,006,512.70	993,153.41	0.15
		Base		42.182260	2,013,359.29	62.990000	3,006,512.70	993,153.41	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	37,802.000	50.091987	1,893,577.29	103.550000	3,914,397.10	2,020,819.81	0.19
		Base		50.091987	1,893,577.29	103.550000	3,914,397.10	2,020,819.81	0.19
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,206.000	29.651984	1,340,447.60	50.240000	2,271,149.44	930,701.84	0.11
		Base		29.651984	1,340,447.60	50.240000	2,271,149.44	930,701.84	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,414.000	100.820411	1,352,404.99	200.390000	2,688,031.46	1,335,626.47	0.13
		Base		100.820411	1,352,404.99	200.390000	2,688,031.46	1,335,626.47	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,599.000	18.018766	425,224.87	29.490000	695,934.51	270,709.64	0.03
		Base		18.018766	425,224.87	29.490000	695,934.51	270,709.64	0.03

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74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,325.000	81.000427	917,329.84	70.450000	797,846.25	-119,483.59	0.04
		Base		81.000427	917,329.84	70.450000	797,846.25	-119,483.59	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	132,529.000	43.696377	5,791,037.19	55.410000	7,343,431.89	1,552,394.70	0.36
		Base		43.696377	5,791,037.19	55.410000	7,343,431.89	1,552,394.70	0.36
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,767.000	23.845831	328,285.55	34.350000	472,896.45	144,610.90	0.02
		Base		23.845831	328,285.55	34.350000	472,896.45	144,610.90	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,147.000	45.209097	549,154.90	100.300000	1,218,344.10	669,189.20	0.06
		Base		45.209097	549,154.90	100.300000	1,218,344.10	669,189.20	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,963.000	96.122910	477,058.00	111.800000	554,863.40	77,805.40	0.03
		Base		96.122910	477,058.00	111.800000	554,863.40	77,805.40	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	20,251.000	46.024125	932,034.55	14.540000	294,449.54	-637,585.01	0.01
		Base		46.024125	932,034.55	14.540000	294,449.54	-637,585.01	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,604.000	78.016742	905,306.27	89.410000	1,037,513.64	132,207.37	0.05
		Base		78.016742	905,306.27	89.410000	1,037,513.64	132,207.37	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,831.000	46.165753	1,192,507.57	215.820000	5,574,846.42	4,382,338.85	0.28
		Base		46.165753	1,192,507.57	215.820000	5,574,846.42	4,382,338.85	0.28
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,453.000	51.574227	1,312,718.79	51.730000	1,316,683.69	3,964.90	0.07
		Base		51.574227	1,312,718.79	51.730000	1,316,683.69	3,964.90	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	15,849.000	30.867767	489,223.24	149.510000	2,369,583.99	1,880,360.75	0.12
		Base		30.867767	489,223.24	149.510000	2,369,583.99	1,880,360.75	0.12

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758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	13,309.000	68.769031	915,247.03	58.980000	784,964.82	-130,282.21	0.04
		Base		68.769031	915,247.03	58.980000	784,964.82	-130,282.21	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,914.000	250.171433	1,729,685.29	344.360000	2,380,905.04	651,219.75	0.12
		Base		250.171433	1,729,685.29	344.360000	2,380,905.04	651,219.75	0.12
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	100,461.000	12.746486	1,280,524.72	18.580000	1,866,565.38	586,040.66	0.09
		Base		12.746486	1,280,524.72	18.580000	1,866,565.38	586,040.66	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	20,171.000	24.013607	484,378.47	66.230000	1,335,925.33	851,546.86	0.07
		Base		24.013607	484,378.47	66.230000	1,335,925.33	851,546.86	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	12,804.000	77.253996	989,160.17	98.470000	1,260,809.88	271,649.71	0.06
		Base		77.253996	989,160.17	98.470000	1,260,809.88	271,649.71	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	11,129.000	29.725527	330,815.39	57.890000	644,257.81	313,442.42	0.03
		Base		29.725527	330,815.39	57.890000	644,257.81	313,442.42	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	11,441.000	46.859126	536,115.26	174.200000	1,993,022.20	1,456,906.94	0.10
		Base		46.859126	536,115.26	174.200000	1,993,022.20	1,456,906.94	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	14,679.000	54.223183	795,942.11	134.850000	1,979,463.15	1,183,521.04	0.10
		Base		54.223183	795,942.11	134.850000	1,979,463.15	1,183,521.04	0.10
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,206.000	74.575628	686,543.23	280.690000	2,584,032.14	1,897,488.91	0.13
		Base		74.575628	686,543.23	280.690000	2,584,032.14	1,897,488.91	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	34,218.000	14.645110	501,126.37	77.980000	2,668,319.64	2,167,193.27	0.13
		Base		14.645110	501,126.37	77.980000	2,668,319.64	2,167,193.27	0.13

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78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,725.000	41.333341	939,300.17	191.060000	4,341,838.50	3,402,538.33	0.21
		Base		41.333341	939,300.17	191.060000	4,341,838.50	3,402,538.33	0.21
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,433.000	153.418048	1,600,610.49	170.920000	1,783,208.36	182,597.87	0.09
		Base		153.418048	1,600,610.49	170.920000	1,783,208.36	182,597.87	0.09
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	8,088.000	132.076118	1,068,231.64	96.830000	783,161.04	-285,070.60	0.04
		Base		132.076118	1,068,231.64	96.830000	783,161.04	-285,070.60	0.04
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,734.000	264.565689	1,252,453.97	240.010000	1,136,207.34	-116,246.63	0.06
		Base		264.565689	1,252,453.97	240.010000	1,136,207.34	-116,246.63	0.06
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.031801	756.41	0.048800	1,160.76	404.35	0.00
		Base		0.031801	756.41	0.048800	1,160.76	404.35	0.00
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	61,452.000	34.809206	2,139,095.35	116.300000	7,146,867.60	5,007,772.25	0.35
		Base		34.809206	2,139,095.35	116.300000	7,146,867.60	5,007,772.25	0.35
80589M102	SCANA CORP COMMON STOCK								
		Local	12,775.000	40.821127	521,489.90	37.550000	479,701.25	-41,788.65	0.02
		Base		40.821127	521,489.90	37.550000	479,701.25	-41,788.65	0.02
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,765.000	69.815977	961,016.92	67.210000	925,145.65	-35,871.27	0.05
		Base		69.815977	961,016.92	67.210000	925,145.65	-35,871.27	0.05
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	123,957.000	85.561201	10,605,909.74	64.780000	8,029,934.46	-2,575,975.28	0.40
		Base		85.561201	10,605,909.74	64.780000	8,029,934.46	-2,575,975.28	0.40
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	107,302.000	21.502385	2,307,248.88	52.220000	5,603,310.44	3,296,061.56	0.28
		Base		21.502385	2,307,248.88	52.220000	5,603,310.44	3,296,061.56	0.28

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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
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		14,986.000	Local	24.020879	359,976.89	42.790000	641,250.94	281,274.05	0.03
			Base	24.020879	359,976.89	42.790000	641,250.94	281,274.05	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		22,878.000	Local	53.615728	1,226,620.62	111.220000	2,544,491.16	1,317,870.54	0.13
			Base	53.615728	1,226,620.62	111.220000	2,544,491.16	1,317,870.54	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		7,406.000	Local	73.378076	543,438.03	392.120000	2,904,040.72	2,360,602.69	0.14
			Base	73.378076	543,438.03	392.120000	2,904,040.72	2,360,602.69	0.14
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		27,858.000	Local	84.360625	2,350,118.28	154.350000	4,299,882.30	1,949,764.02	0.21
			Base	84.360625	2,350,118.28	154.350000	4,299,882.30	1,949,764.02	0.21
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		16,342.000	Local	92.588038	1,513,073.72	100.260000	1,638,448.92	125,375.20	0.08
			Base	92.588038	1,513,073.72	100.260000	1,638,448.92	125,375.20	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		13,025.000	Local	53.778534	700,465.40	63.590000	828,259.75	127,794.35	0.04
			Base	53.778534	700,465.40	63.590000	828,259.75	127,794.35	0.04
832696405	JM SMUCKER CO/THE COMMON STOCK								
		10,172.000	Local	62.746700	638,259.43	124.010000	1,261,429.72	623,170.29	0.06
			Base	62.746700	638,259.43	124.010000	1,261,429.72	623,170.29	0.06
833034101	SNAP ON INC COMMON STOCK USD1.0								
		5,080.000	Local	48.828020	248,046.34	147.540000	749,503.20	501,456.86	0.04
			Base	48.828020	248,046.34	147.540000	749,503.20	501,456.86	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		90,312.000	Local	34.023795	3,072,757.01	44.660000	4,033,333.92	960,576.91	0.20
			Base	34.023795	3,072,757.01	44.660000	4,033,333.92	960,576.91	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		48,435.000	Local	14.089378	682,419.03	57.280000	2,774,356.80	2,091,937.77	0.14
			Base	14.089378	682,419.03	57.280000	2,774,356.80	2,091,937.77	0.14

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854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,731.000	54.671853	750,699.21	153.200000	2,103,589.20	1,352,889.99	0.10
		Base		54.671853	750,699.21	153.200000	2,103,589.20	1,352,889.99	0.10
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	125,834.000	14.250240	1,793,164.76	57.890000	7,284,530.26	5,491,365.50	0.36
		Base		14.250240	1,793,164.76	57.890000	7,284,530.26	5,491,365.50	0.36
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	32,914.000	53.943704	1,775,503.07	99.730000	3,282,513.22	1,507,010.15	0.16
		Base		53.943704	1,775,503.07	99.730000	3,282,513.22	1,507,010.15	0.16
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	7,659.000	69.055459	528,895.76	58.530000	448,281.27	-80,614.49	0.02
		Base		69.055459	528,895.76	58.530000	448,281.27	-80,614.49	0.02
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,858.000	55.241153	1,594,149.20	160.920000	4,643,829.36	3,049,680.16	0.23
		Base		55.241153	1,594,149.20	160.920000	4,643,829.36	3,049,680.16	0.23
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	41,933.000	42.743558	1,792,365.62	68.040000	2,853,121.32	1,060,755.70	0.14
		Base		42.743558	1,792,365.62	68.040000	2,853,121.32	1,060,755.70	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	55,513.000	28.960096	1,607,661.80	25.850000	1,435,011.05	-172,650.75	0.07
		Base		28.960096	1,607,661.80	25.850000	1,435,011.05	-172,650.75	0.07
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,319.000	70.252463	935,692.55	83.240000	1,108,673.56	172,981.01	0.05
		Base		70.252463	935,692.55	83.240000	1,108,673.56	172,981.01	0.05
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	64,007.000	31.785120	2,034,470.20	33.530000	2,146,154.71	111,684.51	0.11
		Base		31.785120	2,034,470.20	33.530000	2,146,154.71	111,684.51	0.11
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	42,994.000	28.047062	1,205,855.38	59.960000	2,577,920.24	1,372,064.86	0.13
		Base		28.047062	1,205,855.38	59.960000	2,577,920.24	1,372,064.86	0.13

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872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	56,604.000	17.105019	968,212.52	81.560000	4,616,622.24	3,648,409.72	0.23
		Base		17.105019	968,212.52	81.560000	4,616,622.24	3,648,409.72	0.23
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,243.000	107.284247	1,098,912.54	97.780000	1,001,560.54	-97,352.00	0.05
		Base		107.284247	1,098,912.54	97.780000	1,001,560.54	-97,352.00	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	25,508.000	32.589876	831,302.55	52.610000	1,341,975.88	510,673.33	0.07
		Base		32.589876	831,302.55	52.610000	1,341,975.88	510,673.33	0.07
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	48,686.000	46.400764	2,259,067.58	69.430000	3,380,268.98	1,121,201.40	0.17
		Base		46.400764	2,259,067.58	69.430000	3,380,268.98	1,121,201.40	0.17
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	88,089.000	35.571382	3,133,447.50	103.890000	9,151,566.21	6,018,118.71	0.45
		Base		35.571382	3,133,447.50	103.890000	9,151,566.21	6,018,118.71	0.45
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	23,440.000	32.101480	752,458.68	58.970000	1,382,256.80	629,798.12	0.07
		Base		32.101480	752,458.68	58.970000	1,382,256.80	629,798.12	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	35,991.000	59.206229	2,130,891.39	206.460000	7,430,701.86	5,299,810.47	0.37
		Base		59.206229	2,130,891.39	206.460000	7,430,701.86	5,299,810.47	0.37
88579Y101	3M CO COMMON STOCK USD.01								
		Local	53,304.000	74.476270	3,969,883.07	219.520000	11,701,294.08	7,731,411.01	0.58
		Base		74.476270	3,969,883.07	219.520000	11,701,294.08	7,731,411.01	0.58
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,124.000	45.217302	412,562.66	97.660000	891,049.84	478,487.18	0.04
		Base		45.217302	412,562.66	97.660000	891,049.84	478,487.18	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	69,865.000	59.870597	4,182,859.28	94.580000	6,607,831.70	2,424,972.42	0.33
		Base		59.870597	4,182,859.28	94.580000	6,607,831.70	2,424,972.42	0.33

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891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,498.000	21.063427	200,060.43	84.170000	799,446.66	599,386.23	0.04
		Base		21.063427	200,060.43	84.170000	799,446.66	599,386.23	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,811.000	27.743020	410,901.87	86.260000	1,277,596.86	866,694.99	0.06
		Base		27.743020	410,901.87	86.260000	1,277,596.86	866,694.99	0.06
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,206.000	72.127716	808,263.18	63.020000	706,202.12	-102,061.06	0.03
		Base		72.127716	808,263.18	63.020000	706,202.12	-102,061.06	0.03
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,348.000	265.223620	1,153,192.30	306.940000	1,334,575.12	181,382.82	0.07
		Base		265.223620	1,153,192.30	306.940000	1,334,575.12	181,382.82	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,313.000	44.975704	1,093,494.30	138.860000	3,376,103.18	2,282,608.88	0.17
		Base		44.975704	1,093,494.30	138.860000	3,376,103.18	2,282,608.88	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,719.000	36.794365	357,604.43	40.890000	397,409.91	39,805.48	0.02
		Base		36.794365	357,604.43	40.890000	397,409.91	39,805.48	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	94,377.000	16.385799	1,546,442.51	36.690000	3,462,692.13	1,916,249.62	0.17
		Base		16.385799	1,546,442.51	36.690000	3,462,692.13	1,916,249.62	0.17
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	39,325.000	26.854640	1,056,058.73	36.370000	1,430,250.25	374,191.52	0.07
		Base		26.854640	1,056,058.73	36.370000	1,430,250.25	374,191.52	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,647.000	22.584909	601,820.07	73.190000	1,950,293.93	1,348,473.86	0.10
		Base		22.584909	601,820.07	73.190000	1,950,293.93	1,348,473.86	0.10
902653104	UDR INC REIT USD.01								
		Local	24,011.000	35.892177	861,807.05	35.620000	855,271.82	-6,535.23	0.04
		Base		35.892177	861,807.05	35.620000	855,271.82	-6,535.23	0.04

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902973304	US BANCORP COMMON STOCK USD.01								
		Local	140,490.000	26.627054	3,740,834.85	50.500000	7,094,745.00	3,353,910.15	0.35
		Base		26.627054	3,740,834.85	50.500000	7,094,745.00	3,353,910.15	0.35
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,189.000	207.221553	1,075,272.64	204.270000	1,059,957.03	-15,315.61	0.05
		Base		207.221553	1,075,272.64	204.270000	1,059,957.03	-15,315.61	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,590.000	28.409195	471,308.55	16.350000	271,246.50	-200,062.05	0.01
		Base		28.409195	471,308.55	16.350000	271,246.50	-200,062.05	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	16,506.000	25.956924	428,444.98	14.350000	236,861.10	-191,583.88	0.01
		Base		25.956924	428,444.98	14.350000	236,861.10	-191,583.88	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	70,467.000	27.467956	1,935,584.47	134.430000	9,472,878.81	7,537,294.34	0.47
		Base		27.467956	1,935,584.47	134.430000	9,472,878.81	7,537,294.34	0.47
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	21,660.000	56.867520	1,231,750.48	69.470000	1,504,720.20	272,969.72	0.07
		Base		56.867520	1,231,750.48	69.470000	1,504,720.20	272,969.72	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	61,626.000	69.911929	4,308,392.56	104.660000	6,449,777.16	2,141,384.60	0.32
		Base		69.911929	4,308,392.56	104.660000	6,449,777.16	2,141,384.60	0.32
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,569.000	114.617002	867,536.09	172.730000	1,307,393.37	439,857.28	0.06
		Base		114.617002	867,536.09	172.730000	1,307,393.37	439,857.28	0.06
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	66,616.000	57.108860	3,804,363.85	125.820000	8,381,625.12	4,577,261.27	0.41
		Base		57.108860	3,804,363.85	125.820000	8,381,625.12	4,577,261.27	0.41
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	86,689.000	41.776950	3,621,601.98	214.000000	18,551,446.00	14,929,844.02	0.92
		Base		41.776950	3,621,601.98	214.000000	18,551,446.00	14,929,844.02	0.92

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913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,791.000	114.384110	891,166.60	118.410000	922,532.31	31,365.71	0.05
		Base		114.384110	891,166.60	118.410000	922,532.31	31,365.71	0.05
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,808.000	23.918264	473,772.98	47.610000	943,058.88	469,285.90	0.05
		Base		23.918264	473,772.98	47.610000	943,058.88	469,285.90	0.05
918204108	VF CORP COMMON STOCK								
		Local	29,485.000	21.692968	639,617.17	74.120000	2,185,428.20	1,545,811.03	0.11
		Base		21.692968	639,617.17	74.120000	2,185,428.20	1,545,811.03	0.11
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	38,792.000	30.756211	1,193,094.93	92.770000	3,598,733.84	2,405,638.91	0.18
		Base		30.756211	1,193,094.93	92.770000	3,598,733.84	2,405,638.91	0.18
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,175.000	44.940498	367,388.57	122.650000	1,002,663.75	635,275.18	0.05
		Base		44.940498	367,388.57	122.650000	1,002,663.75	635,275.18	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	31,893.000	43.183902	1,377,264.20	49.530000	1,579,660.29	202,396.09	0.08
		Base		43.183902	1,377,264.20	49.530000	1,579,660.29	202,396.09	0.08
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	7,480.000	27.533297	205,949.06	118.560000	886,828.80	680,879.74	0.04
		Base		27.533297	205,949.06	118.560000	886,828.80	680,879.74	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	369,622.000	42.505339	15,710,908.45	47.820000	17,675,324.04	1,964,415.59	0.87
		Base		42.505339	15,710,908.45	47.820000	17,675,324.04	1,964,415.59	0.87
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	13,889.000	81.395853	1,130,507.00	104.000000	1,444,456.00	313,949.00	0.07
		Base		81.395853	1,130,507.00	104.000000	1,444,456.00	313,949.00	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	22,739.000	81.417967	1,851,363.16	162.980000	3,706,002.22	1,854,639.06	0.18
		Base		81.417967	1,851,363.16	162.980000	3,706,002.22	1,854,639.06	0.18

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,600.000	44.167867	1,395,704.60	31.060000	981,496.00	-414,208.60	0.05
		Base		44.167867	1,395,704.60	31.060000	981,496.00	-414,208.60	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	161,396.000	27.051023	4,365,926.89	119.620000	19,306,189.52	14,940,262.63	0.95
		Base		27.051023	4,365,926.89	119.620000	19,306,189.52	14,940,262.63	0.95
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,480.000	59.479630	920,744.67	67.300000	1,041,804.00	121,059.33	0.05
		Base		59.479630	920,744.67	67.300000	1,041,804.00	121,059.33	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,867.000	57.903286	687,138.30	114.170000	1,354,855.39	667,717.09	0.07
		Base		57.903286	687,138.30	114.170000	1,354,855.39	667,717.09	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,254.000	35.889947	1,014,034.55	62.700000	1,771,525.80	757,491.25	0.09
		Base		35.889947	1,014,034.55	62.700000	1,771,525.80	757,491.25	0.09
931142103	WALMART INC COMMON STOCK USD.1								
		Local	130,021.000	54.679998	7,109,547.96	88.970000	11,567,968.37	4,458,420.41	0.57
		Base		54.679998	7,109,547.96	88.970000	11,567,968.37	4,458,420.41	0.57
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	76,253.000	41.043741	3,129,708.39	65.470000	4,992,283.91	1,862,575.52	0.25
		Base		41.043741	3,129,708.39	65.470000	4,992,283.91	1,862,575.52	0.25
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,729.000	30.680875	1,096,196.98	84.120000	3,005,523.48	1,909,326.50	0.15
		Base		30.680875	1,096,196.98	84.120000	3,005,523.48	1,909,326.50	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,054.000	53.303224	376,000.94	198.650000	1,401,277.10	1,025,276.16	0.07
		Base		53.303224	376,000.94	198.650000	1,401,277.10	1,025,276.16	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	393,008.000	38.450647	15,111,412.07	52.410000	20,597,549.28	5,486,137.21	1.02
		Base		38.450647	15,111,412.07	52.410000	20,597,549.28	5,486,137.21	1.02

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	33,162.000	55.317210	1,834,429.32	54.430000	1,805,007.66	-29,421.66	0.09
		Base		55.317210	1,834,429.32	54.430000	1,805,007.66	-29,421.66	0.09
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	26,646.000	39.882838	1,062,718.11	92.270000	2,458,626.42	1,395,908.31	0.12
		Base		39.882838	1,062,718.11	92.270000	2,458,626.42	1,395,908.31	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	41,147.000	17.344734	713,683.76	19.230000	791,256.81	77,573.05	0.04
		Base		17.344734	713,683.76	19.230000	791,256.81	77,573.05	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	22,837.000	44.261959	1,010,810.35	64.170000	1,465,450.29	454,639.94	0.07
		Base		44.261959	1,010,810.35	64.170000	1,465,450.29	454,639.94	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	67,623.000	27.818212	1,881,150.92	35.000000	2,366,805.00	485,654.08	0.12
		Base		27.818212	1,881,150.92	35.000000	2,366,805.00	485,654.08	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	6,332.000	92.441745	585,341.13	153.110000	969,492.52	384,151.39	0.05
		Base		92.441745	585,341.13	153.110000	969,492.52	384,151.39	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	74,050.000	28.212638	2,089,145.84	24.860000	1,840,883.00	-248,262.84	0.09
		Base		28.212638	2,089,145.84	24.860000	1,840,883.00	-248,262.84	0.09
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	8,929.000	33.589813	299,923.44	114.430000	1,021,745.47	721,822.03	0.05
		Base		33.589813	299,923.44	114.430000	1,021,745.47	721,822.03	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,195.000	74.258890	534,292.71	182.360000	1,312,080.20	777,787.49	0.06
		Base		74.258890	534,292.71	182.360000	1,312,080.20	777,787.49	0.06
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	45,512.000	23.504000	1,069,714.07	45.480000	2,069,885.76	1,000,171.69	0.10
		Base		23.504000	1,069,714.07	45.480000	2,069,885.76	1,000,171.69	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
983919101	XILINX INC COMMON STOCK USD.01								
		22,816.000	Local	38.025445	867,588.55	72.240000	1,648,227.84	780,639.29	0.08
			Base	38.025445	867,588.55	72.240000	1,648,227.84	780,639.29	0.08
984121608	XEROX CORP COMMON STOCK USD1.0								
		19,161.000	Local	36.824132	705,587.19	28.780000	551,453.58	-154,133.61	0.03
			Base	36.824132	705,587.19	28.780000	551,453.58	-154,133.61	0.03
98419M100	XYLEM INC COMMON STOCK								
		16,107.000	Local	27.752208	447,004.82	76.920000	1,238,950.44	791,945.62	0.06
			Base	27.752208	447,004.82	76.920000	1,238,950.44	791,945.62	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		29,771.000	Local	22.498514	669,803.25	85.130000	2,534,405.23	1,864,601.98	0.13
			Base	22.498514	669,803.25	85.130000	2,534,405.23	1,864,601.98	0.13
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		18,195.000	Local	69.563612	1,265,709.92	109.040000	1,983,982.80	718,272.88	0.10
			Base	69.563612	1,265,709.92	109.040000	1,983,982.80	718,272.88	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK								
		17,597.000	Local	37.052758	652,017.38	52.730000	927,889.81	275,872.43	0.05
			Base	37.052758	652,017.38	52.730000	927,889.81	275,872.43	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01								
		43,643.000	Local	33.203454	1,449,098.34	83.510000	3,644,626.93	2,195,528.59	0.18
			Base	33.203454	1,449,098.34	83.510000	3,644,626.93	2,195,528.59	0.18
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		8,522.000	Local	29.957397	255,296.94	85.290000	726,841.38	471,544.44	0.04
			Base	29.957397	255,296.94	85.290000	726,841.38	471,544.44	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		29,589.000	Local	170.394260	5,041,795.76	168.290000	4,979,532.81	-62,262.95	0.25
			Base	170.394260	5,041,795.76	168.290000	4,979,532.81	-62,262.95	0.25
G0408V102	AON PLC COMMON STOCK USD.01								
		22,047.000	Local	41.617992	917,551.88	140.330000	3,093,855.51	2,176,303.63	0.15
			Base	41.617992	917,551.88	140.330000	3,093,855.51	2,176,303.63	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	55,235.000	64.494496	3,562,353.47	153.500000	8,478,572.50	4,916,219.03	0.42
		Base		64.494496	3,562,353.47	153.500000	8,478,572.50	4,916,219.03	0.42
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	39,420.000	36.688588	1,446,264.14	79.910000	3,150,052.20	1,703,788.06	0.16
		Base		36.688588	1,446,264.14	79.910000	3,150,052.20	1,703,788.06	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,657.000	254.521501	930,785.13	256.820000	939,190.74	8,405.61	0.05
		Base		254.521501	930,785.13	256.820000	939,190.74	8,405.61	0.05
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,414.000	45.989515	1,490,704.15	48.240000	1,563,651.36	72,947.21	0.08
		Base		45.989515	1,490,704.15	48.240000	1,563,651.36	72,947.21	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	22,373.000	36.399696	814,370.39	85.510000	1,913,115.23	1,098,744.84	0.09
		Base		36.399696	814,370.39	85.510000	1,913,115.23	1,098,744.84	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	36,444.000	23.782696	866,736.57	32.010000	1,166,572.44	299,835.87	0.06
		Base		23.782696	866,736.57	32.010000	1,166,572.44	299,835.87	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	69,539.000	37.147442	2,583,195.99	35.240000	2,450,554.36	-132,641.63	0.12
		Base		37.147442	2,583,195.99	35.240000	2,450,554.36	-132,641.63	0.12
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	121,382.000	74.855306	9,086,086.75	80.220000	9,737,264.04	651,177.29	0.48
		Base		74.855306	9,086,086.75	80.220000	9,737,264.04	651,177.29	0.48
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	13,617.000	80.891901	1,101,505.01	62.080000	845,343.36	-256,161.65	0.04
		Base		80.891901	1,101,505.01	62.080000	845,343.36	-256,161.65	0.04
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,809.000	33.341195	793,820.52	84.970000	2,023,050.73	1,229,230.21	0.10
		Base		33.341195	793,820.52	84.970000	2,023,050.73	1,229,230.21	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
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		30,027.000	Local	39.193660	1,176,868.04	31.790000	954,558.33	-222,309.71	0.05
			Base	39.193660	1,176,868.04	31.790000	954,558.33	-222,309.71	0.05
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		18,468.000	Local	55.718843	1,029,015.59	52.970000	978,249.96	-50,765.63	0.05
			Base	55.718843	1,029,015.59	52.970000	978,249.96	-50,765.63	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		25,504.000	Local	28.385849	723,952.69	58.520000	1,492,494.08	768,541.39	0.07
			Base	28.385849	723,952.69	58.520000	1,492,494.08	768,541.39	0.07
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		14,838.000	Local	39.452862	585,401.57	68.130000	1,010,912.94	425,511.37	0.05
			Base	39.452862	585,401.57	68.130000	1,010,912.94	425,511.37	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		39,272.000	Local	34.975375	1,373,552.93	29.450000	1,156,560.40	-216,992.53	0.06
			Base	34.975375	1,373,552.93	29.450000	1,156,560.40	-216,992.53	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		11,831.000	Local	126.927073	1,501,674.20	152.190000	1,800,559.89	298,885.69	0.09
			Base	126.927073	1,501,674.20	152.190000	1,800,559.89	298,885.69	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		11,731.000	Local	123.297652	1,446,404.76	83.340000	977,661.54	-468,743.22	0.05
			Base	123.297652	1,446,404.76	83.340000	977,661.54	-468,743.22	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		23,004.000	Local	37.164957	854,942.68	55.260000	1,271,201.04	416,258.36	0.06
			Base	37.164957	854,942.68	55.260000	1,271,201.04	416,258.36	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		41,552.000	Local	76.884743	3,194,714.85	136.770000	5,683,067.04	2,488,352.19	0.28
			Base	76.884743	3,194,714.85	136.770000	5,683,067.04	2,488,352.19	0.28
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		9,907.000	Local	42.770013	423,722.52	58.930000	583,819.51	160,096.99	0.03
			Base	42.770013	423,722.52	58.930000	583,819.51	160,096.99	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
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	31,450.000	36.698660	1,154,172.86	99.900000	3,141,855.00	1,987,682.14	0.16
		Base		36.698660	1,154,172.86	99.900000	3,141,855.00	1,987,682.14	0.16
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	28,967.000	55.603581	1,610,668.94	105.680000	3,061,232.56	1,450,563.62	0.15
		Base		55.603581	1,610,668.94	105.680000	3,061,232.56	1,450,563.62	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,083.000	53.347555	2,458,415.36	41.170000	1,897,237.11	-561,178.25	0.09
		Base		53.347555	2,458,415.36	41.170000	1,897,237.11	-561,178.25	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,311.000	79.571863	1,218,324.80	117.740000	1,802,717.14	584,392.34	0.09
		Base		79.571863	1,218,324.80	117.740000	1,802,717.14	584,392.34	0.09
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	67,175.000	177.027719	11,891,837.05	235.650000	15,829,788.75	3,937,951.70	0.78
		Base		177.027719	11,891,837.05	235.650000	15,829,788.75	3,937,951.70	0.78
US DOLLAR Total									
		Local	26,140,603.000		1,052,913,916.25		2,021,232,584.15	968,318,667.90	99.80
		Base			1,052,913,916.25		2,021,232,584.15	968,318,667.90	99.80
EQUITY Total									
		Base	26,140,603.000		1,052,913,916.25		2,021,232,584.15	968,318,667.90	99.80

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Holdings

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		30,089,860.820	Base	1,056,863,732.42		2,025,182,151.14	968,318,418.72	100.00

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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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5FR0	PRIVATE EXP. FUNDING					1.61	25 Jun 2018		
		Local	10,000,000.000	99.619861	9,961,986.11	99.619861	9,961,986.11	0.00	1.00
		Base		99.619861	9,961,986.11	99.619861	9,961,986.11	0.00	1.00
912796MB2	TREASURY BILL 05/18 0.00000					1.6176	24 May 2018		
		Local	10,000,000.000	99.761853	9,976,185.33	99.761853	9,976,185.33	0.00	1.00
		Base		99.761853	9,976,185.33	99.761853	9,976,185.33	0.00	1.00
912796MF3	TREASURY BILL 06/18 0.00000					1.5003	21 Jun 2018		
		Local	30,000,000.000	99.682630	29,904,789.00	99.682630	29,904,789.00	0.00	2.99
		Base		99.682630	29,904,789.00	99.682630	29,904,789.00	0.00	2.99
912796MK2	TREASURY BILL 07/18 0.00000					1.5775	19 Jul 2018		
		Local	20,000,000.000	99.521157	19,904,231.39	99.475403	19,895,080.60	-9,150.79	1.99
		Base		99.521157	19,904,231.39	99.475403	19,895,080.60	-9,150.79	1.99
912796NV7	TREASURY BILL 09/18 0.00000					1.2825	13 Sep 2018		
		Local	10,000,000.000	99.412188	9,941,218.75	99.167455	9,916,745.50	-24,473.25	0.99
		Base		99.412188	9,941,218.75	99.167455	9,916,745.50	-24,473.25	0.99
912796NZ8	TREASURY BILL 10/18 0.00000					1.35	11 Oct 2018		
		Local	5,000,000.000	99.276250	4,963,812.50	99.021788	4,951,089.40	-12,723.10	0.50
		Base		99.276250	4,963,812.50	99.021788	4,951,089.40	-12,723.10	0.50
912796PB9	TREASURY BILL 04/18 0.00000					1.441	19 Apr 2018		
		Local	10,000,000.000	99.927950	9,992,795.00	99.927950	9,992,795.00	0.00	1.00
		Base		99.927950	9,992,795.00	99.927950	9,992,795.00	0.00	1.00
912796PC7	TREASURY BILL 05/18 0.00000					1.431	03 May 2018		
		Local	30,000,000.000	99.873182	29,961,954.67	99.873182	29,961,954.67	0.00	3.00
		Base		99.873182	29,961,954.67	99.873182	29,961,954.67	0.00	3.00
912796PF0	TREASURY BILL 05/18 0.00000					1.4876	10 May 2018		
		Local	10,000,000.000	99.838843	9,983,884.33	99.838843	9,983,884.33	0.00	1.00
		Base		99.838843	9,983,884.33	99.838843	9,983,884.33	0.00	1.00

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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
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	98.651395	19,730,278.95	98.521875	19,704,375.00	-25,903.95	1.97
		Base		98.651395	19,730,278.95	98.521875	19,704,375.00	-25,903.95	1.97
912796PM5	TREASURY BILL 06/18 0.00000					1.536	28 Jun 2018		
		Local	30,000,000.000	99.629096	29,888,728.90	99.629096	29,888,728.90	0.00	2.99
		Base		99.629096	29,888,728.90	99.629096	29,888,728.90	0.00	2.99
912796PN3	TREASURY BILL 07/18 0.00000					1.53	05 Jul 2018		
		Local	20,000,000.000	99.592120	19,918,424.03	99.553109	19,910,621.80	-7,802.23	1.99
		Base		99.592120	19,918,424.03	99.553109	19,910,621.80	-7,802.23	1.99
912796PP8	TREASURY BILL 01/19 0.00000					1.8375	31 Jan 2019		
		Local	20,000,000.000	98.443229	19,688,645.84	98.354542	19,670,908.40	-17,737.44	1.97
		Base		98.443229	19,688,645.84	98.354542	19,670,908.40	-17,737.44	1.97
912796PQ6	TREASURY BILL 07/18 0.00000					1.547	12 Jul 2018		
		Local	20,000,000.000	99.561258	19,912,251.67	99.518056	19,903,611.20	-8,640.47	1.99
		Base		99.561258	19,912,251.67	99.518056	19,903,611.20	-8,640.47	1.99
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		Local	30,000,000.000	99.442628	29,832,788.34	99.400882	29,820,264.60	-12,523.74	2.99
		Base		99.442628	29,832,788.34	99.400882	29,820,264.60	-12,523.74	2.99
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.410919	19,882,183.89	99.356444	19,871,288.80	-10,895.09	1.99
		Base		99.410919	19,882,183.89	99.356444	19,871,288.80	-10,895.09	1.99
978UHK000	DAIWA CAPITAL MARKETS REPO					1.75	02 Apr 2018		
		Local	170,839,006.090	100.000000	170,839,006.09	100.000000	170,839,006.09	0.00	17.11
		Base		100.000000	170,839,006.09	100.000000	170,839,006.09	0.00	17.11
US DOLLAR Total									
		Local	465,839,006.090		464,283,164.79		464,153,314.73	-129,850.06	46.48
		Base			464,283,164.79		464,153,314.73	-129,850.06	46.48
CASH EQUIVALENT Total									
		Base	465,839,006.090		464,283,164.79		464,153,314.73	-129,850.06	46.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	5,071,386.750	100.597698	5,101,698.33	98.901450	5,015,675.03	-86,023.30	0.50
		Base		100.597698	5,101,698.33	98.901450	5,015,675.03	-86,023.30	0.50
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		Local	2,926,313.100	102.976033	3,013,401.15	102.933973	3,012,170.34	-1,230.81	0.30
Original Face:		Base	15,000,000.000	102.976033	3,013,401.15	102.933973	3,012,170.34	-1,230.81	0.30
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.0	20 Jul 2047		
		Local	4,527,791.550	100.399017	4,545,858.21	99.174665	4,490,422.10	-55,436.11	0.45
Original Face:		Base	5,000,000.000	100.399017	4,545,858.21	99.174665	4,490,422.10	-55,436.11	0.45
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	1,474.010	100.924688	1,487.64	101.151330	1,490.98	3.34	0.00
Original Face:		Base	159,822.000	100.924688	1,487.64	101.151330	1,490.98	3.34	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	2,772.850	101.191914	2,805.90	101.292184	2,808.68	2.78	0.00
Original Face:		Base	200,000.000	101.191914	2,805.90	101.292184	2,808.68	2.78	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	11.950	100.167364	11.97	100.167364	11.97	0.00	0.00
Original Face:		Base	3,070,737.000	100.167364	11.97	100.167364	11.97	0.00	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	1,814.230	100.232054	1,818.44	100.232054	1,818.44	0.00	0.00
Original Face:		Base	2,150,000.000	100.232054	1,818.44	100.232054	1,818.44	0.00	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	3,208.680	100.314148	3,218.76	100.816612	3,234.88	16.12	0.00
Original Face:		Base	3,000,000.000	100.314148	3,218.76	100.816612	3,234.88	16.12	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	12,578.000	100.400779	12,628.41	100.929436	12,694.90	66.49	0.00
Original Face:		Base	6,427,055.000	100.400779	12,628.41	100.929436	12,694.90	66.49	0.00

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36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	216.900	100.640848	218.29	101.074400	219.23	0.94	0.00
Original Face:		Base	50,000.000	100.640848	218.29	101.074400	219.23	0.94	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	9,611.190	100.485060	9,657.81	100.997054	9,707.02	49.21	0.00
Original Face:		Base	2,975,426.000	100.485060	9,657.81	100.997054	9,707.02	49.21	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	60,338.610	101.776806	61,410.71	102.671208	61,950.38	539.67	0.01
Original Face:		Base	2,793,101.000	101.776806	61,410.71	102.671208	61,950.38	539.67	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	57,577.600	101.904907	58,674.40	102.804024	59,192.09	517.69	0.01
Original Face:		Base	1,680,083.000	101.904907	58,674.40	102.804024	59,192.09	517.69	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	34,934.580	102.430400	35,783.63	104.152180	36,385.13	601.50	0.00
Original Face:		Base	754,224.000	102.430400	35,783.63	104.152180	36,385.13	601.50	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	5,126.330	102.122376	5,235.13	104.510320	5,357.54	122.41	0.00
Original Face:		Base	300,000.000	102.122376	5,235.13	104.510320	5,357.54	122.41	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	38,075.190	102.703283	39,104.47	104.883111	39,934.44	829.97	0.00
Original Face:		Base	300,000.000	102.703283	39,104.47	104.883111	39,934.44	829.97	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	27,669.670	102.732053	28,425.62	104.511532	28,918.00	492.38	0.00
Original Face:		Base	1,297,789.000	102.732053	28,425.62	104.511532	28,918.00	492.38	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	12,035.630	102.814643	12,374.39	104.441831	12,570.23	195.84	0.00
Original Face:		Base	1,048,917.000	102.814643	12,374.39	104.441831	12,570.23	195.84	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	24,940.260	102.774430	25,632.21	104.934640	26,170.97	538.76	0.00
Original Face:		Base	438,038.000	102.774430	25,632.21	104.934640	26,170.97	538.76	0.00

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36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	1,764,521.000	103.337494	1,823,411.78	105.216483	1,856,566.94	33,155.16	0.19
Original Face:		Base	10,000,000.000	103.337494	1,823,411.78	105.216483	1,856,566.94	33,155.16	0.19
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	973,196.580	105.850540	1,030,133.84	102.064790	993,291.05	-36,842.79	0.10
Original Face:		Base	17,600,000.000	105.850540	1,030,133.84	102.064790	993,291.05	-36,842.79	0.10
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	267,038.130	100.846381	269,298.29	104.777090	279,794.78	10,496.49	0.03
Original Face:		Base	16,300,000.000	100.846381	269,298.29	104.777090	279,794.78	10,496.49	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	3,010,775.000	105.804746	3,185,542.85	101.867200	3,066,992.19	-118,550.66	0.31
Original Face:		Base	50,000,000.000	105.804746	3,185,542.85	101.867200	3,066,992.19	-118,550.66	0.31
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.22207	20 Jun 2042		
		Local	1,648,609.700	100.121254	1,650,608.71	99.921320	1,647,312.57	-3,296.14	0.16
Original Face:		Base	10,000,000.000	100.121254	1,650,608.71	99.921320	1,647,312.57	-3,296.14	0.16
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	19,124,300.120	102.507059	19,603,757.57	95.791200	18,319,396.58	-1,284,360.99	1.83
Original Face:		Base	41,570,000.000	102.507059	19,603,757.57	95.791200	18,319,396.58	-1,284,360.99	1.83
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.08638	16 Jun 2037		
		Local	2,228,782.510	100.197123	2,233,175.95	99.737180	2,222,924.82	-10,251.13	0.22
Original Face:		Base	32,313,742.000	100.197123	2,233,175.95	99.737180	2,222,924.82	-10,251.13	0.22
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.0	20 Jan 2065		
		Local	7,402,382.590	99.793705	7,387,111.84	99.010500	7,329,136.01	-57,975.83	0.73
Original Face:		Base	8,021,011.000	99.793705	7,387,111.84	99.010500	7,329,136.01	-57,975.83	0.73
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	2,612,219.970	99.673069	2,603,679.82	98.866400	2,582,607.84	-21,071.98	0.26
Original Face:		Base	2,750,000.000	99.673069	2,603,679.82	98.866400	2,582,607.84	-21,071.98	0.26
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,226,471.260	106.815031	1,310,055.66	104.205240	1,278,047.32	-32,008.34	0.13
Original Face:		Base	10,300,000.000	106.815031	1,310,055.66	104.205240	1,278,047.32	-32,008.34	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.870808	10,287,080.80	99.365990	9,936,599.00	-350,481.80	1.00
Original Face:		Base	10,000,000.000	102.870808	10,287,080.80	99.365990	9,936,599.00	-350,481.80	1.00
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	44,218.400	100.425592	44,406.59	99.994810	44,216.11	-190.48	0.00
Original Face:		Base	10,000,000.000	100.425592	44,406.59	99.994810	44,216.11	-190.48	0.00
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	484,453.300	103.601988	501,903.25	102.091640	494,586.32	-7,316.93	0.05
Original Face:		Base	5,000,000.000	103.601988	501,903.25	102.091640	494,586.32	-7,316.93	0.05
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.7947	20 Apr 2067		
		Local	2,138,161.760	100.000000	2,138,161.76	99.969050	2,137,500.00	-661.76	0.21
Original Face:		Base	2,754,386.000	100.000000	2,138,161.76	99.969050	2,137,500.00	-661.76	0.21
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.7747	20 Jun 2063		
		Local	7,891,207.060	100.000000	7,891,207.06	99.697730	7,867,354.31	-23,852.75	0.79
Original Face:		Base	9,934,606.000	100.000000	7,891,207.06	99.697730	7,867,354.31	-23,852.75	0.79
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	655,000.560	101.311164	663,588.69	100.559250	658,663.65	-4,925.04	0.07
Original Face:		Base	8,000,000.000	101.311164	663,588.69	100.559250	658,663.65	-4,925.04	0.07
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,772,404.250	100.137342	4,778,958.78	99.028880	4,726,058.48	-52,900.30	0.47
Original Face:		Base	5,000,000.000	100.137342	4,778,958.78	99.028880	4,726,058.48	-52,900.30	0.47
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	735,585.200	103.947047	764,619.09	100.713060	740,830.36	-23,788.73	0.07
Original Face:		Base	10,000,000.000	103.947047	764,619.09	100.713060	740,830.36	-23,788.73	0.07
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	706,912.200	105.880743	748,483.89	101.813620	719,732.90	-28,750.99	0.07
Original Face:		Base	7,350,000.000	105.880743	748,483.89	101.813620	719,732.90	-28,750.99	0.07
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	1,180,181.300	100.914666	1,190,976.02	99.648690	1,176,035.21	-14,940.81	0.12
Original Face:		Base	10,000,000.000	100.914666	1,190,976.02	99.648690	1,176,035.21	-14,940.81	0.12

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38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	198,364.820	100.184670	198,731.14	100.256950	198,874.52	143.38	0.02
Original Face:		Base	3,600,000.000	100.184670	198,731.14	100.256950	198,874.52	143.38	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,012,593.900	99.964621	1,012,235.65	99.566530	1,008,204.61	-4,031.04	0.10
Original Face:		Base	5,000,000.000	99.964621	1,012,235.65	99.566530	1,008,204.61	-4,031.04	0.10
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	199,969.500	101.545481	203,059.99	100.491540	200,952.43	-2,107.56	0.02
Original Face:		Base	5,000,000.000	101.545481	203,059.99	100.491540	200,952.43	-2,107.56	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	1,817,142.600	99.787496	1,813,281.10	100.128730	1,819,481.81	6,200.71	0.18
Original Face:		Base	10,000,000.000	99.787496	1,813,281.10	100.128730	1,819,481.81	6,200.71	0.18
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	1,817,142.600	101.102226	1,837,171.61	101.086050	1,836,877.68	-293.93	0.18
Original Face:		Base	10,000,000.000	101.102226	1,837,171.61	101.086050	1,836,877.68	-293.93	0.18
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	1,061,242.300	99.953351	1,060,747.24	99.177910	1,052,517.93	-8,229.31	0.11
Original Face:		Base	10,000,000.000	99.953351	1,060,747.24	99.177910	1,052,517.93	-8,229.31	0.11
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	389,390.450	102.526451	399,228.21	104.660930	407,539.67	8,311.46	0.04
Original Face:		Base	5,000,000.000	102.526451	399,228.21	104.660930	407,539.67	8,311.46	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	641,424.100	99.904898	640,814.09	99.559750	638,600.23	-2,213.86	0.06
Original Face:		Base	5,000,000.000	99.904898	640,814.09	99.559750	638,600.23	-2,213.86	0.06
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,981,393.070	99.809069	1,977,609.98	98.173630	1,945,205.50	-32,404.48	0.19
Original Face:		Base	10,815,142.000	99.809069	1,977,609.98	98.173630	1,945,205.50	-32,404.48	0.19
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	312,816.650	101.632378	317,923.00	100.414710	314,113.93	-3,809.07	0.03
Original Face:		Base	5,000,000.000	101.632378	317,923.00	100.414710	314,113.93	-3,809.07	0.03

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38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	625,633.300	100.560747	629,141.52	100.034990	625,852.21	-3,289.31	0.06
Original Face:		Base	10,000,000.000	100.560747	629,141.52	100.034990	625,852.21	-3,289.31	0.06
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	728,873.780	102.523938	747,270.10	102.178580	744,752.88	-2,517.22	0.07
Original Face:		Base	5,648,629.000	102.523938	747,270.10	102.178580	744,752.88	-2,517.22	0.07
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	1,093,878.900	101.211389	1,107,130.03	99.613490	1,089,650.95	-17,479.08	0.11
Original Face:		Base	30,000,000.000	101.211389	1,107,130.03	99.613490	1,089,650.95	-17,479.08	0.11
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.12207	20 Nov 2042		
		Local	13,001,735.800	100.000000	13,001,735.80	100.245310	13,033,630.36	31,894.56	1.31
Original Face:		Base	25,333,333.000	100.000000	13,001,735.80	100.245310	13,033,630.36	31,894.56	1.31
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.13638	16 Nov 2041		
		Local	3,623,964.800	100.151340	3,629,449.30	100.455740	3,640,480.66	11,031.36	0.36
Original Face:		Base	10,000,000.000	100.151340	3,629,449.30	100.455740	3,640,480.66	11,031.36	0.36
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	1,788,339.870	104.754838	1,873,372.53	101.221060	1,810,176.57	-63,195.96	0.18
Original Face:		Base	10,359,452.000	104.754838	1,873,372.53	101.221060	1,810,176.57	-63,195.96	0.18
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.13638	16 Dec 2041		
		Local	5,931,433.680	100.151441	5,940,416.31	100.580220	5,965,849.04	25,432.73	0.60
Original Face:		Base	12,911,372.000	100.151441	5,940,416.31	100.580220	5,965,849.04	25,432.73	0.60
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	5,855,540.700	101.599818	5,949,218.69	99.531040	5,828,080.56	-121,138.13	0.58
Original Face:		Base	15,000,000.000	101.599818	5,949,218.69	99.531040	5,828,080.56	-121,138.13	0.58
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	12,969,465.000	101.340404	13,143,308.23	97.652330	12,664,984.76	-478,323.47	1.27
Original Face:		Base	20,000,000.000	101.340404	13,143,308.23	97.652330	12,664,984.76	-478,323.47	1.27
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	5,040,037.000	95.178744	4,797,043.93	94.703170	4,773,074.81	-23,969.12	0.48
Original Face:		Base	10,000,000.000	95.178744	4,797,043.93	94.703170	4,773,074.81	-23,969.12	0.48

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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
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	1,608,412.500	104.105525	1,674,446.28	99.761250	1,604,572.42	-69,873.86	0.16
Original Face:		Base	10,000,000.000	104.105525	1,674,446.28	99.761250	1,604,572.42	-69,873.86	0.16
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	8,907,518.750	101.042071	9,000,341.40	95.932110	8,545,170.69	-455,170.71	0.86
Original Face:		Base	25,000,000.000	101.042071	9,000,341.40	95.932110	8,545,170.69	-455,170.71	0.86
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	4,408,668.900	100.187612	4,416,940.08	94.528620	4,167,453.87	-249,486.21	0.42
Original Face:		Base	10,000,000.000	100.187612	4,416,940.08	94.528620	4,167,453.87	-249,486.21	0.42
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,408,668.900	100.898564	4,448,283.63	95.712280	4,219,637.52	-228,646.11	0.42
Original Face:		Base	10,000,000.000	100.898564	4,448,283.63	95.712280	4,219,637.52	-228,646.11	0.42
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	5,831,604.880	101.915153	5,943,289.06	94.608910	5,517,217.81	-426,071.25	0.55
Original Face:		Base	18,249,312.000	101.915153	5,943,289.06	94.608910	5,517,217.81	-426,071.25	0.55
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	4,953,205.900	100.000000	4,953,205.88	93.999530	4,655,990.27	-297,215.61	0.47
Original Face:		Base	10,000,000.000	100.000000	4,953,205.88	93.999530	4,655,990.27	-297,215.61	0.47
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	4,953,205.900	101.717091	5,038,256.93	94.360260	4,673,857.97	-364,398.96	0.47
Original Face:		Base	10,000,000.000	101.717091	5,038,256.93	94.360260	4,673,857.97	-364,398.96	0.47
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	4,780,965.100	101.873051	4,870,515.00	96.261410	4,602,224.42	-268,290.58	0.46
Original Face:		Base	10,000,000.000	101.873051	4,870,515.00	96.261410	4,602,224.42	-268,290.58	0.46
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	11,329,017.120	99.119292	11,229,241.58	96.572510	10,940,716.19	-288,525.39	1.10
Original Face:		Base	18,000,000.000	99.119292	11,229,241.58	96.572510	10,940,716.19	-288,525.39	1.10
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,328,935.750	94.117820	6,897,834.57	93.184440	6,829,427.74	-68,406.83	0.68
Original Face:		Base	10,000,000.000	94.117820	6,897,834.57	93.184440	6,829,427.74	-68,406.83	0.68

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38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,539,746.750	98.978905	3,503,602.57	96.554340	3,417,779.11	-85,823.46	0.34
Original Face:		Base	5,000,000.000	98.978905	3,503,602.57	96.554340	3,417,779.11	-85,823.46	0.34
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	10,979,778.900	99.300403	10,902,964.74	93.747240	10,293,239.68	-609,725.06	1.03
Original Face:		Base	15,000,000.000	99.300403	10,902,964.74	93.747240	10,293,239.68	-609,725.06	1.03
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,247,058.890	101.472827	2,280,154.18	98.493170	2,213,199.53	-66,954.65	0.22
Original Face:		Base	3,000,000.000	101.472827	2,280,154.18	98.493170	2,213,199.53	-66,954.65	0.22
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	607,674.360	101.393480	616,142.18	98.454370	598,281.96	-17,860.22	0.06
Original Face:		Base	1,000,000.000	101.393480	616,142.18	98.454370	598,281.96	-17,860.22	0.06
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,409,295.290	100.776136	1,420,233.34	97.297020	1,371,202.32	-49,031.02	0.14
Original Face:		Base	2,000,000.000	100.776136	1,420,233.34	97.297020	1,371,202.32	-49,031.02	0.14
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	656,499.930	100.882091	662,290.86	97.946870	643,021.13	-19,269.73	0.06
Original Face:		Base	1,000,000.000	100.882091	662,290.86	97.946870	643,021.13	-19,269.73	0.06
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,254,765.250	101.161736	2,280,959.67	98.029080	2,210,325.63	-70,634.04	0.22
Original Face:		Base	5,000,000.000	101.161736	2,280,959.67	98.029080	2,210,325.63	-70,634.04	0.22
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,024,785.210	100.837574	5,066,871.52	98.156070	4,932,131.69	-134,739.83	0.49
Original Face:		Base	5,985,000.000	100.837574	5,066,871.52	98.156070	4,932,131.69	-134,739.83	0.49
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,657,889.950	97.605267	4,546,345.93	96.342220	4,487,514.58	-58,831.35	0.45
Original Face:		Base	5,000,000.000	97.605267	4,546,345.93	96.342220	4,487,514.58	-58,831.35	0.45
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	10,202,365.400	100.888610	10,293,024.59	99.143390	10,114,970.92	-178,053.67	1.01
Original Face:		Base	20,000,000.000	100.888610	10,293,024.59	99.143390	10,114,970.92	-178,053.67	1.01

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38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,379,732.100	100.245134	5,392,919.63	98.655600	5,307,406.98	-85,512.65	0.53
Original Face:		Base	10,000,000.000	100.245134	5,392,919.63	98.655600	5,307,406.98	-85,512.65	0.53
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,905,184.360	95.618755	3,734,088.67	94.114320	3,675,337.71	-58,750.96	0.37
Original Face:		Base	4,000,000.000	95.618755	3,734,088.67	94.114320	3,675,337.71	-58,750.96	0.37
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,867,141.850	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.46
Original Face:		Base	5,000,000.000	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.46
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.0	20 Mar 2044		
		Local	4,846,507.600	99.508855	4,822,704.21	97.253550	4,713,400.69	-109,303.52	0.47
Original Face:		Base	5,000,000.000	99.508855	4,822,704.21	97.253550	4,713,400.69	-109,303.52	0.47
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,619,132.400	99.892683	9,608,809.45	97.495700	9,378,240.47	-230,568.98	0.94
Original Face:		Base	10,000,000.000	99.892683	9,608,809.45	97.495700	9,378,240.47	-230,568.98	0.94
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,747,419.320	101.582233	2,790,889.89	99.817150	2,742,395.66	-48,494.23	0.27
Original Face:		Base	3,000,000.000	101.582233	2,790,889.89	99.817150	2,742,395.66	-48,494.23	0.27
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.11131	06 Feb 2020		
		Local	1,196,500.070	98.760563	1,181,670.20	100.218190	1,199,110.71	17,440.51	0.12
Original Face:		Base	4,000,000.000	98.760563	1,181,670.20	100.218190	1,199,110.71	17,440.51	0.12
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	101.943884	4,791,362.56	100.685000	4,732,195.00	-59,167.56	0.47
		Base		101.943884	4,791,362.56	100.685000	4,732,195.00	-59,167.56	0.47
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	103.533554	1,242,402.65	100.540000	1,206,480.00	-35,922.65	0.12
		Base		103.533554	1,242,402.65	100.540000	1,206,480.00	-35,922.65	0.12
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	101.259385	3,037,781.56	100.540000	3,016,200.00	-21,581.56	0.30
		Base		101.259385	3,037,781.56	100.540000	3,016,200.00	-21,581.56	0.30

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83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	3,981,918.270	109.103171	4,344,399.11	104.342010	4,154,813.56	-189,585.55	0.42
Original Face:		Base	28,600,000.000	109.103171	4,344,399.11	104.342010	4,154,813.56	-189,585.55	0.42
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					4.325	25 Dec 2018		
		Local	93,316.190	100.777989	94,042.18	99.840361	93,167.22	-874.96	0.01
Original Face:		Base	2,152,855.000	100.777989	94,042.18	99.840361	93,167.22	-874.96	0.01
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					4.075	25 Sep 2022		
		Local	508,038.120	103.632385	526,492.02	101.403797	515,169.94	-11,322.08	0.05
Original Face:		Base	2,348,960.000	103.632385	526,492.02	101.403797	515,169.94	-11,322.08	0.05
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.825	25 Aug 2024		
		Local	1,231,528.600	104.394478	1,285,647.85	102.101945	1,257,414.65	-28,233.20	0.13
Original Face:		Base	4,240,960.000	104.394478	1,285,647.85	102.101945	1,257,414.65	-28,233.20	0.13
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					4.075	25 Feb 2024		
		Local	1,938,115.040	104.684630	2,028,908.56	102.496909	1,986,508.01	-42,400.55	0.20
Original Face:		Base	6,113,646.000	104.684630	2,028,908.56	102.496909	1,986,508.01	-42,400.55	0.20
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					5.325	25 Jul 2024		
		Local	1,715,474.110	107.670652	1,847,062.16	106.210658	1,822,016.34	-25,045.82	0.18
Original Face:		Base	4,650,545.000	107.670652	1,847,062.16	106.210658	1,822,016.34	-25,045.82	0.18
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.591	25 Aug 2019		
		Local	276,989.690	101.927498	282,328.66	100.744856	279,052.86	-3,275.80	0.03
Original Face:		Base	5,080,000.000	101.927498	282,328.66	100.744856	279,052.86	-3,275.80	0.03
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					5.457	25 Nov 2024		
		Local	4,064,775.930	108.345363	4,403,996.22	106.491512	4,328,641.35	-75,354.87	0.43
Original Face:		Base	12,180,140.000	108.345363	4,403,996.22	106.491512	4,328,641.35	-75,354.87	0.43
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					5.293	25 Jan 2025		
		Local	4,797,689.820	108.075597	5,185,131.91	106.460426	5,107,641.02	-77,490.89	0.51
Original Face:		Base	10,243,765.000	108.075597	5,185,131.91	106.460426	5,107,641.02	-77,490.89	0.51
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.799	25 Jan 2029		
		Local	4,048,638.700	112.277934	4,545,727.88	111.192376	4,501,777.57	-43,950.31	0.45
Original Face:		Base	5,000,000.000	112.277934	4,545,727.88	111.192376	4,501,777.57	-43,950.31	0.45

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912796NY1	TREASURY BILL 04/18 0.00000						05 Apr 2018		
		20,000,000.000	Local	99.982822	19,996,564.46	99.982822	19,996,564.46	0.00	2.00
			Base	99.982822	19,996,564.46	99.982822	19,996,564.46	0.00	2.00
912796RX9	CASH MGMT BILL 12/17 0.00000						08 Dec 2017		
		0.000	Local	0.000000	-0.16	0.000000	0.00	0.16	0.00
			Base	0.000000	-0.16	0.000000	0.00	0.16	0.00
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.997493	4,999,874.67	99.566406	4,978,320.30	-21,554.37	0.50
			Base	99.997493	4,999,874.67	99.566406	4,978,320.30	-21,554.37	0.50
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.012159	5,100,607.93	99.273438	4,963,671.90	-136,936.03	0.50
			Base	102.012159	5,100,607.93	99.273438	4,963,671.90	-136,936.03	0.50
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.990802	4,999,540.08	99.990802	4,999,540.08	0.00	0.50
			Base	99.990802	4,999,540.08	99.990802	4,999,540.08	0.00	0.50
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.152213	4,006,088.51	99.527344	3,981,093.76	-24,994.75	0.40
			Base	100.152213	4,006,088.51	99.527344	3,981,093.76	-24,994.75	0.40
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.469075	4,973,453.77	96.437500	4,821,875.00	-151,578.77	0.48
			Base	99.469075	4,973,453.77	96.437500	4,821,875.00	-151,578.77	0.48
912828PN4	US TREASURY N/B 12/17 2.75					2.75	31 Dec 2017		
		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
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.991908	9,999,190.84	99.991908	9,999,190.84	0.00	1.00
			Base	99.991908	9,999,190.84	99.991908	9,999,190.84	0.00	1.00

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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
912828QT0	US TREASURY N/B 06/18 2.375					2.375	30 Jun 2018		
		20,000,000.000	Local	100.269303	20,053,860.55	100.135619	20,027,123.80	-26,736.75	2.01
			Base	100.269303	20,053,860.55	100.135619	20,027,123.80	-26,736.75	2.01
912828R93	US TREASURY N/B 06/18 0.625					0.625	30 Jun 2018		
		20,000,000.000	Local	99.825660	19,965,131.90	99.709247	19,941,849.40	-23,282.50	2.00
			Base	99.825660	19,965,131.90	99.709247	19,941,849.40	-23,282.50	2.00
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.781666	4,989,083.28	99.296875	4,964,843.75	-24,239.53	0.50
			Base	99.781666	4,989,083.28	99.296875	4,964,843.75	-24,239.53	0.50
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.996603	9,999,660.30	98.199219	9,819,921.90	-179,738.40	0.98
			Base	99.996603	9,999,660.30	98.199219	9,819,921.90	-179,738.40	0.98
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.00
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.00
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.980157	4,999,007.84	99.980157	4,999,007.84	0.00	0.50
			Base	99.980157	4,999,007.84	99.980157	4,999,007.84	0.00	0.50
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		45,000,000.000	Local	100.037200	45,016,740.04	99.891978	44,951,390.10	-65,349.94	4.50
			Base	100.037200	45,016,740.04	99.891978	44,951,390.10	-65,349.94	4.50
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	101.519361	5,075,968.07	99.238281	4,961,914.05	-114,054.02	0.50
			Base	101.519361	5,075,968.07	99.238281	4,961,914.05	-114,054.02	0.50
912828X54	US TREASURY FRN 04/19 VAR					1.837865	30 Apr 2019		
		15,000,000.000	Local	100.003163	15,000,474.42	100.096579	15,014,486.85	14,012.43	1.50
			Base	100.003163	15,000,474.42	100.096579	15,014,486.85	14,012.43	1.50
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
		5,000,000.000	Local	100.864014	5,043,200.72	98.410156	4,920,507.80	-122,692.92	0.49
			Base	100.864014	5,043,200.72	98.410156	4,920,507.80	-122,692.92	0.49

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.033375	9,903,337.45	98.843750	9,884,375.00	-18,962.45	0.99
			Base	99.033375	9,903,337.45	98.843750	9,884,375.00	-18,962.45	0.99
912833KR0	STRIPS 05/18 0.00000					0.01	15 May 2018		
		10,000,000.000	Local	99.847517	9,984,751.72	99.847517	9,984,751.72	0.00	1.00
			Base	99.847517	9,984,751.72	99.847517	9,984,751.72	0.00	1.00
US DOLLAR Total									
		539,982,846.590	Local		543,324,771.59		534,387,041.83	-8,937,729.76	53.52
	Original Face:	858,052,048.000	Base		543,324,771.59		534,387,041.83	-8,937,729.76	53.52
FIXED INCOME Total									
		539,982,846.590	Base		543,324,771.59		534,387,041.83	-8,937,729.76	53.52
	Original Face:	858,052,048.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,005,821,852.680	Base	1,007,607,936.38		998,540,356.56	-9,067,579.82	100.00
Original Face:		858,052,048.000						

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1.740	Local	1.000000	-1.74	1.000000	-1.74	0.00	0.00
				Base	1.000000	-1.74	1.000000	-1.74	0.00	0.00
US DOLLAR Total									
			-1.740	Local		-1.74		-1.74	0.00	0.00
				Base		-1.74		-1.74	0.00	0.00
CASH Total									
			-1.740	Base		-1.74		-1.74	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UDR0	ATLANTIC ASSET SECUR					1.73	25 Apr 2018		
			20,000,000.000	Local	99.884667	19,976,933.33	99.884667	19,976,933.33	0.00	1.11
				Base	99.884667	19,976,933.33	99.884667	19,976,933.33	0.00	1.11
06417GH43	BANK OF NOVA SCOTIA					1.8	02 Jul 2018		
			20,000,000.000	Local	100.000000	20,000,000.00	99.889168	19,977,833.60	-22,166.40	1.11
				Base	100.000000	20,000,000.00	99.889168	19,977,833.60	-22,166.40	1.11
06538CE23	BANK TOKYO MIT UFJ NY					1.78	02 May 2018		
			20,000,000.000	Local	99.846722	19,969,344.44	99.846722	19,969,344.44	0.00	1.11
				Base	99.846722	19,969,344.44	99.846722	19,969,344.44	0.00	1.11
06538NL70	BNK OF TKYO-MTBSHI L					1.72	18 Apr 2018		
			14,000,000.000	Local	99.997464	13,999,644.94	99.997464	13,999,644.94	0.00	0.78
				Base	99.997464	13,999,644.94	99.997464	13,999,644.94	0.00	0.78
19121BFR5	COCA-COLA COMPANY					2.02	25 Jun 2018		
			25,000,000.000	Local	99.523055	24,880,763.84	99.523055	24,880,763.84	0.00	1.39
				Base	99.523055	24,880,763.84	99.523055	24,880,763.84	0.00	1.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C1DJ6	CONCORD MIN CPTL CO				1.75	18 Apr 2018		
	23,979,000.000	Local	99.917361	23,959,184.02	99.917361	23,959,184.02	0.00	1.34
		Base	99.917361	23,959,184.02	99.917361	23,959,184.02	0.00	1.34
2284K1DG5	CROWN POINT CAP CO.				1.76	16 Apr 2018		
	13,800,000.000	Local	99.926667	13,789,880.00	99.926667	13,789,880.00	0.00	0.77
		Base	99.926667	13,789,880.00	99.926667	13,789,880.00	0.00	0.77
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				2.31698	05 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.424236	7,029,696.52	29,696.52	0.39
		Base	100.000000	7,000,000.00	100.424236	7,029,696.52	29,696.52	0.39
345397XH1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 2.24				2.24	15 Jun 2018		
	15,000,000.000	Local	100.083361	15,012,504.10	100.083361	15,012,504.10	0.00	0.84
		Base	100.083361	15,012,504.10	100.083361	15,012,504.10	0.00	0.84
36960MFV0	GENERAL ELECTRIC CO				1.76	29 Jun 2018		
	20,000,000.000	Local	99.564889	19,912,977.78	99.564889	19,912,977.78	0.00	1.11
		Base	99.564889	19,912,977.78	99.564889	19,912,977.78	0.00	1.11
38346MDQ4	GOTHAM FDG CORP				1.73	24 Apr 2018		
	20,000,000.000	Local	99.889472	19,977,894.45	99.889472	19,977,894.45	0.00	1.11
		Base	99.889472	19,977,894.45	99.889472	19,977,894.45	0.00	1.11
38346ME18	GOTHAM FDG CORP				1.73	01 May 2018		
	20,000,000.000	Local	99.855833	19,971,166.67	99.855833	19,971,166.67	0.00	1.11
		Base	99.855833	19,971,166.67	99.855833	19,971,166.67	0.00	1.11
40588MDQ7	HALKIN FINANCE LLC USC				1.76	24 Apr 2018		
	20,000,000.000	Local	99.887556	19,977,511.11	99.887556	19,977,511.11	0.00	1.11
		Base	99.887556	19,977,511.11	99.887556	19,977,511.11	0.00	1.11
40588ME29	HALKIN FINANCE LLC USC				1.78	02 May 2018		
	20,000,000.000	Local	99.846722	19,969,344.44	99.846722	19,969,344.44	0.00	1.11
		Base	99.846722	19,969,344.44	99.846722	19,969,344.44	0.00	1.11
40588MG27	HALKIN FINANCE LLC USC				1.86	02 Jul 2018		
	20,000,000.000	Local	99.524667	19,904,933.33	99.413050	19,882,610.00	-22,323.33	1.11
		Base	99.524667	19,904,933.33	99.413050	19,882,610.00	-22,323.33	1.11

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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
4497W1DS2	ING US FUNDING LLC					1.73	26 Apr 2018		
		20,000,000.000	Local	99.879861	19,975,972.22	99.879861	19,975,972.22	0.00	1.11
			Base	99.879861	19,975,972.22	99.879861	19,975,972.22	0.00	1.11
4497W1G26	ING US FUNDING LLC					1.8	02 Jul 2018		
		20,000,000.000	Local	99.540000	19,908,000.00	99.438328	19,887,665.60	-20,334.40	1.11
			Base	99.540000	19,908,000.00	99.438328	19,887,665.60	-20,334.40	1.11
4820P3E41	JUPITER SECT CO LLC					1.8	04 May 2018		
		20,000,000.000	Local	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	1.11
			Base	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	1.11
48802W2H0	KELLS FDG LLC					0.01	24 Apr 2018		
		11,000,000.000	Local	99.888833	10,987,771.67	99.888833	10,987,771.67	0.00	0.61
			Base	99.888833	10,987,771.67	99.888833	10,987,771.67	0.00	0.61
52952MDT4	LEXINGTN PKR CAP CO LL					1.8	27 Apr 2018		
		20,000,000.000	Local	99.870000	19,974,000.00	99.870000	19,974,000.00	0.00	1.11
			Base	99.870000	19,974,000.00	99.870000	19,974,000.00	0.00	1.11
62455BDS1	MOUNTCLIFF					1.77	26 Apr 2018		
		20,000,000.000	Local	99.877083	19,975,416.67	99.877083	19,975,416.67	0.00	1.11
			Base	99.877083	19,975,416.67	99.877083	19,975,416.67	0.00	1.11
62455BE27	MOUNTCLIFF					1.83	02 May 2018		
		25,000,000.000	Local	99.842417	24,960,604.17	99.842417	24,960,604.17	0.00	1.39
			Base	99.842417	24,960,604.17	99.842417	24,960,604.17	0.00	1.39
67983UDR1	OLD LINE FUNDING LLC					1.71	25 Apr 2018		
		20,000,000.000	Local	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.11
			Base	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.11
86562LG63	SUMITOMO MTSU BKG CORP					1.91	06 Jul 2018		
		30,000,000.000	Local	99.490667	29,847,200.00	99.392528	29,817,758.40	-29,441.60	1.66
			Base	99.490667	29,847,200.00	99.392528	29,817,758.40	-29,441.60	1.66
86564E4S2	SUMITOMO MITSUI TRUST NY					1.76	01 May 2018		
		8,300,000.000	Local	99.996601	8,299,717.88	99.996601	8,299,717.88	0.00	0.46
			Base	99.996601	8,299,717.88	99.996601	8,299,717.88	0.00	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87019SDL5	SWEDBANK					1.72	20 Apr 2018		
		30,000,000.000	Local	99.909222	29,972,766.67	99.909222	29,972,766.67	0.00	1.67
			Base	99.909222	29,972,766.67	99.909222	29,972,766.67	0.00	1.67
87019SDP6	SWEDBANK					1.73	23 Apr 2018		
		20,000,000.000	Local	99.894278	19,978,855.56	99.894278	19,978,855.56	0.00	1.11
			Base	99.894278	19,978,855.56	99.894278	19,978,855.56	0.00	1.11
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		20,000,000.000	Local	99.540000	19,908,000.00	99.413050	19,882,610.00	-25,390.00	1.11
			Base	99.540000	19,908,000.00	99.413050	19,882,610.00	-25,390.00	1.11
912796MB2	TREASURY BILL 05/18 0.00000					1.6176	24 May 2018		
		10,000,000.000	Local	99.761853	9,976,185.33	99.761853	9,976,185.33	0.00	0.56
			Base	99.761853	9,976,185.33	99.761853	9,976,185.33	0.00	0.56
912796PC7	TREASURY BILL 05/18 0.00000					1.4181	03 May 2018		
		10,000,000.000	Local	99.873947	9,987,394.67	99.873947	9,987,394.67	0.00	0.56
			Base	99.873947	9,987,394.67	99.873947	9,987,394.67	0.00	0.56
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		10,000,000.000	Local	98.630389	9,863,038.89	98.521875	9,852,187.50	-10,851.39	0.55
			Base	98.630389	9,863,038.89	98.521875	9,852,187.50	-10,851.39	0.55
912796PN3	TREASURY BILL 07/18 0.00000					1.53	05 Jul 2018		
		10,000,000.000	Local	99.596250	9,959,625.00	99.553109	9,955,310.90	-4,314.10	0.56
			Base	99.596250	9,959,625.00	99.553109	9,955,310.90	-4,314.10	0.56
912796PS2	TREASURY BILL 08/18 0.00000					1.622	02 Aug 2018		
		10,000,000.000	Local	99.445817	9,944,581.67	99.400882	9,940,088.20	-4,493.47	0.55
			Base	99.445817	9,944,581.67	99.400882	9,940,088.20	-4,493.47	0.55
92646LD49	VICTORY RECEIVABLES					1.64	04 Apr 2018		
		20,000,000.000	Local	99.986333	19,997,266.67	99.986333	19,997,266.67	0.00	1.12
			Base	99.986333	19,997,266.67	99.986333	19,997,266.67	0.00	1.12
96121T5V6	WESTPAC BKING CORP N					1.81	02 Jul 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	99.921690	19,984,338.00	-15,662.00	1.11
			Base	100.000000	20,000,000.00	99.921690	19,984,338.00	-15,662.00	1.11

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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
979QHR003	SOUTH STREET REPO				1.9	02 Apr 2018		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.74
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.74
979QHR003	SOUTH STREET REPO				1.95	02 Apr 2018		
	134,691,907.750	Local	100.000000	134,691,907.75	100.000000	134,691,907.75	0.00	7.51
		Base	100.000000	134,691,907.75	100.000000	134,691,907.75	0.00	7.51
979QHT009	WELLS FARGO REPO				1.75	03 Apr 2018		
	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	6.14
		Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	6.14
US DOLLAR Total								
	1,177,770,907.750	Local		1,176,454,587.27		1,176,329,307.10	-125,280.17	65.63
		Base		1,176,454,587.27		1,176,329,307.10	-125,280.17	65.63
CASH EQUIVALENT Total								
	1,177,770,907.750	Base		1,176,454,587.27		1,176,329,307.10	-125,280.17	65.63
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00287YAN9	ABBVIE INC SR UNSECURED 05/18 1.8				1.8	14 May 2018		
	2,000,000.000	Local	99.993211	1,999,864.21	99.993211	1,999,864.21	0.00	0.11
		Base	99.993211	1,999,864.21	99.993211	1,999,864.21	0.00	0.11
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				2.45457	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.376122	5,018,806.10	18,806.10	0.28
		Base	100.000000	5,000,000.00	100.376122	5,018,806.10	18,806.10	0.28
037833AP5	APPLE INC SR UNSECURED 05/19 VAR				2.08902	06 May 2019		
	5,000,000.000	Local	100.122852	5,006,142.58	100.292114	5,014,605.70	8,463.12	0.28
		Base	100.122852	5,006,142.58	100.292114	5,014,605.70	8,463.12	0.28
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.25	10 Feb 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	97.917139	9,791,713.90	-208,286.10	0.55
		Base	100.000000	10,000,000.00	97.917139	9,791,713.90	-208,286.10	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.17152	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.257399	10,025,739.90	25,739.90	0.56
		Base		100.000000	10,000,000.00	100.257399	10,025,739.90	25,739.90	0.56
073902CD8	BEAR STEARNS COS LLC COMPANY GUAR 07/18 4.65					4.65	02 Jul 2018		
		Local	8,000,000.000	100.676562	8,054,124.94	100.516044	8,041,283.52	-12,841.42	0.45
		Base		100.676562	8,054,124.94	100.516044	8,041,283.52	-12,841.42	0.45
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.95457	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.141900	5,007,095.00	7,095.00	0.28
		Base		100.000000	5,000,000.00	100.141900	5,007,095.00	7,095.00	0.28
126650CH1	CVS HEALTH CORP SR UNSECURED 07/18 1.9					1.9	20 Jul 2018		
		Local	1,500,000.000	99.979503	1,499,692.55	99.790316	1,496,854.74	-2,837.81	0.08
		Base		99.979503	1,499,692.55	99.790316	1,496,854.74	-2,837.81	0.08
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.6107	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.153137	10,015,313.70	15,313.70	0.56
		Base		100.000000	10,000,000.00	100.153137	10,015,313.70	15,313.70	0.56
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	3,251,361.370	99.986682	3,250,928.36	99.378690	3,231,160.34	-19,768.02	0.18
Original Face:		Base	4,000,000.000	99.986682	3,250,928.36	99.378690	3,231,160.34	-19,768.02	0.18
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.02381	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.204787	4,008,191.48	8,191.48	0.22
		Base		100.000000	4,000,000.00	100.204787	4,008,191.48	8,191.48	0.22
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.991328	2,999,739.85	98.271366	2,948,140.98	-51,598.87	0.16
		Base		99.991328	2,999,739.85	98.271366	2,948,140.98	-51,598.87	0.16
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	882,669.490	101.809550	898,641.84	100.561334	887,624.21	-11,017.63	0.05
Original Face:		Base	2,752,950.000	101.809550	898,641.84	100.561334	887,624.21	-11,017.63	0.05
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	8,601.720	100.592091	8,652.65	100.579657	8,651.58	-1.07	0.00
Original Face:		Base	3,000,000.000	100.592091	8,652.65	100.579657	8,651.58	-1.07	0.00

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3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.986027	11,748,358.22	99.714300	11,716,430.25	-31,927.97	0.65
		Base		99.986027	11,748,358.22	99.714300	11,716,430.25	-31,927.97	0.65
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,446,780.880	105.130613	5,726,234.12	100.756846	5,488,004.62	-238,229.50	0.31
	Original Face:	Base	11,354,753.000	105.130613	5,726,234.12	100.756846	5,488,004.62	-238,229.50	0.31
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,448,384.520	105.027283	2,571,471.75	100.758409	2,466,953.29	-104,518.46	0.14
	Original Face:	Base	5,677,376.000	105.027283	2,571,471.75	100.758409	2,466,953.29	-104,518.46	0.14
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.0725	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.119688	10,011,968.80	11,968.80	0.56
		Base		100.000000	10,000,000.00	100.119688	10,011,968.80	11,968.80	0.56
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.98125	23 Nov 2018		
		Local	15,000,000.000	99.960589	14,994,088.40	100.101790	15,015,268.50	21,180.10	0.84
		Base		99.960589	14,994,088.40	100.101790	15,015,268.50	21,180.10	0.84
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.19382	22 Jan 2021		
		Local	20,000,000.000	99.988758	19,997,751.50	100.956741	20,191,348.20	193,596.70	1.13
		Base		99.988758	19,997,751.50	100.956741	20,191,348.20	193,596.70	1.13
3133EFYS0	FEDERAL FARM CREDIT BANK BONDS 02/19 1.15					1.15	22 Feb 2019		
		Local	24,900,000.000	100.000000	24,900,000.00	99.130200	24,683,419.80	-216,580.20	1.38
		Base		100.000000	24,900,000.00	99.130200	24,683,419.80	-216,580.20	1.38
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.91067	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.860280	9,986,028.00	-13,972.00	0.56
		Base		100.000000	10,000,000.00	99.860280	9,986,028.00	-13,972.00	0.56
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.374900	10,931,239.00	-68,761.00	0.61
		Base		100.000000	11,000,000.00	99.374900	10,931,239.00	-68,761.00	0.61
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.963200	19,992,639.96	99.639300	19,927,860.00	-64,779.96	1.11
		Base		99.963200	19,992,639.96	99.639300	19,927,860.00	-64,779.96	1.11

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3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		22,709,506.000	Local	100.000000	22,709,506.00	100.000000	22,709,506.00	0.00	1.27
			Base	100.000000	22,709,506.00	100.000000	22,709,506.00	0.00	1.27
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		407,551.490	Local	103.082776	420,115.39	99.419300	405,184.84	-14,930.55	0.02
	Original Face:	2,838,688.000	Base	103.082776	420,115.39	99.419300	405,184.84	-14,930.55	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		712,049.170	Local	100.143698	713,072.37	99.415060	707,884.11	-5,188.26	0.04
	Original Face:	5,677,376.000	Base	100.143698	713,072.37	99.415060	707,884.11	-5,188.26	0.04
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		2,053,408.910	Local	101.630766	2,086,895.20	94.130520	1,932,884.48	-154,010.72	0.11
	Original Face:	5,677,376.000	Base	101.630766	2,086,895.20	94.130520	1,932,884.48	-154,010.72	0.11
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		4,008,698.870	Local	101.711527	4,077,308.85	98.120500	3,933,355.37	-143,953.48	0.22
	Original Face:	11,275,256.000	Base	101.711527	4,077,308.85	98.120500	3,933,355.37	-143,953.48	0.22
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		1,871,428.020	Local	100.868168	1,887,675.15	99.541650	1,862,850.33	-24,824.82	0.10
	Original Face:	7,317,571.000	Base	100.868168	1,887,675.15	99.541650	1,862,850.33	-24,824.82	0.10
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		1,746,165.160	Local	101.555421	1,773,325.38	94.692730	1,653,491.46	-119,833.92	0.09
	Original Face:	5,677,376.000	Base	101.555421	1,773,325.38	94.692730	1,653,491.46	-119,833.92	0.09
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		3,593,175.000	Local	100.877448	3,624,703.26	94.518440	3,396,212.96	-228,490.30	0.19
	Original Face:	6,713,909.000	Base	100.877448	3,624,703.26	94.518440	3,396,212.96	-228,490.30	0.19
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		2,444,202.340	Local	99.682380	2,436,439.07	93.692270	2,290,028.66	-146,410.41	0.13
	Original Face:	5,677,376.000	Base	99.682380	2,436,439.07	93.692270	2,290,028.66	-146,410.41	0.13
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		3,552,748.570	Local	101.659687	3,611,713.07	95.045280	3,376,719.83	-234,993.24	0.19
	Original Face:	6,995,663.000	Base	101.659687	3,611,713.07	95.045280	3,376,719.83	-234,993.24	0.19

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,444,202.340	100.307373	2,451,715.15	94.418810	2,307,786.76	-143,928.39	0.13
Original Face:		Base	5,677,376.000	100.307373	2,451,715.15	94.418810	2,307,786.76	-143,928.39	0.13
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,480,214.350	100.750074	4,513,819.29	93.176520	4,174,507.82	-339,311.47	0.23
Original Face:		Base	11,354,753.000	100.750074	4,513,819.29	93.176520	4,174,507.82	-339,311.47	0.23
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,278,272.970	100.442992	2,288,365.53	97.901510	2,230,463.64	-57,901.89	0.12
Original Face:		Base	5,677,376.000	100.442992	2,288,365.53	97.901510	2,230,463.64	-57,901.89	0.12
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,054,363.980	98.463772	1,038,166.55	95.537170	1,007,309.51	-30,857.04	0.06
Original Face:		Base	2,000,000.000	98.463772	1,038,166.55	95.537170	1,007,309.51	-30,857.04	0.06
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,197,585.520	101.764522	3,254,007.63	95.051010	3,039,337.33	-214,670.30	0.17
Original Face:		Base	8,516,065.000	101.764522	3,254,007.63	95.051010	3,039,337.33	-214,670.30	0.17
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,315,942.980	99.851518	2,312,504.23	94.439980	2,187,176.09	-125,328.14	0.12
Original Face:		Base	5,677,376.000	99.851518	2,312,504.23	94.439980	2,187,176.09	-125,328.14	0.12
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	3,546,219.700	98.101533	3,478,895.90	94.119090	3,337,669.71	-141,226.19	0.19
Original Face:		Base	6,060,416.000	98.101533	3,478,895.90	94.119090	3,337,669.71	-141,226.19	0.19
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	572,981.000	98.073379	561,941.83	96.259110	551,546.41	-10,395.42	0.03
Original Face:		Base	2,838,688.000	98.073379	561,941.83	96.259110	551,546.41	-10,395.42	0.03
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	40,333.490	101.455763	40,920.65	100.122560	40,382.92	-537.73	0.00
Original Face:		Base	648,587.000	101.455763	40,920.65	100.122560	40,382.92	-537.73	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,292,869.060	100.145265	1,294,747.14	97.657740	1,262,586.71	-32,160.43	0.07
Original Face:		Base	5,946,910.000	100.145265	1,294,747.14	97.657740	1,262,586.71	-32,160.43	0.07

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3137A6SX1	FREDDIE MAC FHR 3812 BE					2.75	15 Sep 2018		
		Local	33,985.000	100.167898	34,042.06	99.981170	33,978.60	-63.46	0.00
Original Face:		Base	4,000,000.000	100.167898	34,042.06	99.981170	33,978.60	-63.46	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	198,546.600	104.495907	207,473.07	101.565310	201,654.47	-5,818.60	0.01
Original Face:		Base	500,000.000	104.495907	207,473.07	101.565310	201,654.47	-5,818.60	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	52,483.540	101.735058	53,394.16	100.179850	52,577.93	-816.23	0.00
Original Face:		Base	5,677,376.000	101.735058	53,394.16	100.179850	52,577.93	-816.23	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,509,813.690	101.510454	1,532,618.73	99.157570	1,497,094.57	-35,524.16	0.08
Original Face:		Base	11,354,753.000	101.510454	1,532,618.73	99.157570	1,497,094.57	-35,524.16	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	791,269.520	99.344581	786,083.39	98.220230	777,186.74	-8,896.65	0.04
Original Face:		Base	2,838,688.000	99.344581	786,083.39	98.220230	777,186.74	-8,896.65	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	913,453.410	99.975440	913,229.07	97.035200	886,371.34	-26,857.73	0.05
Original Face:		Base	2,838,688.000	99.975440	913,229.07	97.035200	886,371.34	-26,857.73	0.05
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	809,471.150	99.950968	809,074.25	96.725540	782,965.34	-26,108.91	0.04
Original Face:		Base	3,247,459.000	99.950968	809,074.25	96.725540	782,965.34	-26,108.91	0.04
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.262166	1,434,292.91	95.598920	1,367,583.19	-66,709.72	0.08
Original Face:		Base	5,677,376.000	100.262166	1,434,292.91	95.598920	1,367,583.19	-66,709.72	0.08
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,421,952.570	100.399886	3,435,636.48	96.006220	3,285,287.31	-150,349.17	0.18
Original Face:		Base	8,516,065.000	100.399886	3,435,636.48	96.006220	3,285,287.31	-150,349.17	0.18
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,194,845.820	100.083225	3,197,504.73	94.544420	3,020,548.45	-176,956.28	0.17
Original Face:		Base	7,380,589.000	100.083225	3,197,504.73	94.544420	3,020,548.45	-176,956.28	0.17

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,247,832.700	101.382897	3,292,746.89	92.673730	3,009,887.71	-282,859.18	0.17
Original Face:		Base	5,677,376.000	101.382897	3,292,746.89	92.673730	3,009,887.71	-282,859.18	0.17
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,733,810.400	100.026061	2,734,522.85	95.250630	2,603,971.63	-130,551.22	0.15
Original Face:		Base	5,677,376.000	100.026061	2,734,522.85	95.250630	2,603,971.63	-130,551.22	0.15
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,834,526.480	100.808023	6,889,751.04	94.830440	6,481,211.53	-408,539.51	0.36
Original Face:		Base	14,193,441.000	100.808023	6,889,751.04	94.830440	6,481,211.53	-408,539.51	0.36
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,738,947.240	100.514263	4,763,317.91	95.659750	4,533,265.08	-230,052.83	0.25
Original Face:		Base	14,193,441.000	100.514263	4,763,317.91	95.659750	4,533,265.08	-230,052.83	0.25
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,587,102.140	99.884551	1,585,269.85	95.237300	1,511,513.23	-73,756.62	0.08
Original Face:		Base	3,250,000.000	99.884551	1,585,269.85	95.237300	1,511,513.23	-73,756.62	0.08
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,097,977.910	100.576048	3,115,823.76	96.975930	3,004,292.89	-111,530.87	0.17
Original Face:		Base	5,677,376.000	100.576048	3,115,823.76	96.975930	3,004,292.89	-111,530.87	0.17
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,459,637.220	99.895783	4,454,989.50	93.770090	4,181,805.83	-273,183.67	0.23
Original Face:		Base	8,516,065.000	99.895783	4,454,989.50	93.770090	4,181,805.83	-273,183.67	0.23
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.75	15 Apr 2033		
		Local	1,125,764.430	97.546445	1,098,143.18	96.875480	1,090,589.70	-7,553.48	0.06
Original Face:		Base	2,500,000.000	97.546445	1,098,143.18	96.875480	1,090,589.70	-7,553.48	0.06
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,902,248.200	103.444534	4,036,662.45	101.654200	3,966,799.19	-69,863.26	0.22
Original Face:		Base	10,000,000.000	103.444534	4,036,662.45	101.654200	3,966,799.19	-69,863.26	0.22
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,481,499.450	101.937808	4,568,342.29	99.515620	4,459,791.96	-108,550.33	0.25
Original Face:		Base	5,000,000.000	101.937808	4,568,342.29	99.515620	4,459,791.96	-108,550.33	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
		Local	10,000,000.000	102.686595	10,268,659.46	102.741800	10,274,180.00	5,520.54	0.57
Original Face:		Base	10,000,000.000	102.686595	10,268,659.46	102.741800	10,274,180.00	5,520.54	0.57
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	164,312.710	103.656558	170,320.90	100.474493	165,092.36	-5,228.54	0.01
Original Face:		Base	495,228.000	103.656558	170,320.90	100.474493	165,092.36	-5,228.54	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.457423	1,014,574.23	98.454558	984,545.58	-30,028.65	0.05
Original Face:		Base	1,000,000.000	101.457423	1,014,574.23	98.454558	984,545.58	-30,028.65	0.05
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,323,001.820	103.276990	4,464,666.14	98.715252	4,267,462.14	-197,204.00	0.24
Original Face:		Base	8,516,065.000	103.276990	4,464,666.14	98.715252	4,267,462.14	-197,204.00	0.24
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	931,183.780	101.357375	943,823.44	100.667360	937,398.13	-6,425.31	0.05
Original Face:		Base	44,567,405.000	101.357375	943,823.44	100.667360	937,398.13	-6,425.31	0.05
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	43,289.060	109.482950	47,394.14	108.813070	47,104.16	-289.98	0.00
Original Face:		Base	1,000,000.000	109.482950	47,394.14	108.813070	47,104.16	-289.98	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	972,670.250	106.237228	1,033,337.91	104.668830	1,018,082.57	-15,255.34	0.06
Original Face:		Base	24,898,134.000	106.237228	1,033,337.91	104.668830	1,018,082.57	-15,255.34	0.06
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	909,187.090	99.145018	901,413.70	99.747880	906,894.85	5,481.15	0.05
Original Face:		Base	5,677,376.000	99.145018	901,413.70	99.747880	906,894.85	5,481.15	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	571,191.640	105.555934	602,926.67	104.526950	597,049.20	-5,877.47	0.03
Original Face:		Base	8,516,065.000	105.555934	602,926.67	104.526950	597,049.20	-5,877.47	0.03
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.28381	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	100.862069	9,077,586.21	77,586.21	0.51
		Base		100.000000	9,000,000.00	100.862069	9,077,586.21	77,586.21	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.158844	4,957,942.20	-42,057.80	0.28
		Base		100.000000	5,000,000.00	99.158844	4,957,942.20	-42,057.80	0.28
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					2.86698	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.815752	20,163,150.40	163,150.40	1.12
		Base		100.000000	20,000,000.00	100.815752	20,163,150.40	163,150.40	1.12
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	45,641.560	102.754200	46,898.62	102.208308	46,649.47	-249.15	0.00
Original Face:		Base	1,675,000.000	102.754200	46,898.62	102.208308	46,649.47	-249.15	0.00
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.9669	30 Apr 2018		
		Local	5,677,376.000	100.014871	5,678,220.31	100.014871	5,678,220.31	0.00	0.32
		Base		100.014871	5,678,220.31	100.014871	5,678,220.31	0.00	0.32
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.969406	9,996,940.64	99.696593	9,969,659.30	-27,281.34	0.56
		Base		99.969406	9,996,940.64	99.696593	9,969,659.30	-27,281.34	0.56
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	91,797.000	105.933767	97,244.02	104.082200	95,544.34	-1,699.68	0.01
Original Face:		Base	877,500.000	105.933767	97,244.02	104.082200	95,544.34	-1,699.68	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,768.740	101.815982	1,800.86	99.994810	1,768.65	-32.21	0.00
Original Face:		Base	400,000.000	101.815982	1,800.86	99.994810	1,768.65	-32.21	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,903,693.800	101.604839	3,966,341.79	99.531040	3,885,387.04	-80,954.75	0.22
Original Face:		Base	10,000,000.000	101.604839	3,966,341.79	99.531040	3,885,387.04	-80,954.75	0.22
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,353,413.030	98.776195	2,324,611.84	94.019910	2,212,676.81	-111,935.03	0.12
Original Face:		Base	3,000,000.000	98.776195	2,324,611.84	94.019910	2,212,676.81	-111,935.03	0.12
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	5,040,037.000	95.178744	4,797,043.93	94.703170	4,773,074.81	-23,969.12	0.27
Original Face:		Base	10,000,000.000	95.178744	4,797,043.93	94.703170	4,773,074.81	-23,969.12	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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,626,234.510	102.294538	4,732,385.24	95.712280	4,427,874.53	-304,510.71	0.25
Original Face:		Base	10,493,495.000	102.294538	4,732,385.24	95.712280	4,427,874.53	-304,510.71	0.25
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,867,141.850	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.26
Original Face:		Base	5,000,000.000	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.26
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	4,809,566.200	99.892683	4,804,404.72	97.495700	4,689,120.23	-115,284.49	0.26
Original Face:		Base	5,000,000.000	99.892683	4,804,404.72	97.495700	4,689,120.23	-115,284.49	0.26
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	2,109,146.210	100.000000	2,109,146.21	100.000440	2,109,155.49	9.28	0.12
Original Face:		Base	6,000,000.000	100.000000	2,109,146.21	100.000440	2,109,155.49	9.28	0.12
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.945401	4,997,270.05	98.656789	4,932,839.45	-64,430.60	0.28
		Base		99.945401	4,997,270.05	98.656789	4,932,839.45	-64,430.60	0.28
459058FC2	INTL BK RECON + DEVELOP 04/19 1.25					1.25	26 Apr 2019		
		Local	20,000,000.000	100.000000	20,000,000.00	98.959900	19,791,980.00	-208,020.00	1.10
		Base		100.000000	20,000,000.00	98.959900	19,791,980.00	-208,020.00	1.10
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.304200	1,993,126.70	6,044.70	0.11
		Base		100.000000	1,987,082.00	100.304200	1,993,126.70	6,044.70	0.11
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.985756	14,997,863.35	99.225085	14,883,762.75	-114,100.60	0.83
		Base		99.985756	14,997,863.35	99.225085	14,883,762.75	-114,100.60	0.83
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.99031	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.199900	30,059,970.00	59,970.00	1.68
		Base		100.000000	30,000,000.00	100.199900	30,059,970.00	59,970.00	1.68
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.444323	10,044,432.33	99.538433	9,953,843.30	-90,589.03	0.56
		Base		100.444323	10,044,432.33	99.538433	9,953,843.30	-90,589.03	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.994666	9,999,466.57	99.080838	9,908,083.80	-91,382.77	0.55
		Base		99.994666	9,999,466.57	99.080838	9,908,083.80	-91,382.77	0.55
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.910802	2,997,324.05	97.071694	2,912,150.82	-85,173.23	0.16
		Base		99.910802	2,997,324.05	97.071694	2,912,150.82	-85,173.23	0.16
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.928925	9,992,892.49	98.387230	9,838,723.00	-154,169.49	0.55
		Base		99.928925	9,992,892.49	98.387230	9,838,723.00	-154,169.49	0.55
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					2.4245	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.32
		Base		100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.32
71713UAQ5	PHARMACIA LLC COMPANY GUAR 12/18 6.5					6.5	01 Dec 2018		
		Local	1,000,000.000	102.978454	1,029,784.54	102.745753	1,027,457.53	-2,327.01	0.06
		Base		102.978454	1,029,784.54	102.745753	1,027,457.53	-2,327.01	0.06
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					2.2669	30 Apr 2018		
		Local	11,354,753.000	99.994086	11,354,081.53	99.994086	11,354,081.53	0.00	0.63
		Base		99.994086	11,354,081.53	99.994086	11,354,081.53	0.00	0.63
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.3547	22 Jan 2019		
		Local	10,000,000.000	100.314750	10,031,475.04	100.364169	10,036,416.90	4,941.86	0.56
		Base		100.314750	10,031,475.04	100.364169	10,036,416.90	4,941.86	0.56
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.5715	25 Jan 2029		
		Local	1,192,862.670	100.000000	1,192,862.67	99.806390	1,190,553.17	-2,309.50	0.07
Original Face:		Base	2,838,688.000	100.000000	1,192,862.67	99.806390	1,190,553.17	-2,309.50	0.07
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					2.0169	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.63
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.986432	9,998,643.15	99.310339	9,931,033.90	-67,609.25	0.55
		Base		99.986432	9,998,643.15	99.310339	9,931,033.90	-67,609.25	0.55
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.990802	4,999,540.08	99.990802	4,999,540.08	0.00	0.28
		Base		99.990802	4,999,540.08	99.990802	4,999,540.08	0.00	0.28
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.469075	4,973,453.77	96.437500	4,821,875.00	-151,578.77	0.27
		Base		99.469075	4,973,453.77	96.437500	4,821,875.00	-151,578.77	0.27
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.781666	4,989,083.28	99.296875	4,964,843.75	-24,239.53	0.28
		Base		99.781666	4,989,083.28	99.296875	4,964,843.75	-24,239.53	0.28
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.980157	2,838,124.72	99.980157	2,838,124.72	0.00	0.16
		Base		99.980157	2,838,124.72	99.980157	2,838,124.72	0.00	0.16
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.057231	10,005,723.11	99.891978	9,989,197.80	-16,525.31	0.56
		Base		100.057231	10,005,723.11	99.891978	9,989,197.80	-16,525.31	0.56
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.033375	9,903,337.45	98.843750	9,884,375.00	-18,962.45	0.55
		Base		99.033375	9,903,337.45	98.843750	9,884,375.00	-18,962.45	0.55
913017BZ1	UNITED TECHNOLOGIES CORP JR SUBORDINA 05/18 VAR					1.778	04 May 2018		
		Local	1,500,000.000	99.985247	1,499,778.71	99.985247	1,499,778.71	0.00	0.08
		Base		99.985247	1,499,778.71	99.985247	1,499,778.71	0.00	0.08
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.7405	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.626000	4,025,040.00	25,040.00	0.22
		Base		100.000000	4,000,000.00	100.626000	4,025,040.00	25,040.00	0.22
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					2.37447	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.32
		Base		100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					2.13338	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	100.000000	4,541,901.00	0.00	0.25
		Base		100.000000	4,541,901.00	100.000000	4,541,901.00	0.00	0.25
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.922478	4,996,123.88	98.922855	4,946,142.75	-49,981.13	0.28
		Base		99.922478	4,996,123.88	98.922855	4,946,142.75	-49,981.13	0.28
US DOLLAR Total									
		Local	621,640,870.800		622,931,420.32		616,013,221.08	-6,918,199.24	34.37
	Original Face:	Base	425,704,242.000		622,931,420.32		616,013,221.08	-6,918,199.24	34.37
FIXED INCOME Total									
		Base	621,640,870.800		622,931,420.32		616,013,221.08	-6,918,199.24	34.37
	Original Face:		425,704,242.000						

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Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,799,411,776.810	Base	1,799,386,005.85		1,792,342,526.44	-7,043,479.41	100.00
Original Face:		425,704,242.000						

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Books Closed

Prepared by 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								
			-104,455.660	Local	1.000000	-104,455.66	1.000000	-104,455.66	0.00	0.10
				Base	1.000000	-104,455.66	1.000000	-104,455.66	0.00	0.10
US DOLLAR Total									
			-104,455.660	Local		-104,455.66		-104,455.66	0.00	0.10
				Base		-104,455.66		-104,455.66	0.00	0.10
CASH Total									
			-104,455.660	Base		-104,455.66		-104,455.66	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.756672	31 Dec 2030		
			151,487.520	Local	100.000555	151,488.36	100.010000	151,502.67	14.31	0.14
				Base	100.000555	151,488.36	100.010000	151,502.67	14.31	0.14
06371EKG1	BANK OF MONTREAL-					1.57	16 Aug 2018		
			750,000.000	Local	99.852407	748,893.05	99.709566	747,821.75	-1,071.30	0.71
				Base	99.852407	748,893.05	99.709566	747,821.75	-1,071.30	0.71
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
			3,000,000.000	Local	99.970201	2,999,106.03	98.635100	2,959,053.00	-40,053.03	2.82
				Base	99.970201	2,999,106.03	98.635100	2,959,053.00	-40,053.03	2.82
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
			2,000,000.000	Local	99.992983	1,999,859.65	98.649800	1,972,996.00	-26,863.65	1.88
				Base	99.992983	1,999,859.65	98.649800	1,972,996.00	-26,863.65	1.88
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.36902	06 Nov 2021		
			1,000,000.000	Local	100.224440	1,002,244.40	101.065363	1,010,653.63	8,409.23	0.96
				Base	100.224440	1,002,244.40	101.065363	1,010,653.63	8,409.23	0.96

& 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
86958JJG5	SVENSKA HANDLSBNKN A				2.2105	12 Feb 2019		
	1,500,000.000	Local	100.000000	1,500,000.00	100.178000	1,502,670.00	2,670.00	1.43
		Base	100.000000	1,500,000.00	100.178000	1,502,670.00	2,670.00	1.43
89113XZN7	TORONTO-DOMINION				2.19	19 Jun 2018		
	1,600,000.000	Local	99.986702	1,599,787.23	99.986702	1,599,787.23	0.00	1.52
		Base	99.986702	1,599,787.23	99.986702	1,599,787.23	0.00	1.52
96121T4N5	WESTPAC BKING CORP N				1.6	19 Sep 2018		
	1,000,000.000	Local	99.662954	996,629.54	99.690460	996,904.60	275.06	0.95
		Base	99.662954	996,629.54	99.690460	996,904.60	275.06	0.95
96121T4V7	WESTPAC BKING CORP N				1.71	19 Oct 2018		
	800,000.000	Local	99.780878	798,247.02	99.670386	797,363.09	-883.93	0.76
		Base	99.780878	798,247.02	99.670386	797,363.09	-883.93	0.76
US DOLLAR Total								
	11,801,487.520	Local		11,796,255.28		11,738,751.97	-57,503.31	11.18
		Base		11,796,255.28		11,738,751.97	-57,503.31	11.18
CASH EQUIVALENT Total								
	11,801,487.520	Base		11,796,255.28		11,738,751.97	-57,503.31	11.18

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A				2.04	15 May 2023		
	650,000.000	Local	99.986071	649,909.46	98.182060	638,183.39	-11,726.07	0.61
Original Face:	650,000.000	Base	99.986071	649,909.46	98.182060	638,183.39	-11,726.07	0.61
0258M0DK2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 2.125				2.125	18 Mar 2019		
	650,000.000	Local	99.595505	647,370.78	99.475806	646,592.74	-778.04	0.62
		Base	99.595505	647,370.78	99.475806	646,592.74	-778.04	0.62
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR				2.56698	05 Nov 2018		
	1,105,000.000	Local	100.026333	1,105,290.98	100.269570	1,107,978.75	2,687.77	1.06
		Base	100.026333	1,105,290.98	100.269570	1,107,978.75	2,687.77	1.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.957349	474,797.41	98.183626	466,372.22	-8,425.19	0.44
		Base		99.957349	474,797.41	98.183626	466,372.22	-8,425.19	0.44
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.968230	1,399,555.22	99.968230	1,399,555.22	0.00	1.33
		Base		99.968230	1,399,555.22	99.968230	1,399,555.22	0.00	1.33
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					1.99345	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.233334	1,002,333.34	2,333.34	0.95
		Base		100.000000	1,000,000.00	100.233334	1,002,333.34	2,333.34	0.95
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.994520	649,964.38	99.962620	649,757.03	-207.35	0.62
	Original Face:	Base	650,000.000	99.994520	649,964.38	99.962620	649,757.03	-207.35	0.62
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.518047	1,179,288.86	99.035040	1,173,565.22	-5,723.64	1.12
	Original Face:	Base	1,185,000.000	99.518047	1,179,288.86	99.035040	1,173,565.22	-5,723.64	1.12
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.37	27 Dec 2022		
		Local	1,300,000.000	98.824049	1,284,712.64	97.765080	1,270,946.04	-13,766.60	1.21
	Original Face:	Base	1,300,000.000	98.824049	1,284,712.64	97.765080	1,270,946.04	-13,766.60	1.21
06050TME9	BANK OF AMERICA NA SR UNSECURED 12/18 2.05					2.05	07 Dec 2018		
		Local	500,000.000	100.013392	500,066.96	99.716414	498,582.07	-1,484.89	0.47
		Base		100.013392	500,066.96	99.716414	498,582.07	-1,484.89	0.47
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					2.3334	01 Aug 2018		
		Local	1,150,000.000	100.003041	1,150,034.97	100.120624	1,151,387.18	1,352.21	1.10
		Base		100.003041	1,150,034.97	100.120624	1,151,387.18	1,352.21	1.10
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.17152	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.257399	1,854,761.88	4,761.88	1.77
		Base		100.000000	1,850,000.00	100.257399	1,854,761.88	4,761.88	1.77
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.975846	589,857.49	99.317711	585,974.49	-3,883.00	0.56
		Base		99.975846	589,857.49	99.317711	585,974.49	-3,883.00	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					2.8145	15 Mar 2019		
		Local	1,100,000.000	100.291854	1,103,210.39	100.552146	1,106,073.61	2,863.22	1.05
		Base		100.291854	1,103,210.39	100.552146	1,106,073.61	2,863.22	1.05
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	174,548.820	99.967820	174,492.65	99.719710	174,059.58	-433.07	0.17
	Original Face:	Base	1,250,000.000	99.967820	174,492.65	99.719710	174,059.58	-433.07	0.17
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	267,042.370	99.985216	267,002.89	99.071080	264,561.76	-2,441.13	0.25
	Original Face:	Base	290,000.000	99.985216	267,002.89	99.071080	264,561.76	-2,441.13	0.25
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	1,060,000.000	99.850631	1,058,416.69	99.043350	1,049,859.51	-8,557.18	1.00
	Original Face:	Base	1,060,000.000	99.850631	1,058,416.69	99.043350	1,049,859.51	-8,557.18	1.00
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	93,987.980	99.907297	93,900.85	99.853880	93,850.64	-50.21	0.09
	Original Face:	Base	1,500,000.000	99.907297	93,900.85	99.853880	93,850.64	-50.21	0.09
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.985737	189,972.90	98.526730	187,200.79	-2,772.11	0.18
	Original Face:	Base	190,000.000	99.985737	189,972.90	98.526730	187,200.79	-2,772.11	0.18
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.988834	934,895.60	98.656770	922,440.80	-12,454.80	0.88
	Original Face:	Base	935,000.000	99.988834	934,895.60	98.656770	922,440.80	-12,454.80	0.88
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.981868	499,909.34	98.658330	493,291.65	-6,617.69	0.47
	Original Face:	Base	500,000.000	99.981868	499,909.34	98.658330	493,291.65	-6,617.69	0.47
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.999374	664,995.84	99.999374	664,995.84	0.00	0.63
		Base		99.999374	664,995.84	99.999374	664,995.84	0.00	0.63
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.078214	1,301,016.78	99.638498	1,295,300.47	-5,716.31	1.23
		Base		100.078214	1,301,016.78	99.638498	1,295,300.47	-5,716.31	1.23

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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
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.049751	1,089,547.26	-10,452.74	1.04
		Base		100.000000	1,100,000.00	99.049751	1,089,547.26	-10,452.74	1.04
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.45	15 Jun 2020		
		Local	2,000,000.000	99.475603	1,989,512.05	99.392617	1,987,852.34	-1,659.71	1.89
		Base		99.475603	1,989,512.05	99.392617	1,987,852.34	-1,659.71	1.89
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					2.49802	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.584500	714,149.95	4,149.95	0.68
		Base		100.000000	710,000.00	100.584500	714,149.95	4,149.95	0.68
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.0447	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	99.820464	1,746,858.12	-3,141.88	1.66
		Base		100.000000	1,750,000.00	99.820464	1,746,858.12	-3,141.88	1.66
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.973658	589,844.58	99.655243	587,965.93	-1,878.65	0.56
		Base		99.973658	589,844.58	99.655243	587,965.93	-1,878.65	0.56
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					2.55719	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.096099	560,538.15	538.15	0.53
		Base		100.000000	560,000.00	100.096099	560,538.15	538.15	0.53
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					2.51363	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.219485	1,002,194.85	2,194.85	0.95
		Base		100.000000	1,000,000.00	100.219485	1,002,194.85	2,194.85	0.95
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.972870	659,820.94	98.767654	651,866.52	-7,954.42	0.62
		Base		99.972870	659,820.94	98.767654	651,866.52	-7,954.42	0.62
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.156245	440,687.48	99.350856	437,143.77	-3,543.71	0.42
		Base		100.156245	440,687.48	99.350856	437,143.77	-3,543.71	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.979582	709,855.03	99.586629	707,065.07	-2,789.96	0.67
		Base		99.979582	709,855.03	99.586629	707,065.07	-2,789.96	0.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.9	17 Oct 2022		
		Local	340,000.000	99.529479	338,400.23	98.384400	334,506.96	-3,893.27	0.32
Original Face:		Base	340,000.000	99.529479	338,400.23	98.384400	334,506.96	-3,893.27	0.32
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.993786	2,119,868.27	98.251790	2,082,937.95	-36,930.32	1.98
Original Face:		Base	2,120,000.000	99.993786	2,119,868.27	98.251790	2,082,937.95	-36,930.32	1.98
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					2.29419	30 May 2019		
		Local	1,100,000.000	99.983806	1,099,821.87	100.256717	1,102,823.89	3,002.02	1.05
		Base		99.983806	1,099,821.87	100.256717	1,102,823.89	3,002.02	1.05
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.965521	304,894.84	99.425922	303,249.06	-1,645.78	0.29
		Base		99.965521	304,894.84	99.425922	303,249.06	-1,645.78	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.915675	999,156.75	97.978219	979,782.19	-19,374.56	0.93
		Base		99.915675	999,156.75	97.978219	979,782.19	-19,374.56	0.93
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.991328	304,973.55	98.271366	299,727.67	-5,245.88	0.29
		Base		99.991328	304,973.55	98.271366	299,727.67	-5,245.88	0.29
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.128385	1,201,540.62	99.417860	1,193,014.32	-8,526.30	1.14
		Base		100.128385	1,201,540.62	99.417860	1,193,014.32	-8,526.30	1.14
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	402,247.970	101.335564	407,620.25	98.555249	396,436.49	-11,183.76	0.38
Original Face:		Base	1,419,000.000	101.335564	407,620.25	98.555249	396,436.49	-11,183.76	0.38
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.954755	2,798,733.14	98.735400	2,764,591.20	-34,141.94	2.63
		Base		99.954755	2,798,733.14	98.735400	2,764,591.20	-34,141.94	2.63
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.714400	1,085,858.40	-14,141.60	1.03
		Base		100.000000	1,100,000.00	98.714400	1,085,858.40	-14,141.60	1.03

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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
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	167,341.830	100.760945	168,615.21	98.794980	165,325.33	-3,289.88	0.16
Original Face:		Base	1,000,000.000	100.760945	168,615.21	98.794980	165,325.33	-3,289.88	0.16
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	65,863.210	100.969859	66,501.99	99.480380	65,520.97	-981.02	0.06
Original Face:		Base	1,000,000.000	100.969859	66,501.99	99.480380	65,520.97	-981.02	0.06
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	175,694.510	101.396612	178,148.28	99.581634	174,959.46	-3,188.82	0.17
Original Face:		Base	485,000.000	101.396612	178,148.28	99.581634	174,959.46	-3,188.82	0.17
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	4,075.870	100.205110	4,084.23	99.808650	4,068.07	-16.16	0.00
Original Face:		Base	550,000.000	100.205110	4,084.23	99.808650	4,068.07	-16.16	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	1,575,388.500	101.159073	1,593,648.41	98.672331	1,554,472.56	-39,175.85	1.48
Original Face:		Base	5,000,000.000	101.159073	1,593,648.41	98.672331	1,554,472.56	-39,175.85	1.48
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					2.88155	27 Sep 2019		
		Local	1,205,000.000	100.289432	1,208,487.65	100.450400	1,210,427.32	1,939.67	1.15
		Base		100.289432	1,208,487.65	100.450400	1,210,427.32	1,939.67	1.15
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.2	30 Oct 2020		
		Local	900,000.000	99.967454	899,707.09	97.657993	878,921.94	-20,785.15	0.84
		Base		99.967454	899,707.09	97.657993	878,921.94	-20,785.15	0.84
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.8	15 Feb 2022		
		Local	325,000.000	99.997831	324,992.95	98.378150	319,728.99	-5,263.96	0.30
Original Face:		Base	325,000.000	99.997831	324,992.95	98.378150	319,728.99	-5,263.96	0.30
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	203,078.930	100.000000	203,078.93	99.740820	202,552.59	-526.34	0.19
Original Face:		Base	1,050,000.000	100.000000	203,078.93	99.740820	202,552.59	-526.34	0.19
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	386,998.260	99.991667	386,966.01	99.625360	385,548.41	-1,417.60	0.37
Original Face:		Base	995,000.000	99.991667	386,966.01	99.625360	385,548.41	-1,417.60	0.37

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34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.996481	629,977.83	98.212850	618,740.96	-11,236.87	0.59
Original Face:		Base	630,000.000	99.996481	629,977.83	98.212850	618,740.96	-11,236.87	0.59
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.01	15 Mar 2022		
		Local	750,000.000	99.983471	749,876.03	98.747890	740,609.18	-9,266.85	0.71
Original Face:		Base	750,000.000	99.983471	749,876.03	98.747890	740,609.18	-9,266.85	0.71
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.2	09 Jan 2020		
		Local	850,000.000	100.438416	853,726.54	98.470722	837,001.14	-16,725.40	0.80
		Base		100.438416	853,726.54	98.470722	837,001.14	-16,725.40	0.80
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					2.52152	15 Apr 2020		
		Local	750,000.000	100.044507	750,333.80	100.393647	752,952.35	2,618.55	0.72
		Base		100.044507	750,333.80	100.393647	752,952.35	2,618.55	0.72
375558AV5	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05					2.05	01 Apr 2019		
		Local	500,000.000	99.813990	499,069.95	99.446871	497,234.36	-1,835.59	0.47
		Base		99.813990	499,069.95	99.446871	497,234.36	-1,835.59	0.47
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.015914	1,000,159.14	99.860822	998,608.22	-1,550.92	0.95
		Base		100.015914	1,000,159.14	99.860822	998,608.22	-1,550.92	0.95
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
		Local	570,000.000	99.974218	569,853.04	98.752346	562,888.37	-6,964.67	0.54
		Base		99.974218	569,853.04	98.752346	562,888.37	-6,964.67	0.54
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	93,605.410	101.414587	94,929.54	99.714330	93,338.01	-1,591.53	0.09
Original Face:		Base	2,750,000.000	101.414587	94,929.54	99.714330	93,338.01	-1,591.53	0.09
40428HPU0	HSBC USA INC SR UNSECURED 08/18 2					2.0	07 Aug 2018		
		Local	1,000,000.000	99.996464	999,964.64	99.802235	998,022.35	-1,942.29	0.95
		Base		99.996464	999,964.64	99.802235	998,022.35	-1,942.29	0.95
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					2.56345	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.168850	681,148.18	1,148.18	0.65
		Base		100.000000	680,000.00	100.168850	681,148.18	1,148.18	0.65

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437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.17457	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.162715	1,011,643.42	1,643.42	0.96
		Base		100.000000	1,010,000.00	100.162715	1,011,643.42	1,643.42	0.96
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.993248	829,943.96	98.461830	817,233.19	-12,710.77	0.78
	Original Face:	Base	830,000.000	99.993248	829,943.96	98.461830	817,233.19	-12,710.77	0.78
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	34,801.640	99.928365	34,776.71	99.930610	34,777.49	0.78	0.03
	Original Face:	Base	800,000.000	99.928365	34,776.71	99.930610	34,777.49	0.78	0.03
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.79	20 Sep 2021		
		Local	255,000.000	99.990541	254,975.88	98.512100	251,205.86	-3,770.02	0.24
	Original Face:	Base	255,000.000	99.990541	254,975.88	98.512100	251,205.86	-3,770.02	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	332,086.020	99.999226	332,083.45	99.414550	330,141.82	-1,941.63	0.31
	Original Face:	Base	435,000.000	99.999226	332,083.45	99.414550	330,141.82	-1,941.63	0.31
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.958333	1,499,375.00	98.190941	1,472,864.12	-26,510.88	1.40
		Base		99.958333	1,499,375.00	98.190941	1,472,864.12	-26,510.88	1.40
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.5814	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.310722	1,003,107.22	3,107.22	0.96
		Base		100.000000	1,000,000.00	100.310722	1,003,107.22	3,107.22	0.96
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	137,652.540	99.998089	137,649.91	99.685180	137,219.18	-430.73	0.13
	Original Face:	Base	565,000.000	99.998089	137,649.91	99.685180	137,219.18	-430.73	0.13
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	214,864.960	99.991962	214,847.69	99.613170	214,033.80	-813.89	0.20
	Original Face:	Base	395,000.000	99.991962	214,847.69	99.613170	214,033.80	-813.89	0.20
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	900,000.000	99.978330	899,804.97	99.435410	894,918.69	-4,886.28	0.85
	Original Face:	Base	900,000.000	99.978330	899,804.97	99.435410	894,918.69	-4,886.28	0.85

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44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.77	18 Jan 2022		
		Local	600,000.000	99.985377	599,912.26	98.338650	590,031.90	-9,880.36	0.56
Original Face:		Base	600,000.000	99.985377	599,912.26	98.338650	590,031.90	-9,880.36	0.56
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.1605	11 May 2022		
		Local	1,500,000.000	100.196677	1,502,950.16	100.690442	1,510,356.63	7,406.47	1.44
		Base		100.196677	1,502,950.16	100.690442	1,510,356.63	7,406.47	1.44
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					2.39031	28 Jan 2019		
		Local	1,251,000.000	99.621360	1,246,263.21	100.311000	1,254,890.61	8,627.40	1.20
		Base		99.621360	1,246,263.21	100.311000	1,254,890.61	8,627.40	1.20
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.96531	29 Oct 2020		
		Local	500,000.000	101.337160	506,685.80	102.121525	510,607.63	3,921.83	0.49
		Base		101.337160	506,685.80	102.121525	510,607.63	3,921.83	0.49
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.68625	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.549369	603,296.21	3,296.21	0.57
		Base		100.000000	600,000.00	100.549369	603,296.21	3,296.21	0.57
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	486,360.990	100.000000	486,360.99	99.743610	485,114.01	-1,246.98	0.46
Original Face:		Base	1,400,000.000	100.000000	486,360.99	99.743610	485,114.01	-1,246.98	0.46
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	490,549.770	99.999766	490,548.62	99.726180	489,206.55	-1,342.07	0.47
Original Face:		Base	740,000.000	99.999766	490,548.62	99.726180	489,206.55	-1,342.07	0.47
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.11	15 Jul 2024		
		Local	1,000,000.000	98.014693	980,146.93	98.146700	981,467.00	1,320.07	0.93
Original Face:		Base	1,000,000.000	98.014693	980,146.93	98.146700	981,467.00	1,320.07	0.93
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.95	10 Nov 2020		
		Local	135,000.000	99.906859	134,874.26	98.370636	132,800.36	-2,073.90	0.13
		Base		99.906859	134,874.26	98.370636	132,800.36	-2,073.90	0.13
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					2.71394	22 Nov 2021		
		Local	990,000.000	101.303367	1,002,903.33	101.390179	1,003,762.77	859.44	0.96
		Base		101.303367	1,002,903.33	101.390179	1,003,762.77	859.44	0.96

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494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.998237	899,984.13	98.902167	890,119.50	-9,864.63	0.85
		Base		99.998237	899,984.13	98.902167	890,119.50	-9,864.63	0.85
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.962447	1,369,485.53	98.605622	1,350,897.02	-18,588.51	1.29
		Base		99.962447	1,369,485.53	98.605622	1,350,897.02	-18,588.51	1.29
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					2.4825	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.777339	1,813,992.10	13,992.10	1.73
		Base		100.000000	1,800,000.00	100.777339	1,813,992.10	13,992.10	1.73
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.95
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.95
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	818,939.180	99.992057	818,874.13	99.030480	810,999.40	-7,874.73	0.77
Original Face:		Base	840,000.000	99.992057	818,874.13	99.030480	810,999.40	-7,874.73	0.77
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	203,964.130	99.936185	203,833.97	99.681610	203,314.73	-519.24	0.19
Original Face:		Base	600,000.000	99.936185	203,833.97	99.681610	203,314.73	-519.24	0.19
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.75	15 Dec 2021		
		Local	1,300,000.000	99.765028	1,296,945.36	99.230230	1,289,992.99	-6,952.37	1.23
Original Face:		Base	1,300,000.000	99.765028	1,296,945.36	99.230230	1,289,992.99	-6,952.37	1.23
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.980292	989,804.89	99.460734	984,661.27	-5,143.62	0.94
		Base		99.980292	989,804.89	99.460734	984,661.27	-5,143.62	0.94
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.953532	659,693.31	98.331217	648,986.03	-10,707.28	0.62
		Base		99.953532	659,693.31	98.331217	648,986.03	-10,707.28	0.62
61746BDX1	MORGAN STANLEY SR UNSECURED 02/19 2.45					2.45	01 Feb 2019		
		Local	1,000,000.000	100.023472	1,000,234.72	99.794984	997,949.84	-2,284.88	0.95
		Base		100.023472	1,000,234.72	99.794984	997,949.84	-2,284.88	0.95

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637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.3	15 Nov 2019		
		Local	1,450,000.000	100.766447	1,461,113.48	99.348284	1,440,550.12	-20,563.36	1.37
		Base		100.766447	1,461,113.48	99.348284	1,440,550.12	-20,563.36	1.37
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.992493	419,968.47	98.697790	414,530.72	-5,437.75	0.39
Original Face:		Base	420,000.000	99.992493	419,968.47	98.697790	414,530.72	-5,437.75	0.39
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	186,082.190	99.945110	185,980.05	99.739290	185,597.06	-382.99	0.18
Original Face:		Base	1,150,000.000	99.945110	185,980.05	99.739290	185,597.06	-382.99	0.18
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	66,853.500	99.997801	66,852.03	99.981330	66,841.02	-11.01	0.06
Original Face:		Base	1,400,000.000	99.997801	66,852.03	99.981330	66,841.02	-11.01	0.06
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.75	15 Oct 2021		
		Local	900,000.000	98.457777	886,119.99	98.430890	885,878.01	-241.98	0.84
Original Face:		Base	900,000.000	98.457777	886,119.99	98.430890	885,878.01	-241.98	0.84
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.12	18 Apr 2022		
		Local	335,000.000	99.984463	334,947.95	98.866150	331,201.60	-3,746.35	0.32
Original Face:		Base	335,000.000	99.984463	334,947.95	98.866150	331,201.60	-3,746.35	0.32
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	500,000.000	99.716034	498,580.17	99.000700	495,003.50	-3,576.67	0.47
Original Face:		Base	500,000.000	99.716034	498,580.17	99.000700	495,003.50	-3,576.67	0.47
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					2.30019	15 Jan 2019		
		Local	500,000.000	100.143042	500,715.21	100.363870	501,819.35	1,104.14	0.48
		Base		100.143042	500,715.21	100.363870	501,819.35	1,104.14	0.48
69353RCH9	PNC BANK NA SR UNSECURED 01/19 2.2					2.2	28 Jan 2019		
		Local	672,000.000	100.383753	674,578.82	99.567173	669,091.40	-5,487.42	0.64
		Base		100.383753	674,578.82	99.567173	669,091.40	-5,487.42	0.64
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					2.42625	01 Jun 2018		
		Local	1,400,000.000	99.991286	1,399,878.00	99.991286	1,399,878.00	0.00	1.33
		Base		99.991286	1,399,878.00	99.991286	1,399,878.00	0.00	1.33

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69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.938116	249,845.29	98.239353	245,598.38	-4,246.91	0.23
		Base		99.938116	249,845.29	98.239353	245,598.38	-4,246.91	0.23
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.994339	554,968.58	99.994339	554,968.58	0.00	0.53
		Base		99.994339	554,968.58	99.994339	554,968.58	0.00	0.53
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	98.149493	265,003.63	-4,996.37	0.25
		Base		100.000000	270,000.00	98.149493	265,003.63	-4,996.37	0.25
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.876194	998,761.94	99.260569	992,605.69	-6,156.25	0.95
		Base		99.876194	998,761.94	99.260569	992,605.69	-6,156.25	0.95
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.9	23 Oct 2020		
		Local	780,000.000	99.869096	778,978.95	98.203818	765,989.78	-12,989.17	0.73
		Base		99.869096	778,978.95	98.203818	765,989.78	-12,989.17	0.73
747525AM5	QUALCOMM INC SR UNSECURED 05/19 1.85					1.85	20 May 2019		
		Local	1,200,000.000	100.124383	1,201,492.60	99.306364	1,191,676.37	-9,816.23	1.14
		Base		100.124383	1,201,492.60	99.306364	1,191,676.37	-9,816.23	1.14
747525AQ6	QUALCOMM INC SR UNSECURED 05/20 VAR					2.33494	20 May 2020		
		Local	795,000.000	100.000000	795,000.00	100.157000	796,248.15	1,248.15	0.76
		Base		100.000000	795,000.00	100.157000	796,248.15	1,248.15	0.76
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.997695	704,983.75	99.997695	704,983.75	0.00	0.67
		Base		99.997695	704,983.75	99.997695	704,983.75	0.00	0.67
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	101.574545	1,066,532.72	99.417039	1,043,878.91	-22,653.81	0.99
		Base		101.574545	1,066,532.72	99.417039	1,043,878.91	-22,653.81	0.99
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.984460	1,534,761.46	99.663789	1,529,839.16	-4,922.30	1.46
		Base		99.984460	1,534,761.46	99.663789	1,529,839.16	-4,922.30	1.46

& 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
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	336,284.510	99.998222	336,278.53	99.594440	334,920.67	-1,357.86	0.32
Original Face:		Base	440,000.000	99.998222	336,278.53	99.594440	334,920.67	-1,357.86	0.32
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.992063	319,974.60	98.894240	316,461.57	-3,513.03	0.30
Original Face:		Base	320,000.000	99.992063	319,974.60	98.894240	316,461.57	-3,513.03	0.30
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	487,573.920	99.810240	486,648.70	99.456520	484,924.05	-1,724.65	0.46
Original Face:		Base	750,000.000	99.810240	486,648.70	99.456520	484,924.05	-1,724.65	0.46
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.78	15 Nov 2021		
		Local	545,000.000	99.993490	544,964.52	98.406970	536,317.99	-8,646.53	0.51
Original Face:		Base	545,000.000	99.993490	544,964.52	98.406970	536,317.99	-8,646.53	0.51
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.1234	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.308115	687,110.59	2,110.59	0.65
		Base		100.000000	685,000.00	100.308115	687,110.59	2,110.59	0.65
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.36457	04 Mar 2021		
		Local	500,000.000	101.982966	509,914.83	102.430724	512,153.62	2,238.79	0.49
		Base		101.982966	509,914.83	102.430724	512,153.62	2,238.79	0.49
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.7405	11 Feb 2022		
		Local	1,000,000.000	100.696927	1,006,969.27	100.626000	1,006,260.00	-709.27	0.96
		Base		100.696927	1,006,969.27	100.626000	1,006,260.00	-709.27	0.96
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.05447	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	99.754933	598,529.60	-1,470.40	0.57
		Base		100.000000	600,000.00	99.754933	598,529.60	-1,470.40	0.57
US DOLLAR Total									
		Local	93,668,887.010		93,692,283.02		93,145,255.68	-547,027.34	88.72
Original Face:		Base	45,344,000.000		93,692,283.02		93,145,255.68	-547,027.34	88.72
FIXED INCOME Total									
		Base	93,668,887.010		93,692,283.02		93,145,255.68	-547,027.34	88.72

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Base Currency: USD - US DOLLAR

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

Original Face: 45,344,000.000

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		105,365,918.870	Base	105,384,082.64		104,779,551.99	-604,530.65	100.00
Original Face:		45,344,000.000						

& Issue has redenominated but Local is not converted
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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								
		0.020	Local	1.000000	0.02	1.000000	0.02	0.00	0.00
			Base	1.000000	0.02	1.000000	0.02	0.00	0.00
US DOLLAR Total									
		0.020	Local		0.02		0.02	0.00	0.00
			Base		0.02		0.02	0.00	0.00
CASH Total									
		0.020	Base		0.02		0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5FR0	PRIVATE EXP. FUNDING					1.61	25 Jun 2018		
		10,000,000.000	Local	99.619861	9,961,986.11	99.619861	9,961,986.11	0.00	0.94
			Base	99.619861	9,961,986.11	99.619861	9,961,986.11	0.00	0.94
912796MB2	TREASURY BILL 05/18 0.00000					1.6176	24 May 2018		
		10,000,000.000	Local	99.761853	9,976,185.33	99.761853	9,976,185.33	0.00	0.94
			Base	99.761853	9,976,185.33	99.761853	9,976,185.33	0.00	0.94
912796MF3	TREASURY BILL 06/18 0.00000					1.5003	21 Jun 2018		
		20,000,000.000	Local	99.662433	19,932,486.50	99.662433	19,932,486.50	0.00	1.88
			Base	99.662433	19,932,486.50	99.662433	19,932,486.50	0.00	1.88
912796MK2	TREASURY BILL 07/18 0.00000					1.5775	19 Jul 2018		
		20,000,000.000	Local	99.521157	19,904,231.39	99.475403	19,895,080.60	-9,150.79	1.88
			Base	99.521157	19,904,231.39	99.475403	19,895,080.60	-9,150.79	1.88
912796PB9	TREASURY BILL 04/18 0.00000					1.441	19 Apr 2018		
		10,000,000.000	Local	99.927950	9,992,795.00	99.927950	9,992,795.00	0.00	0.94
			Base	99.927950	9,992,795.00	99.927950	9,992,795.00	0.00	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PC7	TREASURY BILL 05/18 0.00000					1.431	03 May 2018		
		Local	20,000,000.000	99.873373	19,974,674.67	99.873373	19,974,674.67	0.00	1.89
		Base		99.873373	19,974,674.67	99.873373	19,974,674.67	0.00	1.89
912796PF0	TREASURY BILL 05/18 0.00000					1.4876	10 May 2018		
		Local	10,000,000.000	99.838843	9,983,884.33	99.838843	9,983,884.33	0.00	0.94
		Base		99.838843	9,983,884.33	99.838843	9,983,884.33	0.00	0.94
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	98.651395	19,730,278.95	98.521875	19,704,375.00	-25,903.95	1.86
		Base		98.651395	19,730,278.95	98.521875	19,704,375.00	-25,903.95	1.86
912796PM5	TREASURY BILL 06/18 0.00000					1.536	28 Jun 2018		
		Local	30,000,000.000	99.629096	29,888,728.90	99.629096	29,888,728.90	0.00	2.82
		Base		99.629096	29,888,728.90	99.629096	29,888,728.90	0.00	2.82
912796PN3	TREASURY BILL 07/18 0.00000					1.5613	05 Jul 2018		
		Local	10,000,000.000	99.587990	9,958,799.03	99.553109	9,955,310.90	-3,488.13	0.94
		Base		99.587990	9,958,799.03	99.553109	9,955,310.90	-3,488.13	0.94
912796PQ6	TREASURY BILL 07/18 0.00000					1.547	12 Jul 2018		
		Local	20,000,000.000	99.561258	19,912,251.67	99.518056	19,903,611.20	-8,640.47	1.88
		Base		99.561258	19,912,251.67	99.518056	19,903,611.20	-8,640.47	1.88
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		Local	20,000,000.000	99.443425	19,888,685.00	99.400882	19,880,176.40	-8,508.60	1.88
		Base		99.443425	19,888,685.00	99.400882	19,880,176.40	-8,508.60	1.88
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.410919	19,882,183.89	99.356444	19,871,288.80	-10,895.09	1.88
		Base		99.410919	19,882,183.89	99.356444	19,871,288.80	-10,895.09	1.88
926NKW009	AMHERST PIERPONT 04/15 VAR					1.82	02 Apr 2018		
		Local	132,128,124.740	100.000000	132,128,124.74	100.000000	132,128,124.74	0.00	12.47
		Base		100.000000	132,128,124.74	100.000000	132,128,124.74	0.00	12.47
979QHR003	SOUTH STREET REPO					1.95	02 Apr 2018		
		Local	25,308,092.240	100.000000	25,308,092.24	100.000000	25,308,092.24	0.00	2.39
		Base		100.000000	25,308,092.24	100.000000	25,308,092.24	0.00	2.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	377,436,216.980		376,423,387.75		376,356,800.72	-66,587.03	35.52
		Base			376,423,387.75		376,356,800.72	-66,587.03	35.52
CASH EQUIVALENT Total									
		Base	377,436,216.980		376,423,387.75		376,356,800.72	-66,587.03	35.52
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	10,137,049.920	101.423218	10,281,322.21	98.660453	10,001,259.37	-280,062.84	0.94
Original Face:		Base	20,540,000.000	101.423218	10,281,322.21	98.660453	10,001,259.37	-280,062.84	0.94
31315LYN2	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 06/18 0.00000						25 Jun 2018		
		Local	5,000,000.000	99.596250	4,979,812.50	99.596250	4,979,812.50	0.00	0.47
		Base		99.596250	4,979,812.50	99.596250	4,979,812.50	0.00	0.47
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	11,746,687.240	105.130612	12,349,364.24	100.756846	11,835,591.57	-513,772.67	1.12
Original Face:		Base	24,487,993.000	105.130612	12,349,364.24	100.756846	11,835,591.57	-513,772.67	1.12
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,312,528.400	105.027283	4,529,331.41	100.758409	4,345,235.00	-184,096.41	0.41
Original Face:		Base	10,000,000.000	105.027283	4,529,331.41	100.758409	4,345,235.00	-184,096.41	0.41
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.0725	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.119688	20,023,937.60	23,937.60	1.89
		Base		100.000000	20,000,000.00	100.119688	20,023,937.60	23,937.60	1.89
3132X0NX5	FARMER MAC NOTES 01/22 VAR					1.77428	03 Jan 2022		
		Local	5,000,000.000	100.298688	5,014,934.39	100.346415	5,017,320.75	2,386.36	0.47
		Base		100.298688	5,014,934.39	100.346415	5,017,320.75	2,386.36	0.47
313313WA2	FED FARM CRD DISCOUNT NT DISCOUNT NOT 04/18 0.00000					0.01	26 Apr 2018		
		Local	10,000,000.000	99.918750	9,991,875.00	99.918750	9,991,875.00	0.00	0.94
		Base		99.918750	9,991,875.00	99.918750	9,991,875.00	0.00	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313313XB9	FED FARM CRD DISCOUNT NT DISCOUNT NOT 05/18 0.00000						21 May 2018		
		Local	14,408,000.000	99.801389	14,379,384.11	99.801389	14,379,384.11	0.00	1.36
		Base		99.801389	14,379,384.11	99.801389	14,379,384.11	0.00	1.36
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.85
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.85
313385QN9	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/17 0.00000						15 Dec 2017		
		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
313385TJ5	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/18 0.00000						21 Feb 2018		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
313385TR7	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/18 0.00000					0.01	28 Feb 2018		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
313385TX4	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/18 0.00000						06 Mar 2018		
		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
313385VK9	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000						11 Apr 2018		
		Local	5,310,000.000	99.957500	5,307,743.25	99.957500	5,307,743.25	0.00	0.50
		Base		99.957500	5,307,743.25	99.957500	5,307,743.25	0.00	0.50
313385WU6	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000						14 May 2018		
		Local	10,000,000.000	99.826806	9,982,680.55	99.826806	9,982,680.55	0.00	0.94
		Base		99.826806	9,982,680.55	99.826806	9,982,680.55	0.00	0.94
313385YC4	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						15 Jun 2018		
		Local	17,400,000.000	99.691667	17,346,350.00	99.691667	17,346,350.00	0.00	1.64
		Base		99.691667	17,346,350.00	99.691667	17,346,350.00	0.00	1.64
313385YH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					0.01	20 Jun 2018		
		Local	40,000,000.000	99.666667	39,866,666.67	99.666667	39,866,666.67	0.00	3.76
		Base		99.666667	39,866,666.67	99.666667	39,866,666.67	0.00	3.76

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385YK6	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						22 Jun 2018		
		20,000,000.000	Local	99.656056	19,931,211.11	99.656056	19,931,211.11	0.00	1.88
			Base	99.656056	19,931,211.11	99.656056	19,931,211.11	0.00	1.88
313385YN0	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						25 Jun 2018		
		20,500,000.000	Local	99.641111	20,426,427.78	99.641111	20,426,427.78	0.00	1.93
			Base	99.641111	20,426,427.78	99.641111	20,426,427.78	0.00	1.93
313385YP5	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						26 Jun 2018		
		10,000,000.000	Local	99.660778	9,966,077.78	99.660778	9,966,077.78	0.00	0.94
			Base	99.660778	9,966,077.78	99.660778	9,966,077.78	0.00	0.94
313385YS9	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						29 Jun 2018		
		20,000,000.000	Local	99.648944	19,929,788.89	99.648944	19,929,788.89	0.00	1.88
			Base	99.648944	19,929,788.89	99.648944	19,929,788.89	0.00	1.88
313385YY6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000						05 Jul 2018		
		10,000,000.000	Local	99.585694	9,958,569.44	99.532600	9,953,260.00	-5,309.44	0.94
			Base	99.585694	9,958,569.44	99.532600	9,953,260.00	-5,309.44	0.94
313397XR7	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						04 Jun 2018		
		10,000,000.000	Local	99.745778	9,974,577.78	99.745778	9,974,577.78	0.00	0.94
			Base	99.745778	9,974,577.78	99.745778	9,974,577.78	0.00	0.94
313397YH8	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						20 Jun 2018		
		10,000,000.000	Local	99.677778	9,967,777.78	99.677778	9,967,777.78	0.00	0.94
			Base	99.677778	9,967,777.78	99.677778	9,967,777.78	0.00	0.94
313397YW5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/18 0.00000						03 Jul 2018		
		10,000,000.000	Local	99.620250	9,962,025.00	99.542600	9,954,260.00	-7,765.00	0.94
			Base	99.620250	9,962,025.00	99.542600	9,954,260.00	-7,765.00	0.94
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		20,000,000.000	Local	99.994608	19,998,921.52	99.546900	19,909,380.00	-89,541.52	1.88
			Base	99.994608	19,998,921.52	99.546900	19,909,380.00	-89,541.52	1.88
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.98125	23 Nov 2018		
		20,000,000.000	Local	99.960589	19,992,117.88	100.101790	20,020,358.00	28,240.12	1.89
			Base	99.960589	19,992,117.88	100.101790	20,020,358.00	28,240.12	1.89

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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
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.000000	6,875,000.00	99.531400	6,842,783.75	-32,216.25	0.65
		Base		100.000000	6,875,000.00	99.531400	6,842,783.75	-32,216.25	0.65
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.19382	22 Jan 2021		
		Local	10,000,000.000	99.988758	9,998,875.75	100.956741	10,095,674.10	96,798.35	0.95
		Base		99.988758	9,998,875.75	100.956741	10,095,674.10	96,798.35	0.95
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					2.02382	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.158006	5,007,900.30	7,900.30	0.47
		Base		100.000000	5,000,000.00	100.158006	5,007,900.30	7,900.30	0.47
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					1.9266	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.209222	10,020,922.20	20,922.20	0.95
		Base		100.000000	10,000,000.00	100.209222	10,020,922.20	20,922.20	0.95
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.0515	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.282341	10,028,234.10	28,234.10	0.95
		Base		100.000000	10,000,000.00	100.282341	10,028,234.10	28,234.10	0.95
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.198500	5,654,314.50	-45,685.50	0.53
		Base		100.000000	5,700,000.00	99.198500	5,654,314.50	-45,685.50	0.53
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.25	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.721900	4,088,597.90	-11,402.10	0.39
		Base		100.000000	4,100,000.00	99.721900	4,088,597.90	-11,402.10	0.39
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.983222	8,998,490.00	99.430200	8,948,718.00	-49,772.00	0.84
		Base		99.983222	8,998,490.00	99.430200	8,948,718.00	-49,772.00	0.84
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.808800	9,880,880.00	-119,120.00	0.93
		Base		100.000000	10,000,000.00	98.808800	9,880,880.00	-119,120.00	0.93
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.963200	9,996,319.98	99.639300	9,963,930.00	-32,389.98	0.94
		Base		99.963200	9,996,319.98	99.639300	9,963,930.00	-32,389.98	0.94

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3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.94
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.94
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	100.000000	19,726,000.00	0.00	1.86
		Base		100.000000	19,726,000.00	100.000000	19,726,000.00	0.00	1.86
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	627,093.550	100.143691	627,994.63	99.415060	623,425.43	-4,569.20	0.06
Original Face:		Base	5,000,000.000	100.143691	627,994.63	99.415060	623,425.43	-4,569.20	0.06
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	5,002,049.470	99.746387	4,989,363.64	93.127990	4,658,308.13	-331,055.51	0.44
Original Face:		Base	11,452,445.000	99.746387	4,989,363.64	93.127990	4,658,308.13	-331,055.51	0.44
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,228,154.970	100.312249	6,247,602.30	91.807490	5,717,912.75	-529,689.55	0.54
Original Face:		Base	11,058,708.000	100.312249	6,247,602.30	91.807490	5,717,912.75	-529,689.55	0.54
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	12,676,324.720	102.050354	12,936,234.29	99.742570	12,643,692.06	-292,542.23	1.19
Original Face:		Base	38,900,000.000	102.050354	12,936,234.29	99.742570	12,643,692.06	-292,542.23	1.19
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					1.75813	25 Nov 2018		
		Local	12,768,609.160	100.025971	12,771,925.35	99.929830	12,759,649.43	-12,275.92	1.20
Original Face:		Base	26,125,000.000	100.025971	12,771,925.35	99.929830	12,759,649.43	-12,275.92	1.20
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.92813	25 Apr 2020		
		Local	2,563,742.600	99.985391	2,563,368.06	99.853850	2,559,995.69	-3,372.37	0.24
Original Face:		Base	5,000,000.000	99.985391	2,563,368.06	99.853850	2,559,995.69	-3,372.37	0.24
3136G1JV2	FANNIE MAE NOTES 04/18 1.05					1.05	17 Apr 2018		
		Local	4,500,000.000	99.981176	4,499,152.94	99.981176	4,499,152.94	0.00	0.42
		Base		99.981176	4,499,152.94	99.981176	4,499,152.94	0.00	0.42
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	875,674.200	98.463519	862,219.63	99.638550	872,509.08	10,289.45	0.08
Original Face:		Base	5,000,000.000	98.463519	862,219.63	99.638550	872,509.08	10,289.45	0.08

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3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	157,267.950	101.863024	160,197.89	100.594050	158,202.20	-1,995.69	0.01
Original Face:		Base	5,000,000.000	101.863024	160,197.89	100.594050	158,202.20	-1,995.69	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	46,221.650	101.735053	47,023.62	100.179850	46,304.78	-718.84	0.00
Original Face:		Base	5,000,000.000	101.735053	47,023.62	100.179850	46,304.78	-718.84	0.00
3137AEV77	FHLMC MULTIFAMILY STRUCTURED P FHMS K703 A2					2.699	25 May 2018		
		Local	2,490,017.820	100.126510	2,493,167.93	100.126510	2,493,167.93	0.00	0.24
Original Face:		Base	3,862,000.000	100.126510	2,493,167.93	100.126510	2,493,167.93	0.00	0.24
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,217,871.800	99.975444	3,217,081.63	97.035200	3,122,468.34	-94,613.29	0.29
Original Face:		Base	10,000,000.000	99.975444	3,217,081.63	97.035200	3,122,468.34	-94,613.29	0.29
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,403,305.600	103.193109	2,480,045.77	99.001560	2,379,310.04	-100,735.73	0.22
Original Face:		Base	10,000,000.000	103.193109	2,480,045.77	99.001560	2,379,310.04	-100,735.73	0.22
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	3,574,616.900	100.803753	3,603,347.98	96.997090	3,467,274.37	-136,073.61	0.33
Original Face:		Base	12,022,600.000	100.803753	3,603,347.98	96.997090	3,467,274.37	-136,073.61	0.33
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,173,488.040	100.399886	6,198,174.93	96.006220	5,926,932.51	-271,242.42	0.56
Original Face:		Base	15,363,692.000	100.399886	6,198,174.93	96.006220	5,926,932.51	-271,242.42	0.56
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	9,392,438.640	101.718229	9,553,822.24	96.400990	9,054,403.83	-499,418.41	0.85
Original Face:		Base	24,000,000.000	101.718229	9,553,822.24	96.400990	9,054,403.83	-499,418.41	0.85
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	2,665,385.600	100.371027	2,675,274.90	97.959920	2,611,009.60	-64,265.30	0.25
Original Face:		Base	10,000,000.000	100.371027	2,675,274.90	97.959920	2,611,009.60	-64,265.30	0.25
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	8,013,551.980	100.832848	8,080,292.68	98.333510	7,880,006.94	-200,285.74	0.74
Original Face:		Base	29,723,368.000	100.832848	8,080,292.68	98.333510	7,880,006.94	-200,285.74	0.74

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3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	1,654,081.220	101.797361	1,683,811.03	95.054240	1,572,274.33	-111,536.70	0.15
	Original Face:	Base	9,815,000.000	101.797361	1,683,811.03	95.054240	1,572,274.33	-111,536.70	0.15
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	2,787,666.350	100.171019	2,792,433.78	97.707240	2,723,751.85	-68,681.93	0.26
	Original Face:	Base	4,690,000.000	100.171019	2,792,433.78	97.707240	2,723,751.85	-68,681.93	0.26
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	8,962,998.900	101.937808	9,136,684.60	99.515620	8,919,583.93	-217,100.67	0.84
	Original Face:	Base	10,000,000.000	101.937808	9,136,684.60	99.515620	8,919,583.93	-217,100.67	0.84
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,424,434.600	102.025078	1,453,280.51	97.972480	1,395,553.90	-57,726.61	0.13
	Original Face:	Base	10,000,000.000	102.025078	1,453,280.51	97.972480	1,395,553.90	-57,726.61	0.13
3138WCBZ5	FNMA POOL AS2755 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	7,988,773.100	101.793950	8,132,087.71	99.305360	7,933,279.89	-198,807.82	0.75
	Original Face:	Base	19,415,417.000	101.793950	8,132,087.71	99.305360	7,933,279.89	-198,807.82	0.75
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,622,225.030	110.555576	1,793,460.23	111.495310	1,808,704.83	15,244.60	0.17
	Original Face:	Base	12,777,000.000	110.555576	1,793,460.23	111.495310	1,808,704.83	15,244.60	0.17
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	390,659.900	106.237228	415,026.25	104.668830	408,899.15	-6,127.10	0.04
	Original Face:	Base	10,000,000.000	106.237228	415,026.25	104.668830	408,899.15	-6,127.10	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	459,956.900	104.572794	480,989.78	102.661790	472,199.99	-8,789.79	0.04
	Original Face:	Base	5,000,000.000	104.572794	480,989.78	102.661790	472,199.99	-8,789.79	0.04
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	715,892.480	103.180454	738,661.11	102.634130	734,750.02	-3,911.09	0.07
	Original Face:	Base	16,000,000.000	103.180454	738,661.11	102.634130	734,750.02	-3,911.09	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	335,361.250	105.555931	353,993.69	104.526950	350,542.89	-3,450.80	0.03
	Original Face:	Base	5,000,000.000	105.555931	353,993.69	104.526950	350,542.89	-3,450.80	0.03

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31418BED4	FNMA POOL MA1931 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	3,796,688.000	101.761594	3,863,570.23	99.581328	3,780,792.33	-82,777.90	0.36
Original Face:		Base	10,000,000.000	101.761594	3,863,570.23	99.581328	3,780,792.33	-82,777.90	0.36
31418BK70	FNMA POOL MA2117 FN 12/24 FIXED 2.5					2.5	01 Dec 2024		
		Local	1,935,216.540	101.851768	1,971,052.26	99.384447	1,923,304.26	-47,748.00	0.18
Original Face:		Base	4,245,000.000	101.851768	1,971,052.26	99.384447	1,923,304.26	-47,748.00	0.18
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		Local	1,926,650.400	102.975992	1,983,987.36	102.933973	1,983,177.80	-809.56	0.19
Original Face:		Base	9,875,825.000	102.975992	1,983,987.36	102.933973	1,983,177.80	-809.56	0.19
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	4,761,849.900	101.083064	4,813,423.77	96.704000	4,604,899.33	-208,524.44	0.43
Original Face:		Base	10,000,000.000	101.083064	4,813,423.77	96.704000	4,604,899.33	-208,524.44	0.43
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,899,796.340	99.673069	1,893,585.32	98.866400	1,878,260.25	-15,325.07	0.18
Original Face:		Base	2,000,000.000	99.673069	1,893,585.32	98.866400	1,878,260.25	-15,325.07	0.18
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,772,404.250	100.137342	4,778,958.78	99.028880	4,726,058.48	-52,900.30	0.45
Original Face:		Base	5,000,000.000	100.137342	4,778,958.78	99.028880	4,726,058.48	-52,900.30	0.45
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,903,693.800	101.604839	3,966,341.79	99.531040	3,885,387.04	-80,954.75	0.37
Original Face:		Base	10,000,000.000	101.604839	3,966,341.79	99.531040	3,885,387.04	-80,954.75	0.37
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	5,040,037.000	95.178744	4,797,043.93	94.703170	4,773,074.81	-23,969.12	0.45
Original Face:		Base	10,000,000.000	95.178744	4,797,043.93	94.703170	4,773,074.81	-23,969.12	0.45
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,328,935.750	94.117820	6,897,834.57	93.184440	6,829,427.74	-68,406.83	0.64
Original Face:		Base	10,000,000.000	94.117820	6,897,834.57	93.184440	6,829,427.74	-68,406.83	0.64
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.5	20 Apr 2043		
		Local	11,635,033.000	100.000000	11,635,033.00	99.408460	11,566,207.13	-68,825.87	1.09
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	99.408460	11,566,207.13	-68,825.87	1.09

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,657,889.950	97.605267	4,546,345.93	96.342220	4,487,514.58	-58,831.35	0.42
Original Face:		Base	5,000,000.000	97.605267	4,546,345.93	96.342220	4,487,514.58	-58,831.35	0.42
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	5,101,182.700	100.888610	5,146,512.31	99.143390	5,057,485.46	-89,026.85	0.48
Original Face:		Base	10,000,000.000	100.888610	5,146,512.31	99.143390	5,057,485.46	-89,026.85	0.48
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,379,732.100	100.245134	5,392,919.63	98.655600	5,307,406.98	-85,512.65	0.50
Original Face:		Base	10,000,000.000	100.245134	5,392,919.63	98.655600	5,307,406.98	-85,512.65	0.50
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,905,184.360	95.618755	3,734,088.67	94.114320	3,675,337.71	-58,750.96	0.35
Original Face:		Base	4,000,000.000	95.618755	3,734,088.67	94.114320	3,675,337.71	-58,750.96	0.35
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,867,141.850	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.44
Original Face:		Base	5,000,000.000	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.44
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,619,132.400	99.892683	9,608,809.46	97.495700	9,378,240.47	-230,568.99	0.89
Original Face:		Base	10,000,000.000	99.892683	9,608,809.46	97.495700	9,378,240.47	-230,568.99	0.89
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.469075	4,973,453.77	96.437500	4,821,875.00	-151,578.77	0.46
		Base		99.469075	4,973,453.77	96.437500	4,821,875.00	-151,578.77	0.46
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.47
912828QT0	US TREASURY N/B 06/18 2.375					2.375	30 Jun 2018		
		Local	10,000,000.000	100.269303	10,026,930.28	100.135619	10,013,561.90	-13,368.38	0.94
		Base		100.269303	10,026,930.28	100.135619	10,013,561.90	-13,368.38	0.94
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.781666	4,989,083.28	99.296875	4,964,843.75	-24,239.53	0.47
		Base		99.781666	4,989,083.28	99.296875	4,964,843.75	-24,239.53	0.47

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

Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.94
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.94
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	30,000,000.000	100.059318	30,017,795.33	99.891978	29,967,593.40	-50,201.93	2.83
		Base		100.059318	30,017,795.33	99.891978	29,967,593.40	-50,201.93	2.83
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.033375	9,903,337.45	98.843750	9,884,375.00	-18,962.45	0.93
		Base		99.033375	9,903,337.45	98.843750	9,884,375.00	-18,962.45	0.93
US DOLLAR Total									
		Local	688,463,698.280		689,140,900.62		683,295,448.78	-5,845,451.84	64.48
	Original Face:	Base	511,989,081.000		689,140,900.62		683,295,448.78	-5,845,451.84	64.48
FIXED INCOME Total									
		Base	688,463,698.280		689,140,900.62		683,295,448.78	-5,845,451.84	64.48
	Original Face:		511,989,081.000						

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

As of: *March 31, 2018* *View Date:* *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,065,899,915.280	Base	1,065,564,288.39		1,059,652,249.52	-5,912,038.87	100.00
Original Face:		511,989,081.000						

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Books Closed

Prepared by 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								
		Local	0.020	1.000000	0.02	1.000000	0.02	0.00	0.00
		Base		1.000000	0.02	1.000000	0.02	0.00	0.00
US DOLLAR Total									
		Local	0.020		0.02		0.02	0.00	0.00
		Base			0.02		0.02	0.00	0.00
CASH Total									
		Base	0.020		0.02		0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785EDK7	APPLE INC					1.63	19 Apr 2018		
		Local	25,000,000.000	99.918500	24,979,625.00	99.918500	24,979,625.00	0.00	1.82
		Base		99.918500	24,979,625.00	99.918500	24,979,625.00	0.00	1.82
03785EE26	APPLE INC					1.72	02 May 2018		
		Local	25,000,000.000	99.851889	24,962,972.22	99.851889	24,962,972.22	0.00	1.82
		Base		99.851889	24,962,972.22	99.851889	24,962,972.22	0.00	1.82
04821UF56	ATLANTIC ASSET SECUR					2.1	05 Jun 2018		
		Local	25,000,000.000	99.620833	24,905,208.33	99.620833	24,905,208.33	0.00	1.82
		Base		99.620833	24,905,208.33	99.620833	24,905,208.33	0.00	1.82
13738KEE3	CAN AST & CAN LTD JT					1.83	14 May 2018		
		Local	20,000,000.000	99.781417	19,956,283.33	99.781417	19,956,283.33	0.00	1.46
		Base		99.781417	19,956,283.33	99.781417	19,956,283.33	0.00	1.46
15060YFB1	CEDAR SPRING CPTL CO					2.22	11 Jun 2018		
		Local	25,000,000.000	99.562167	24,890,541.66	99.562167	24,890,541.66	0.00	1.82
		Base		99.562167	24,890,541.66	99.562167	24,890,541.66	0.00	1.82

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677KE33	CHEVRON CORP					1.71	03 May 2018		
		25,000,000.000	Local	99.848000	24,962,000.00	99.848000	24,962,000.00	0.00	1.82
			Base	99.848000	24,962,000.00	99.848000	24,962,000.00	0.00	1.82
19121BDD8	COCA-COLA COMPANY					1.58	13 Apr 2018		
		25,000,000.000	Local	99.947333	24,986,833.33	99.947333	24,986,833.33	0.00	1.82
			Base	99.947333	24,986,833.33	99.947333	24,986,833.33	0.00	1.82
19121BDR7	COCA-COLA COMPANY					1.62	25 Apr 2018		
		33,000,000.000	Local	99.892000	32,964,360.00	99.892000	32,964,360.00	0.00	2.40
			Base	99.892000	32,964,360.00	99.892000	32,964,360.00	0.00	2.40
22599G006	CREDIT AGRICOLE REPO REPO					1.72	02 Apr 2018		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.59
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.59
2284K1DW0	CROWN POINT CAP CO.					1.85	30 Apr 2018		
		25,000,000.000	Local	99.850972	24,962,743.05	99.850972	24,962,743.05	0.00	1.82
			Base	99.850972	24,962,743.05	99.850972	24,962,743.05	0.00	1.82
23102VDH0	CUMMINS INC					1.86	17 Apr 2018		
		15,000,000.000	Local	99.917333	14,987,600.00	99.917333	14,987,600.00	0.00	1.09
			Base	99.917333	14,987,600.00	99.917333	14,987,600.00	0.00	1.09
2546R3DT8	DISNEY (WALT) CO THE					1.63	27 Apr 2018		
		25,000,000.000	Local	99.882278	24,970,569.45	99.882278	24,970,569.45	0.00	1.82
			Base	99.882278	24,970,569.45	99.882278	24,970,569.45	0.00	1.82
30229BD20	EXXON MOBIL CORP					1.63	02 Apr 2018		
		25,000,000.000	Local	99.995472	24,998,868.06	99.995472	24,998,868.06	0.00	1.82
			Base	99.995472	24,998,868.06	99.995472	24,998,868.06	0.00	1.82
30229BE78	EXXON MOBIL CORP					1.71	07 May 2018		
		25,000,000.000	Local	99.829000	24,957,250.00	99.829000	24,957,250.00	0.00	1.82
			Base	99.829000	24,957,250.00	99.829000	24,957,250.00	0.00	1.82
30601WE21	FAIRWAY FINANCE CORP					1.72	02 May 2018		
		20,000,000.000	Local	99.851889	19,970,377.78	99.851889	19,970,377.78	0.00	1.46
			Base	99.851889	19,970,377.78	99.851889	19,970,377.78	0.00	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MD35	GOTHAM FDG CORP					1.75	03 Apr 2018		
		14,000,000.000	Local	99.990278	13,998,638.89	99.990278	13,998,638.89	0.00	1.02
			Base	99.990278	13,998,638.89	99.990278	13,998,638.89	0.00	1.02
38346MEN0	GOTHAM FDG CORP					2.0	22 May 2018		
		25,000,000.000	Local	99.716667	24,929,166.67	99.716667	24,929,166.67	0.00	1.82
			Base	99.716667	24,929,166.67	99.716667	24,929,166.67	0.00	1.82
40588MEN3	HALKIN FINANCE LLC USC					2.0	22 May 2018		
		25,000,000.000	Local	99.716667	24,929,166.67	99.716667	24,929,166.67	0.00	1.82
			Base	99.716667	24,929,166.67	99.716667	24,929,166.67	0.00	1.82
45779QD45	INSTITUTIONAL SECURED					1.83	04 Apr 2018		
		25,000,000.000	Local	99.984750	24,996,187.50	99.984750	24,996,187.50	0.00	1.82
			Base	99.984750	24,996,187.50	99.984750	24,996,187.50	0.00	1.82
48802TZF5	KELLS FDG LLC					0.01	17 May 2018		
		25,000,000.000	Local	99.747000	24,936,750.00	99.747000	24,936,750.00	0.00	1.82
			Base	99.747000	24,936,750.00	99.747000	24,936,750.00	0.00	1.82
48803TFS8	KELLS FDG LLC					1.73	16 Apr 2018		
		25,000,000.000	Local	99.927917	24,981,979.17	99.927917	24,981,979.17	0.00	1.82
			Base	99.927917	24,981,979.17	99.927917	24,981,979.17	0.00	1.82
52952ME22	LEXINGTN PKR CAP CO LL					2.0	02 May 2018		
		25,000,000.000	Local	99.827778	24,956,944.44	99.827778	24,956,944.44	0.00	1.82
			Base	99.827778	24,956,944.44	99.827778	24,956,944.44	0.00	1.82
53127UE71	LIBERTY FUNDING LLC					1.84	07 May 2018		
		27,000,000.000	Local	99.816000	26,950,320.00	99.816000	26,950,320.00	0.00	1.97
			Base	99.816000	26,950,320.00	99.816000	26,950,320.00	0.00	1.97
60689GD94	MIZUHO BANK LTD					1.72	09 Apr 2018		
		25,000,000.000	Local	99.961778	24,990,444.44	99.961778	24,990,444.44	0.00	1.82
			Base	99.961778	24,990,444.44	99.961778	24,990,444.44	0.00	1.82
62455BDB8	MOUNTCLIFF					1.75	11 Apr 2018		
		20,000,000.000	Local	99.951389	19,990,277.78	99.951389	19,990,277.78	0.00	1.46
			Base	99.951389	19,990,277.78	99.951389	19,990,277.78	0.00	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BE19	MOUNTCLIFF					1.84	01 May 2018		
		25,000,000.000	Local	99.846667	24,961,666.67	99.846667	24,961,666.67	0.00	1.82
			Base	99.846667	24,961,666.67	99.846667	24,961,666.67	0.00	1.82
64105HEN8	NESTLE CAP CORP					1.79	22 May 2018		
		25,000,000.000	Local	99.746417	24,936,604.17	99.746417	24,936,604.17	0.00	1.82
			Base	99.746417	24,936,604.17	99.746417	24,936,604.17	0.00	1.82
66844DE73	NORTHWESTERN UNIVERS					1.55	07 May 2018		
		30,000,000.000	Local	99.845000	29,953,500.00	99.845000	29,953,500.00	0.00	2.18
			Base	99.845000	29,953,500.00	99.845000	29,953,500.00	0.00	2.18
67983UE33	OLD LINE FUNDING LLC					1.85	03 May 2018		
		25,000,000.000	Local	99.835556	24,958,888.89	99.835556	24,958,888.89	0.00	1.82
			Base	99.835556	24,958,888.89	99.835556	24,958,888.89	0.00	1.82
71344UDG1	PEPSICO INC					1.74	16 Apr 2018		
		25,000,000.000	Local	99.927500	24,981,875.00	99.927500	24,981,875.00	0.00	1.82
			Base	99.927500	24,981,875.00	99.927500	24,981,875.00	0.00	1.82
71708FEM0	PFIZER INC					1.75	21 May 2018		
		6,274,000.000	Local	99.756945	6,258,750.70	99.756945	6,258,750.70	0.00	0.46
			Base	99.756945	6,258,750.70	99.756945	6,258,750.70	0.00	0.46
74271UDQ0	PROCTOR GAMBLE AND CO					1.59	24 Apr 2018		
		20,000,000.000	Local	99.898417	19,979,683.33	99.898417	19,979,683.33	0.00	1.46
			Base	99.898417	19,979,683.33	99.898417	19,979,683.33	0.00	1.46
77119MDW4	ROCHE HOLDING INC					1.8	30 Apr 2018		
		15,000,000.000	Local	99.855000	14,978,250.00	99.855000	14,978,250.00	0.00	1.09
			Base	99.855000	14,978,250.00	99.855000	14,978,250.00	0.00	1.09
78009BDG4	ROYAL BK OF CANADA					1.67	16 Apr 2018		
		25,000,000.000	Local	99.930417	24,982,604.17	99.930417	24,982,604.17	0.00	1.82
			Base	99.930417	24,982,604.17	99.930417	24,982,604.17	0.00	1.82
85520MD42	STARBIRD FDG. CORP					1.7	04 Apr 2018		
		25,000,000.000	Local	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.82
			Base	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88580DD68	3M CO					1.61	06 Apr 2018		
		Local	25,000,000.000	99.977639	24,994,409.72	99.977639	24,994,409.72	0.00	1.82
		Base		99.977639	24,994,409.72	99.977639	24,994,409.72	0.00	1.82
88602UEA4	THUNDER BAY FNDNG LLC					1.8	10 May 2018		
		Local	25,000,000.000	99.805000	24,951,250.00	99.805000	24,951,250.00	0.00	1.82
		Base		99.805000	24,951,250.00	99.805000	24,951,250.00	0.00	1.82
88602UEE6	THUNDER BAY FNDNG LLC					1.84	14 May 2018		
		Local	25,000,000.000	99.780222	24,945,055.56	99.780222	24,945,055.56	0.00	1.82
		Base		99.780222	24,945,055.56	99.780222	24,945,055.56	0.00	1.82
912796PA1	TREASURY BILL 04/18 0.00000					1.36	12 Apr 2018		
		Local	40,000,000.000	99.958444	39,983,377.78	99.958444	39,983,377.78	0.00	2.92
		Base		99.958444	39,983,377.78	99.958444	39,983,377.78	0.00	2.92
912796PF0	TREASURY BILL 05/18 0.00000					1.48	10 May 2018		
		Local	5,000,000.000	99.839667	4,991,983.33	99.839667	4,991,983.33	0.00	0.36
		Base		99.839667	4,991,983.33	99.839667	4,991,983.33	0.00	0.36
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.21	12 Apr 2018		
		Local	2,386,620.480	100.000000	2,386,620.48	100.000000	2,386,620.48	0.00	0.17
		Base		100.000000	2,386,620.48	100.000000	2,386,620.48	0.00	0.17
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.5	03 May 2018		
		Local	7,187,598.940	100.000000	7,187,598.94	100.000000	7,187,598.94	0.00	0.52
		Base		100.000000	7,187,598.94	100.000000	7,187,598.94	0.00	0.52
92646LEA4	VICTORY RECEIVABLES					1.81	10 May 2018		
		Local	20,000,000.000	99.803917	19,960,783.33	99.803917	19,960,783.33	0.00	1.46
		Base		99.803917	19,960,783.33	99.803917	19,960,783.33	0.00	1.46
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.75	02 Apr 2018		
		Local	46,271,425.190	100.000000	46,271,425.19	100.000000	46,271,425.19	0.00	3.37
		Base		100.000000	46,271,425.19	100.000000	46,271,425.19	0.00	3.37
930ABD003	FIDELITY INVESTMENTS MONEY					1.53	02 Apr 2018		
		Local	50,869,086.040	100.000000	50,869,086.04	100.000000	50,869,086.04	0.00	3.71
		Base		100.000000	50,869,086.04	100.000000	50,869,086.04	0.00	3.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QRC005	BANK OF AMERICA REPO					1.55	02 Apr 2018		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.29
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.29
US DOLLAR Total									
		1,341,988,730.650	Local		1,340,644,979.40		1,340,644,979.40	0.00	97.78
			Base		1,340,644,979.40		1,340,644,979.40	0.00	97.78
CASH EQUIVALENT Total									
		1,341,988,730.650	Base		1,340,644,979.40		1,340,644,979.40	0.00	97.78
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		5,000,000.000	Local	99.970207	4,998,510.34	99.970207	4,998,510.34	0.00	0.36
			Base	99.970207	4,998,510.34	99.970207	4,998,510.34	0.00	0.36
3133EHUJ0	FEDERAL FARM CREDIT BANK BONDS 08/18 1.25					1.25	10 Aug 2018		
		10,000,000.000	Local	99.991642	9,999,164.22	99.830200	9,983,020.00	-16,144.22	0.73
			Base	99.991642	9,999,164.22	99.830200	9,983,020.00	-16,144.22	0.73
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		14,064,814.100	Local	100.000000	14,064,814.10	100.001770	14,065,063.05	248.95	1.03
Original Face:		20,000,000.000	Base	100.000000	14,064,814.10	100.001770	14,065,063.05	248.95	1.03
96328DAY0	WHEELS SPV LLC WHLS 2017 1A A1 144A					1.4	20 Jul 2018		
		1,441,006.360	Local	100.000000	1,441,006.36	100.000370	1,441,011.69	5.33	0.11
Original Face:		9,750,000.000	Base	100.000000	1,441,006.36	100.000370	1,441,011.69	5.33	0.11
US DOLLAR Total									
		30,505,820.460	Local		30,503,495.02		30,487,605.08	-15,889.94	2.22
Original Face:		29,750,000.000	Base		30,503,495.02		30,487,605.08	-15,889.94	2.22
FIXED INCOME Total									
		30,505,820.460	Base		30,503,495.02		30,487,605.08	-15,889.94	2.22

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

Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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

Original Face: 29,750,000.000

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

Books Closed

Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,372,494,551.130	Base	1,371,148,474.44		1,371,132,584.50	-15,889.94	100.00
Original Face:		29,750,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by 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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LX5	TREASURY BILL 04/18 0.00000					1.552	26 Apr 2018		
			40,000,000.000	Local	99.892222	39,956,888.89	99.892222	39,956,888.89	0.00	3.03
				Base	99.892222	39,956,888.89	99.892222	39,956,888.89	0.00	3.03
912796MB2	TREASURY BILL 05/18 0.00000					1.621	24 May 2018		
			120,000,000.000	Local	99.779559	119,735,471.11	99.779559	119,735,471.11	0.00	9.08
				Base	99.779559	119,735,471.11	99.779559	119,735,471.11	0.00	9.08
912796NQ8	TREASURY BILL 08/18 0.00000					1.7555	16 Aug 2018		
			80,000,000.000	Local	99.374842	79,499,873.89	99.312812	79,450,249.60	-49,624.29	6.02
				Base	99.374842	79,499,873.89	99.312812	79,450,249.60	-49,624.29	6.02
912796NV7	TREASURY BILL 09/18 0.00000					1.621	13 Sep 2018		
			40,000,000.000	Local	99.257042	39,702,816.67	99.167455	39,666,982.00	-35,834.67	3.01
				Base	99.257042	39,702,816.67	99.167455	39,666,982.00	-35,834.67	3.01
912796NY1	TREASURY BILL 04/18 0.00000					1.309	05 Apr 2018		
			120,000,000.000	Local	99.985474	119,982,568.88	99.985474	119,982,568.88	0.00	9.09
				Base	99.985474	119,982,568.88	99.985474	119,982,568.88	0.00	9.09
912796NZ8	TREASURY BILL 10/18 0.00000					1.613	11 Oct 2018		
			50,000,000.000	Local	99.135467	49,567,733.61	99.021788	49,510,894.00	-56,839.61	3.75
				Base	99.135467	49,567,733.61	99.021788	49,510,894.00	-56,839.61	3.75
912796PA1	TREASURY BILL 04/18 0.00000					1.339	12 Apr 2018		
			120,000,000.000	Local	99.959612	119,951,533.99	99.959612	119,951,533.99	0.00	9.09
				Base	99.959612	119,951,533.99	99.959612	119,951,533.99	0.00	9.09
912796PB9	TREASURY BILL 04/18 0.00000					1.4204	19 Apr 2018		
			80,000,000.000	Local	99.930590	79,944,472.00	99.930590	79,944,472.00	0.00	6.06
				Base	99.930590	79,944,472.00	99.930590	79,944,472.00	0.00	6.06
912796PC7	TREASURY BILL 05/18 0.00000					1.5315	03 May 2018		
			100,000,000.000	Local	99.868789	99,868,789.34	99.868789	99,868,789.34	0.00	7.57
				Base	99.868789	99,868,789.34	99.868789	99,868,789.34	0.00	7.57

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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
912796PD5	TREASURY BILL 11/18 0.00000					1.608	08 Nov 2018		
		Local	40,000,000.000	99.012867	39,605,146.66	98.873062	39,549,224.80	-55,921.86	3.00
		Base		99.012867	39,605,146.66	98.873062	39,549,224.80	-55,921.86	3.00
912796PG8	TREASURY BILL 05/18 0.00000					1.4205	17 May 2018		
		Local	80,000,000.000	99.818907	79,855,125.56	99.818907	79,855,125.56	0.00	6.05
		Base		99.818907	79,855,125.56	99.818907	79,855,125.56	0.00	6.05
912796PH6	TREASURY BILL 05/18 0.00000					1.4	31 May 2018		
		Local	40,000,000.000	99.766667	39,906,666.67	99.766667	39,906,666.67	0.00	3.02
		Base		99.766667	39,906,666.67	99.766667	39,906,666.67	0.00	3.02
912796PL7	TREASURY BILL 06/18 0.00000					1.64	14 Jun 2018		
		Local	40,000,000.000	99.662889	39,865,155.56	99.662889	39,865,155.56	0.00	3.02
		Base		99.662889	39,865,155.56	99.662889	39,865,155.56	0.00	3.02
912796PM5	TREASURY BILL 06/18 0.00000					1.7022	28 Jun 2018		
		Local	10,000,000.000	99.583907	9,958,390.67	99.583907	9,958,390.67	0.00	0.75
		Base		99.583907	9,958,390.67	99.583907	9,958,390.67	0.00	0.75
912796PN3	TREASURY BILL 07/18 0.00000					1.7275	05 Jul 2018		
		Local	40,000,000.000	99.544132	39,817,652.78	99.553109	39,821,243.60	3,590.82	3.02
		Base		99.544132	39,817,652.78	99.553109	39,821,243.60	3,590.82	3.02
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.75	02 Apr 2018		
		Local	54,685,610.360	100.000000	54,685,610.36	100.000000	54,685,610.36	0.00	4.15
		Base		100.000000	54,685,610.36	100.000000	54,685,610.36	0.00	4.15
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.21	12 Apr 2018		
		Local	5,703,067.940	100.000000	5,703,067.94	100.000000	5,703,067.94	0.00	0.43
		Base		100.000000	5,703,067.94	100.000000	5,703,067.94	0.00	0.43
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.5	03 May 2018		
		Local	5,406,704.420	100.000000	5,406,704.42	100.000000	5,406,704.42	0.00	0.41
		Base		100.000000	5,406,704.42	100.000000	5,406,704.42	0.00	0.41
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.75	02 Apr 2018		
		Local	53,728,574.800	100.000000	53,728,574.80	100.000000	53,728,574.80	0.00	4.07
		Base		100.000000	53,728,574.80	100.000000	53,728,574.80	0.00	4.07

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Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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
930ABD003	FIDELITY INVESTMENTS MONEY					1.28	02 Apr 2018		
		10,212,852.940	Local	100.000000	10,212,852.94	100.000000	10,212,852.94	0.00	0.77
			Base	100.000000	10,212,852.94	100.000000	10,212,852.94	0.00	0.77
978UHK000	DAIWA CAPITAL MARKETS REPO					1.75	02 Apr 2018		
		29,160,993.900	Local	100.000000	29,160,993.90	100.000000	29,160,993.90	0.00	2.21
			Base	100.000000	29,160,993.90	100.000000	29,160,993.90	0.00	2.21
979QHT009	WELLS FARGO REPO					1.75	03 Apr 2018		
		110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	8.34
			Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	8.34
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.21	02 Apr 2018		
		762,776.810	Local	100.000000	762,776.81	100.000000	762,776.81	0.00	0.06
			Base	100.000000	762,776.81	100.000000	762,776.81	0.00	0.06
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.36	02 Apr 2018		
		52,573,035.570	Local	100.000000	52,573,035.57	100.000000	52,573,035.57	0.00	3.99
			Base	100.000000	52,573,035.57	100.000000	52,573,035.57	0.00	3.99
US DOLLAR Total									
		1,322,233,616.740	Local		1,319,451,903.02		1,319,257,273.41	-194,629.61	100.00
			Base		1,319,451,903.02		1,319,257,273.41	-194,629.61	100.00
CASH EQUIVALENT Total									
		1,322,233,616.740	Base		1,319,451,903.02		1,319,257,273.41	-194,629.61	100.00

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Books Closed

Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

As of: *March 31, 2018* *View Date:* *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,322,233,616.740	Base	1,319,451,903.02		1,319,257,273.41	-194,629.61	100.00

& Issue has redenominated but Local is not converted
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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								
		-10,000,000.000	Local	1.000000	-10,000,000.00	1.000000	-10,000,000.00	0.00	5.12
			Base	1.000000	-10,000,000.00	1.000000	-10,000,000.00	0.00	5.12
US DOLLAR Total									
		-10,000,000.000	Local		-10,000,000.00		-10,000,000.00	0.00	5.12
			Base		-10,000,000.00		-10,000,000.00	0.00	5.12
CASH Total									
		-10,000,000.000	Base		-10,000,000.00		-10,000,000.00	0.00	5.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		2,125,000.000	Local	101.623368	2,159,496.56	100.944000	2,145,060.00	-14,436.56	1.10
			Base	101.623368	2,159,496.56	100.944000	2,145,060.00	-14,436.56	1.10
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		1,000,000.000	Local	101.156000	1,011,560.00	100.906000	1,009,060.00	-2,500.00	0.52
			Base	101.156000	1,011,560.00	100.906000	1,009,060.00	-2,500.00	0.52
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.270638	31 Dec 2030		
		10,101,910.810	Local	99.991380	10,101,040.07	99.990000	10,100,900.62	-139.45	5.17
			Base	99.991380	10,101,040.07	99.990000	10,100,900.62	-139.45	5.17
US DOLLAR Total									
		13,226,910.810	Local		13,272,096.63		13,255,020.62	-17,076.01	6.78
			Base		13,272,096.63		13,255,020.62	-17,076.01	6.78
CASH EQUIVALENT Total									
		13,226,910.810	Base		13,272,096.63		13,255,020.62	-17,076.01	6.78

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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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
021087VV0	ALPINE UT SCH DIST ALPSCD 03/19 FIXED 5					5.0	15 Mar 2019		
		Local	10,050,000.000	103.427530	10,394,466.76	103.231000	10,374,715.50	-19,751.26	5.31
		Base		103.427530	10,394,466.76	103.231000	10,374,715.50	-19,751.26	5.31
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		Local	2,865,000.000	100.374905	2,875,741.03	100.040000	2,866,146.00	-9,595.03	1.47
		Base		100.374905	2,875,741.03	100.040000	2,866,146.00	-9,595.03	1.47
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	100.000000	7,175,000.00	100.000000	7,175,000.00	0.00	3.67
		Base		100.000000	7,175,000.00	100.000000	7,175,000.00	0.00	3.67
145628YG2	CARROLLTON FARMERS BRANCH TX I CLTSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,550,000.000	103.135072	3,661,295.07	102.922000	3,653,731.00	-7,564.07	1.87
		Base		103.135072	3,661,295.07	102.922000	3,653,731.00	-7,564.07	1.87
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	100.793386	7,055,537.04	100.700000	7,049,000.00	-6,537.04	3.61
		Base		100.793386	7,055,537.04	100.700000	7,049,000.00	-6,537.04	3.61
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					1.62	01 Jan 2037		
		Local	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	2.89
		Base		100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	2.89
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					1.5	01 Jul 2048		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	1.89
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	1.89
248866W27	DENTON TX DNN 02/19 FIXED 3					3.0	15 Feb 2019		
		Local	3,000,000.000	101.258813	3,037,764.38	101.242000	3,037,260.00	-504.38	1.55
		Base		101.258813	3,037,764.38	101.242000	3,037,260.00	-504.38	1.55
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.0	15 Jun 2019		
		Local	1,675,000.000	103.020109	1,725,586.82	102.839000	1,722,553.25	-3,033.57	0.88
		Base		103.020109	1,725,586.82	102.839000	1,722,553.25	-3,033.57	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	101.010863	2,222,238.98	100.860000	2,218,920.00	-3,318.98	1.14
		Base		101.010863	2,222,238.98	100.860000	2,218,920.00	-3,318.98	1.14
37358MCW9	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 03/19 FIXED 5					5.0	01 Mar 2019		
		Local	7,850,000.000	103.233061	8,103,795.32	103.108000	8,093,978.00	-9,817.32	4.14
		Base		103.233061	8,103,795.32	103.108000	8,093,978.00	-9,817.32	4.14
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	101.147689	7,838,945.89	101.035000	7,830,212.50	-8,733.39	4.01
		Base		101.147689	7,838,945.89	101.035000	7,830,212.50	-8,733.39	4.01
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.59	01 Nov 2039		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	4.60
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	4.60
495260G21	KING CNTY WA SCH DIST 414 LAK KINSCD 12/18 FIXED 4					4.0	01 Dec 2018		
		Local	2,955,000.000	101.719060	3,005,798.21	101.610000	3,002,575.50	-3,222.71	1.54
		Base		101.719060	3,005,798.21	101.610000	3,002,575.50	-3,222.71	1.54
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					1.58	01 Oct 2039		
		Local	4,635,000.000	100.000000	4,635,000.00	100.000000	4,635,000.00	0.00	2.37
		Base		100.000000	4,635,000.00	100.000000	4,635,000.00	0.00	2.37
574193FY9	MARYLAND ST MDS 08/18 FIXED 5					5.0	01 Aug 2018		
		Local	5,000,000.000	101.216627	5,060,831.34	101.164000	5,058,200.00	-2,631.34	2.59
		Base		101.216627	5,060,831.34	101.164000	5,058,200.00	-2,631.34	2.59
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	4,950,000.000	104.718017	5,183,541.83	104.420000	5,168,790.00	-14,751.83	2.64
		Base		104.718017	5,183,541.83	104.420000	5,168,790.00	-14,751.83	2.64
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	100.978996	3,029,369.89	100.865000	3,025,950.00	-3,419.89	1.55
		Base		100.978996	3,029,369.89	100.865000	3,025,950.00	-3,419.89	1.55
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.58	15 Nov 2039		
		Local	5,020,000.000	100.000000	5,020,000.00	100.000000	5,020,000.00	0.00	2.57
		Base		100.000000	5,020,000.00	100.000000	5,020,000.00	0.00	2.57

& 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
60528ACB8	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					1.58	01 Nov 2035		
		Local	4,985,000.000	100.000000	4,985,000.00	100.000000	4,985,000.00	0.00	2.55
		Base		100.000000	4,985,000.00	100.000000	4,985,000.00	0.00	2.55
60528ACK8	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					1.58	01 Nov 2035		
		Local	2,600,000.000	100.000000	2,600,000.00	100.000000	2,600,000.00	0.00	1.33
		Base		100.000000	2,600,000.00	100.000000	2,600,000.00	0.00	1.33
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	101.086089	10,108,608.89	100.974000	10,097,400.00	-11,208.89	5.17
		Base		101.086089	10,108,608.89	100.974000	10,097,400.00	-11,208.89	5.17
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	100.276138	3,008,284.14	100.125000	3,003,750.00	-4,534.14	1.54
		Base		100.276138	3,008,284.14	100.125000	3,003,750.00	-4,534.14	1.54
727199XR7	PLANO TX INDEP SCH DIST PNOSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,600,000.000	103.127646	3,712,595.25	103.010000	3,708,360.00	-4,235.25	1.90
		Base		103.127646	3,712,595.25	103.010000	3,708,360.00	-4,235.25	1.90
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.0	15 Jul 2019		
		Local	9,850,000.000	104.548204	10,297,998.07	104.325000	10,276,012.50	-21,985.57	5.26
		Base		104.548204	10,297,998.07	104.325000	10,276,012.50	-21,985.57	5.26
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	5,210,000.000	104.622414	5,450,827.79	104.366000	5,437,468.60	-13,359.19	2.78
		Base		104.622414	5,450,827.79	104.366000	5,437,468.60	-13,359.19	2.78
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	100.751632	3,969,614.32	100.615000	3,964,231.00	-5,383.32	2.03
		Base		100.751632	3,969,614.32	100.615000	3,964,231.00	-5,383.32	2.03
821686N65	SHELBY CNTY TN SHE 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,480,000.000	103.516591	9,813,372.86	103.391000	9,801,466.80	-11,906.06	5.01
		Base		103.516591	9,813,372.86	103.391000	9,801,466.80	-11,906.06	5.01
882724DQ7	TEXAS ST TXS 08/18 FIXED 4					4.0	30 Aug 2018		
		Local	9,000,000.000	101.108853	9,099,796.75	101.007000	9,090,630.00	-9,166.75	4.65
		Base		101.108853	9,099,796.75	101.007000	9,090,630.00	-9,166.75	4.65

& 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
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	101.365782	2,169,227.74	101.258000	2,166,921.20	-2,306.54	1.11
		Base		101.365782	2,169,227.74	101.258000	2,166,921.20	-2,306.54	1.11
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.0	01 Jul 2019		
		Local	8,560,000.000	103.154874	8,830,057.24	102.893000	8,807,640.80	-22,416.44	4.51
		Base		103.154874	8,830,057.24	102.893000	8,807,640.80	-22,416.44	4.51
US DOLLAR Total									
		Local	169,390,000.000		172,420,295.61		172,220,912.65	-199,382.96	88.10
		Base			172,420,295.61		172,220,912.65	-199,382.96	88.10
FIXED INCOME Total									
		Base	169,390,000.000		172,420,295.61		172,220,912.65	-199,382.96	88.10

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Holdings

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		172,616,910.810	Base	175,692,392.24		175,475,933.27	-216,458.97	100.00

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Books Closed

Prepared by 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								
		Local	846,403.260	1.000000	846,403.26	1.000000	846,403.26	0.00	0.23
		Base		1.000000	846,403.26	1.000000	846,403.26	0.00	0.23
US DOLLAR Total									
		Local	846,403.260		846,403.26		846,403.26	0.00	0.23
		Base			846,403.26		846,403.26	0.00	0.23
CASH Total									
		Base	846,403.260		846,403.26		846,403.26	0.00	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.2605	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.101340	5,005,067.00	5,067.00	1.34
		Base		100.000000	5,000,000.00	100.101340	5,005,067.00	5,067.00	1.34
06417GYV4	BANK OF NOVA SCOTIA					1.57	28 Jun 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
2284K1E25	CROWN POINT CAP CO.					1.98	02 May 2018		
		Local	10,000,000.000	99.829500	9,982,950.00	99.829500	9,982,950.00	0.00	2.67
		Base		99.829500	9,982,950.00	99.829500	9,982,950.00	0.00	2.67
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.976447	4,998,822.34	97.020847	4,851,042.35	-147,779.99	1.30
		Base		99.976447	4,998,822.34	97.020847	4,851,042.35	-147,779.99	1.30
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		Local	5,000,000.000	99.524667	4,976,233.33	99.413050	4,970,652.50	-5,580.83	1.33
		Base		99.524667	4,976,233.33	99.413050	4,970,652.50	-5,580.83	1.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		Local	5,000,000.000	98.367000	4,918,350.00	98.367000	4,918,350.00	0.00	1.32
		Base		98.367000	4,918,350.00	98.367000	4,918,350.00	0.00	1.32
52952MDG2	LEXINGTN PKR CAP CO LL					1.87	16 Apr 2018		
		Local	10,000,000.000	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	2.68
		Base		99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	2.68
56274MDP4	MANHATTAN ASSET FDG.					1.8	23 Apr 2018		
		Local	5,000,000.000	99.890000	4,994,500.00	99.890000	4,994,500.00	0.00	1.34
		Base		99.890000	4,994,500.00	99.890000	4,994,500.00	0.00	1.34
67983UDW0	OLD LINE FUNDING LLC					1.86	30 Apr 2018		
		Local	10,000,000.000	99.850167	9,985,016.67	99.850167	9,985,016.67	0.00	2.67
		Base		99.850167	9,985,016.67	99.850167	9,985,016.67	0.00	2.67
82124MDP2	SHEFFIELD RECEIVABLE					1.82	23 Apr 2018		
		Local	5,000,000.000	99.888778	4,994,438.89	99.888778	4,994,438.89	0.00	1.34
		Base		99.888778	4,994,438.89	99.888778	4,994,438.89	0.00	1.34
912796NY1	TREASURY BILL 04/18 0.00000					1.452	05 Apr 2018		
		Local	5,000,000.000	99.983867	4,999,193.33	99.983867	4,999,193.33	0.00	1.34
		Base		99.983867	4,999,193.33	99.983867	4,999,193.33	0.00	1.34
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.75	02 Apr 2018		
		Local	6,186,264.890	100.000000	6,186,264.89	100.000000	6,186,264.89	0.00	1.66
		Base		100.000000	6,186,264.89	100.000000	6,186,264.89	0.00	1.66
92646LDP2	VICTORY RECEIVABLES					1.82	23 Apr 2018		
		Local	5,000,000.000	99.888778	4,994,438.89	99.888778	4,994,438.89	0.00	1.34
		Base		99.888778	4,994,438.89	99.888778	4,994,438.89	0.00	1.34
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.77	02 Apr 2018		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	10.71
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	10.71
US DOLLAR Total									
		Local	121,186,264.890		121,022,416.67		120,874,122.85	-148,293.82	32.37
		Base			121,022,416.67		120,874,122.85	-148,293.82	32.37

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Base Currency: 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									
			121,186,264.890	Base	121,022,416.67		120,874,122.85	-148,293.82	32.37
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			2,000,000.000	Local	101.349327	2,026,986.53	99.020105	1,980,402.10	-46,584.43	0.53
				Base	101.349327	2,026,986.53	99.020105	1,980,402.10	-46,584.43	0.53
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			2,000,000.000	Local	99.962652	1,999,253.04	97.411032	1,948,220.64	-51,032.40	0.52
				Base	99.962652	1,999,253.04	97.411032	1,948,220.64	-51,032.40	0.52
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
			1,000,000.000	Local	99.732239	997,322.39	100.894356	1,008,943.56	11,621.17	0.27
				Base	99.732239	997,322.39	100.894356	1,008,943.56	11,621.17	0.27
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
			5,000,000.000	Local	99.994923	4,999,746.16	99.440283	4,972,014.15	-27,732.01	1.33
				Base	99.994923	4,999,746.16	99.440283	4,972,014.15	-27,732.01	1.33
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					2.1566	15 Jun 2021		
			3,000,000.000	Local	100.000000	3,000,000.00	100.229230	3,006,876.90	6,876.90	0.81
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.229230	3,006,876.90	6,876.90	0.81
06050TMC3	BANK OF AMERICA NA SR UNSECURED 06/18 1.75					1.75	05 Jun 2018		
			2,000,000.000	Local	100.034412	2,000,688.24	100.034412	2,000,688.24	0.00	0.54
				Base	100.034412	2,000,688.24	100.034412	2,000,688.24	0.00	0.54
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
			2,500,000.000	Local	100.000000	2,500,000.00	99.590893	2,489,772.33	-10,227.67	0.67
				Base	100.000000	2,500,000.00	99.590893	2,489,772.33	-10,227.67	0.67
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
			5,000,000.000	Local	100.000000	5,000,000.00	97.917139	4,895,856.95	-104,143.05	1.31
				Base	100.000000	5,000,000.00	97.917139	4,895,856.95	-104,143.05	1.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.7413	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.231237	4,911,561.85	-88,438.15	1.32
		Base		100.000000	5,000,000.00	98.231237	4,911,561.85	-88,438.15	1.32
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.17152	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.257399	5,012,869.95	12,869.95	1.34
		Base		100.000000	5,000,000.00	100.257399	5,012,869.95	12,869.95	1.34
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.4466	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.839930	3,025,197.90	25,197.90	0.81
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.839930	3,025,197.90	25,197.90	0.81
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.1766	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.525120	5,026,256.00	26,256.00	1.35
	Original Face:	Base	5,000,000.000	100.000000	5,000,000.00	100.525120	5,026,256.00	26,256.00	1.35
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.6107	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.153137	5,007,656.85	7,656.85	1.34
		Base		100.000000	5,000,000.00	100.153137	5,007,656.85	7,656.85	1.34
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.23457	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.222600	5,011,130.00	11,130.00	1.34
		Base		100.000000	5,000,000.00	100.222600	5,011,130.00	11,130.00	1.34
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	2,851,458.940	99.992471	2,851,244.26	99.732270	2,843,824.73	-7,419.53	0.76
	Original Face:	Base	5,000,000.000	99.992471	2,851,244.26	99.732270	2,843,824.73	-7,419.53	0.76
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.54175	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.395600	5,019,780.00	19,780.00	1.34
		Base		100.000000	5,000,000.00	100.395600	5,019,780.00	19,780.00	1.34
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.909447	2,997,283.41	98.066444	2,941,993.32	-55,290.09	0.79
		Base		99.909447	2,997,283.41	98.066444	2,941,993.32	-55,290.09	0.79
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.53814	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.066446	5,003,322.30	3,322.30	1.34
		Base		100.000000	5,000,000.00	100.066446	5,003,322.30	3,322.30	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
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.992823	3,999,712.92	99.539080	3,981,563.20	-18,149.72	1.07
Original Face:		Base	4,000,000.000	99.992823	3,999,712.92	99.539080	3,981,563.20	-18,149.72	1.07
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.3766	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.858270	4,034,330.80	34,330.80	1.08
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.858270	4,034,330.80	34,330.80	1.08
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,490,833.040	99.991367	1,490,704.34	99.746800	1,487,058.25	-3,646.09	0.40
Original Face:		Base	4,000,000.000	99.991367	1,490,704.34	99.746800	1,487,058.25	-3,646.09	0.40
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.455083	3,978,203.32	-21,796.68	1.07
		Base		100.000000	4,000,000.00	99.455083	3,978,203.32	-21,796.68	1.07
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	98.510584	1,477,658.76	-22,341.24	0.40
		Base		100.000000	1,500,000.00	98.510584	1,477,658.76	-22,341.24	0.40
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,593,557.650	101.396924	2,629,787.68	94.001450	2,437,981.80	-191,805.88	0.65
Original Face:		Base	5,000,000.000	101.396924	2,629,787.68	94.001450	2,437,981.80	-191,805.88	0.65
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	12,317.280	100.198745	12,341.76	102.035976	12,568.06	226.30	0.00
Original Face:		Base	3,158,366.000	100.198745	12,341.76	102.035976	12,568.06	226.30	0.00
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	38,666.100	100.139218	38,719.93	100.723646	38,945.91	225.98	0.01
Original Face:		Base	2,500,000.000	100.139218	38,719.93	100.723646	38,945.91	225.98	0.01
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.959476	3,998,379.04	99.959476	3,998,379.04	0.00	1.07
		Base		99.959476	3,998,379.04	99.959476	3,998,379.04	0.00	1.07
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.0317	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.164582	5,008,229.10	8,229.10	1.34
		Base		100.000000	5,000,000.00	100.164582	5,008,229.10	8,229.10	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
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.808800	4,940,440.00	-59,560.00	1.32
		Base		100.000000	5,000,000.00	98.808800	4,940,440.00	-59,560.00	1.32
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	1,978,081.820	102.821314	2,033,889.71	97.255630	1,923,795.94	-110,093.77	0.52
Original Face:		Base	5,100,000.000	102.821314	2,033,889.71	97.255630	1,923,795.94	-110,093.77	0.52
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.3715	25 Jun 2022		
		Local	2,592,048.690	100.000000	2,592,048.69	99.764810	2,585,952.45	-6,096.24	0.69
Original Face:		Base	3,000,000.000	100.000000	2,592,048.69	99.764810	2,585,952.45	-6,096.24	0.69
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	2,651,586.000	100.425011	2,662,855.52	97.056720	2,573,542.40	-89,313.12	0.69
Original Face:		Base	7,000,000.000	100.425011	2,662,855.52	97.056720	2,573,542.40	-89,313.12	0.69
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,006,448.900	100.228405	2,011,031.73	98.334440	1,973,030.29	-38,001.44	0.53
Original Face:		Base	5,000,000.000	100.228405	2,011,031.73	98.334440	1,973,030.29	-38,001.44	0.53
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,058,982.290	99.370697	2,046,025.06	102.516970	2,110,806.26	64,781.20	0.57
Original Face:		Base	9,000,000.000	99.370697	2,046,025.06	102.516970	2,110,806.26	64,781.20	0.57
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.5	25 Jun 2042		
		Local	1,209,108.940	102.329985	1,237,281.00	100.491630	1,215,053.28	-22,227.72	0.33
Original Face:		Base	1,445,000.000	102.329985	1,237,281.00	100.491630	1,215,053.28	-22,227.72	0.33
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.522300	5,344,347.51	-25,652.49	1.43
		Base		100.000000	5,370,000.00	99.522300	5,344,347.51	-25,652.49	1.43
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	875,674.200	98.463519	862,219.63	99.638550	872,509.08	10,289.45	0.23
Original Face:		Base	5,000,000.000	98.463519	862,219.63	99.638550	872,509.08	10,289.45	0.23
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.75	15 Nov 2039		
		Local	4,404,758.000	101.525417	4,471,948.93	98.543960	4,340,622.96	-131,325.97	1.16
Original Face:		Base	40,000,000.000	101.525417	4,471,948.93	98.543960	4,340,622.96	-131,325.97	1.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,009,235.600	98.073376	989,791.42	96.259110	971,481.21	-18,310.21	0.26
Original Face:		Base	5,000,000.000	98.073376	989,791.42	96.259110	971,481.21	-18,310.21	0.26
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	248,746.800	100.485699	249,954.96	100.122560	249,051.66	-903.30	0.07
Original Face:		Base	4,000,000.000	100.485699	249,954.96	100.122560	249,051.66	-903.30	0.07
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	94,360.770	101.863020	96,118.73	100.594050	94,921.32	-1,197.41	0.03
Original Face:		Base	3,000,000.000	101.863020	96,118.73	100.594050	94,921.32	-1,197.41	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	794,186.400	102.450155	813,645.20	101.565310	806,617.88	-7,027.32	0.22
Original Face:		Base	2,000,000.000	102.450155	813,645.20	101.565310	806,617.88	-7,027.32	0.22
3137A8L89	FREDDIE MAC FHR 3819 DE					2.5	15 Nov 2018		
		Local	37,367.280	100.147776	37,422.50	99.891410	37,326.70	-95.80	0.01
Original Face:		Base	3,000,000.000	100.147776	37,422.50	99.891410	37,326.70	-95.80	0.01
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	436,519.890	102.153769	445,921.52	101.809810	444,420.07	-1,501.45	0.12
Original Face:		Base	3,000,000.000	102.153769	445,921.52	101.809810	444,420.07	-1,501.45	0.12
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,507,140.200	102.411406	2,567,597.52	102.550670	2,571,089.07	3,491.55	0.69
Original Face:		Base	4,750,000.000	102.411406	2,567,597.52	102.550670	2,571,089.07	3,491.55	0.69
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	557,489.600	99.344594	553,835.78	98.220230	547,567.57	-6,268.21	0.15
Original Face:		Base	2,000,000.000	99.344594	553,835.78	98.220230	547,567.57	-6,268.21	0.15
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	103.786399	2,075,727.97	102.629960	2,052,599.20	-23,128.77	0.55
Original Face:		Base	2,000,000.000	103.786399	2,075,727.97	102.629960	2,052,599.20	-23,128.77	0.55
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.262168	505,266.14	95.598920	481,765.94	-23,500.20	0.13
Original Face:		Base	2,000,000.000	100.262168	505,266.14	95.598920	481,765.94	-23,500.20	0.13

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3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,951,124.100	103.495604	2,019,327.67	100.981500	1,970,274.38	-49,053.29	0.53
Original Face:		Base	5,000,000.000	103.495604	2,019,327.67	100.981500	1,970,274.38	-49,053.29	0.53
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	165,896.020	101.793298	168,871.03	100.474493	166,683.19	-2,187.84	0.04
Original Face:		Base	500,000.000	101.793298	168,871.03	100.474493	166,683.19	-2,187.84	0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,026,420.550	100.693949	4,054,361.86	98.664286	3,972,639.09	-81,722.77	1.06
Original Face:		Base	5,000,000.000	100.693949	4,054,361.86	98.664286	3,972,639.09	-81,722.77	1.06
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,124,344.700	105.234332	4,340,226.61	104.134818	4,294,878.85	-45,347.76	1.15
Original Face:		Base	7,000,000.000	105.234332	4,340,226.61	104.134818	4,294,878.85	-45,347.76	1.15
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	36,022.140	100.060019	36,043.76	100.317150	36,136.38	92.62	0.01
Original Face:		Base	6,000,000.000	100.060019	36,043.76	100.317150	36,136.38	92.62	0.01
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	59,167.800	101.873266	60,276.17	101.419350	60,007.60	-268.57	0.02
Original Face:		Base	10,000,000.000	101.873266	60,276.17	101.419350	60,007.60	-268.57	0.02
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.75	25 Jun 2020		
		Local	46,561.980	100.311885	46,707.20	100.413990	46,754.74	47.54	0.01
Original Face:		Base	3,000,000.000	100.311885	46,707.20	100.413990	46,754.74	47.54	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	480,426.390	99.145020	476,318.84	99.747880	479,215.14	2,896.30	0.13
Original Face:		Base	3,000,000.000	99.145020	476,318.84	99.747880	479,215.14	2,896.30	0.13
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	471,452.040	98.089693	462,445.86	99.837660	470,686.68	8,240.82	0.13
Original Face:		Base	4,867,385.000	98.089693	462,445.86	99.837660	470,686.68	8,240.82	0.13
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	335,361.250	105.555931	353,993.69	104.526950	350,542.89	-3,450.80	0.09
Original Face:		Base	5,000,000.000	105.555931	353,993.69	104.526950	350,542.89	-3,450.80	0.09

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	24,071.610	100.183536	24,115.79	101.573008	24,450.26	334.47	0.01
Original Face:		Base	3,000,000.000	100.183536	24,115.79	101.573008	24,450.26	334.47	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,287,216.030	102.760988	3,377,975.68	102.167431	3,358,464.17	-19,511.51	0.90
Original Face:		Base	7,000,000.000	102.760988	3,377,975.68	102.167431	3,358,464.17	-19,511.51	0.90
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	5,082,836.970	99.911893	5,078,358.62	99.444710	5,054,612.48	-23,746.14	1.35
Original Face:		Base	7,450,000.000	99.911893	5,078,358.62	99.444710	5,054,612.48	-23,746.14	1.35
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	49,273.180	100.902824	49,718.03	102.208308	50,361.28	643.25	0.01
Original Face:		Base	1,808,277.000	100.902824	49,718.03	102.208308	50,361.28	643.25	0.01
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	5,509,470.240	99.998841	5,509,406.40	99.719480	5,494,015.07	-15,391.33	1.47
Original Face:		Base	10,000,000.000	99.998841	5,509,406.40	99.719480	5,494,015.07	-15,391.33	1.47
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	3,516,203.530	100.000000	3,516,203.53	100.001770	3,516,265.77	62.24	0.94
Original Face:		Base	5,000,000.000	100.000000	3,516,203.53	100.001770	3,516,265.77	62.24	0.94
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.02207	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.037100	5,001,855.00	1,855.00	1.34
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.037100	5,001,855.00	1,855.00	1.34
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.9669	30 Apr 2018		
		Local	5,000,000.000	100.014871	5,000,743.57	100.014871	5,000,743.57	0.00	1.34
		Base		100.014871	5,000,743.57	100.014871	5,000,743.57	0.00	1.34
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.25	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.235446	4,961,772.30	-38,227.70	1.33
		Base		100.000000	5,000,000.00	99.235446	4,961,772.30	-38,227.70	1.33
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.969406	4,998,470.32	99.696593	4,984,829.65	-13,640.67	1.34
		Base		99.969406	4,998,470.32	99.696593	4,984,829.65	-13,640.67	1.34

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38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,012,593.900	99.964602	1,012,235.46	99.566530	1,008,204.61	-4,030.85	0.27
Original Face:		Base	5,000,000.000	99.964602	1,012,235.46	99.566530	1,008,204.61	-4,030.85	0.27
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	549,616.380	99.809025	548,566.75	98.173630	539,578.35	-8,988.40	0.14
Original Face:		Base	3,000,000.000	99.809025	548,566.75	98.173630	539,578.35	-8,988.40	0.14
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744	16 May 2046		
		Local	530,274.510	95.990211	509,011.62	94.731160	502,335.19	-6,676.43	0.13
Original Face:		Base	675,000.000	95.990211	509,011.62	94.731160	502,335.19	-6,676.43	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,201,542.600	101.879494	1,224,125.52	99.105240	1,190,791.68	-33,333.84	0.32
Original Face:		Base	2,289,667.000	101.879494	1,224,125.52	99.105240	1,190,791.68	-33,333.84	0.32
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,550,591.350	100.888609	2,573,256.14	99.143390	2,528,742.73	-44,513.41	0.68
Original Face:		Base	5,000,000.000	100.888609	2,573,256.14	99.143390	2,528,742.73	-44,513.41	0.68
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.15	16 Feb 2057		
		Local	1,543,339.950	95.778242	1,478,183.87	93.785990	1,447,436.65	-30,747.22	0.39
Original Face:		Base	1,600,000.000	95.778242	1,478,183.87	93.785990	1,447,436.65	-30,747.22	0.39
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.329692	1,003,296.92	99.933999	999,339.99	-3,956.93	0.27
		Base		100.329692	1,003,296.92	99.933999	999,339.99	-3,956.93	0.27
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	3,479,342.580	99.993600	3,479,119.91	99.436600	3,459,739.96	-19,379.95	0.93
Original Face:		Base	6,000,000.000	99.993600	3,479,119.91	99.436600	3,459,739.96	-19,379.95	0.93
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	1,757,621.840	100.000000	1,757,621.84	100.000440	1,757,629.57	7.73	0.47
Original Face:		Base	5,000,000.000	100.000000	1,757,621.84	100.000440	1,757,629.57	7.73	0.47
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.304200	3,009,126.00	9,126.00	0.81
		Base		100.000000	3,000,000.00	100.304200	3,009,126.00	9,126.00	0.81

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459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.985755	2,999,572.66	99.225085	2,976,752.55	-22,820.11	0.80
		Base		99.985755	2,999,572.66	99.225085	2,976,752.55	-22,820.11	0.80
46625HJL5	JPMORGAN CHASE + CO SR UNSECURED 05/18 1.625					1.625	15 May 2018		
		Local	2,100,000.000	100.008940	2,100,187.75	100.008940	2,100,187.75	0.00	0.56
		Base		100.008940	2,100,187.75	100.008940	2,100,187.75	0.00	0.56
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	1,657,262.740	99.999765	1,657,258.84	99.726180	1,652,724.82	-4,534.02	0.44
Original Face:		Base	2,500,000.000	99.999765	1,657,258.84	99.726180	1,652,724.82	-4,534.02	0.44
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.406194	994,061.94	97.589280	975,892.80	-18,169.14	0.26
		Base		99.406194	994,061.94	97.589280	975,892.80	-18,169.14	0.26
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.998237	3,999,929.47	98.902167	3,956,086.68	-43,842.79	1.06
		Base		99.998237	3,999,929.47	98.902167	3,956,086.68	-43,842.79	1.06
50117NAA2	KUBOTA CREDIT OWNER TRUST KCOT 2017 1A A1 144A					1.35	15 Aug 2018		
		Local	267,263.530	100.000000	267,263.53	99.970460	267,184.58	-78.95	0.07
Original Face:		Base	5,000,000.000	100.000000	267,263.53	99.970460	267,184.58	-78.95	0.07
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.37152	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.074567	5,003,728.35	3,728.35	1.34
		Base		100.000000	5,000,000.00	100.074567	5,003,728.35	3,728.35	1.34
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,728,489.010	99.987663	1,728,275.76	99.282500	1,716,087.10	-12,188.66	0.46
Original Face:		Base	2,000,000.000	99.987663	1,728,275.76	99.282500	1,716,087.10	-12,188.66	0.46
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.987233	3,999,489.31	99.066880	3,962,675.20	-36,814.11	1.06
Original Face:		Base	4,000,000.000	99.987233	3,999,489.31	99.066880	3,962,675.20	-36,814.11	1.06
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.885425	2,996,562.74	98.511872	2,955,356.16	-41,206.58	0.79
		Base		99.885425	2,996,562.74	98.511872	2,955,356.16	-41,206.58	0.79

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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
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.891156	3,995,646.25	98.700347	3,948,013.88	-47,632.37	1.06
		Base		99.891156	3,995,646.25	98.700347	3,948,013.88	-47,632.37	1.06
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.3547	22 Jan 2019		
		Local	5,000,000.000	100.314750	5,015,737.52	100.364169	5,018,208.45	2,470.93	1.34
		Base		100.314750	5,015,737.52	100.364169	5,018,208.45	2,470.93	1.34
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.585157	1,911,703.14	-88,296.86	0.51
		Base		100.000000	2,000,000.00	95.585157	1,911,703.14	-88,296.86	0.51
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.22	13 Feb 2020		
		Local	2,750,000.000	99.304008	2,730,860.21	100.094950	2,752,611.13	21,750.92	0.74
		Base		99.304008	2,730,860.21	100.094950	2,752,611.13	21,750.92	0.74
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.868692	2,496,717.30	98.541127	2,463,528.18	-33,189.12	0.66
		Base		99.868692	2,496,717.30	98.541127	2,463,528.18	-33,189.12	0.66
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.3813	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.774410	2,519,360.25	19,360.25	0.67
		Base		100.000000	2,500,000.00	100.774410	2,519,360.25	19,360.25	0.67
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.012761	5,000,638.07	100.012761	5,000,638.07	0.00	1.34
		Base		100.012761	5,000,638.07	100.012761	5,000,638.07	0.00	1.34
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.7405	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.626000	3,018,780.00	18,780.00	0.81
		Base		100.000000	3,000,000.00	100.626000	3,018,780.00	18,780.00	0.81
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					2.37447	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
US DOLLAR Total									
		Local	252,616,300.270		253,305,935.72		251,635,859.11	-1,670,076.61	67.40
Original Face:		Base	275,643,695.000		253,305,935.72		251,635,859.11	-1,670,076.61	67.40

& 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								
		252,616,300.270	Base	253,305,935.72		251,635,859.11	-1,670,076.61	67.40
Original Face:		275,643,695.000						

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

Holdings

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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									
		374,648,968.420	Base		375,174,755.65		373,356,385.22	-1,818,370.43	100.00
Original Face:		275,643,695.000							

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

Books Closed

Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		1,777.610	Local	1.000000	1,777.61	1.000000	1,777.61	0.00	100.00
			Base	1.000000	1,777.61	1.000000	1,777.61	0.00	100.00
US DOLLAR Total									
		1,777.610	Local		1,777.61		1,777.61	0.00	100.00
			Base		1,777.61		1,777.61	0.00	100.00
CASH Total									
		1,777.610	Base		1,777.61		1,777.61	0.00	100.00

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

Books Closed

Holdings

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

As of: *March 31, 2018* *View Date:* *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,777.610	Base	1,777.61		1,777.61	0.00	100.00

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

Books Closed

Prepared by 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								
		Local	104,787.580	1.000000	104,787.58	1.000000	104,787.58	0.00	0.03
		Base		1.000000	104,787.58	1.000000	104,787.58	0.00	0.03
US DOLLAR Total									
		Local	104,787.580		104,787.58		104,787.58	0.00	0.03
		Base			104,787.58		104,787.58	0.00	0.03
CASH Total									
		Base	104,787.580		104,787.58		104,787.58	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UDB5	ATLANTIC ASSET SECUR					1.8	11 Apr 2018		
		Local	5,112,000.000	99.950000	5,109,444.00	99.950000	5,109,444.00	0.00	1.47
		Base		99.950000	5,109,444.00	99.950000	5,109,444.00	0.00	1.47
04821UF72	ATLANTIC ASSET SECUR					1.85	07 Jun 2018		
		Local	5,000,000.000	99.655694	4,982,784.72	99.655694	4,982,784.72	0.00	1.43
		Base		99.655694	4,982,784.72	99.655694	4,982,784.72	0.00	1.43
06417GYV4	BANK OF NOVA SCOTIA					1.57	28 Jun 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
2284K1E25	CROWN POINT CAP CO.					1.98	02 May 2018		
		Local	10,000,000.000	99.829500	9,982,950.00	99.829500	9,982,950.00	0.00	2.87
		Base		99.829500	9,982,950.00	99.829500	9,982,950.00	0.00	2.87
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.976447	4,998,822.34	97.020847	4,851,042.35	-147,779.99	1.39
		Base		99.976447	4,998,822.34	97.020847	4,851,042.35	-147,779.99	1.39

& 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
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		Local	5,000,000.000	99.524667	4,976,233.33	99.413050	4,970,652.50	-5,580.83	1.43
		Base		99.524667	4,976,233.33	99.413050	4,970,652.50	-5,580.83	1.43
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		Local	5,000,000.000	98.367000	4,918,350.00	98.367000	4,918,350.00	0.00	1.41
		Base		98.367000	4,918,350.00	98.367000	4,918,350.00	0.00	1.41
65409SDC9	NIEUW AMSTERDAM RECV					1.8	12 Apr 2018		
		Local	5,000,000.000	99.945000	4,997,250.00	99.945000	4,997,250.00	0.00	1.44
		Base		99.945000	4,997,250.00	99.945000	4,997,250.00	0.00	1.44
912796NY1	TREASURY BILL 04/18 0.00000					1.452	05 Apr 2018		
		Local	5,000,000.000	99.983867	4,999,193.33	99.983867	4,999,193.33	0.00	1.44
		Base		99.983867	4,999,193.33	99.983867	4,999,193.33	0.00	1.44
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.77	02 Apr 2018		
		Local	29,000,000.000	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	8.33
		Base		100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	8.33
US DOLLAR Total									
		Local	79,112,000.000		78,965,027.72		78,811,666.90	-153,360.82	22.65
		Base			78,965,027.72		78,811,666.90	-153,360.82	22.65
CASH EQUIVALENT Total									
		Base	79,112,000.000		78,965,027.72		78,811,666.90	-153,360.82	22.65

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.349327	2,026,986.53	99.020105	1,980,402.10	-46,584.43	0.57
		Base		101.349327	2,026,986.53	99.020105	1,980,402.10	-46,584.43	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					2.49394	22 May 2018		
		Local	5,000,000.000	100.001099	5,000,054.97	100.001099	5,000,054.97	0.00	1.44
		Base		100.001099	5,000,054.97	100.001099	5,000,054.97	0.00	1.44

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.962652	2,998,879.57	97.411032	2,922,330.96	-76,548.61	0.84
		Base		99.962652	2,998,879.57	97.411032	2,922,330.96	-76,548.61	0.84
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.45457	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.376122	5,018,806.10	18,806.10	1.44
		Base		100.000000	5,000,000.00	100.376122	5,018,806.10	18,806.10	1.44
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.1734	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.199455	5,009,972.75	9,972.75	1.44
		Base		100.000000	5,000,000.00	100.199455	5,009,972.75	9,972.75	1.44
06050TMC3	BANK OF AMERICA NA SR UNSECURED 06/18 1.75					1.75	05 Jun 2018		
		Local	2,150,000.000	100.034412	2,150,739.85	100.034412	2,150,739.85	0.00	0.62
		Base		100.034412	2,150,739.85	100.034412	2,150,739.85	0.00	0.62
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
		Local	2,500,000.000	100.000000	2,500,000.00	99.590893	2,489,772.33	-10,227.67	0.72
		Base		100.000000	2,500,000.00	99.590893	2,489,772.33	-10,227.67	0.72
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.7413	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.231237	4,911,561.85	-88,438.15	1.41
		Base		100.000000	5,000,000.00	98.231237	4,911,561.85	-88,438.15	1.41
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.17152	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.257399	5,012,869.95	12,869.95	1.44
		Base		100.000000	5,000,000.00	100.257399	5,012,869.95	12,869.95	1.44
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.876078	2,996,282.33	98.715141	2,961,454.23	-34,828.10	0.85
		Base		99.876078	2,996,282.33	98.715141	2,961,454.23	-34,828.10	0.85
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.4466	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.839930	3,025,197.90	25,197.90	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.839930	3,025,197.90	25,197.90	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.1766	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.525120	5,026,256.00	26,256.00	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.525120	5,026,256.00	26,256.00	1.44

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.6107	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.153137	5,007,656.85	7,656.85	1.44
		Base		100.000000	5,000,000.00	100.153137	5,007,656.85	7,656.85	1.44
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.987994	4,999,399.71	97.305280	4,865,264.00	-134,135.71	1.40
	Original Face:	Base	5,000,000.000	99.987994	4,999,399.71	97.305280	4,865,264.00	-134,135.71	1.40
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.23457	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.222600	5,011,130.00	11,130.00	1.44
		Base		100.000000	5,000,000.00	100.222600	5,011,130.00	11,130.00	1.44
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.54175	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.395600	5,019,780.00	19,780.00	1.44
		Base		100.000000	5,000,000.00	100.395600	5,019,780.00	19,780.00	1.44
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.53814	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.066446	5,003,322.30	3,322.30	1.44
		Base		100.000000	5,000,000.00	100.066446	5,003,322.30	3,322.30	1.44
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.992823	3,999,712.92	99.539080	3,981,563.20	-18,149.72	1.14
	Original Face:	Base	4,000,000.000	99.992823	3,999,712.92	99.539080	3,981,563.20	-18,149.72	1.14
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.3766	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.858270	4,765,553.26	40,553.26	1.37
	Original Face:	Base	4,725,000.000	100.000000	4,725,000.00	100.858270	4,765,553.26	40,553.26	1.37
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,490,833.040	99.991367	1,490,704.34	99.746800	1,487,058.25	-3,646.09	0.43
	Original Face:	Base	4,000,000.000	99.991367	1,490,704.34	99.746800	1,487,058.25	-3,646.09	0.43
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.455083	3,978,203.32	-21,796.68	1.14
		Base		100.000000	4,000,000.00	99.455083	3,978,203.32	-21,796.68	1.14
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	98.510584	1,477,658.76	-22,341.24	0.42
		Base		100.000000	1,500,000.00	98.510584	1,477,658.76	-22,341.24	0.42

& 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
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.1266	15 May 2036		
		Local	453,534.080	99.993559	453,504.87	100.096680	453,972.56	467.69	0.13
Original Face:		Base	16,000,000.000	99.993559	453,504.87	100.096680	453,972.56	467.69	0.13
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,593,557.650	100.560170	2,608,085.99	94.001450	2,437,981.80	-170,104.19	0.70
Original Face:		Base	5,000,000.000	100.560170	2,608,085.99	94.001450	2,437,981.80	-170,104.19	0.70
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,317,387.100	101.768232	5,411,410.83	98.255768	5,224,639.53	-186,771.30	1.50
Original Face:		Base	10,000,000.000	101.768232	5,411,410.83	98.255768	5,224,639.53	-186,771.30	1.50
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	115.424535	2,885,613.38	117.592100	2,939,802.50	54,189.12	0.84
		Base		115.424535	2,885,613.38	117.592100	2,939,802.50	54,189.12	0.84
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	114.611008	2,865,275.20	117.381300	2,934,532.50	69,257.30	0.84
		Base		114.611008	2,865,275.20	117.381300	2,934,532.50	69,257.30	0.84
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.808800	4,940,440.00	-59,560.00	1.42
		Base		100.000000	5,000,000.00	98.808800	4,940,440.00	-59,560.00	1.42
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.3715	25 Jun 2022		
		Local	2,592,048.690	100.000000	2,592,048.69	99.764810	2,585,952.45	-6,096.24	0.74
Original Face:		Base	3,000,000.000	100.000000	2,592,048.69	99.764810	2,585,952.45	-6,096.24	0.74
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.161877	5,058,093.83	99.203140	4,960,157.00	-97,936.83	1.43
Original Face:		Base	5,000,000.000	101.161877	5,058,093.83	99.203140	4,960,157.00	-97,936.83	1.43
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.565140	2,011,302.80	97.395100	1,947,902.00	-63,400.80	0.56
Original Face:		Base	2,000,000.000	100.565140	2,011,302.80	97.395100	1,947,902.00	-63,400.80	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,393,415.100	100.813321	1,404,748.04	97.199110	1,354,387.08	-50,360.96	0.39
Original Face:		Base	5,000,000.000	100.813321	1,404,748.04	97.199110	1,354,387.08	-50,360.96	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	102.496986	5,124,849.28	100.438810	5,021,940.50	-102,908.78	1.44
Original Face:		Base	5,000,000.000	102.496986	5,124,849.28	100.438810	5,021,940.50	-102,908.78	1.44
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	103.789858	3,113,695.73	102.629960	3,078,898.80	-34,796.93	0.88
Original Face:		Base	3,000,000.000	103.789858	3,113,695.73	102.629960	3,078,898.80	-34,796.93	0.88
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.488270	4,125,686.43	100.625600	4,090,617.28	-35,069.15	1.18
Original Face:		Base	5,565,000.000	101.488270	4,125,686.43	100.625600	4,090,617.28	-35,069.15	1.18
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.119495	4,769,010.12	100.279060	4,506,540.96	-262,469.16	1.30
Original Face:		Base	4,494,000.000	106.119495	4,769,010.12	100.279060	4,506,540.96	-262,469.16	1.30
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.262168	505,266.14	95.598920	481,765.94	-23,500.20	0.14
Original Face:		Base	2,000,000.000	100.262168	505,266.14	95.598920	481,765.94	-23,500.20	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,314,784.700	100.401053	1,320,057.69	95.412720	1,254,471.84	-65,585.85	0.36
Original Face:		Base	5,000,000.000	100.401053	1,320,057.69	95.412720	1,254,471.84	-65,585.85	0.36
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	3,137,142.810	100.405413	3,149,861.20	95.222170	2,987,255.46	-162,605.74	0.86
Original Face:		Base	14,878,168.000	100.405413	3,149,861.20	95.222170	2,987,255.46	-162,605.74	0.86
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.038381	4,951,919.05	95.825180	4,791,259.00	-160,660.05	1.38
Original Face:		Base	5,000,000.000	99.038381	4,951,919.05	95.825180	4,791,259.00	-160,660.05	1.38
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	1,669,414.500	99.597244	1,662,690.84	95.659750	1,596,957.74	-65,733.10	0.46
Original Face:		Base	5,000,000.000	99.597244	1,662,690.84	95.659750	1,596,957.74	-65,733.10	0.46
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,951,124.100	103.495604	2,019,327.67	100.981500	1,970,274.38	-49,053.29	0.57
Original Face:		Base	5,000,000.000	103.495604	2,019,327.67	100.981500	1,970,274.38	-49,053.29	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	2,665,474.500	101.328457	2,700,884.17	99.711140	2,657,775.01	-43,109.16	0.76
Original Face:		Base	5,000,000.000	101.328457	2,700,884.17	99.711140	2,657,775.01	-43,109.16	0.76
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	2,665,474.500	103.212436	2,751,101.17	100.661250	2,683,099.95	-68,001.22	0.77
Original Face:		Base	5,000,000.000	103.212436	2,751,101.17	100.661250	2,683,099.95	-68,001.22	0.77
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,469,525.000	103.908358	2,566,042.88	100.942663	2,492,804.30	-73,238.58	0.72
Original Face:		Base	5,000,000.000	103.908358	2,566,042.88	100.942663	2,492,804.30	-73,238.58	0.72
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,026,420.550	100.693949	4,054,361.86	98.664286	3,972,639.09	-81,722.77	1.14
Original Face:		Base	5,000,000.000	100.693949	4,054,361.86	98.664286	3,972,639.09	-81,722.77	1.14
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,674,179.190	100.893543	1,689,138.70	97.986555	1,640,470.51	-48,668.19	0.47
Original Face:		Base	1,800,000.000	100.893543	1,689,138.70	97.986555	1,640,470.51	-48,668.19	0.47
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	390,659.900	106.236765	415,024.44	104.668830	408,899.15	-6,125.29	0.12
Original Face:		Base	10,000,000.000	106.236765	415,024.44	104.668830	408,899.15	-6,125.29	0.12
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.75	25 Mar 2026		
		Local	26,832.100	100.321033	26,918.24	99.862760	26,795.28	-122.96	0.01
Original Face:		Base	2,500,000.000	100.321033	26,918.24	99.862760	26,795.28	-122.96	0.01
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.655686	6,459,341.18	103.223780	6,193,426.80	-265,914.38	1.78
Original Face:		Base	6,000,000.000	107.655686	6,459,341.18	103.223780	6,193,426.80	-265,914.38	1.78
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	3,397,430.120	105.909953	3,598,216.64	100.190530	3,403,903.24	-194,313.40	0.98
Original Face:		Base	5,568,000.000	105.909953	3,598,216.64	100.190530	3,403,903.24	-194,313.40	0.98
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	335,361.250	105.555931	353,993.69	104.526950	350,542.89	-3,450.80	0.10
Original Face:		Base	5,000,000.000	105.555931	353,993.69	104.526950	350,542.89	-3,450.80	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
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	3,516,203.530	100.000000	3,516,203.53	100.001770	3,516,265.77	62.24	1.01
Original Face:		Base	5,000,000.000	100.000000	3,516,203.53	100.001770	3,516,265.77	62.24	1.01
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.02207	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.037100	5,001,855.00	1,855.00	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.037100	5,001,855.00	1,855.00	1.44
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.25	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.235446	4,961,772.30	-38,227.70	1.43
		Base		100.000000	5,000,000.00	99.235446	4,961,772.30	-38,227.70	1.43
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.969406	4,998,470.32	99.696593	4,984,829.65	-13,640.67	1.43
		Base		99.969406	4,998,470.32	99.696593	4,984,829.65	-13,640.67	1.43
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	4,896,302.550	103.409861	5,063,259.65	100.438000	4,917,748.36	-145,511.29	1.41
Original Face:		Base	5,000,000.000	103.409861	5,063,259.65	100.438000	4,917,748.36	-145,511.29	1.41
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	3,664,467.880	94.117820	3,448,917.29	93.184440	3,414,713.87	-34,203.42	0.98
Original Face:		Base	5,000,000.000	94.117820	3,448,917.29	93.184440	3,414,713.87	-34,203.42	0.98
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,550,591.350	100.888609	2,573,256.14	99.143390	2,528,742.73	-44,513.41	0.73
Original Face:		Base	5,000,000.000	100.888609	2,573,256.14	99.143390	2,528,742.73	-44,513.41	0.73
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	104.508329	3,135,249.87	103.909892	3,117,296.76	-17,953.11	0.90
		Base		104.508329	3,135,249.87	103.909892	3,117,296.76	-17,953.11	0.90
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.329692	1,003,296.92	99.933999	999,339.99	-3,956.93	0.29
		Base		100.329692	1,003,296.92	99.933999	999,339.99	-3,956.93	0.29
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	1,757,621.840	100.000000	1,757,621.84	100.000440	1,757,629.57	7.73	0.51
Original Face:		Base	5,000,000.000	100.000000	1,757,621.84	100.000440	1,757,629.57	7.73	0.51

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44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.945401	4,997,270.05	98.656789	4,932,839.45	-64,430.60	1.42
		Base		99.945401	4,997,270.05	98.656789	4,932,839.45	-64,430.60	1.42
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.304200	3,009,126.00	9,126.00	0.86
		Base		100.000000	3,000,000.00	100.304200	3,009,126.00	9,126.00	0.86
46625HJL5	JPMORGAN CHASE + CO SR UNSECURED 05/18 1.625					1.625	15 May 2018		
		Local	2,100,000.000	100.008940	2,100,187.75	100.008940	2,100,187.75	0.00	0.60
		Base		100.008940	2,100,187.75	100.008940	2,100,187.75	0.00	0.60
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	1,657,262.740	99.999765	1,657,258.84	99.726180	1,652,724.82	-4,534.02	0.47
Original Face:		Base	2,500,000.000	99.999765	1,657,258.84	99.726180	1,652,724.82	-4,534.02	0.47
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.786690	3,492,534.15	97.871963	3,425,518.71	-67,015.44	0.98
		Base		99.786690	3,492,534.15	97.871963	3,425,518.71	-67,015.44	0.98
50117NAA2	KUBOTA CREDIT OWNER TRUST KCOT 2017 1A A1 144A					1.35	15 Aug 2018		
		Local	267,263.530	100.000000	267,263.53	99.970460	267,184.58	-78.95	0.08
Original Face:		Base	5,000,000.000	100.000000	267,263.53	99.970460	267,184.58	-78.95	0.08
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.37152	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.074567	5,003,728.35	3,728.35	1.44
		Base		100.000000	5,000,000.00	100.074567	5,003,728.35	3,728.35	1.44
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.987233	3,999,489.31	99.066880	3,962,675.20	-36,814.11	1.14
Original Face:		Base	4,000,000.000	99.987233	3,999,489.31	99.066880	3,962,675.20	-36,814.11	1.14
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	100.493972	1,643,076.44	100.493972	1,643,076.44	0.00	0.47
		Base		100.493972	1,643,076.44	100.493972	1,643,076.44	0.00	0.47
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.931736	2,997,952.07	99.334390	2,980,031.70	-17,920.37	0.86
		Base		99.931736	2,997,952.07	99.334390	2,980,031.70	-17,920.37	0.86

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742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.727684	2,991,830.53	98.062626	2,941,878.78	-49,951.75	0.85
		Base		99.727684	2,991,830.53	98.062626	2,941,878.78	-49,951.75	0.85
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.1907	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.060443	3,001,813.29	1,813.29	0.86
		Base		100.000000	3,000,000.00	100.060443	3,001,813.29	1,813.29	0.86
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.3547	22 Jan 2019		
		Local	5,000,000.000	100.314750	5,015,737.52	100.364169	5,018,208.45	2,470.93	1.44
		Base		100.314750	5,015,737.52	100.364169	5,018,208.45	2,470.93	1.44
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.585157	1,911,703.14	-88,296.86	0.55
		Base		100.000000	2,000,000.00	95.585157	1,911,703.14	-88,296.86	0.55
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.986141	4,499,376.33	99.510050	4,477,952.25	-21,424.08	1.29
Original Face:		Base	4,500,000.000	99.986141	4,499,376.33	99.510050	4,477,952.25	-21,424.08	1.29
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.22	13 Feb 2020		
		Local	2,000,000.000	99.304008	1,986,080.16	100.094950	2,001,899.00	15,818.84	0.58
		Base		99.304008	1,986,080.16	100.094950	2,001,899.00	15,818.84	0.58
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.857093	2,496,427.33	98.541127	2,463,528.18	-32,899.15	0.71
		Base		99.857093	2,496,427.33	98.541127	2,463,528.18	-32,899.15	0.71
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.3813	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.774410	2,519,360.25	19,360.25	0.72
		Base		100.000000	2,500,000.00	100.774410	2,519,360.25	19,360.25	0.72
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.612505	3,048,375.14	100.787347	3,023,620.41	-24,754.73	0.87
		Base		101.612505	3,048,375.14	100.787347	3,023,620.41	-24,754.73	0.87
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.7405	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.626000	3,018,780.00	18,780.00	0.87
		Base		100.000000	3,000,000.00	100.626000	3,018,780.00	18,780.00	0.87

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					2.37447	23 Apr 2018		
			5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
				Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
US DOLLAR Total									
			269,547,442.740	Local	272,224,365.68		269,052,745.22	-3,171,620.46	77.32
	Original Face:		223,530,168.000	Base	272,224,365.68		269,052,745.22	-3,171,620.46	77.32
FIXED INCOME Total									
			269,547,442.740	Base	272,224,365.68		269,052,745.22	-3,171,620.46	77.32
	Original Face:		223,530,168.000						

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Books Closed

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		348,764,230.320	Base	351,294,180.98		347,969,199.70	-3,324,981.28	100.00
Original Face:		223,530,168.000						

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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								
		Local	914,160.720	1.000000	914,160.72	1.000000	914,160.72	0.00	0.09
		Base		1.000000	914,160.72	1.000000	914,160.72	0.00	0.09
US DOLLAR Total									
		Local	914,160.720		914,160.72		914,160.72	0.00	0.09
		Base			914,160.72		914,160.72	0.00	0.09
CASH Total									
		Base	914,160.720		914,160.72		914,160.72	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UF72	ATLANTIC ASSET SECUR					1.85	07 Jun 2018		
		Local	20,000,000.000	99.655694	19,931,138.89	99.655694	19,931,138.89	0.00	2.02
		Base		99.655694	19,931,138.89	99.655694	19,931,138.89	0.00	2.02
04821UFB3	ATLANTIC ASSET SECUR					1.9	11 Jun 2018		
		Local	13,740,000.000	99.625278	13,688,513.17	99.625278	13,688,513.17	0.00	1.39
		Base		99.625278	13,688,513.17	99.625278	13,688,513.17	0.00	1.39
06417GH43	BANK OF NOVA SCOTIA					1.8	02 Jul 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
06417GYV4	BANK OF NOVA SCOTIA					1.57	28 Jun 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.03
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.03
06538CG21	BANK TOKYO MIT UFJ NY					1.88	02 Jul 2018		
		Local	20,000,000.000	99.519556	19,903,911.11	99.519556	19,903,911.11	0.00	2.02
		Base		99.519556	19,903,911.11	99.519556	19,903,911.11	0.00	2.02

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BE16	BEDFORD ROW FDG CORP					1.86	01 May 2018		
		20,000,000.000	Local	99.845000	19,969,000.00	99.845000	19,969,000.00	0.00	2.02
			Base	99.845000	19,969,000.00	99.845000	19,969,000.00	0.00	2.02
07644BFU1	BEDFORD ROW FDG CORP					1.52	28 Jun 2018		
		20,000,000.000	Local	99.628444	19,925,688.89	99.628444	19,925,688.89	0.00	2.02
			Base	99.628444	19,925,688.89	99.628444	19,925,688.89	0.00	2.02
15963UG59	CHARIOT FNDG LLC					1.86	05 Jul 2018		
		30,000,000.000	Local	99.509167	29,852,750.00	99.509167	29,852,750.00	0.00	3.03
			Base	99.509167	29,852,750.00	99.509167	29,852,750.00	0.00	3.03
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		5,000,000.000	Local	99.976447	4,998,822.34	99.976447	4,998,822.34	0.00	0.51
			Base	99.976447	4,998,822.34	99.976447	4,998,822.34	0.00	0.51
345397XH1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 2.24					2.24	15 Jun 2018		
		15,000,000.000	Local	100.083361	15,012,504.10	100.083361	15,012,504.10	0.00	1.52
			Base	100.083361	15,012,504.10	100.083361	15,012,504.10	0.00	1.52
38102KDG4	GOLDEN FUNDING CORP					1.92	16 Apr 2018		
		20,000,000.000	Local	99.920000	19,984,000.00	99.920000	19,984,000.00	0.00	2.03
			Base	99.920000	19,984,000.00	99.920000	19,984,000.00	0.00	2.03
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		10,000,000.000	Local	99.524667	9,952,466.67	99.524667	9,952,466.67	0.00	1.01
			Base	99.524667	9,952,466.67	99.524667	9,952,466.67	0.00	1.01
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		10,000,000.000	Local	98.367000	9,836,700.00	98.367000	9,836,700.00	0.00	1.00
			Base	98.367000	9,836,700.00	98.367000	9,836,700.00	0.00	1.00
4497W1G26	ING US FUNDING LLC					1.8	02 Jul 2018		
		10,000,000.000	Local	99.540000	9,954,000.00	99.540000	9,954,000.00	0.00	1.01
			Base	99.540000	9,954,000.00	99.540000	9,954,000.00	0.00	1.01
45779QEM4	INSTITUTIONAL SECURED					2.08	21 May 2018		
		20,000,000.000	Local	99.711111	19,942,222.23	99.711111	19,942,222.23	0.00	2.02
			Base	99.711111	19,942,222.23	99.711111	19,942,222.23	0.00	2.02

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52952MDG2	LEXINGTN PKR CAP CO LL					1.87	16 Apr 2018		
		20,000,000.000	Local	99.922083	19,984,416.67	99.922083	19,984,416.67	0.00	2.03
			Base	99.922083	19,984,416.67	99.922083	19,984,416.67	0.00	2.03
62455BE19	MOUNTCLIFF					1.92	01 May 2018		
		20,000,000.000	Local	99.840000	19,968,000.00	99.840000	19,968,000.00	0.00	2.02
			Base	99.840000	19,968,000.00	99.840000	19,968,000.00	0.00	2.02
65409SDJ4	NIEUW AMSTERDAM RECV					1.78	18 Apr 2018		
		15,000,000.000	Local	99.915944	14,987,391.67	99.915944	14,987,391.67	0.00	1.52
			Base	99.915944	14,987,391.67	99.915944	14,987,391.67	0.00	1.52
67983UDW0	OLD LINE FUNDING LLC					1.86	30 Apr 2018		
		20,000,000.000	Local	99.850167	19,970,033.33	99.850167	19,970,033.33	0.00	2.02
			Base	99.850167	19,970,033.33	99.850167	19,970,033.33	0.00	2.02
86562LDS8	SUMITOMO MTSU BKG CORP					1.87	26 Apr 2018		
		20,000,000.000	Local	99.870139	19,974,027.78	99.870139	19,974,027.78	0.00	2.03
			Base	99.870139	19,974,027.78	99.870139	19,974,027.78	0.00	2.03
86562LE16	SUMITOMO MTSU BKG CORP					1.88	01 May 2018		
		20,000,000.000	Local	99.843333	19,968,666.67	99.843333	19,968,666.67	0.00	2.02
			Base	99.843333	19,968,666.67	99.843333	19,968,666.67	0.00	2.02
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		5,000,000.000	Local	99.540000	4,977,000.00	99.540000	4,977,000.00	0.00	0.50
			Base	99.540000	4,977,000.00	99.540000	4,977,000.00	0.00	0.50
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.75	02 Apr 2018		
		39,128,124.740	Local	100.000000	39,128,124.74	100.000000	39,128,124.74	0.00	3.97
			Base	100.000000	39,128,124.74	100.000000	39,128,124.74	0.00	3.97
92646LF62	VICTORY RECEIVABLES					1.86	06 Jun 2018		
		20,000,000.000	Local	99.659000	19,931,800.00	99.659000	19,931,800.00	0.00	2.02
			Base	99.659000	19,931,800.00	99.659000	19,931,800.00	0.00	2.02
926NKW009	AMHERST PIERPONT 04/15 VAR					1.82	02 Apr 2018		
		67,871,875.250	Local	100.000000	67,871,875.25	100.000000	67,871,875.25	0.00	6.88
			Base	100.000000	67,871,875.25	100.000000	67,871,875.25	0.00	6.88

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96121T5V6	WESTPAC BKING CORP N					1.81	02 Jul 2018		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
US DOLLAR Total									
		500,739,999.990	Local		499,713,053.51		499,713,053.51	0.00	50.67
			Base		499,713,053.51		499,713,053.51	0.00	50.67
CASH EQUIVALENT Total									
		500,739,999.990	Base		499,713,053.51		499,713,053.51	0.00	50.67
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		4,000,000.000	Local	101.349327	4,053,973.07	99.020105	3,960,804.20	-93,168.87	0.40
			Base	101.349327	4,053,973.07	99.020105	3,960,804.20	-93,168.87	0.40
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		5,000,000.000	Local	99.962652	4,998,132.62	97.411032	4,870,551.60	-127,581.02	0.49
			Base	99.962652	4,998,132.62	97.411032	4,870,551.60	-127,581.02	0.49
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.5	12 Sep 2019		
		10,000,000.000	Local	99.937679	9,993,767.94	98.627557	9,862,755.70	-131,012.24	1.00
			Base	99.937679	9,993,767.94	98.627557	9,862,755.70	-131,012.24	1.00
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		3,000,000.000	Local	99.985968	2,999,579.04	98.504463	2,955,133.89	-44,445.15	0.30
			Base	99.985968	2,999,579.04	98.504463	2,955,133.89	-44,445.15	0.30
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	99.590893	4,979,544.65	-20,455.35	0.50
			Base	100.000000	5,000,000.00	99.590893	4,979,544.65	-20,455.35	0.50
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.95457	11 Jan 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.141900	5,007,095.00	7,095.00	0.51
			Base	100.000000	5,000,000.00	100.141900	5,007,095.00	7,095.00	0.51

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110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.963616	4,998,180.82	99.164621	4,958,231.05	-39,949.77	0.50
		Base		99.963616	4,998,180.82	99.164621	4,958,231.05	-39,949.77	0.50
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.85	04 Sep 2020		
		Local	10,000,000.000	99.931832	9,993,183.16	97.628327	9,762,832.70	-230,350.46	0.99
		Base		99.931832	9,993,183.16	97.628327	9,762,832.70	-230,350.46	0.99
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.987994	4,999,399.71	97.305280	4,865,264.00	-134,135.71	0.49
Original Face:		Base	5,000,000.000	99.987994	4,999,399.71	97.305280	4,865,264.00	-134,135.71	0.49
202795GX2	COMMONWEALTH EDISON CO SR UNSECURED 07/18 6.95					6.95	15 Jul 2018		
		Local	1,200,000.000	101.531984	1,218,383.81	101.081354	1,212,976.25	-5,407.56	0.12
		Base		101.531984	1,218,383.81	101.081354	1,212,976.25	-5,407.56	0.12
24422ETM1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 1.65					1.65	15 Oct 2018		
		Local	2,000,000.000	100.057080	2,001,141.59	99.538384	1,990,767.68	-10,373.91	0.20
		Base		100.057080	2,001,141.59	99.538384	1,990,767.68	-10,373.91	0.20
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.960691	9,996,069.13	98.126610	9,812,661.00	-183,408.13	0.99
Original Face:		Base	10,000,000.000	99.960691	9,996,069.13	98.126610	9,812,661.00	-183,408.13	0.99
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.965522	4,998,276.09	99.425922	4,971,296.10	-26,979.99	0.50
		Base		99.965522	4,998,276.09	99.425922	4,971,296.10	-26,979.99	0.50
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,727,082.600	99.991362	3,726,760.67	99.746800	3,717,645.63	-9,115.04	0.38
Original Face:		Base	10,000,000.000	99.991362	3,726,760.67	99.746800	3,717,645.63	-9,115.04	0.38
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	672,043.990	101.809550	684,204.96	100.561334	675,816.40	-8,388.56	0.07
Original Face:		Base	2,096,032.000	101.809550	684,204.96	100.561334	675,816.40	-8,388.56	0.07
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.964968	9,996,496.84	99.534000	9,953,400.00	-43,096.84	1.01
		Base		99.964968	9,996,496.84	99.534000	9,953,400.00	-43,096.84	1.01

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3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.5	01 Mar 2042		
	4,147,053.320	Local	105.130611	4,359,822.49	100.756846	4,178,440.13	-181,382.36	0.42
Original Face:	8,645,247.000	Base	105.130611	4,359,822.49	100.756846	4,178,440.13	-181,382.36	0.42
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.5	01 Jun 2042		
	1,864,143.880	Local	105.027284	1,957,859.69	100.758409	1,878,281.71	-79,577.98	0.19
Original Face:	4,322,624.000	Base	105.027284	1,957,859.69	100.758409	1,878,281.71	-79,577.98	0.19
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000				0.01	09 Oct 2019		
	5,000,000.000	Local	96.940724	4,847,036.19	96.458537	4,822,926.85	-24,109.34	0.49
		Base	96.940724	4,847,036.19	96.458537	4,822,926.85	-24,109.34	0.49
3135G0S53	FANNIE MAE NOTES 01/20 1.7				1.7	27 Jan 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	98.808800	9,880,880.00	-119,120.00	1.00
		Base	100.000000	10,000,000.00	98.808800	9,880,880.00	-119,120.00	1.00
3135G0XD0	FANNIE MAE NOTES 05/18 1				1.0	21 May 2018		
	17,290,494.000	Local	100.000000	17,290,494.00	100.000000	17,290,494.00	0.00	1.75
		Base	100.000000	17,290,494.00	100.000000	17,290,494.00	0.00	1.75
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	310,300.360	Local	103.082774	319,866.22	99.419300	308,498.45	-11,367.77	0.03
Original Face:	2,161,312.000	Base	103.082774	319,866.22	99.419300	308,498.45	-11,367.77	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	542,137.930	Local	100.143696	542,916.96	99.415060	538,966.75	-3,950.21	0.05
Original Face:	4,322,624.000	Base	100.143696	542,916.96	99.415060	538,966.75	-3,950.21	0.05
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
	1,563,418.490	Local	101.630764	1,588,914.16	94.130520	1,471,653.95	-117,260.21	0.15
Original Face:	4,322,624.000	Base	101.630764	1,588,914.16	94.130520	1,471,653.95	-117,260.21	0.15
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039		
	3,052,130.910	Local	101.711527	3,104,368.94	98.120500	2,994,766.11	-109,602.83	0.30
Original Face:	8,584,720.000	Base	101.711527	3,104,368.94	98.120500	2,994,766.11	-109,602.83	0.30
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.75	25 May 2039		
	1,424,861.930	Local	100.868166	1,437,232.10	99.541650	1,418,331.08	-18,901.02	0.14
Original Face:	5,571,429.000	Base	100.868166	1,437,232.10	99.541650	1,418,331.08	-18,901.02	0.14

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,329,490.140	101.555419	1,350,169.28	94.692730	1,258,930.51	-91,238.77	0.13
Original Face:		Base	4,322,624.000	101.555419	1,350,169.28	94.692730	1,258,930.51	-91,238.77	0.13
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	2,735,760.860	100.877448	2,759,765.73	94.518440	2,585,798.49	-173,967.24	0.26
Original Face:		Base	5,111,816.000	100.877448	2,759,765.73	94.518440	2,585,798.49	-173,967.24	0.26
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,860,959.660	99.682381	1,855,048.90	93.692270	1,743,575.35	-111,473.55	0.18
Original Face:		Base	4,322,624.000	99.682381	1,855,048.90	93.692270	1,743,575.35	-111,473.55	0.18
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	2,704,981.100	101.659687	2,749,875.31	95.045280	2,570,956.86	-178,918.45	0.26
Original Face:		Base	5,326,337.000	101.659687	2,749,875.31	95.045280	2,570,956.86	-178,918.45	0.26
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,860,959.660	100.307373	1,866,679.74	94.418810	1,757,095.97	-109,583.77	0.18
Original Face:		Base	4,322,624.000	100.307373	1,866,679.74	94.418810	1,757,095.97	-109,583.77	0.18
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,411,131.850	100.750074	3,436,717.88	93.176520	3,178,373.95	-258,343.93	0.32
Original Face:		Base	8,645,247.000	100.750074	3,436,717.88	93.176520	3,178,373.95	-258,343.93	0.32
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,734,624.830	100.442992	1,742,309.08	97.901510	1,698,223.90	-44,085.18	0.17
Original Face:		Base	4,322,624.000	100.442992	1,742,309.08	97.901510	1,698,223.90	-44,085.18	0.17
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,434,567.680	101.764521	2,477,526.15	95.051010	2,314,081.17	-163,444.98	0.23
Original Face:		Base	6,483,935.000	101.764521	2,477,526.15	95.051010	2,314,081.17	-163,444.98	0.23
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,763,305.920	99.851517	1,760,687.71	94.439980	1,665,265.76	-95,421.95	0.17
Original Face:		Base	4,322,624.000	99.851517	1,760,687.71	94.439980	1,665,265.76	-95,421.95	0.17
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	436,254.600	98.073375	427,849.61	96.259110	419,934.80	-7,914.81	0.04
Original Face:		Base	2,161,312.000	98.073375	427,849.61	96.259110	419,934.80	-7,914.81	0.04

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3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	984,360.660	100.145263	985,790.57	97.657740	961,304.37	-24,486.20	0.10
Original Face:		Base	4,527,840.000	100.145263	985,790.57	97.657740	961,304.37	-24,486.20	0.10
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	39,959.760	101.735045	40,653.08	100.179850	40,031.63	-621.45	0.00
Original Face:		Base	4,322,624.000	101.735045	40,653.08	100.179850	40,031.63	-621.45	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,149,537.310	101.510456	1,166,900.56	99.157570	1,139,853.26	-27,047.30	0.12
Original Face:		Base	8,645,247.000	101.510456	1,166,900.56	99.157570	1,139,853.26	-27,047.30	0.12
3137AEV77	FHLMC MULTIFAMILY STRUCTURED P FHMS K703 A2					2.699	25 May 2018		
		Local	3,868,489.620	100.126510	3,873,383.63	100.126510	3,873,383.63	0.00	0.39
Original Face:		Base	6,000,000.000	100.126510	3,873,383.63	100.126510	3,873,383.63	0.00	0.39
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	602,454.480	99.344581	598,505.88	98.220230	591,732.18	-6,773.70	0.06
Original Face:		Base	2,161,312.000	99.344581	598,505.88	98.220230	591,732.18	-6,773.70	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	695,482.490	99.975427	695,311.59	97.035200	674,862.83	-20,448.76	0.07
Original Face:		Base	2,161,312.000	99.975427	695,311.59	97.035200	674,862.83	-20,448.76	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	616,312.810	99.950970	616,010.63	96.725540	596,131.89	-19,878.74	0.06
Original Face:		Base	2,472,541.000	99.950970	616,010.63	96.725540	596,131.89	-19,878.74	0.06
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.262158	1,092,037.67	95.598920	1,041,246.51	-50,791.16	0.11
Original Face:		Base	4,322,624.000	100.262158	1,092,037.67	95.598920	1,041,246.51	-50,791.16	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,605,395.580	100.399884	2,615,814.15	96.006220	2,501,341.81	-114,472.34	0.25
Original Face:		Base	6,483,935.000	100.399884	2,615,814.15	96.006220	2,501,341.81	-114,472.34	0.25
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,432,482.250	100.083224	2,434,506.66	94.544420	2,299,776.23	-134,730.43	0.23
Original Face:		Base	5,619,411.000	100.083224	2,434,506.66	94.544420	2,299,776.23	-134,730.43	0.23

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,472,825.400	101.382898	2,507,022.06	92.673730	2,291,659.53	-215,362.53	0.23
Original Face:		Base	4,322,624.000	101.382898	2,507,022.06	92.673730	2,291,659.53	-215,362.53	0.23
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,081,460.600	100.026061	2,082,003.04	95.250630	1,982,604.33	-99,398.71	0.20
Original Face:		Base	4,322,624.000	100.026061	2,082,003.04	95.250630	1,982,604.33	-99,398.71	0.20
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	5,203,651.020	100.808023	5,245,697.70	94.830440	4,934,645.16	-311,052.54	0.50
Original Face:		Base	10,806,559.000	100.808023	5,245,697.70	94.830440	4,934,645.16	-311,052.54	0.50
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,608,125.260	100.514263	3,626,680.52	95.659750	3,451,523.60	-175,156.92	0.35
Original Face:		Base	10,806,559.000	100.514263	3,626,680.52	95.659750	3,451,523.60	-175,156.92	0.35
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,358,729.390	100.576047	2,372,316.78	96.975930	2,287,399.76	-84,917.02	0.23
Original Face:		Base	4,322,624.000	100.576047	2,372,316.78	96.975930	2,287,399.76	-84,917.02	0.23
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,395,464.680	99.895782	3,391,925.98	93.770090	3,183,930.29	-207,995.69	0.32
Original Face:		Base	6,483,935.000	99.895782	3,391,925.98	93.770090	3,183,930.29	-207,995.69	0.32
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	2,701,834.620	102.795894	2,777,375.06	100.383920	2,712,207.50	-65,167.56	0.28
Original Face:		Base	6,000,000.000	102.795894	2,777,375.06	100.383920	2,712,207.50	-65,167.56	0.28
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,902,248.200	103.495603	4,038,655.30	100.981500	3,940,548.77	-98,106.53	0.40
Original Face:		Base	10,000,000.000	103.495603	4,038,655.30	100.981500	3,940,548.77	-98,106.53	0.40
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,902,248.200	103.444534	4,036,662.45	101.654200	3,966,799.19	-69,863.26	0.40
Original Face:		Base	10,000,000.000	103.444534	4,036,662.45	101.654200	3,966,799.19	-69,863.26	0.40
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,481,499.450	101.937808	4,568,342.29	99.515620	4,459,791.96	-108,550.33	0.45
Original Face:		Base	5,000,000.000	101.937808	4,568,342.29	99.515620	4,459,791.96	-108,550.33	0.45

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	11,584,846.200	100.693949	11,665,239.07	98.664286	11,430,105.79	-235,133.28	1.16
Original Face:		Base	14,386,036.000	100.693949	11,665,239.07	98.664286	11,430,105.79	-235,133.28	1.16
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,291,433.630	103.276988	3,399,293.53	98.715252	3,249,147.00	-150,146.53	0.33
Original Face:		Base	6,483,935.000	103.276988	3,399,293.53	98.715252	3,249,147.00	-150,146.53	0.33
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	708,981.870	101.357377	718,605.43	100.667360	713,713.33	-4,892.10	0.07
Original Face:		Base	33,932,595.000	101.357377	718,605.43	100.667360	713,713.33	-4,892.10	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	740,568.740	106.237224	786,759.67	104.668830	775,144.64	-11,615.03	0.08
Original Face:		Base	18,956,866.000	106.237224	786,759.67	104.668830	775,144.64	-11,615.03	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	692,234.210	99.145015	686,315.71	99.747880	690,488.95	4,173.24	0.07
Original Face:		Base	4,322,624.000	99.145015	686,315.71	99.747880	690,488.95	4,173.24	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	434,892.110	105.555937	459,054.44	104.526950	454,579.46	-4,474.98	0.05
Original Face:		Base	6,483,935.000	105.555937	459,054.44	104.526950	454,579.46	-4,474.98	0.05
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	571,517.140	99.999986	571,517.06	99.957450	571,273.96	-243.10	0.06
Original Face:		Base	8,000,000.000	99.999986	571,517.06	99.957450	571,273.96	-243.10	0.06
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	2,691,938.110	99.996683	2,691,848.81	99.234660	2,671,335.63	-20,513.18	0.27
Original Face:		Base	3,000,000.000	99.996683	2,691,848.81	99.234660	2,671,335.63	-20,513.18	0.27
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	6,253,248.720	100.033429	6,255,339.09	99.719480	6,235,707.11	-19,631.98	0.63
Original Face:		Base	11,350,000.000	100.033429	6,255,339.09	99.719480	6,235,707.11	-19,631.98	0.63
36962G3U6	GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625					5.625	01 May 2018		
		Local	7,288,000.000	100.343318	7,313,021.05	100.343318	7,313,021.05	0.00	0.74
		Base		100.343318	7,313,021.05	100.343318	7,313,021.05	0.00	0.74

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38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	7,032,407.050	100.000000	7,032,407.05	100.001770	7,032,531.52	124.47	0.71
Original Face:		Base	10,000,000.000	100.000000	7,032,407.05	100.001770	7,032,531.52	124.47	0.71
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.9669	30 Apr 2018		
		Local	4,322,624.000	100.014871	4,323,266.83	100.014871	4,323,266.83	0.00	0.44
		Base		100.014871	4,323,266.83	100.014871	4,323,266.83	0.00	0.44
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.969406	9,996,940.64	99.696593	9,969,659.30	-27,281.34	1.01
		Base		99.969406	9,996,940.64	99.696593	9,969,659.30	-27,281.34	1.01
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	2,732,585.660	101.604839	2,776,439.26	99.531040	2,719,770.93	-56,668.33	0.28
Original Face:		Base	7,000,000.000	101.604839	2,776,439.26	99.531040	2,719,770.93	-56,668.33	0.28
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,522,308.220	102.294539	3,603,128.94	95.712280	3,371,281.51	-231,847.43	0.34
Original Face:		Base	7,989,505.000	102.294539	3,603,128.94	95.712280	3,371,281.51	-231,847.43	0.34
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,328,935.750	94.117820	6,897,834.57	93.184440	6,829,427.74	-68,406.83	0.69
Original Face:		Base	10,000,000.000	94.117820	6,897,834.57	93.184440	6,829,427.74	-68,406.83	0.69
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,657,889.950	97.605267	4,546,345.93	96.342220	4,487,514.58	-58,831.35	0.46
Original Face:		Base	5,000,000.000	97.605267	4,546,345.93	96.342220	4,487,514.58	-58,831.35	0.46
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	5,101,182.700	100.888610	5,146,512.31	99.143390	5,057,485.46	-89,026.85	0.51
Original Face:		Base	10,000,000.000	100.888610	5,146,512.31	99.143390	5,057,485.46	-89,026.85	0.51
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,867,141.850	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.47
Original Face:		Base	5,000,000.000	96.204916	4,682,429.73	95.013220	4,624,428.19	-58,001.54	0.47
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999787	3,999,991.48	99.388230	3,975,529.20	-24,462.28	0.40
Original Face:		Base	4,000,000.000	99.999787	3,999,991.48	99.388230	3,975,529.20	-24,462.28	0.40

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41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.996856	3,999,874.23	99.490718	3,979,628.72	-20,245.51	0.40
		Base		99.996856	3,999,874.23	99.490718	3,979,628.72	-20,245.51	0.40
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.912877	6,993,901.39	99.486990	6,964,089.30	-29,812.09	0.71
		Base		99.912877	6,993,901.39	99.486990	6,964,089.30	-29,812.09	0.71
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	3,515,243.680	100.000000	3,515,243.68	100.000440	3,515,259.15	15.47	0.36
Original Face:		Base	10,000,000.000	100.000000	3,515,243.68	100.000440	3,515,259.15	15.47	0.36
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	10,000,000.000	99.945401	9,994,540.11	98.656789	9,865,678.90	-128,861.21	1.00
		Base		99.945401	9,994,540.11	98.656789	9,865,678.90	-128,861.21	1.00
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	1,512,918.000	100.000003	1,512,918.05	100.304200	1,517,520.30	4,602.25	0.15
		Base		100.000003	1,512,918.05	100.304200	1,517,520.30	4,602.25	0.15
46513BR75	STATE OF ISRAEL 03/20 0					3.22488	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.51
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.51
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	98.289422	4,914,471.10	-85,528.90	0.50
		Base		100.000000	5,000,000.00	98.289422	4,914,471.10	-85,528.90	0.50
46625HJL5	JPMORGAN CHASE + CO SR UNSECURED 05/18 1.625					1.625	15 May 2018		
		Local	7,860,000.000	100.010055	7,860,790.29	100.010055	7,860,790.29	0.00	0.80
		Base		100.010055	7,860,790.29	100.010055	7,860,790.29	0.00	0.80
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.786690	3,492,534.15	97.871963	3,425,518.71	-67,015.44	0.35
		Base		99.786690	3,492,534.15	97.871963	3,425,518.71	-67,015.44	0.35
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.976271	2,999,288.13	98.325993	2,949,779.79	-49,508.34	0.30
		Base		99.976271	2,999,288.13	98.325993	2,949,779.79	-49,508.34	0.30

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58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.976889	7,498,266.68	99.004800	7,425,360.00	-72,906.68	0.75
		Base		99.976889	7,498,266.68	99.004800	7,425,360.00	-72,906.68	0.75
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.994666	4,999,733.28	99.080838	4,954,041.90	-45,691.38	0.50
		Base		99.994666	4,999,733.28	99.080838	4,954,041.90	-45,691.38	0.50
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.990824	1,999,816.47	99.000700	1,980,014.00	-19,802.47	0.20
Original Face:		Base	2,000,000.000	99.990824	1,999,816.47	99.000700	1,980,014.00	-19,802.47	0.20
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					2.4245	15 Jun 2018		
		Local	4,322,624.000	99.999999	4,322,623.97	99.999999	4,322,623.97	0.00	0.44
		Base		99.999999	4,322,623.97	99.999999	4,322,623.97	0.00	0.44
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					2.2669	30 Apr 2018		
		Local	8,645,247.000	99.994086	8,644,735.75	99.994086	8,644,735.75	0.00	0.88
		Base		99.994086	8,644,735.75	99.994086	8,644,735.75	0.00	0.88
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.982350	6,998,764.52	98.618352	6,903,284.64	-95,479.88	0.70
		Base		99.982350	6,998,764.52	98.618352	6,903,284.64	-95,479.88	0.70
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.5715	25 Jan 2029		
		Local	908,218.300	100.000001	908,218.31	99.806390	906,459.90	-1,758.41	0.09
Original Face:		Base	2,161,312.000	100.000001	908,218.31	99.806390	906,459.90	-1,758.41	0.09
81376NAA3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A1 144A					1.42	25 Oct 2018		
		Local	1,094,995.980	100.000000	1,094,995.98	100.000310	1,094,999.37	3.39	0.11
Original Face:		Base	18,000,000.000	100.000000	1,094,995.98	100.000310	1,094,999.37	3.39	0.11
81376NAB1	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A2A 144A					1.775	27 Jan 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.535350	2,986,060.50	-13,939.50	0.30
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.535350	2,986,060.50	-13,939.50	0.30
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.89	25 Aug 2020		
		Local	12,500,000.000	100.000000	12,500,000.00	99.411670	12,426,458.75	-73,541.25	1.26
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.411670	12,426,458.75	-73,541.25	1.26

& 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
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.976727	2,999,301.82	98.654674	2,959,640.22	-39,661.60	0.30
		Base		99.976727	2,999,301.82	98.654674	2,959,640.22	-39,661.60	0.30
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.944428	6,996,109.94	99.772918	6,984,104.26	-12,005.68	0.71
		Base		99.944428	6,996,109.94	99.772918	6,984,104.26	-12,005.68	0.71
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.674992	6,977,249.43	98.921974	6,924,538.18	-52,711.25	0.70
		Base		99.674992	6,977,249.43	98.921974	6,924,538.18	-52,711.25	0.70
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					2.0169	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.00	100.000000	8,645,247.00	0.00	0.88
		Base		100.000000	8,645,247.00	100.000000	8,645,247.00	0.00	0.88
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.22	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.094950	5,004,747.50	4,747.50	0.51
		Base		100.000000	5,000,000.00	100.094950	5,004,747.50	4,747.50	0.51
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.986432	9,998,643.15	99.310339	9,931,033.90	-67,609.25	1.01
		Base		99.986432	9,998,643.15	99.310339	9,931,033.90	-67,609.25	1.01
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	192,962.820	99.999922	192,962.67	99.978740	192,921.80	-40.87	0.02
Original Face:		Base	5,500,000.000	99.999922	192,962.67	99.978740	192,921.80	-40.87	0.02
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.011203	10,001,120.27	99.433594	9,943,359.40	-57,760.87	1.01
		Base		100.011203	10,001,120.27	99.433594	9,943,359.40	-57,760.87	1.01
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.980156	2,160,883.11	99.980156	2,160,883.11	0.00	0.22
		Base		99.980156	2,160,883.11	99.980156	2,160,883.11	0.00	0.22
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.807541	19,961,508.20	99.218750	19,843,750.00	-117,758.20	2.01
		Base		99.807541	19,961,508.20	99.218750	19,843,750.00	-117,758.20	2.01

& 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
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.989507	4,249,554.04	99.102190	4,211,843.08	-37,710.96	0.43
Original Face:		Base	4,250,000.000	99.989507	4,249,554.04	99.102190	4,211,843.08	-37,710.96	0.43
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	9,605,000.000	100.550347	9,657,860.85	99.008900	9,509,804.85	-148,056.00	0.96
Original Face:		Base	9,605,000.000	100.550347	9,657,860.85	99.008900	9,509,804.85	-148,056.00	0.96
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.996440	3,999,857.59	99.005260	3,960,210.40	-39,647.19	0.40
Original Face:		Base	4,000,000.000	99.996440	3,999,857.59	99.005260	3,960,210.40	-39,647.19	0.40
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					2.37447	23 Apr 2018		
		Local	4,322,624.000	100.000000	4,322,623.98	100.000000	4,322,623.98	0.00	0.44
		Base		100.000000	4,322,623.98	100.000000	4,322,623.98	0.00	0.44
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					2.13338	14 May 2018		
		Local	3,458,099.000	99.999982	3,458,098.39	99.999982	3,458,098.39	0.00	0.35
		Base		99.999982	3,458,098.39	99.999982	3,458,098.39	0.00	0.35
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.922478	4,996,123.88	98.922855	4,946,142.75	-49,981.13	0.50
		Base		99.922478	4,996,123.88	98.922855	4,946,142.75	-49,981.13	0.50
US DOLLAR Total									
		Local	492,074,675.470		492,803,965.10		485,594,162.11	-7,209,802.99	49.24
Original Face:		Base	470,071,958.000		492,803,965.10		485,594,162.11	-7,209,802.99	49.24
FIXED INCOME Total									
		Base	492,074,675.470		492,803,965.10		485,594,162.11	-7,209,802.99	49.24
Original Face:			470,071,958.000						

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

Holdings

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		993,728,836.180	Base	993,431,179.33		986,221,376.34	-7,209,802.99	100.00
Original Face:		470,071,958.000						

& Issue has redenominated but Local is not converted
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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								
		Local	-2,996,835.240	1.000000	-2,996,835.24	1.000000	-2,996,835.24	0.00	5.23
		Base		1.000000	-2,996,835.24	1.000000	-2,996,835.24	0.00	5.23
US DOLLAR Total									
		Local	-2,996,835.240		-2,996,835.24		-2,996,835.24	0.00	5.23
		Base			-2,996,835.24		-2,996,835.24	0.00	5.23
CASH Total									
		Base	-2,996,835.240		-2,996,835.24		-2,996,835.24	0.00	5.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0	31 Dec 2030		
		Local	5,654,371.960	100.010530	5,654,967.37	100.010000	5,654,937.40	-29.97	9.86
		Base		100.010530	5,654,967.37	100.010000	5,654,937.40	-29.97	9.86
04821UDL3	ATLANTIC ASSET SECUR					1.86	20 Apr 2018		
		Local	2,000,000.000	99.901833	1,998,036.66	99.901833	1,998,036.66	0.00	3.48
		Base		99.901833	1,998,036.66	99.901833	1,998,036.66	0.00	3.48
15060YDD9	CEDAR SPRING CPTL CO					1.8	13 Apr 2018		
		Local	3,500,000.000	99.940000	3,497,900.00	99.940000	3,497,900.00	0.00	6.10
		Base		99.940000	3,497,900.00	99.940000	3,497,900.00	0.00	6.10
16677KDK6	CHEVRON CORP					1.71	19 Apr 2018		
		Local	2,000,000.000	99.914500	1,998,290.00	99.914500	1,998,290.00	0.00	3.48
		Base		99.914500	1,998,290.00	99.914500	1,998,290.00	0.00	3.48
2063C1DD9	CONCORD MIN CPTL CO					1.75	13 Apr 2018		
		Local	3,000,000.000	99.941667	2,998,250.00	99.941667	2,998,250.00	0.00	5.23
		Base		99.941667	2,998,250.00	99.941667	2,998,250.00	0.00	5.23

& 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
29101BDK5	EMERSON ELECTRIC CO					1.8	19 Apr 2018		
		3,000,000.000	Local	99.910000	2,997,300.00	99.910000	2,997,300.00	0.00	5.23
			Base	99.910000	2,997,300.00	99.910000	2,997,300.00	0.00	5.23
30229BDK0	EXXON MOBIL CORP					1.77	19 Apr 2018		
		3,000,000.000	Local	99.911500	2,997,345.00	99.911500	2,997,345.00	0.00	5.23
			Base	99.911500	2,997,345.00	99.911500	2,997,345.00	0.00	5.23
38102KDL3	GOLDEN FUNDING CORP					1.93	20 Apr 2018		
		3,000,000.000	Local	99.898139	2,996,944.17	99.898139	2,996,944.17	0.00	5.23
			Base	99.898139	2,996,944.17	99.898139	2,996,944.17	0.00	5.23
40588MDL8	HALKIN FINANCE LLC USC					1.82	20 Apr 2018		
		4,000,000.000	Local	99.903945	3,996,157.78	99.903945	3,996,157.78	0.00	6.97
			Base	99.903945	3,996,157.78	99.903945	3,996,157.78	0.00	6.97
42786UDG7	HERSHEY FOODS CORP					1.75	16 Apr 2018		
		3,000,000.000	Local	99.927083	2,997,812.50	99.927083	2,997,812.50	0.00	5.23
			Base	99.927083	2,997,812.50	99.927083	2,997,812.50	0.00	5.23
45779QD29	INSTITUTIONAL SECURED					1.78	02 Apr 2018		
		2,500,000.000	Local	99.995056	2,499,876.39	99.995056	2,499,876.39	0.00	4.36
			Base	99.995056	2,499,876.39	99.995056	2,499,876.39	0.00	4.36
48803TFU3	KELLS FDG LLC					1.76	19 Apr 2018		
		3,000,000.000	Local	99.913583	2,997,407.50	99.913583	2,997,407.50	0.00	5.23
			Base	99.913583	2,997,407.50	99.913583	2,997,407.50	0.00	5.23
56274MDL3	MANHATTAN ASSET FDG.					1.93	20 Apr 2018		
		4,000,000.000	Local	99.898139	3,995,925.56	99.898139	3,995,925.56	0.00	6.97
			Base	99.898139	3,995,925.56	99.898139	3,995,925.56	0.00	6.97
62455BDP7	MOUNTCLIFF					1.99	23 Apr 2018		
		3,000,000.000	Local	99.878389	2,996,351.67	99.878389	2,996,351.67	0.00	5.23
			Base	99.878389	2,996,351.67	99.878389	2,996,351.67	0.00	5.23
62455BEM3	MOUNTCLIFF					2.03	21 May 2018		
		3,000,000.000	Local	99.723694	2,991,710.83	99.723694	2,991,710.83	0.00	5.22
			Base	99.723694	2,991,710.83	99.723694	2,991,710.83	0.00	5.22

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124MD31	SHEFFIELD RECEIVABLE				2.01	03 Apr 2018		
	3,000,000.000	Local	99.988833	2,999,665.00	99.988833	2,999,665.00	0.00	5.23
		Base	99.988833	2,999,665.00	99.988833	2,999,665.00	0.00	5.23
US DOLLAR Total								
	50,654,371.960	Local		50,613,940.43		50,613,910.46	-29.97	88.26
		Base		50,613,940.43		50,613,910.46	-29.97	88.26
CASH EQUIVALENT Total								
	50,654,371.960	Base		50,613,940.43		50,613,910.46	-29.97	88.26
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	3,732,649.440	Local	1.000000	3,732,649.44	1.000000	3,732,649.44	0.00	6.51
		Base	1.000000	3,732,649.44	1.000000	3,732,649.44	0.00	6.51
US DOLLAR Total								
	3,732,649.440	Local		3,732,649.44		3,732,649.44	0.00	6.51
		Base		3,732,649.44		3,732,649.44	0.00	6.51
EQUITY Total								
	3,732,649.440	Base		3,732,649.44		3,732,649.44	0.00	6.51

& Issue has redenominated but Local is not converted
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Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

As of: *March 31, 2018* *View Date:* *April 12, 2018*

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								
		51,390,186.160	Base	51,349,754.63		51,349,724.66	-29.97	100.00

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

Books Open

Prepared by State Street

Holdings

Currency Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	312,119.510	Local	312,119.51	312,119.51	0.04	0.00		0.00
		Base	312,119.51	312,119.51	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	13,086,943.540	Local	13,089,373.79	13,088,252.23	1.54	-1,121.56		-1,121.56
		Base	13,089,373.79	13,088,252.23	1.54	-1,121.56	0.00	-1,121.56
EQUITY								
	19,602,143.730	Local	586,114,951.10	835,251,981.00	98.42	249,137,029.90		249,137,029.90
		Base	586,114,951.10	835,251,981.00	98.42	249,137,029.90	0.00	249,137,029.90
US DOLLAR Total								
	33,001,206.780	Local	599,516,444.40	848,652,352.74	100.00	249,135,908.34		249,135,908.34
		Base	599,516,444.40	848,652,352.74	100.00	249,135,908.34	0.00	249,135,908.34
FUND Total								
	33,001,206.780	Base	599,516,444.40	848,652,352.74	100.00	249,135,908.34	0.00	249,135,908.34

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	176,883.650	Local	176,883.65	176,883.65	0.03	0.00		0.00
		Base	176,883.65	176,883.65	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	17,004,930.620	Local	17,008,207.58	17,006,631.11	3.01	-1,576.47		-1,576.47
		Base	17,008,207.58	17,006,631.11	3.01	-1,576.47	0.00	-1,576.47
EQUITY								
	19,915,599.000	Local	404,113,836.63	547,678,229.70	96.96	143,564,393.07		143,564,393.07
		Base	404,113,836.63	547,678,229.70	96.96	143,564,393.07	0.00	143,564,393.07
US DOLLAR Total								
	37,097,413.270	Local	421,298,927.86	564,861,744.46	100.00	143,562,816.60		143,562,816.60
		Base	421,298,927.86	564,861,744.46	100.00	143,562,816.60	0.00	143,562,816.60
FUND Total								
	37,097,413.270	Base	421,298,927.86	564,861,744.46	100.00	143,562,816.60	0.00	143,562,816.60

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								
	83,750.000	Local	83,750.00	83,750.00	0.00	0.00		0.00
		Base	83,750.00	83,750.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	60,666,923.130	Local	60,570,925.06	60,570,156.48	2.67	-768.58		-768.58
		Base	60,570,925.06	60,570,156.48	2.67	-768.58	0.00	-768.58
FIXED INCOME								
	2,118,418,862.370	Local	2,211,049,407.67	2,207,483,646.93	97.33	-3,565,760.74		-3,565,760.74
Original Face:	2,125,821,603.000	Base	2,211,049,407.67	2,207,483,646.93	97.33	-3,565,760.74	0.00	-3,565,760.74
US DOLLAR Total								
	2,179,169,535.500	Local	2,271,704,082.73	2,268,137,553.41	100.00	-3,566,529.32		-3,566,529.32
Original Face:	2,125,821,603.000	Base	2,271,704,082.73	2,268,137,553.41	100.00	-3,566,529.32	0.00	-3,566,529.32
FUND Total								
	2,179,169,535.500	Base	2,271,704,082.73	2,268,137,553.41	100.00	-3,566,529.32	0.00	-3,566,529.32
Original Face:	2,125,821,603.000							

Holdings

Currency Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,075,472.860	Local	1,075,472.86	1,075,472.86	0.30	0.00		0.00
		Base	1,075,472.86	1,075,472.86	0.30	0.00	0.00	0.00
CASH EQUIVALENT								
	24,000,000.000	Local	23,997,651.57	23,926,583.13	6.73	-71,068.44		-71,068.44
		Base	23,997,651.57	23,926,583.13	6.73	-71,068.44	0.00	-71,068.44
FIXED INCOME								
	332,263,188.030	Local	333,216,835.06	330,504,646.26	92.97	-2,712,188.80		-2,712,188.80
Original Face:	200,098,802.000	Base	333,216,835.06	330,504,646.26	92.97	-2,712,188.80	0.00	-2,712,188.80
US DOLLAR Total								
	357,338,660.890	Local	358,289,959.49	355,506,702.25	100.00	-2,783,257.24		-2,783,257.24
Original Face:	200,098,802.000	Base	358,289,959.49	355,506,702.25	100.00	-2,783,257.24	0.00	-2,783,257.24
FUND Total								
	357,338,660.890	Base	358,289,959.49	355,506,702.25	100.00	-2,783,257.24	0.00	-2,783,257.24
Original Face:	200,098,802.000							

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	347,306.930	Local	347,306.93	347,306.93	0.24	0.00		0.00
		Base	347,306.93	347,306.93	0.24	0.00	0.00	0.00
CASH EQUIVALENT								
	15,244,337.020	Local	15,240,512.02	15,240,512.02	10.36	0.00		0.00
		Base	15,240,512.02	15,240,512.02	10.36	0.00	0.00	0.00
FIXED INCOME								
	132,402,379.570	Local	133,479,277.64	131,475,217.61	89.40	-2,004,060.03		-2,004,060.03
Original Face:	157,764,820.000	Base	133,479,277.64	131,475,217.61	89.40	-2,004,060.03	0.00	-2,004,060.03
US DOLLAR Total								
	147,994,023.520	Local	149,067,096.59	147,063,036.56	100.00	-2,004,060.03		-2,004,060.03
Original Face:	157,764,820.000	Base	149,067,096.59	147,063,036.56	100.00	-2,004,060.03	0.00	-2,004,060.03
FUND Total								
	147,994,023.520	Base	149,067,096.59	147,063,036.56	100.00	-2,004,060.03	0.00	-2,004,060.03
Original Face:	157,764,820.000							

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	857,562.950	Local	857,562.95	857,562.95	0.04	0.00		0.00
		Base	857,562.95	857,562.95	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	3,091,694.870	Local	3,092,253.22	3,092,004.04	0.15	-249.18		-249.18
		Base	3,092,253.22	3,092,004.04	0.15	-249.18	0.00	-249.18
EQUITY								
	26,140,603.000	Local	1,052,913,916.25	2,021,232,584.15	99.80	968,318,667.90		968,318,667.90
		Base	1,052,913,916.25	2,021,232,584.15	99.80	968,318,667.90	0.00	968,318,667.90
US DOLLAR Total								
	30,089,860.820	Local	1,056,863,732.42	2,025,182,151.14	100.00	968,318,418.72		968,318,418.72
		Base	1,056,863,732.42	2,025,182,151.14	100.00	968,318,418.72	0.00	968,318,418.72
FUND Total								
	30,089,860.820	Base	1,056,863,732.42	2,025,182,151.14	100.00	968,318,418.72	0.00	968,318,418.72

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	465,839,006.090	Local	464,283,164.79	464,153,314.73	46.48	-129,850.06		-129,850.06
		Base	464,283,164.79	464,153,314.73	46.48	-129,850.06	0.00	-129,850.06
FIXED INCOME								
	539,982,846.590	Local	543,324,771.59	534,387,041.83	53.52	-8,937,729.76		-8,937,729.76
Original Face:	858,052,048.000	Base	543,324,771.59	534,387,041.83	53.52	-8,937,729.76	0.00	-8,937,729.76
US DOLLAR Total								
	1,005,821,852.680	Local	1,007,607,936.38	998,540,356.56	100.00	-9,067,579.82		-9,067,579.82
Original Face:	858,052,048.000	Base	1,007,607,936.38	998,540,356.56	100.00	-9,067,579.82	0.00	-9,067,579.82
FUND Total								
	1,005,821,852.680	Base	1,007,607,936.38	998,540,356.56	100.00	-9,067,579.82	0.00	-9,067,579.82
Original Face:	858,052,048.000							

Holdings

Currency Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1.740	Local	-1.74	-1.74	0.00	0.00		0.00
		Base	-1.74	-1.74	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,177,770,907.750	Local	1,176,454,587.27	1,176,329,307.10	65.63	-125,280.17		-125,280.17
		Base	1,176,454,587.27	1,176,329,307.10	65.63	-125,280.17	0.00	-125,280.17
FIXED INCOME								
	621,640,870.800	Local	622,931,420.32	616,013,221.08	34.37	-6,918,199.24		-6,918,199.24
Original Face:	425,704,242.000	Base	622,931,420.32	616,013,221.08	34.37	-6,918,199.24	0.00	-6,918,199.24
US DOLLAR Total								
	1,799,411,776.810	Local	1,799,386,005.85	1,792,342,526.44	100.00	-7,043,479.41		-7,043,479.41
Original Face:	425,704,242.000	Base	1,799,386,005.85	1,792,342,526.44	100.00	-7,043,479.41	0.00	-7,043,479.41
FUND Total								
	1,799,411,776.810	Base	1,799,386,005.85	1,792,342,526.44	100.00	-7,043,479.41	0.00	-7,043,479.41
Original Face:	425,704,242.000							

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-104,455.660	Local	-104,455.66	-104,455.66	0.10	0.00		0.00
		Base	-104,455.66	-104,455.66	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	11,801,487.520	Local	11,796,255.28	11,738,751.97	11.18	-57,503.31		-57,503.31
		Base	11,796,255.28	11,738,751.97	11.18	-57,503.31	0.00	-57,503.31
FIXED INCOME								
	93,668,887.010	Local	93,692,283.02	93,145,255.68	88.72	-547,027.34		-547,027.34
Original Face:	45,344,000.000	Base	93,692,283.02	93,145,255.68	88.72	-547,027.34	0.00	-547,027.34
US DOLLAR Total								
	105,365,918.870	Local	105,384,082.64	104,779,551.99	100.00	-604,530.65		-604,530.65
Original Face:	45,344,000.000	Base	105,384,082.64	104,779,551.99	100.00	-604,530.65	0.00	-604,530.65
FUND Total								
	105,365,918.870	Base	105,384,082.64	104,779,551.99	100.00	-604,530.65	0.00	-604,530.65
Original Face:	45,344,000.000							

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	377,436,216.980	Local	376,423,387.75	376,356,800.72	35.52	-66,587.03		-66,587.03
		Base	376,423,387.75	376,356,800.72	35.52	-66,587.03	0.00	-66,587.03
FIXED INCOME								
	688,463,698.280	Local	689,140,900.62	683,295,448.78	64.48	-5,845,451.84		-5,845,451.84
Original Face:	511,989,081.000	Base	689,140,900.62	683,295,448.78	64.48	-5,845,451.84	0.00	-5,845,451.84
US DOLLAR Total								
	1,065,899,915.280	Local	1,065,564,288.39	1,059,652,249.52	100.00	-5,912,038.87		-5,912,038.87
Original Face:	511,989,081.000	Base	1,065,564,288.39	1,059,652,249.52	100.00	-5,912,038.87	0.00	-5,912,038.87
FUND Total								
	1,065,899,915.280	Base	1,065,564,288.39	1,059,652,249.52	100.00	-5,912,038.87	0.00	-5,912,038.87
Original Face:	511,989,081.000							

Holdings

Currency Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,341,988,730.650	Local	1,340,644,979.40	1,340,644,979.40	97.78	0.00		0.00
		Base	1,340,644,979.40	1,340,644,979.40	97.78	0.00	0.00	0.00
FIXED INCOME								
	30,505,820.460	Local	30,503,495.02	30,487,605.08	2.22	-15,889.94		-15,889.94
Original Face:	29,750,000.000	Base	30,503,495.02	30,487,605.08	2.22	-15,889.94	0.00	-15,889.94
US DOLLAR Total								
	1,372,494,551.130	Local	1,371,148,474.44	1,371,132,584.50	100.00	-15,889.94		-15,889.94
Original Face:	29,750,000.000	Base	1,371,148,474.44	1,371,132,584.50	100.00	-15,889.94	0.00	-15,889.94
FUND Total								
	1,372,494,551.130	Base	1,371,148,474.44	1,371,132,584.50	100.00	-15,889.94	0.00	-15,889.94
Original Face:	29,750,000.000							

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,322,233,616.740	Local	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61		-194,629.61
		Base	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61
US DOLLAR Total								
	1,322,233,616.740	Local	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61		-194,629.61
		Base	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61
FUND Total								
	1,322,233,616.740	Base	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-10,000,000.000	Local	-10,000,000.00	-10,000,000.00	5.12	0.00		0.00
		Base	-10,000,000.00	-10,000,000.00	5.12	0.00	0.00	0.00
CASH EQUIVALENT								
	13,226,910.810	Local	13,272,096.63	13,255,020.62	6.78	-17,076.01		-17,076.01
		Base	13,272,096.63	13,255,020.62	6.78	-17,076.01	0.00	-17,076.01
FIXED INCOME								
	169,390,000.000	Local	172,420,295.61	172,220,912.65	88.10	-199,382.96		-199,382.96
		Base	172,420,295.61	172,220,912.65	88.10	-199,382.96	0.00	-199,382.96
US DOLLAR Total								
	172,616,910.810	Local	175,692,392.24	175,475,933.27	100.00	-216,458.97		-216,458.97
		Base	175,692,392.24	175,475,933.27	100.00	-216,458.97	0.00	-216,458.97
FUND Total								
	172,616,910.810	Base	175,692,392.24	175,475,933.27	100.00	-216,458.97	0.00	-216,458.97

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	846,403.260	Local	846,403.26	846,403.26	0.23	0.00		0.00
		Base	846,403.26	846,403.26	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	121,186,264.890	Local	121,022,416.67	120,874,122.85	32.37	-148,293.82		-148,293.82
		Base	121,022,416.67	120,874,122.85	32.37	-148,293.82	0.00	-148,293.82
FIXED INCOME								
	252,616,300.270	Local	253,305,935.72	251,635,859.11	67.40	-1,670,076.61		-1,670,076.61
Original Face:	275,643,695.000	Base	253,305,935.72	251,635,859.11	67.40	-1,670,076.61	0.00	-1,670,076.61
US DOLLAR Total								
	374,648,968.420	Local	375,174,755.65	373,356,385.22	100.00	-1,818,370.43		-1,818,370.43
Original Face:	275,643,695.000	Base	375,174,755.65	373,356,385.22	100.00	-1,818,370.43	0.00	-1,818,370.43
FUND Total								
	374,648,968.420	Base	375,174,755.65	373,356,385.22	100.00	-1,818,370.43	0.00	-1,818,370.43
Original Face:	275,643,695.000							

Holdings

Currency Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,777.610	Local	1,777.61	1,777.61	100.00	0.00		0.00
		Base	1,777.61	1,777.61	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,777.610	Local	1,777.61	1,777.61	100.00	0.00		0.00
		Base	1,777.61	1,777.61	100.00	0.00	0.00	0.00
FUND Total								
	1,777.610	Base	1,777.61	1,777.61	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	104,787.580	Local	104,787.58	104,787.58	0.03	0.00		0.00
		Base	104,787.58	104,787.58	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	79,112,000.000	Local	78,965,027.72	78,811,666.90	22.65	-153,360.82		-153,360.82
		Base	78,965,027.72	78,811,666.90	22.65	-153,360.82	0.00	-153,360.82
FIXED INCOME								
	269,547,442.740	Local	272,224,365.68	269,052,745.22	77.32	-3,171,620.46		-3,171,620.46
Original Face:	223,530,168.000	Base	272,224,365.68	269,052,745.22	77.32	-3,171,620.46	0.00	-3,171,620.46
US DOLLAR Total								
	348,764,230.320	Local	351,294,180.98	347,969,199.70	100.00	-3,324,981.28		-3,324,981.28
Original Face:	223,530,168.000	Base	351,294,180.98	347,969,199.70	100.00	-3,324,981.28	0.00	-3,324,981.28
FUND Total								
	348,764,230.320	Base	351,294,180.98	347,969,199.70	100.00	-3,324,981.28	0.00	-3,324,981.28
Original Face:	223,530,168.000							

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	914,160.720	Local	914,160.72	914,160.72	0.09	0.00		0.00
		Base	914,160.72	914,160.72	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	500,739,999.990	Local	499,713,053.51	499,713,053.51	50.67	0.00		0.00
		Base	499,713,053.51	499,713,053.51	50.67	0.00	0.00	0.00
FIXED INCOME								
	492,074,675.470	Local	492,803,965.10	485,594,162.11	49.24	-7,209,802.99		-7,209,802.99
Original Face:	470,071,958.000	Base	492,803,965.10	485,594,162.11	49.24	-7,209,802.99	0.00	-7,209,802.99
US DOLLAR Total								
	993,728,836.180	Local	993,431,179.33	986,221,376.34	100.00	-7,209,802.99		-7,209,802.99
Original Face:	470,071,958.000	Base	993,431,179.33	986,221,376.34	100.00	-7,209,802.99	0.00	-7,209,802.99
FUND Total								
	993,728,836.180	Base	993,431,179.33	986,221,376.34	100.00	-7,209,802.99	0.00	-7,209,802.99
Original Face:	470,071,958.000							

Holdings

Currency Summary

As of: *March 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *April 12, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,996,835.240	Local	-2,996,835.24	-2,996,835.24	5.23	0.00		0.00
		Base	-2,996,835.24	-2,996,835.24	5.23	0.00	0.00	0.00
CASH EQUIVALENT								
	50,654,371.960	Local	50,613,940.43	50,613,910.46	88.26	-29.97		-29.97
		Base	50,613,940.43	50,613,910.46	88.26	-29.97	0.00	-29.97
EQUITY								
	3,732,649.440	Local	3,732,649.44	3,732,649.44	6.51	0.00		0.00
		Base	3,732,649.44	3,732,649.44	6.51	0.00	0.00	0.00
US DOLLAR Total								
	51,390,186.160	Local	51,349,754.63	51,349,724.66	100.00	-29.97		-29.97
		Base	51,349,754.63	51,349,724.66	100.00	-29.97	0.00	-29.97
FUND Total								
	51,390,186.160	Base	51,349,754.63	51,349,724.66	100.00	-29.97	0.00	-29.97

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	312,119.510	312,119.51	312,119.51	0.04	0.00	0.00	0.00
CASH Total	312,119.510	312,119.51	312,119.51	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	13,086,943.540	13,089,373.79	13,088,252.23	1.54	-1,121.56	0.00	-1,121.56
CASH EQUIVALENT Total	13,086,943.540	13,089,373.79	13,088,252.23	1.54	-1,121.56	0.00	-1,121.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,602,143.730	586,114,951.10	835,251,981.00	98.42	249,137,029.90	0.00	249,137,029.90
EQUITY Total	19,602,143.730	586,114,951.10	835,251,981.00	98.42	249,137,029.90	0.00	249,137,029.90

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	33,001,206.780	599,516,444.40	848,652,352.74	100.00	249,135,908.34	0.00	249,135,908.34

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	176,883.650	176,883.65	176,883.65	0.03	0.00	0.00	0.00
CASH Total	176,883.650	176,883.65	176,883.65	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	17,004,930.620	17,008,207.58	17,006,631.11	3.01	-1,576.47	0.00	-1,576.47
CASH EQUIVALENT Total	17,004,930.620	17,008,207.58	17,006,631.11	3.01	-1,576.47	0.00	-1,576.47

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,915,599.000	404,113,836.63	547,678,229.70	96.96	143,564,393.07	0.00	143,564,393.07
EQUITY Total	19,915,599.000	404,113,836.63	547,678,229.70	96.96	143,564,393.07	0.00	143,564,393.07

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	37,097,413.270	421,298,927.86	564,861,744.46	100.00	143,562,816.60	0.00	143,562,816.60

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	83,750.000	83,750.00	83,750.00	0.00	0.00	0.00	0.00
CASH Total	83,750.000	83,750.00	83,750.00	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	60,666,923.130	60,570,925.06	60,570,156.48	2.67	-768.58	0.00	-768.58
CASH EQUIVALENT Total	60,666,923.130	60,570,925.06	60,570,156.48	2.67	-768.58	0.00	-768.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,118,418,862.370	2,211,049,407.67	2,207,483,646.93	97.33	-3,565,760.74	0.00	-3,565,760.74
FIXED INCOME Total	2,118,418,862.370	2,211,049,407.67	2,207,483,646.93	97.33	-3,565,760.74	0.00	-3,565,760.74

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,179,169,535.500	2,271,704,082.73	2,268,137,553.41	100.00	-3,566,529.32	0.00	-3,566,529.32

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,075,472.860	1,075,472.86	1,075,472.86	0.30	0.00	0.00	0.00
CASH Total	1,075,472.860	1,075,472.86	1,075,472.86	0.30	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

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	24,000,000.000	23,997,651.57	23,926,583.13	6.73	-71,068.44	0.00	-71,068.44
CASH EQUIVALENT Total	24,000,000.000	23,997,651.57	23,926,583.13	6.73	-71,068.44	0.00	-71,068.44

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							
	332,263,188.030	333,216,835.06	330,504,646.26	92.97	-2,712,188.80	0.00	-2,712,188.80
FIXED INCOME Total							
	332,263,188.030	333,216,835.06	330,504,646.26	92.97	-2,712,188.80	0.00	-2,712,188.80

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	357,338,660.890	358,289,959.49	355,506,702.25	100.00	-2,783,257.24	0.00	-2,783,257.24

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	347,306.930	347,306.93	347,306.93	0.24	0.00	0.00	0.00
CASH Total	347,306.930	347,306.93	347,306.93	0.24	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	15,244,337.020	15,240,512.02	15,240,512.02	10.36	0.00	0.00	0.00
CASH EQUIVALENT Total	15,244,337.020	15,240,512.02	15,240,512.02	10.36	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	132,402,379.570	133,479,277.64	131,475,217.61	89.40	-2,004,060.03	0.00	-2,004,060.03
FIXED INCOME Total	132,402,379.570	133,479,277.64	131,475,217.61	89.40	-2,004,060.03	0.00	-2,004,060.03

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	147,994,023.520	149,067,096.59	147,063,036.56	100.00	-2,004,060.03	0.00	-2,004,060.03

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	857,562.950	857,562.95	857,562.95	0.04	0.00	0.00	0.00
CASH Total	857,562.950	857,562.95	857,562.95	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,091,694.870	3,092,253.22	3,092,004.04	0.15	-249.18	0.00	-249.18
CASH EQUIVALENT Total	3,091,694.870	3,092,253.22	3,092,004.04	0.15	-249.18	0.00	-249.18

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	26,140,603.000	1,052,913,916.25	2,021,232,584.15	99.80	968,318,667.90	0.00	968,318,667.90
EQUITY Total	26,140,603.000	1,052,913,916.25	2,021,232,584.15	99.80	968,318,667.90	0.00	968,318,667.90

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	30,089,860.820	1,056,863,732.42	2,025,182,151.14	100.00	968,318,418.72	0.00	968,318,418.72

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	465,839,006.090	464,283,164.79	464,153,314.73	46.48	-129,850.06	0.00	-129,850.06
CASH EQUIVALENT Total	465,839,006.090	464,283,164.79	464,153,314.73	46.48	-129,850.06	0.00	-129,850.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	539,982,846.590	543,324,771.59	534,387,041.83	53.52	-8,937,729.76	0.00	-8,937,729.76
FIXED INCOME Total							
	539,982,846.590	543,324,771.59	534,387,041.83	53.52	-8,937,729.76	0.00	-8,937,729.76

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,005,821,852.680	1,007,607,936.38	998,540,356.56	100.00	-9,067,579.82	0.00	-9,067,579.82

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1.740	-1.74	-1.74	0.00	0.00	0.00	0.00
CASH Total	-1.740	-1.74	-1.74	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,177,770,907.750	1,176,454,587.27	1,176,329,307.10	65.63	-125,280.17	0.00	-125,280.17
CASH EQUIVALENT Total	1,177,770,907.750	1,176,454,587.27	1,176,329,307.10	65.63	-125,280.17	0.00	-125,280.17

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	621,640,870.800	622,931,420.32	616,013,221.08	34.37	-6,918,199.24	0.00	-6,918,199.24
FIXED INCOME Total							
	621,640,870.800	622,931,420.32	616,013,221.08	34.37	-6,918,199.24	0.00	-6,918,199.24

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,799,411,776.810	1,799,386,005.85	1,792,342,526.44	100.00	-7,043,479.41	0.00	-7,043,479.41

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	-104,455.660	-104,455.66	-104,455.66	0.10	0.00	0.00	0.00
CASH Total	-104,455.660	-104,455.66	-104,455.66	0.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	11,801,487.520	11,796,255.28	11,738,751.97	11.18	-57,503.31	0.00	-57,503.31
CASH EQUIVALENT Total	11,801,487.520	11,796,255.28	11,738,751.97	11.18	-57,503.31	0.00	-57,503.31

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	93,668,887.010	93,692,283.02	93,145,255.68	88.72	-547,027.34	0.00	-547,027.34
FIXED INCOME Total	93,668,887.010	93,692,283.02	93,145,255.68	88.72	-547,027.34	0.00	-547,027.34

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	105,365,918.870	105,384,082.64	104,779,551.99	100.00	-604,530.65	0.00	-604,530.65

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.020	0.02	0.02	0.00	0.00	0.00	0.00
CASH Total	0.020	0.02	0.02	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *April 12, 2018*

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	377,436,216.980	376,423,387.75	376,356,800.72	35.52	-66,587.03	0.00	-66,587.03
CASH EQUIVALENT Total	377,436,216.980	376,423,387.75	376,356,800.72	35.52	-66,587.03	0.00	-66,587.03

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	688,463,698.280	689,140,900.62	683,295,448.78	64.48	-5,845,451.84	0.00	-5,845,451.84
FIXED INCOME Total	688,463,698.280	689,140,900.62	683,295,448.78	64.48	-5,845,451.84	0.00	-5,845,451.84

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,065,899,915.280	1,065,564,288.39	1,059,652,249.52	100.00	-5,912,038.87	0.00	-5,912,038.87

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.020	0.02	0.02	0.00	0.00	0.00	0.00
CASH Total	0.020	0.02	0.02	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,341,988,730.650	1,340,644,979.40	1,340,644,979.40	97.78	0.00	0.00	0.00
CASH EQUIVALENT Total	1,341,988,730.650	1,340,644,979.40	1,340,644,979.40	97.78	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	30,505,820.460	30,503,495.02	30,487,605.08	2.22	-15,889.94	0.00	-15,889.94
FIXED INCOME Total							
	30,505,820.460	30,503,495.02	30,487,605.08	2.22	-15,889.94	0.00	-15,889.94

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,372,494,551.130	1,371,148,474.44	1,371,132,584.50	100.00	-15,889.94	0.00	-15,889.94

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	1,322,233,616.740	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61
CASH EQUIVALENT Total	1,322,233,616.740	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,322,233,616.740	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61

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	-10,000,000.000	-10,000,000.00	-10,000,000.00	5.12	0.00	0.00	0.00
CASH Total	-10,000,000.000	-10,000,000.00	-10,000,000.00	5.12	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	13,226,910.810	13,272,096.63	13,255,020.62	6.78	-17,076.01	0.00	-17,076.01
CASH EQUIVALENT Total	13,226,910.810	13,272,096.63	13,255,020.62	6.78	-17,076.01	0.00	-17,076.01

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	169,390,000.000	172,420,295.61	172,220,912.65	88.10	-199,382.96	0.00	-199,382.96
FIXED INCOME Total							
	169,390,000.000	172,420,295.61	172,220,912.65	88.10	-199,382.96	0.00	-199,382.96

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	172,616,910.810	175,692,392.24	175,475,933.27	100.00	-216,458.97	0.00	-216,458.97

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *April 12, 2018*

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	846,403.260	846,403.26	846,403.26	0.23	0.00	0.00	0.00
CASH Total	846,403.260	846,403.26	846,403.26	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	121,186,264.890	121,022,416.67	120,874,122.85	32.37	-148,293.82	0.00	-148,293.82
CASH EQUIVALENT Total	121,186,264.890	121,022,416.67	120,874,122.85	32.37	-148,293.82	0.00	-148,293.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	252,616,300.270	253,305,935.72	251,635,859.11	67.40	-1,670,076.61	0.00	-1,670,076.61
FIXED INCOME Total	252,616,300.270	253,305,935.72	251,635,859.11	67.40	-1,670,076.61	0.00	-1,670,076.61

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	374,648,968.420	375,174,755.65	373,356,385.22	100.00	-1,818,370.43	0.00	-1,818,370.43

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,777.610	1,777.61	1,777.61	100.00	0.00	0.00	0.00
CASH Total	1,777.610	1,777.61	1,777.61	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,777.610	1,777.61	1,777.61	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *April 12, 2018*

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	104,787.580	104,787.58	104,787.58	0.03	0.00	0.00	0.00
CASH Total	104,787.580	104,787.58	104,787.58	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	79,112,000.000	78,965,027.72	78,811,666.90	22.65	-153,360.82	0.00	-153,360.82
CASH EQUIVALENT Total	79,112,000.000	78,965,027.72	78,811,666.90	22.65	-153,360.82	0.00	-153,360.82

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							
	269,547,442.740	272,224,365.68	269,052,745.22	77.32	-3,171,620.46	0.00	-3,171,620.46
FIXED INCOME Total							
	269,547,442.740	272,224,365.68	269,052,745.22	77.32	-3,171,620.46	0.00	-3,171,620.46

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	348,764,230.320	351,294,180.98	347,969,199.70	100.00	-3,324,981.28	0.00	-3,324,981.28

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *April 12, 2018*

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	914,160.720	914,160.72	914,160.72	0.09	0.00	0.00	0.00
CASH Total	914,160.720	914,160.72	914,160.72	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	500,739,999.990	499,713,053.51	499,713,053.51	50.67	0.00	0.00	0.00
CASH EQUIVALENT Total	500,739,999.990	499,713,053.51	499,713,053.51	50.67	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	492,074,675.470	492,803,965.10	485,594,162.11	49.24	-7,209,802.99	0.00	-7,209,802.99
FIXED INCOME Total	492,074,675.470	492,803,965.10	485,594,162.11	49.24	-7,209,802.99	0.00	-7,209,802.99

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	993,728,836.180	993,431,179.33	986,221,376.34	100.00	-7,209,802.99	0.00	-7,209,802.99

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,996,835.240	-2,996,835.24	-2,996,835.24	5.23	0.00	0.00	0.00
CASH Total	-2,996,835.240	-2,996,835.24	-2,996,835.24	5.23	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	50,654,371.960	50,613,940.43	50,613,910.46	88.26	-29.97	0.00	-29.97
CASH EQUIVALENT Total	50,654,371.960	50,613,940.43	50,613,910.46	88.26	-29.97	0.00	-29.97

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	3,732,649.440	3,732,649.44	3,732,649.44	6.51	0.00	0.00	0.00
EQUITY Total	3,732,649.440	3,732,649.44	3,732,649.44	6.51	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	51,390,186.160	51,349,754.63	51,349,724.66	100.00	-29.97	0.00	-29.97

Holdings

Fund Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	312,119.510	312,119.51	312,119.51	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	13,086,943.540	13,089,373.79	13,088,252.23	1.54	-1,121.56	0.00	-1,121.56
					0.00 GN	0.00 GN	0.00 GN
					-1,121.56 LS	0.00 LS	-1,121.56 LS
EQUITY							
	19,602,143.730	586,114,951.10	835,251,981.00	98.42	249,137,029.90	0.00	249,137,029.90
					295,264,373.23 GN	0.00 GN	295,264,373.23 GN
					-46,127,343.33 LS	0.00 LS	-46,127,343.33 LS
FUND Total							
0.000	33,001,206.780	599,516,444.40	848,652,352.74	100.00	249,135,908.34	0.00	249,135,908.34
					295,264,373.23 GN	0.00 GN	295,264,373.23 GN
					-46,128,464.89 LS	0.00 LS	-46,128,464.89 LS

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	176,883.650	176,883.65	176,883.65	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	17,004,930.620	17,008,207.58	17,006,631.11	3.01	-1,576.47	0.00	-1,576.47
					0.00 GN	0.00 GN	0.00 GN
					-1,576.47 LS	0.00 LS	-1,576.47 LS
EQUITY							
	19,915,599.000	404,113,836.63	547,678,229.70	96.96	143,564,393.07	0.00	143,564,393.07
					183,440,354.49 GN	0.00 GN	183,440,354.49 GN
					-39,875,961.42 LS	0.00 LS	-39,875,961.42 LS
FUND Total							
0.000	37,097,413.270	421,298,927.86	564,861,744.46	100.00	143,562,816.60	0.00	143,562,816.60
					183,440,354.49 GN	0.00 GN	183,440,354.49 GN
					-39,877,537.89 LS	0.00 LS	-39,877,537.89 LS

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	83,750.000	83,750.00	83,750.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	60,666,923.130	60,570,925.06	60,570,156.48	2.67	-768.58	0.00	-768.58
					0.00 GN	0.00 GN	0.00 GN
					-768.58 LS	0.00 LS	-768.58 LS
FIXED INCOME							
	2,118,418,862.370	2,211,049,407.67	2,207,483,646.93	97.33	-3,565,760.74	0.00	-3,565,760.74
					36,389,192.22 GN	0.00 GN	36,389,192.22 GN
					-39,954,952.96 LS	0.00 LS	-39,954,952.96 LS
Original Face: 2,125,821,603.000							
FUND Total							
0.000	2,179,169,535.500	2,271,704,082.73	2,268,137,553.41	100.00	-3,566,529.32	0.00	-3,566,529.32
					36,389,192.22 GN	0.00 GN	36,389,192.22 GN
					-39,955,721.54 LS	0.00 LS	-39,955,721.54 LS
Original Face: 2,125,821,603.000							

Holdings

Fund Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,075,472.860	1,075,472.86	1,075,472.86	0.30	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							
	24,000,000.000	23,997,651.57	23,926,583.13	6.73	-71,068.44	0.00	-71,068.44
					0.00 GN	0.00 GN	0.00 GN
					-71,068.44 LS	0.00 LS	-71,068.44 LS
FIXED INCOME							
	332,263,188.030	333,216,835.06	330,504,646.26	92.97	-2,712,188.80	0.00	-2,712,188.80
					323,704.39 GN	0.00 GN	323,704.39 GN
					-3,035,893.19 LS	0.00 LS	-3,035,893.19 LS
Original Face:	200,098,802.000						
FUND Total							
0.000	357,338,660.890	358,289,959.49	355,506,702.25	100.00	-2,783,257.24	0.00	-2,783,257.24
					323,704.39 GN	0.00 GN	323,704.39 GN
					-3,106,961.63 LS	0.00 LS	-3,106,961.63 LS
Original Face:	200,098,802.000						

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							
	347,306.930	347,306.93	347,306.93	0.24	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	15,244,337.020	15,240,512.02	15,240,512.02	10.36	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	132,402,379.570	133,479,277.64	131,475,217.61	89.40	-2,004,060.03	0.00	-2,004,060.03
					35,948.61 GN	0.00 GN	35,948.61 GN
					-2,040,008.64 LS	0.00 LS	-2,040,008.64 LS
Original Face:	157,764,820.000						
FUND Total							
0.000	147,994,023.520	149,067,096.59	147,063,036.56	100.00	-2,004,060.03	0.00	-2,004,060.03
					35,948.61 GN	0.00 GN	35,948.61 GN
					-2,040,008.64 LS	0.00 LS	-2,040,008.64 LS
Original Face:	157,764,820.000						

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	857,562.950	857,562.95	857,562.95	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,091,694.870	3,092,253.22	3,092,004.04	0.15	-249.18	0.00	-249.18
					0.00 GN	0.00 GN	0.00 GN
					-249.18 LS	0.00 LS	-249.18 LS
EQUITY							
	26,140,603.000	1,052,913,916.25	2,021,232,584.15	99.80	968,318,667.90	0.00	968,318,667.90
					1,018,618,482.85 GN	0.00 GN	1,018,618,482.85 GN
					-50,299,814.95 LS	0.00 LS	-50,299,814.95 LS
FUND Total							
0.000	30,089,860.820	1,056,863,732.42	2,025,182,151.14	100.00	968,318,418.72	0.00	968,318,418.72
					1,018,618,482.85 GN	0.00 GN	1,018,618,482.85 GN
					-50,300,064.13 LS	0.00 LS	-50,300,064.13 LS

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	465,839,006.090	464,283,164.79	464,153,314.73	46.48	-129,850.06	0.00	-129,850.06
					0.00 GN	0.00 GN	0.00 GN
					-129,850.06 LS	0.00 LS	-129,850.06 LS
FIXED INCOME							
	539,982,846.590	543,324,771.59	534,387,041.83	53.52	-8,937,729.76	0.00	-8,937,729.76
					162,096.10 GN	0.00 GN	162,096.10 GN
					-9,099,825.86 LS	0.00 LS	-9,099,825.86 LS
Original Face:	858,052,048.000						
FUND Total							
0.000	1,005,821,852.680	1,007,607,936.38	998,540,356.56	100.00	-9,067,579.82	0.00	-9,067,579.82
					162,096.10 GN	0.00 GN	162,096.10 GN
					-9,229,675.92 LS	0.00 LS	-9,229,675.92 LS
Original Face:	858,052,048.000						

Holdings

Fund Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1.740	-1.74	-1.74	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							
	1,177,770,907.750	1,176,454,587.27	1,176,329,307.10	65.63	-125,280.17	0.00	-125,280.17
					29,696.52 GN	0.00 GN	29,696.52 GN
					-154,976.69 LS	0.00 LS	-154,976.69 LS
FIXED INCOME							
	621,640,870.800	622,931,420.32	616,013,221.08	34.37	-6,918,199.24	0.00	-6,918,199.24
					658,099.13 GN	0.00 GN	658,099.13 GN
					-7,576,298.37 LS	0.00 LS	-7,576,298.37 LS
Original Face: 425,704,242.000							
FUND Total							
0.000	1,799,411,776.810	1,799,386,005.85	1,792,342,526.44	100.00	-7,043,479.41	0.00	-7,043,479.41
					687,795.65 GN	0.00 GN	687,795.65 GN
					-7,731,275.06 LS	0.00 LS	-7,731,275.06 LS
Original Face: 425,704,242.000							

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-104,455.660	-104,455.66	-104,455.66	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	11,801,487.520	11,796,255.28	11,738,751.97	11.18	-57,503.31	0.00	-57,503.31
					11,368.60 GN	0.00 GN	11,368.60 GN
					-68,871.91 LS	0.00 LS	-68,871.91 LS
FIXED INCOME							
	93,668,887.010	93,692,283.02	93,145,255.68	88.72	-547,027.34	0.00	-547,027.34
					80,466.40 GN	0.00 GN	80,466.40 GN
					-627,493.74 LS	0.00 LS	-627,493.74 LS
Original Face:	45,344,000.000						
FUND Total							
0.000	105,365,918.870	105,384,082.64	104,779,551.99	100.00	-604,530.65	0.00	-604,530.65
					91,835.00 GN	0.00 GN	91,835.00 GN
					-696,365.65 LS	0.00 LS	-696,365.65 LS
Original Face:	45,344,000.000						

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.020	0.02	0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	377,436,216.980	376,423,387.75	376,356,800.72	35.52	-66,587.03	0.00	-66,587.03
					0.00 GN	0.00 GN	0.00 GN
					-66,587.03 LS	0.00 LS	-66,587.03 LS
FIXED INCOME							
	688,463,698.280	689,140,900.62	683,295,448.78	64.48	-5,845,451.84	0.00	-5,845,451.84
					233,953.43 GN	0.00 GN	233,953.43 GN
					-6,079,405.27 LS	0.00 LS	-6,079,405.27 LS
Original Face: 511,989,081.000							
FUND Total							
0.000	1,065,899,915.280	1,065,564,288.39	1,059,652,249.52	100.00	-5,912,038.87	0.00	-5,912,038.87
					233,953.43 GN	0.00 GN	233,953.43 GN
					-6,145,992.30 LS	0.00 LS	-6,145,992.30 LS
Original Face: 511,989,081.000							

Holdings

Fund Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.020	0.02	0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,341,988,730.650	1,340,644,979.40	1,340,644,979.40	97.78	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							
	30,505,820.460	30,503,495.02	30,487,605.08	2.22	-15,889.94	0.00	-15,889.94
					254.28 GN	0.00 GN	254.28 GN
					-16,144.22 LS	0.00 LS	-16,144.22 LS
Original Face:	29,750,000.000						
FUND Total							
0.000	1,372,494,551.130	1,371,148,474.44	1,371,132,584.50	100.00	-15,889.94	0.00	-15,889.94
					254.28 GN	0.00 GN	254.28 GN
					-16,144.22 LS	0.00 LS	-16,144.22 LS
Original Face:	29,750,000.000						

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,322,233,616.740	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61
					3,590.82 GN	0.00 GN	3,590.82 GN
					-198,220.43 LS	0.00 LS	-198,220.43 LS
FUND Total							
0.000	1,322,233,616.740	1,319,451,903.02	1,319,257,273.41	100.00	-194,629.61	0.00	-194,629.61
					3,590.82 GN	0.00 GN	3,590.82 GN
					-198,220.43 LS	0.00 LS	-198,220.43 LS

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZH

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-10,000,000.000	-10,000,000.00	-10,000,000.00	5.12	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							
	13,226,910.810	13,272,096.63	13,255,020.62	6.78	-17,076.01	0.00	-17,076.01
					0.00 GN	0.00 GN	0.00 GN
					-17,076.01 LS	0.00 LS	-17,076.01 LS
FIXED INCOME							
	169,390,000.000	172,420,295.61	172,220,912.65	88.10	-199,382.96	0.00	-199,382.96
					0.00 GN	0.00 GN	0.00 GN
					-199,382.96 LS	0.00 LS	-199,382.96 LS
FUND Total							
0.000	172,616,910.810	175,692,392.24	175,475,933.27	100.00	-216,458.97	0.00	-216,458.97
					0.00 GN	0.00 GN	0.00 GN
					-216,458.97 LS	0.00 LS	-216,458.97 LS

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	846,403.260	846,403.26	846,403.26	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							
	121,186,264.890	121,022,416.67	120,874,122.85	32.37	-148,293.82	0.00	-148,293.82
					5,067.00 GN	0.00 GN	5,067.00 GN
					-153,360.82 LS	0.00 LS	-153,360.82 LS
FIXED INCOME							
	252,616,300.270	253,305,935.72	251,635,859.11	67.40	-1,670,076.61	0.00	-1,670,076.61
					335,681.87 GN	0.00 GN	335,681.87 GN
					-2,005,758.48 LS	0.00 LS	-2,005,758.48 LS
Original Face: 275,643,695.000							
FUND Total							
0.000	374,648,968.420	375,174,755.65	373,356,385.22	100.00	-1,818,370.43	0.00	-1,818,370.43
					340,748.87 GN	0.00 GN	340,748.87 GN
					-2,159,119.30 LS	0.00 LS	-2,159,119.30 LS
Original Face: 275,643,695.000							

Holdings

Fund Summary

As of: *March 31, 2018*

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

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,777.610	1,777.61	1,777.61	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	1,777.610	1,777.61	1,777.61	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

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	104,787.580	104,787.58	104,787.58	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	79,112,000.000	78,965,027.72	78,811,666.90	22.65	-153,360.82	0.00	-153,360.82
					0.00 GN	0.00 GN	0.00 GN
					-153,360.82 LS	0.00 LS	-153,360.82 LS
FIXED INCOME							
	269,547,442.740	272,224,365.68	269,052,745.22	77.32	-3,171,620.46	0.00	-3,171,620.46
					372,481.85 GN	0.00 GN	372,481.85 GN
					-3,544,102.31 LS	0.00 LS	-3,544,102.31 LS
Original Face:	223,530,168.000						
FUND Total							
0.000	348,764,230.320	351,294,180.98	347,969,199.70	100.00	-3,324,981.28	0.00	-3,324,981.28
					372,481.85 GN	0.00 GN	372,481.85 GN
					-3,697,463.13 LS	0.00 LS	-3,697,463.13 LS
Original Face:	223,530,168.000						

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	914,160.720	914,160.72	914,160.72	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							
	500,739,999.990	499,713,053.51	499,713,053.51	50.67	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							
	492,074,675.470	492,803,965.10	485,594,162.11	49.24	-7,209,802.99	0.00	-7,209,802.99
					20,761.32 GN	0.00 GN	20,761.32 GN
					-7,230,564.31 LS	0.00 LS	-7,230,564.31 LS
Original Face:	470,071,958.000						
FUND Total							
0.000	993,728,836.180	993,431,179.33	986,221,376.34	100.00	-7,209,802.99	0.00	-7,209,802.99
					20,761.32 GN	0.00 GN	20,761.32 GN
					-7,230,564.31 LS	0.00 LS	-7,230,564.31 LS
Original Face:	470,071,958.000						

Holdings

Fund Summary

As of: *March 31, 2018*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *April 12, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-2,996,835.240	-2,996,835.24	-2,996,835.24	5.23	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							
	50,654,371.960	50,613,940.43	50,613,910.46	88.26	-29.97	0.00	-29.97
					0.00 GN	0.00 GN	0.00 GN
					-29.97 LS	0.00 LS	-29.97 LS
EQUITY							
	3,732,649.440	3,732,649.44	3,732,649.44	6.51	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	51,390,186.160	51,349,754.63	51,349,724.66	100.00	-29.97	0.00	-29.97
					0.00 GN	0.00 GN	0.00 GN
					-29.97 LS	0.00 LS	-29.97 LS