Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		3,149.560	Local	1.000000	3,149.56	1.000000	3,149.56	0.00	0.00
			Base	1.000000	3,149.56	1.000000	3,149.56	0.00	0.00
US DOLLAR Total									
		3,149.560	Local		3,149.56		3,149.56	0.00	0.00
			Base		3,149.56		3,149.56	0.00	0.00
CASH Total									
		3,149.560	Base		3,149.56		3,149.56	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.875151	31 Dec 2030		
		11,078,917.970	Local	100.017098	11,080,812.21	100.020000	11,081,133.75	321.54	1.31
			Base	100.017098	11,080,812.21	100.020000	11,081,133.75	321.54	1.31
US DOLLAR Total									
		11,078,917.970	Local		11,080,812.21		11,081,133.75	321.54	1.31
			Base		11,080,812.21		11,081,133.75	321.54	1.31
CASH EQUIVALENT Total									
		11,078,917.970	Base		11,080,812.21		11,081,133.75	321.54	1.31
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		31,355.000	Local	38.855093	1,218,301.43	62.680000	1,965,331.40	747,029.97	0.23
			Base	38.855093	1,218,301.43	62.680000	1,965,331.40	747,029.97	0.23

& 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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	23,389.000	48.871947	1,143,065.97	52.000000	1,216,228.00	73,162.03	0.14
		Base		48.871947	1,143,065.97	52.000000	1,216,228.00	73,162.03	0.14
002535300	AARON S INC COMMON STOCK USD.5								
		Local	29,286.000	21.229199	621,718.32	41.770000	1,223,276.22	601,557.90	0.14
		Base		21.229199	621,718.32	41.770000	1,223,276.22	601,557.90	0.14
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	19,990.000	98.066599	1,960,351.32	300.950000	6,015,990.50	4,055,639.18	0.71
		Base		98.066599	1,960,351.32	300.950000	6,015,990.50	4,055,639.18	0.71
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	38,853.000	41.721142	1,620,991.54	35.580000	1,382,389.74	-238,601.80	0.16
		Base		41.721142	1,620,991.54	35.580000	1,382,389.74	-238,601.80	0.16
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	55,066.000	10.258963	564,920.04	23.250000	1,280,284.50	715,364.46	0.15
		Base		10.258963	564,920.04	23.250000	1,280,284.50	715,364.46	0.15
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	37,634.000	16.831971	633,454.40	25.980000	977,731.32	344,276.92	0.12
		Base		16.831971	633,454.40	25.980000	977,731.32	344,276.92	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,625.000	25.952990	742,904.33	47.600000	1,362,550.00	619,645.67	0.16
		Base		25.952990	742,904.33	47.600000	1,362,550.00	619,645.67	0.16
00766T100	AECOM COMMON STOCK USD.01								
		Local	26,837.000	28.818759	773,409.03	34.440000	924,266.28	150,857.25	0.11
		Base		28.818759	773,409.03	34.440000	924,266.28	150,857.25	0.11
009728106	AKORN INC COMMON STOCK								
		Local	44,636.000	40.902060	1,825,704.34	14.430000	644,097.48	-1,181,606.86	0.08
		Base		40.902060	1,825,704.34	14.430000	644,097.48	-1,181,606.86	0.08
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	45,157.000	24.077039	1,087,246.87	22.900000	1,034,095.30	-53,151.57	0.12
		Base		24.077039	1,087,246.87	22.900000	1,034,095.30	-53,151.57	0.12

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017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,308.000	349.053870	2,550,885.68	574.670000	4,199,688.36	1,648,802.68	0.50
		Base		349.053870	2,550,885.68	574.670000	4,199,688.36	1,648,802.68	0.50
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	59,675.000	27.619118	1,648,170.84	26.570000	1,585,564.75	-62,606.09	0.19
		Base		27.619118	1,648,170.84	26.570000	1,585,564.75	-62,606.09	0.19
018522300	ALLETE INC COMMON STOCK								
		Local	24,156.000	67.244112	1,624,348.77	76.410000	1,845,759.96	221,411.19	0.22
		Base		67.244112	1,624,348.77	76.410000	1,845,759.96	221,411.19	0.22
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	85,884.000	15.891011	1,364,783.56	11.620000	997,972.08	-366,811.48	0.12
		Base		15.891011	1,364,783.56	11.620000	997,972.08	-366,811.48	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,820.000	41.628490	2,698,358.70	39.110000	2,535,110.20	-163,248.50	0.30
		Base		41.628490	2,698,358.70	39.110000	2,535,110.20	-163,248.50	0.30
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	79,992.000	17.705440	1,416,293.55	20.680000	1,654,234.56	237,941.01	0.20
		Base		17.705440	1,416,293.55	20.680000	1,654,234.56	237,941.01	0.20
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	32,754.000	36.797263	1,205,257.54	113.220000	3,708,407.88	2,503,150.34	0.44
		Base		36.797263	1,205,257.54	113.220000	3,708,407.88	2,503,150.34	0.44
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	29,486.000	44.343234	1,307,504.61	93.500000	2,756,941.00	1,449,436.39	0.33
		Base		44.343234	1,307,504.61	93.500000	2,756,941.00	1,449,436.39	0.33
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,411.000	17.056507	1,439,756.78	35.150000	2,967,046.65	1,527,289.87	0.35
		Base		17.056507	1,439,756.78	35.150000	2,967,046.65	1,527,289.87	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	41,652.000	31.478580	1,311,145.82	74.740000	3,113,070.48	1,801,924.66	0.37
		Base		31.478580	1,311,145.82	74.740000	3,113,070.48	1,801,924.66	0.37

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044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	29,547.000	24.644237	728,163.28	66.180000	1,955,420.46	1,227,257.18	0.23
		Base		24.644237	728,163.28	66.180000	1,955,420.46	1,227,257.18	0.23
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	80,995.000	18.581850	1,505,036.97	26.450000	2,142,317.75	637,280.78	0.25
		Base		18.581850	1,505,036.97	26.450000	2,142,317.75	637,280.78	0.25
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,711.000	37.539266	1,978,732.24	86.890000	4,580,058.79	2,601,326.55	0.54
		Base		37.539266	1,978,732.24	86.890000	4,580,058.79	2,601,326.55	0.54
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	28,350.000	41.597209	1,179,280.88	46.190000	1,309,486.50	130,205.62	0.15
		Base		41.597209	1,179,280.88	46.190000	1,309,486.50	130,205.62	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	33,830.000	36.440648	1,232,787.11	49.410000	1,671,540.30	438,753.19	0.20
		Base		36.440648	1,232,787.11	49.410000	1,671,540.30	438,753.19	0.20
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	56,989.000	29.047724	1,655,400.77	39.230000	2,235,678.47	580,277.70	0.26
		Base		29.047724	1,655,400.77	39.230000	2,235,678.47	580,277.70	0.26
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	39,910.000	18.052759	720,485.63	33.050000	1,319,025.50	598,539.87	0.16
		Base		18.052759	720,485.63	33.050000	1,319,025.50	598,539.87	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,102.000	52.670230	1,058,776.96	84.210000	1,692,789.42	634,012.46	0.20
		Base		52.670230	1,058,776.96	84.210000	1,692,789.42	634,012.46	0.20
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	57,667.000	44.708132	2,578,183.83	46.800000	2,698,815.60	120,631.77	0.32
		Base		44.708132	2,578,183.83	46.800000	2,698,815.60	120,631.77	0.32
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	67,663.000	29.923064	2,024,684.30	17.460000	1,181,395.98	-843,288.32	0.14
		Base		29.923064	2,024,684.30	17.460000	1,181,395.98	-843,288.32	0.14

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077454106	BELDEN INC COMMON STOCK USD.01								
		Local	19,907.000	78.257377	1,557,869.61	61.600000	1,226,271.20	-331,598.41	0.15
		Base		78.257377	1,557,869.61	61.600000	1,226,271.20	-331,598.41	0.15
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	43,193.000	45.054279	1,946,029.47	43.270000	1,868,961.11	-77,068.36	0.22
		Base		45.054279	1,946,029.47	43.270000	1,868,961.11	-77,068.36	0.22
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	45,598.000	27.310497	1,245,304.03	74.560000	3,399,786.88	2,154,482.85	0.40
		Base		27.310497	1,245,304.03	74.560000	3,399,786.88	2,154,482.85	0.40
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	19,971.000	35.257437	704,126.28	42.450000	847,768.95	143,642.67	0.10
		Base		35.257437	704,126.28	42.450000	847,768.95	143,642.67	0.10
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,594.000	99.850739	957,967.99	253.710000	2,434,093.74	1,476,125.75	0.29
		Base		99.850739	957,967.99	253.710000	2,434,093.74	1,476,125.75	0.29
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	17,804.000	73.657689	1,311,401.50	150.910000	2,686,801.64	1,375,400.14	0.32
		Base		73.657689	1,311,401.50	150.910000	2,686,801.64	1,375,400.14	0.32
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	25,428.000	35.584298	904,837.54	56.680000	1,441,259.04	536,421.50	0.17
		Base		35.584298	904,837.54	56.680000	1,441,259.04	536,421.50	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	22,836.000	89.474442	2,043,238.36	104.960000	2,396,866.56	353,628.20	0.28
		Base		89.474442	2,043,238.36	104.960000	2,396,866.56	353,628.20	0.28
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,189.000	302.129577	1,265,620.80	224.150000	938,964.35	-326,656.45	0.11
		Base		302.129577	1,265,620.80	224.150000	938,964.35	-326,656.45	0.11
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,003.000	35.194428	1,372,688.29	33.210000	1,295,289.63	-77,398.66	0.15
		Base		35.194428	1,372,688.29	33.210000	1,295,289.63	-77,398.66	0.15

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	22,015.000	20.871993	459,496.93	43.590000	959,633.85	500,136.92	0.11
		Base		20.871993	459,496.93	43.590000	959,633.85	500,136.92	0.11
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,017.000	80.928047	1,943,648.91	73.800000	1,772,454.60	-171,194.31	0.21
		Base		80.928047	1,943,648.91	73.800000	1,772,454.60	-171,194.31	0.21
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	55,387.000	25.915177	1,435,363.89	107.210000	5,938,040.27	4,502,676.38	0.70
		Base		25.915177	1,435,363.89	107.210000	5,938,040.27	4,502,676.38	0.70
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	108,632.000	11.173825	1,213,834.91	27.230000	2,958,049.36	1,744,214.45	0.35
		Base		11.173825	1,213,834.91	27.230000	2,958,049.36	1,744,214.45	0.35
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	41,587.000	24.703508	1,027,344.78	59.880000	2,490,229.56	1,462,884.78	0.29
		Base		24.703508	1,027,344.78	59.880000	2,490,229.56	1,462,884.78	0.29
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	60,077.000	31.612772	1,899,200.50	65.240000	3,919,423.48	2,020,222.98	0.46
		Base		31.612772	1,899,200.50	65.240000	3,919,423.48	2,020,222.98	0.46
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	79,284.000	17.677609	1,401,551.57	21.440000	1,699,848.96	298,297.39	0.20
		Base		17.677609	1,401,551.57	21.440000	1,699,848.96	298,297.39	0.20
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	95,635.000	10.065505	962,614.57	14.860000	1,421,136.10	458,521.53	0.17
		Base		10.065505	962,614.57	14.860000	1,421,136.10	458,521.53	0.17
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,228.000	376.131450	838,020.87	635.120000	1,415,047.36	577,026.49	0.17
		Base		376.131450	838,020.87	635.120000	1,415,047.36	577,026.49	0.17
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	29,351.000	30.608941	898,403.03	55.860000	1,639,546.86	741,143.83	0.19
		Base		30.608941	898,403.03	55.860000	1,639,546.86	741,143.83	0.19

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13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	95,850.000	11.163783	1,070,048.57	13.910000	1,333,273.50	263,224.93	0.16
		Base		11.163783	1,070,048.57	13.910000	1,333,273.50	263,224.93	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,990.000	49.060584	2,158,175.09	85.400000	3,756,746.00	1,598,570.91	0.44
		Base		49.060584	2,158,175.09	85.400000	3,756,746.00	1,598,570.91	0.44
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	16,867.000	113.709688	1,917,941.31	112.070000	1,890,284.69	-27,656.62	0.22
		Base		113.709688	1,917,941.31	112.070000	1,890,284.69	-27,656.62	0.22
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	29,340.000	46.994976	1,378,832.59	107.730000	3,160,798.20	1,781,965.61	0.37
		Base		46.994976	1,378,832.59	107.730000	3,160,798.20	1,781,965.61	0.37
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,280.000	40.849599	910,129.07	53.260000	1,186,632.80	276,503.73	0.14
		Base		40.849599	910,129.07	53.260000	1,186,632.80	276,503.73	0.14
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	33,988.000	27.629071	939,056.85	28.480000	967,978.24	28,921.39	0.11
		Base		27.629071	939,056.85	28.480000	967,978.24	28,921.39	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,475.000	51.429681	1,155,882.09	100.320000	2,254,692.00	1,098,809.91	0.27
		Base		51.429681	1,155,882.09	100.320000	2,254,692.00	1,098,809.91	0.27
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,835.000	97.748532	1,743,345.06	96.600000	1,722,861.00	-20,484.06	0.20
		Base		97.748532	1,743,345.06	96.600000	1,722,861.00	-20,484.06	0.20
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	63,296.000	32.589994	2,062,816.25	41.110000	2,602,098.56	539,282.31	0.31
		Base		32.589994	2,062,816.25	41.110000	2,602,098.56	539,282.31	0.31
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,220.000	14.636358	530,128.87	40.010000	1,449,162.20	919,033.33	0.17
		Base		14.636358	530,128.87	40.010000	1,449,162.20	919,033.33	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
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
			22,530.000	40.095350	903,348.24	104.190000	2,347,400.70	1,444,052.46	0.28
		Base		40.095350	903,348.24	104.190000	2,347,400.70	1,444,052.46	0.28
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
			20,275.000	27.136820	550,199.02	51.950000	1,053,286.25	503,087.23	0.12
		Base		27.136820	550,199.02	51.950000	1,053,286.25	503,087.23	0.12
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
			33,853.000	43.897918	1,486,076.23	54.890000	1,858,191.17	372,114.94	0.22
		Base		43.897918	1,486,076.23	54.890000	1,858,191.17	372,114.94	0.22
163851108	CHEMOURS CO/THE COMMON STOCK								
			87,970.000	22.546646	1,983,428.41	48.410000	4,258,627.70	2,275,199.29	0.50
		Base		22.546646	1,983,428.41	48.410000	4,258,627.70	2,275,199.29	0.50
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
			431,792.000	3.034523	1,310,282.85	2.970000	1,282,422.24	-27,860.61	0.15
		Base		3.034523	1,310,282.85	2.970000	1,282,422.24	-27,860.61	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK								
			5,392.000	125.649182	677,500.39	274.600000	1,480,643.20	803,142.81	0.18
		Base		125.649182	677,500.39	274.600000	1,480,643.20	803,142.81	0.18
171779309	CIENA CORP COMMON STOCK USD.01								
			68,563.000	17.686059	1,212,609.24	25.750000	1,765,497.25	552,888.01	0.21
		Base		17.686059	1,212,609.24	25.750000	1,765,497.25	552,888.01	0.21
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
			50,345.000	24.789388	1,248,021.74	39.170000	1,972,013.65	723,991.91	0.23
		Base		24.789388	1,248,021.74	39.170000	1,972,013.65	723,991.91	0.23
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
			30,099.000	55.894463	1,682,367.43	36.470000	1,097,710.53	-584,656.90	0.13
		Base		55.894463	1,682,367.43	36.470000	1,097,710.53	-584,656.90	0.13
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
			24,420.000	41.074223	1,003,032.52	45.800000	1,118,436.00	115,403.48	0.13
		Base		41.074223	1,003,032.52	45.800000	1,118,436.00	115,403.48	0.13

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Base Currency: USD - US DOLLAR

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192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	82,417.000	22.191694	1,828,972.86	46.250000	3,811,786.25	1,982,813.39	0.45
		Base		22.191694	1,828,972.86	46.250000	3,811,786.25	1,982,813.39	0.45
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,787.000	193.095755	2,276,019.66	168.220000	1,982,809.14	-293,210.52	0.23
		Base		193.095755	2,276,019.66	168.220000	1,982,809.14	-293,210.52	0.23
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	44,594.000	27.869628	1,242,818.20	63.520000	2,832,610.88	1,589,792.68	0.34
		Base		27.869628	1,242,818.20	63.520000	2,832,610.88	1,589,792.68	0.34
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	55,387.000	14.424043	798,904.46	21.010000	1,163,680.87	364,776.41	0.14
		Base		14.424043	798,904.46	21.010000	1,163,680.87	364,776.41	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	19,849.000	73.518176	1,459,262.27	69.950000	1,388,437.55	-70,824.72	0.16
		Base		73.518176	1,459,262.27	69.950000	1,388,437.55	-70,824.72	0.16
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,066.000	87.146702	1,400,098.91	67.300000	1,081,241.80	-318,857.11	0.13
		Base		87.146702	1,400,098.91	67.300000	1,081,241.80	-318,857.11	0.13
212485106	CONVERGYS CORP COMMON STOCK								
		Local	43,529.000	11.613418	505,520.47	23.360000	1,016,837.44	511,316.97	0.12
		Base		11.613418	505,520.47	23.360000	1,016,837.44	511,316.97	0.12
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	24,165.000	40.269823	973,120.27	24.450000	590,834.25	-382,286.02	0.07
		Base		40.269823	973,120.27	24.450000	590,834.25	-382,286.02	0.07
217204106	COPART INC COMMON STOCK								
		Local	95,868.000	12.666842	1,214,344.85	51.080000	4,896,937.44	3,682,592.59	0.58
		Base		12.666842	1,214,344.85	51.080000	4,896,937.44	3,682,592.59	0.58
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	16,268.000	106.267944	1,728,766.91	104.100000	1,693,498.80	-35,268.11	0.20
		Base		106.267944	1,728,766.91	104.100000	1,693,498.80	-35,268.11	0.20

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21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		38,698.000	Local	19.001838	735,333.14	49.500000	1,915,551.00	1,180,217.86	0.23
			Base	19.001838	735,333.14	49.500000	1,915,551.00	1,180,217.86	0.23
21871N101	CORECIVIC INC REIT USD.01								
		64,322.000	Local	30.029261	1,931,542.14	20.160000	1,296,731.52	-634,810.62	0.15
			Base	30.029261	1,931,542.14	20.160000	1,296,731.52	-634,810.62	0.15
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		48,117.000	Local	31.789166	1,529,599.32	27.510000	1,323,698.67	-205,900.65	0.16
			Base	31.789166	1,529,599.32	27.510000	1,323,698.67	-205,900.65	0.16
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		199,451.000	Local	9.884691	1,971,511.49	8.890000	1,773,119.39	-198,392.10	0.21
			Base	9.884691	1,971,511.49	8.890000	1,773,119.39	-198,392.10	0.21
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		11,400.000	Local	151.612745	1,728,385.29	164.590000	1,876,326.00	147,940.71	0.22
			Base	151.612745	1,728,385.29	164.590000	1,876,326.00	147,940.71	0.22
224399105	CRANE CO COMMON STOCK USD1.0								
		24,073.000	Local	38.662545	930,723.44	83.640000	2,013,465.72	1,082,742.28	0.24
			Base	38.662545	930,723.44	83.640000	2,013,465.72	1,082,742.28	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		46,615.000	Local	34.195171	1,594,007.89	37.320000	1,739,671.80	145,663.91	0.21
			Base	34.195171	1,594,007.89	37.320000	1,739,671.80	145,663.91	0.21
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		27,520.000	Local	60.480163	1,664,414.09	114.450000	3,149,664.00	1,485,249.91	0.37
			Base	60.480163	1,664,414.09	114.450000	3,149,664.00	1,485,249.91	0.37
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		20,968.000	Local	69.503986	1,457,359.57	128.040000	2,684,742.72	1,227,383.15	0.32
			Base	69.503986	1,457,359.57	128.040000	2,684,742.72	1,227,383.15	0.32
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		168,580.000	Local	15.442633	2,603,319.03	14.580000	2,457,896.40	-145,422.63	0.29
			Base	15.442633	2,603,319.03	14.580000	2,457,896.40	-145,422.63	0.29

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23283R100	CYRUSONE INC REIT USD.01								
		45,649.000	Local	51.403829	2,346,533.37	53.590000	2,446,329.91	99,796.54	0.29
			Base	51.403829	2,346,533.37	53.590000	2,446,329.91	99,796.54	0.29
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		44,524.000	Local	40.181469	1,789,039.71	65.570000	2,919,438.68	1,130,398.97	0.35
			Base	40.181469	1,789,039.71	65.570000	2,919,438.68	1,130,398.97	0.35
235825205	DANA INC COMMON STOCK USD.01								
		68,970.000	Local	21.461919	1,480,228.57	23.730000	1,636,658.10	156,429.53	0.19
			Base	21.461919	1,480,228.57	23.730000	1,636,658.10	156,429.53	0.19
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		15,084.000	Local	63.899786	963,864.37	93.260000	1,406,733.84	442,869.47	0.17
			Base	63.899786	963,864.37	93.260000	1,406,733.84	442,869.47	0.17
248019101	DELUXE CORP COMMON STOCK USD1.0								
		22,755.000	Local	25.325858	576,289.91	68.540000	1,559,627.70	983,337.79	0.18
			Base	25.325858	576,289.91	68.540000	1,559,627.70	983,337.79	0.18
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		30,628.000	Local	17.580613	538,459.01	18.390000	563,248.92	24,789.91	0.07
			Base	17.580613	538,459.01	18.390000	563,248.92	24,789.91	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		39,270.000	Local	32.602665	1,280,306.66	33.090000	1,299,444.30	19,137.64	0.15
			Base	32.602665	1,280,306.66	33.090000	1,299,444.30	19,137.64	0.15
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		36,063.000	Local	29.016225	1,046,412.11	15.350000	553,567.05	-492,845.06	0.07
			Base	29.016225	1,046,412.11	15.350000	553,567.05	-492,845.06	0.07
254067101	DILLARDS INC CL A COMMON STOCK								
		9,765.000	Local	54.416902	531,381.05	74.550000	727,980.75	196,599.70	0.09
			Base	54.416902	531,381.05	74.550000	727,980.75	196,599.70	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		20,768.000	Local	64.930508	1,348,476.78	241.730000	5,020,248.64	3,671,771.86	0.59
			Base	64.930508	1,348,476.78	241.730000	5,020,248.64	3,671,771.86	0.59

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257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,772.000	49.895507	1,485,489.04	43.900000	1,306,990.80	-178,498.24	0.15
		Base		49.895507	1,485,489.04	43.900000	1,306,990.80	-178,498.24	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,690.000	26.391746	1,628,106.79	44.260000	2,730,399.40	1,102,292.61	0.32
		Base		26.391746	1,628,106.79	44.260000	2,730,399.40	1,102,292.61	0.32
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	75,714.000	30.910698	2,340,372.57	37.270000	2,821,860.78	481,488.21	0.33
		Base		30.910698	2,340,372.57	37.270000	2,821,860.78	481,488.21	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,110.000	74.135605	1,342,595.81	41.450000	750,659.50	-591,936.31	0.09
		Base		74.135605	1,342,595.81	41.450000	750,659.50	-591,936.31	0.09
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	17,573.000	110.104239	1,934,861.79	115.310000	2,026,342.63	91,480.84	0.24
		Base		110.104239	1,934,861.79	115.310000	2,026,342.63	91,480.84	0.24
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	39,064.000	52.525099	2,051,840.47	60.960000	2,381,341.44	329,500.97	0.28
		Base		52.525099	2,051,840.47	60.960000	2,381,341.44	329,500.97	0.28
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,812.000	87.996981	1,303,411.28	103.860000	1,538,374.32	234,963.04	0.18
		Base		87.996981	1,303,411.28	103.860000	1,538,374.32	234,963.04	0.18
26884U109	EPR PROPERTIES REIT USD.01								
		Local	30,715.000	54.651414	1,678,618.18	55.020000	1,689,939.30	11,321.12	0.20
		Base		54.651414	1,678,618.18	55.020000	1,689,939.30	11,321.12	0.20
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,091.000	70.722665	1,633,057.06	98.960000	2,285,085.36	652,028.30	0.27
		Base		70.722665	1,633,057.06	98.960000	2,285,085.36	652,028.30	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,653.000	22.905324	1,572,519.19	66.620000	4,573,662.86	3,001,143.67	0.54
		Base		22.905324	1,572,519.19	66.620000	4,573,662.86	3,001,143.67	0.54

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278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	57,020.000	29.256373	1,668,198.41	54.390000	3,101,317.80	1,433,119.39	0.37
		Base		29.256373	1,668,198.41	54.390000	3,101,317.80	1,433,119.39	0.37
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	25,644.000	46.609213	1,195,246.65	44.050000	1,129,618.20	-65,628.45	0.13
		Base		46.609213	1,195,246.65	44.050000	1,129,618.20	-65,628.45	0.13
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	35,998.000	42.449333	1,528,091.08	32.910000	1,184,694.18	-343,396.90	0.14
		Base		42.449333	1,528,091.08	32.910000	1,184,694.18	-343,396.90	0.14
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,721.000	49.028441	1,359,117.42	73.590000	2,039,988.39	680,870.97	0.24
		Base		49.028441	1,359,117.42	73.590000	2,039,988.39	680,870.97	0.24
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,598.000	40.824216	1,902,326.82	60.820000	2,834,090.36	931,763.54	0.34
		Base		40.824216	1,902,326.82	60.820000	2,834,090.36	931,763.54	0.34
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	46,165.000	53.474449	2,468,647.96	65.440000	3,021,037.60	552,389.64	0.36
		Base		53.474449	2,468,647.96	65.440000	3,021,037.60	552,389.64	0.36
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	28,340.000	25.047417	709,843.79	57.360000	1,625,582.40	915,738.61	0.19
		Base		25.047417	709,843.79	57.360000	1,625,582.40	915,738.61	0.19
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	19,893.000	67.885659	1,350,449.41	68.560000	1,363,864.08	13,414.67	0.16
		Base		67.885659	1,350,449.41	68.560000	1,363,864.08	13,414.67	0.16
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	12,430.000	81.552424	1,013,696.63	71.850000	893,095.50	-120,601.13	0.11
		Base		81.552424	1,013,696.63	71.850000	893,095.50	-120,601.13	0.11
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,574.000	84.004659	1,644,307.20	101.250000	1,981,867.50	337,560.30	0.23
		Base		84.004659	1,644,307.20	101.250000	1,981,867.50	337,560.30	0.23

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302520101	FNB CORP COMMON STOCK USD.01								
		153,610.000	Local	12.798063	1,965,910.51	13.000000	1,996,930.00	31,019.49	0.24
			Base	12.798063	1,965,910.51	13.000000	1,996,930.00	31,019.49	0.24
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		18,541.000	Local	68.162557	1,263,801.97	189.110000	3,506,288.51	2,242,486.54	0.41
			Base	68.162557	1,263,801.97	189.110000	3,506,288.51	2,242,486.54	0.41
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		14,280.000	Local	31.931011	455,974.84	173.180000	2,473,010.40	2,017,035.56	0.29
			Base	31.931011	455,974.84	173.180000	2,473,010.40	2,017,035.56	0.29
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		45,079.000	Local	22.132670	997,718.64	26.470000	1,193,241.13	195,522.49	0.14
			Base	22.132670	997,718.64	26.470000	1,193,241.13	195,522.49	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		52,562.000	Local	17.124877	900,117.79	51.110000	2,686,443.82	1,786,326.03	0.32
			Base	17.124877	900,117.79	51.110000	2,686,443.82	1,786,326.03	0.32
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		155,210.000	Local	13.652590	2,119,018.51	18.300000	2,840,343.00	721,324.49	0.34
			Base	13.652590	2,119,018.51	18.300000	2,840,343.00	721,324.49	0.34
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		57,066.000	Local	23.129236	1,319,892.99	31.110000	1,775,323.26	455,430.27	0.21
			Base	23.129236	1,319,892.99	31.110000	1,775,323.26	455,430.27	0.21
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		38,704.000	Local	31.164811	1,206,202.84	70.910000	2,744,500.64	1,538,297.80	0.32
			Base	31.164811	1,206,202.84	70.910000	2,744,500.64	1,538,297.80	0.32
33829M101	FIVE BELOW COMMON STOCK USD.01								
		26,289.000	Local	76.060000	1,999,541.34	70.610000	1,856,266.29	-143,275.05	0.22
			Base	76.060000	1,999,541.34	70.610000	1,856,266.29	-143,275.05	0.22
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		88,013.000	Local	13.494675	1,187,706.84	22.610000	1,989,973.93	802,267.09	0.24
			Base	13.494675	1,187,706.84	22.610000	1,989,973.93	802,267.09	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
34959E109	FORTINET INC COMMON STOCK USD.001								
		68,623.000	Local	23.348206	1,602,223.97	55.360000	3,798,969.28	2,196,745.31	0.45
			Base	23.348206	1,602,223.97	55.360000	3,798,969.28	2,196,745.31	0.45
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		83,243.000	Local	10.062089	837,598.45	16.900000	1,406,806.70	569,208.25	0.17
			Base	10.062089	837,598.45	16.900000	1,406,806.70	569,208.25	0.17
361448103	GATX CORP COMMON STOCK USD.625								
		18,046.000	Local	31.654134	571,230.51	65.240000	1,177,321.04	606,090.53	0.14
			Base	31.654134	571,230.51	65.240000	1,177,321.04	606,090.53	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
		58,901.000	Local	29.821346	1,756,507.11	22.500000	1,325,272.50	-431,234.61	0.16
			Base	29.821346	1,756,507.11	22.500000	1,325,272.50	-431,234.61	0.16
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		48,075.000	Local	32.622029	1,568,304.06	13.650000	656,223.75	-912,080.31	0.08
			Base	32.622029	1,568,304.06	13.650000	656,223.75	-912,080.31	0.08
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		29,423.000	Local	75.821256	2,230,888.82	71.200000	2,094,917.60	-135,971.22	0.25
			Base	75.821256	2,230,888.82	71.200000	2,094,917.60	-135,971.22	0.25
371901109	GENTEX CORP COMMON STOCK USD.06								
		130,321.000	Local	9.903116	1,290,583.97	22.740000	2,963,499.54	1,672,915.57	0.35
			Base	9.903116	1,290,583.97	22.740000	2,963,499.54	1,672,915.57	0.35
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		237,915.000	Local	4.997370	1,188,949.32	2.760000	656,645.40	-532,303.92	0.08
			Base	4.997370	1,188,949.32	2.760000	656,645.40	-532,303.92	0.08
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		34,410.000	Local	24.925208	857,676.41	51.190000	1,761,447.90	903,771.49	0.21
			Base	24.925208	857,676.41	51.190000	1,761,447.90	903,771.49	0.21
384109104	GRACO INC COMMON STOCK USD1.0								
		80,466.000	Local	12.976382	1,044,157.57	43.990000	3,539,699.34	2,495,541.77	0.42
			Base	12.976382	1,044,157.57	43.990000	3,539,699.34	2,495,541.77	0.42

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,195.000	435.245198	955,363.21	603.050000	1,323,694.75	368,331.54	0.16
		Base		435.245198	955,363.21	603.050000	1,323,694.75	368,331.54	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	18,943.000	27.156634	514,428.12	52.380000	992,234.34	477,806.22	0.12
		Base		27.156634	514,428.12	52.380000	992,234.34	477,806.22	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	102,381.000	24.801718	2,539,224.67	32.730000	3,350,930.13	811,705.46	0.40
		Base		24.801718	2,539,224.67	32.730000	3,350,930.13	811,705.46	0.40
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,312.000	52.476496	646,090.62	58.520000	720,498.24	74,407.62	0.09
		Base		52.476496	646,090.62	58.520000	720,498.24	74,407.62	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	78,335.000	46.411116	3,635,614.81	9.300000	728,515.50	-2,907,099.31	0.09
		Base		46.411116	3,635,614.81	9.300000	728,515.50	-2,907,099.31	0.09
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,542.000	31.051975	637,869.68	33.390000	685,897.38	48,027.70	0.08
		Base		31.051975	637,869.68	33.390000	685,897.38	48,027.70	0.08
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	49,365.000	24.998555	1,234,053.65	29.130000	1,438,002.45	203,948.80	0.17
		Base		24.998555	1,234,053.65	29.130000	1,438,002.45	203,948.80	0.17
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	22,281.000	38.917313	867,116.66	47.370000	1,055,450.97	188,334.31	0.12
		Base		38.917313	867,116.66	47.370000	1,055,450.97	188,334.31	0.12
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	40,485.000	32.506072	1,316,008.31	48.850000	1,977,692.25	661,683.94	0.23
		Base		32.506072	1,316,008.31	48.850000	1,977,692.25	661,683.94	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,162.000	47.302854	953,720.15	114.850000	2,315,605.70	1,361,885.55	0.27
		Base		47.302854	953,720.15	114.850000	2,315,605.70	1,361,885.55	0.27

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419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	51,702.000	24.513785	1,267,411.72	34.690000	1,793,542.38	526,130.66	0.21
		Base		24.513785	1,267,411.72	34.690000	1,793,542.38	526,130.66	0.21
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	35,997.000	51.765548	1,863,404.43	38.630000	1,390,564.11	-472,840.32	0.16
		Base		51.765548	1,863,404.43	38.630000	1,390,564.11	-472,840.32	0.16
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	59,330.000	30.235492	1,793,871.72	27.830000	1,651,153.90	-142,717.82	0.20
		Base		30.235492	1,793,871.72	27.830000	1,651,153.90	-142,717.82	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,688.000	30.936136	1,134,984.97	119.480000	4,383,482.24	3,248,497.27	0.52
		Base		30.936136	1,134,984.97	119.480000	4,383,482.24	3,248,497.27	0.52
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	49,026.000	33.267023	1,630,949.08	44.020000	2,158,124.52	527,175.44	0.26
		Base		33.267023	1,630,949.08	44.020000	2,158,124.52	527,175.44	0.26
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	31,421.000	38.992940	1,225,197.16	85.830000	2,696,864.43	1,471,667.27	0.32
		Base		38.992940	1,225,197.16	85.830000	2,696,864.43	1,471,667.27	0.32
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	84,245.000	28.778342	2,424,431.38	60.690000	5,112,829.05	2,688,397.67	0.61
		Base		28.778342	2,424,431.38	60.690000	5,112,829.05	2,688,397.67	0.61
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	75,104.000	23.184262	1,741,230.80	23.240000	1,745,416.96	4,186.16	0.21
		Base		23.184262	1,741,230.80	23.240000	1,745,416.96	4,186.16	0.21
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	78,047.000	22.805309	1,779,885.92	24.880000	1,941,809.36	161,923.44	0.23
		Base		22.805309	1,779,885.92	24.880000	1,941,809.36	161,923.44	0.23
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	25,988.000	59.967162	1,558,426.60	103.860000	2,699,113.68	1,140,687.08	0.32
		Base		59.967162	1,558,426.60	103.860000	2,699,113.68	1,140,687.08	0.32

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44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	7,165.000	250.800000	1,796,982.00	251.700000	1,803,430.50	6,448.50	0.21
		Base		250.800000	1,796,982.00	251.700000	1,803,430.50	6,448.50	0.21
44967H101	ILG INC COMMON STOCK USD.01								
		Local	50,151.000	25.393999	1,273,534.43	34.130000	1,711,653.63	438,119.20	0.20
		Base		25.393999	1,273,534.43	34.130000	1,711,653.63	438,119.20	0.20
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	41,799.000	21.749894	909,123.80	48.890000	2,043,553.11	1,134,429.31	0.24
		Base		21.749894	909,123.80	48.890000	2,043,553.11	1,134,429.31	0.24
451107106	IDACORP INC COMMON STOCK								
		Local	23,922.000	38.710734	926,038.17	93.000000	2,224,746.00	1,298,707.83	0.26
		Base		38.710734	926,038.17	93.000000	2,224,746.00	1,298,707.83	0.26
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	36,371.000	39.717886	1,444,579.22	133.660000	4,861,347.86	3,416,768.64	0.58
		Base		39.717886	1,444,579.22	133.660000	4,861,347.86	3,416,768.64	0.58
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,306.000	46.026296	1,578,978.11	121.090000	4,154,113.54	2,575,135.43	0.49
		Base		46.026296	1,578,978.11	121.090000	4,154,113.54	2,575,135.43	0.49
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	62,846.000	7.725434	485,512.62	27.830000	1,749,004.18	1,263,491.56	0.21
		Base		7.725434	485,512.62	27.830000	1,749,004.18	1,263,491.56	0.21
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	33,937.000	59.445578	2,017,404.58	74.200000	2,518,125.40	500,720.82	0.30
		Base		59.445578	2,017,404.58	74.200000	2,518,125.40	500,720.82	0.30
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,455.000	39.152315	644,251.35	74.450000	1,225,074.75	580,823.40	0.14
		Base		39.152315	644,251.35	74.450000	1,225,074.75	580,823.40	0.14
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	25,771.000	19.351998	498,720.33	39.800000	1,025,685.80	526,965.47	0.12
		Base		19.351998	498,720.33	39.800000	1,025,685.80	526,965.47	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	41.100000	478,732.80	158,321.84	0.06
		Base		27.507809	320,410.96	41.100000	478,732.80	158,321.84	0.06
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	44,384.000	35.592929	1,579,756.56	36.870000	1,636,438.08	56,681.52	0.19
		Base		35.592929	1,579,756.56	36.870000	1,636,438.08	56,681.52	0.19
466313103	JABIL INC COMMON STOCK USD.001								
		Local	83,149.000	21.093529	1,753,905.83	26.600000	2,211,763.40	457,857.57	0.26
		Base		21.093529	1,753,905.83	26.600000	2,211,763.40	457,857.57	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	14,024.000	88.804854	1,245,399.27	89.700000	1,257,952.80	12,553.53	0.15
		Base		88.804854	1,245,399.27	89.700000	1,257,952.80	12,553.53	0.15
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	152,924.000	11.856225	1,813,101.39	19.190000	2,934,611.56	1,121,510.17	0.35
		Base		11.856225	1,813,101.39	19.190000	2,934,611.56	1,121,510.17	0.35
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,568.000	69.159820	1,491,639.00	169.510000	3,655,991.68	2,164,352.68	0.43
		Base		69.159820	1,491,639.00	169.510000	3,655,991.68	2,164,352.68	0.43
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,318.000	77.230770	1,800,867.09	79.380000	1,850,982.84	50,115.75	0.22
		Base		77.230770	1,800,867.09	79.380000	1,850,982.84	50,115.75	0.22
48242W106	KBR INC COMMON STOCK USD.001								
		Local	66,654.000	25.990214	1,732,351.72	16.690000	1,112,455.26	-619,896.46	0.13
		Base		25.990214	1,732,351.72	16.690000	1,112,455.26	-619,896.46	0.13
482539103	KLX INC COMMON STOCK USD.01								
		Local	23,918.000	19.618204	469,228.21	78.230000	1,871,105.14	1,401,876.93	0.22
		Base		19.618204	469,228.21	78.230000	1,871,105.14	1,401,876.93	0.22
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	40,081.000	13.528563	542,238.32	26.550000	1,064,150.55	521,912.23	0.13
		Base		13.528563	542,238.32	26.550000	1,064,150.55	521,912.23	0.13

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488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	23,217.000	28.200697	654,735.59	67.500000	1,567,147.50	912,411.91	0.19
		Base		28.200697	654,735.59	67.500000	1,567,147.50	912,411.91	0.19
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	38,738.000	29.750842	1,152,488.10	36.450000	1,412,000.10	259,512.00	0.17
		Base		29.750842	1,152,488.10	36.450000	1,412,000.10	259,512.00	0.17
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	90,247.000	32.333703	2,918,019.65	51.680000	4,663,964.96	1,745,945.31	0.55
		Base		32.333703	2,918,019.65	51.680000	4,663,964.96	1,745,945.31	0.55
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,894.000	57.108679	2,678,054.37	71.670000	3,360,892.98	682,838.61	0.40
		Base		57.108679	2,678,054.37	71.670000	3,360,892.98	682,838.61	0.40
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	25,531.000	49.542229	1,264,862.64	85.300000	2,177,794.30	912,931.66	0.26
		Base		49.542229	1,264,862.64	85.300000	2,177,794.30	912,931.66	0.26
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,926.000	38.517661	2,346,726.99	39.010000	2,376,723.26	29,996.27	0.28
		Base		38.517661	2,346,726.99	39.010000	2,376,723.26	29,996.27	0.28
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	42,461.000	30.280668	1,285,747.44	12.800000	543,500.80	-742,246.64	0.06
		Base		30.280668	1,285,747.44	12.800000	543,500.80	-742,246.64	0.06
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	39,820.000	37.389663	1,488,856.37	63.710000	2,536,932.20	1,048,075.83	0.30
		Base		37.389663	1,488,856.37	63.710000	2,536,932.20	1,048,075.83	0.30
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,403.000	34.656386	2,405,257.18	65.320000	4,533,403.96	2,128,146.78	0.54
		Base		34.656386	2,405,257.18	65.320000	4,533,403.96	2,128,146.78	0.54
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,256.000	61.654936	570,678.09	125.590000	1,162,461.04	591,782.95	0.14
		Base		61.654936	570,678.09	125.590000	1,162,461.04	591,782.95	0.14

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515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,941.000	43.897613	875,362.31	101.650000	2,027,002.65	1,151,640.34	0.24
		Base		43.897613	875,362.31	101.650000	2,027,002.65	1,151,640.34	0.24
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	53,747.000	35.735999	1,920,702.73	29.570000	1,589,298.79	-331,403.94	0.19
		Base		35.735999	1,920,702.73	29.570000	1,589,298.79	-331,403.94	0.19
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	40,157.000	31.522018	1,265,829.68	39.700000	1,594,232.90	328,403.22	0.19
		Base		31.522018	1,265,829.68	39.700000	1,594,232.90	328,403.22	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	67,600.000	42.837457	2,895,812.09	64.230000	4,341,948.00	1,446,135.91	0.51
		Base		42.837457	2,895,812.09	64.230000	4,341,948.00	1,446,135.91	0.51
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,668.000	348.914656	1,279,818.96	238.400000	874,451.20	-405,367.76	0.10
		Base		348.914656	1,279,818.96	238.400000	874,451.20	-405,367.76	0.10
526057302	LENNAR CORP B SHS COMMON STOCK USD.1								
		Local	635.000	35.856016	22,768.57	42.690000	27,108.15	4,339.58	0.00
		Base		35.856016	22,768.57	42.690000	27,108.15	4,339.58	0.00
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,856.000	53.435497	954,144.23	193.370000	3,452,814.72	2,498,670.49	0.41
		Base		53.435497	954,144.23	193.370000	3,452,814.72	2,498,670.49	0.41
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,045.000	34.546675	2,419,821.83	41.820000	2,929,281.90	509,460.07	0.35
		Base		34.546675	2,419,821.83	41.820000	2,929,281.90	509,460.07	0.35
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	18,511.000	37.646136	696,867.62	47.900000	886,676.90	189,809.28	0.10
		Base		37.646136	696,867.62	47.900000	886,676.90	189,809.28	0.10
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,097.000	101.893000	2,251,529.63	88.440000	1,954,258.68	-297,270.95	0.23
		Base		101.893000	2,251,529.63	88.440000	1,954,258.68	-297,270.95	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
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	29,300.000	33.026749	967,683.76	82.870000	2,428,091.00	1,460,407.24	0.29
		Base		33.026749	967,683.76	82.870000	2,428,091.00	1,460,407.24	0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,791.000	154.247524	1,818,732.55	186.920000	2,203,973.72	385,241.17	0.26
		Base		154.247524	1,818,732.55	186.920000	2,203,973.72	385,241.17	0.26
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	64,272.000	25.081568	1,612,042.53	39.470000	2,536,815.84	924,773.31	0.30
		Base		25.081568	1,612,042.53	39.470000	2,536,815.84	924,773.31	0.30
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,899.000	104.950169	2,613,154.27	110.200000	2,743,869.80	130,715.53	0.32
		Base		104.950169	2,613,154.27	110.200000	2,743,869.80	130,715.53	0.32
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	68,835.000	9.498568	653,833.92	28.330000	1,950,095.55	1,296,261.63	0.23
		Base		9.498568	653,833.92	28.330000	1,950,095.55	1,296,261.63	0.23
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	29,699.000	59.771233	1,775,145.84	50.450000	1,498,314.55	-276,831.29	0.18
		Base		59.771233	1,775,145.84	50.450000	1,498,314.55	-276,831.29	0.18
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	39,875.000	39.525809	1,576,091.62	42.620000	1,699,472.50	123,380.88	0.20
		Base		39.525809	1,576,091.62	42.620000	1,699,472.50	123,380.88	0.20
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	92,748.000	20.464940	1,898,082.21	28.170000	2,612,711.16	714,628.95	0.31
		Base		20.464940	1,898,082.21	28.170000	2,612,711.16	714,628.95	0.31
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	25,875.000	105.203667	2,722,144.89	102.400000	2,649,600.00	-72,544.89	0.31
		Base		105.203667	2,722,144.89	102.400000	2,649,600.00	-72,544.89	0.31
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,156.000	34.954733	564,728.66	86.840000	1,402,987.04	838,258.38	0.17
		Base		34.954733	564,728.66	86.840000	1,402,987.04	838,258.38	0.17

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553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,393.000	63.749054	1,363,783.51	86.440000	1,849,210.92	485,427.41	0.22
		Base		63.749054	1,363,783.51	86.440000	1,849,210.92	485,427.41	0.22
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	8,047.000	38.505419	309,853.11	149.830000	1,205,682.01	895,828.90	0.14
		Base		38.505419	309,853.11	149.830000	1,205,682.01	895,828.90	0.14
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	42,806.000	26.163058	1,119,935.87	17.170000	734,979.02	-384,956.85	0.09
		Base		26.163058	1,119,935.87	17.170000	734,979.02	-384,956.85	0.09
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	32,279.000	57.544848	1,857,490.14	43.060000	1,389,933.74	-467,556.40	0.16
		Base		57.544848	1,857,490.14	43.060000	1,389,933.74	-467,556.40	0.16
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	31,419.000	49.298746	1,548,917.29	95.720000	3,007,426.68	1,458,509.39	0.36
		Base		49.298746	1,548,917.29	95.720000	3,007,426.68	1,458,509.39	0.36
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	17,850.000	102.488887	1,829,426.63	198.630000	3,545,545.50	1,716,118.87	0.42
		Base		102.488887	1,829,426.63	198.630000	3,545,545.50	1,716,118.87	0.42
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,562.000	92.976536	2,097,736.61	89.730000	2,024,488.26	-73,248.35	0.24
		Base		92.976536	2,097,736.61	89.730000	2,024,488.26	-73,248.35	0.24
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	46,174.000	21.101294	974,331.17	32.740000	1,511,736.76	537,405.59	0.18
		Base		21.101294	974,331.17	32.740000	1,511,736.76	537,405.59	0.18
577933104	MAXIMUS INC COMMON STOCK								
		Local	30,973.000	62.942725	1,949,525.01	67.630000	2,094,703.99	145,178.98	0.25
		Base		62.942725	1,949,525.01	67.630000	2,094,703.99	145,178.98	0.25
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	173,324.000	14.103152	2,444,414.64	12.780000	2,215,080.72	-229,333.92	0.26
		Base		14.103152	2,444,414.64	12.780000	2,215,080.72	-229,333.92	0.26

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58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	28,129.000	79.348329	2,231,989.14	71.360000	2,007,285.44	-224,703.70	0.24
		Base		79.348329	2,231,989.14	71.360000	2,007,285.44	-224,703.70	0.24
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	44,550.000	33.390098	1,487,528.86	45.910000	2,045,290.50	557,761.64	0.24
		Base		33.390098	1,487,528.86	45.910000	2,045,290.50	557,761.64	0.24
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,342.000	43.506113	754,483.01	45.730000	793,049.66	38,566.65	0.09
		Base		43.506113	754,483.01	45.730000	793,049.66	38,566.65	0.09
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,818.000	38.960158	733,152.26	51.800000	974,772.40	241,620.14	0.12
		Base		38.960158	733,152.26	51.800000	974,772.40	241,620.14	0.12
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	52,504.000	23.672775	1,242,915.38	18.620000	977,624.48	-265,290.90	0.12
		Base		23.672775	1,242,915.38	18.620000	977,624.48	-265,290.90	0.12
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	55,844.000	30.794379	1,719,681.28	64.690000	3,612,548.36	1,892,867.08	0.43
		Base		30.794379	1,719,681.28	64.690000	3,612,548.36	1,892,867.08	0.43
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,382.000	21.269427	603,668.88	30.700000	871,327.40	267,658.52	0.10
		Base		21.269427	603,668.88	30.700000	871,327.40	267,658.52	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,840.000	31.606412	532,251.97	69.050000	1,162,802.00	630,550.03	0.14
		Base		31.606412	532,251.97	69.050000	1,162,802.00	630,550.03	0.14
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,837.000	70.266430	1,534,408.04	83.250000	1,817,930.25	283,522.21	0.22
		Base		70.266430	1,534,408.04	83.250000	1,817,930.25	283,522.21	0.22
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,407.000	78.383510	1,442,805.26	117.100000	2,155,459.70	712,654.44	0.26
		Base		78.383510	1,442,805.26	117.100000	2,155,459.70	712,654.44	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	77,005.000	26.653466	2,052,450.12	30.110000	2,318,620.55	266,170.43	0.27
		Base		26.653466	2,052,450.12	30.110000	2,318,620.55	266,170.43	0.27
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,956.000	38.984483	583,051.93	62.570000	935,796.92	352,744.99	0.11
		Base		38.984483	583,051.93	62.570000	935,796.92	352,744.99	0.11
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	56,209.000	17.340171	974,673.68	30.770000	1,729,550.93	754,877.25	0.20
		Base		17.340171	974,673.68	30.770000	1,729,550.93	754,877.25	0.20
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,642.000	796.872046	1,308,463.90	3,100.000000	5,090,200.00	3,781,736.10	0.60
		Base		796.872046	1,308,463.90	3,100.000000	5,090,200.00	3,781,736.10	0.60
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	40,762.000	44.914391	1,830,800.39	51.350000	2,093,128.70	262,328.31	0.25
		Base		44.914391	1,830,800.39	51.350000	2,093,128.70	262,328.31	0.25
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,092.000	24.514125	1,252,475.68	40.890000	2,089,151.88	836,676.20	0.25
		Base		24.514125	1,252,475.68	40.890000	2,089,151.88	836,676.20	0.25
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,084.000	31.173104	2,278,255.13	38.040000	2,780,115.36	501,860.23	0.33
		Base		31.173104	2,278,255.13	38.040000	2,780,115.36	501,860.23	0.33
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	41,442.000	38.533791	1,596,917.36	27.150000	1,125,150.30	-471,767.06	0.13
		Base		38.533791	1,596,917.36	27.150000	1,125,150.30	-471,767.06	0.13
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	41,598.000	34.070654	1,417,271.06	41.350000	1,720,077.30	302,806.24	0.20
		Base		34.070654	1,417,271.06	41.350000	1,720,077.30	302,806.24	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	232,978.000	15.989064	3,725,100.13	11.880000	2,767,778.64	-957,321.49	0.33
		Base		15.989064	3,725,100.13	11.880000	2,767,778.64	-957,321.49	0.33

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650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,754.000	10.833903	658,202.94	23.450000	1,424,681.30	766,478.36	0.17
		Base		10.833903	658,202.94	23.450000	1,424,681.30	766,478.36	0.17
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,359.000	155.676986	678,595.98	379.550000	1,654,458.45	975,862.47	0.20
		Base		155.676986	678,595.98	379.550000	1,654,458.45	975,862.47	0.20
655663102	NORDSON CORP COMMON STOCK								
		Local	24,239.000	43.517795	1,054,827.84	128.600000	3,117,135.40	2,062,307.56	0.37
		Base		43.517795	1,054,827.84	128.600000	3,117,135.40	2,062,307.56	0.37
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,462.000	59.950014	1,406,547.24	54.940000	1,289,002.28	-117,544.96	0.15
		Base		59.950014	1,406,547.24	54.940000	1,289,002.28	-117,544.96	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	51,130.000	31.354379	1,603,149.39	12.130000	620,206.90	-982,942.49	0.07
		Base		31.354379	1,603,149.39	12.130000	620,206.90	-982,942.49	0.07
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	23,551.000	52.248888	1,230,513.55	71.150000	1,675,653.65	445,140.10	0.20
		Base		52.248888	1,230,513.55	71.150000	1,675,653.65	445,140.10	0.20
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,341.000	67.830463	1,651,061.30	53.210000	1,295,184.61	-355,876.69	0.15
		Base		67.830463	1,651,061.30	53.210000	1,295,184.61	-355,876.69	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	94,867.000	20.279504	1,923,855.73	32.870000	3,118,278.29	1,194,422.56	0.37
		Base		20.279504	1,923,855.73	32.870000	3,118,278.29	1,194,422.56	0.37
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	46,783.000	27.339914	1,279,043.20	21.240000	993,670.92	-285,372.28	0.12
		Base		27.339914	1,279,043.20	21.240000	993,670.92	-285,372.28	0.12
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	244,497.000	5.234870	1,279,910.05	2.290000	559,898.13	-720,011.92	0.07
		Base		5.234870	1,279,910.05	2.290000	559,898.13	-720,011.92	0.07

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679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,471.000	30.945264	1,004,823.66	133.860000	4,346,568.06	3,341,744.40	0.51
		Base		30.945264	1,004,823.66	133.860000	4,346,568.06	3,341,744.40	0.51
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	119,012.000	14.870000	1,769,708.39	20.400000	2,427,844.80	658,136.41	0.29
		Base		14.870000	1,769,708.39	20.400000	2,427,844.80	658,136.41	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	79,381.000	18.839232	1,495,477.05	30.190000	2,396,512.39	901,035.34	0.28
		Base		18.839232	1,495,477.05	30.190000	2,396,512.39	901,035.34	0.28
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	94,343.000	28.361434	2,675,702.78	25.980000	2,451,031.14	-224,671.64	0.29
		Base		28.361434	2,675,702.78	25.980000	2,451,031.14	-224,671.64	0.29
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,829.000	35.406969	879,119.64	69.720000	1,731,077.88	851,958.24	0.20
		Base		35.406969	879,119.64	69.720000	1,731,077.88	851,958.24	0.20
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	27,447.000	53.047606	1,455,997.63	132.380000	3,633,433.86	2,177,436.23	0.43
		Base		53.047606	1,455,997.63	132.380000	3,633,433.86	2,177,436.23	0.43
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	35,449.000	35.639672	1,263,390.73	72.160000	2,557,999.84	1,294,609.11	0.30
		Base		35.639672	1,263,390.73	72.160000	2,557,999.84	1,294,609.11	0.30
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	77,458.000	17.831575	1,381,198.11	20.330000	1,574,721.14	193,523.03	0.19
		Base		17.831575	1,381,198.11	20.330000	1,574,721.14	193,523.03	0.19
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	52,557.000	21.144053	1,111,268.01	38.330000	2,014,509.81	903,241.80	0.24
		Base		21.144053	1,111,268.01	38.330000	2,014,509.81	903,241.80	0.24
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	37,827.000	14.566315	550,999.99	39.650000	1,499,840.55	948,840.56	0.18
		Base		14.566315	550,999.99	39.650000	1,499,840.55	948,840.56	0.18

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69370C100	PTC INC COMMON STOCK USD.01								
		55,222.000	Local	20.616246	1,138,470.36	82.350000	4,547,531.70	3,409,061.34	0.54
			Base	20.616246	1,138,470.36	82.350000	4,547,531.70	3,409,061.34	0.54
695263103	PACWEST BANCORP COMMON STOCK								
		59,731.000	Local	43.730735	2,612,080.56	51.240000	3,060,616.44	448,535.88	0.36
			Base	43.730735	2,612,080.56	51.240000	3,060,616.44	448,535.88	0.36
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		11,629.000	Local	87.308823	1,015,314.30	62.000000	720,998.00	-294,316.30	0.09
			Base	87.308823	1,015,314.30	62.000000	720,998.00	-294,316.30	0.09
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		38,726.000	Local	22.611159	875,639.73	23.280000	901,541.28	25,901.55	0.11
			Base	22.611159	875,639.73	23.280000	901,541.28	25,901.55	0.11
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		105,623.000	Local	17.466848	1,844,900.93	21.420000	2,262,444.66	417,543.73	0.27
			Base	17.466848	1,844,900.93	21.420000	2,262,444.66	417,543.73	0.27
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		35,138.000	Local	65.595396	2,304,891.02	64.050000	2,250,588.90	-54,302.12	0.27
			Base	65.595396	2,304,891.02	64.050000	2,250,588.90	-54,302.12	0.27
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		88,781.000	Local	13.590549	1,206,582.50	10.220000	907,341.82	-299,240.68	0.11
			Base	13.590549	1,206,582.50	10.220000	907,341.82	-299,240.68	0.11
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		15,707.000	Local	34.065881	535,072.80	65.150000	1,023,311.05	488,238.25	0.12
			Base	34.065881	535,072.80	65.150000	1,023,311.05	488,238.25	0.12
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		27,837.000	Local	57.525263	1,601,330.76	104.820000	2,917,874.34	1,316,543.58	0.35
			Base	57.525263	1,601,330.76	104.820000	2,917,874.34	1,316,543.58	0.35
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		38,422.000	Local	37.564557	1,443,305.41	41.850000	1,607,960.70	164,655.29	0.19
			Base	37.564557	1,443,305.41	41.850000	1,607,960.70	164,655.29	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
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,185.000	78.324853	1,502,662.30	138.810000	2,663,069.85	1,160,407.55	0.32
		Base		78.324853	1,502,662.30	138.810000	2,663,069.85	1,160,407.55	0.32
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,138.000	41.496736	1,292,125.37	79.570000	2,477,650.66	1,185,525.29	0.29
		Base		41.496736	1,292,125.37	79.570000	2,477,650.66	1,185,525.29	0.29
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	28,544.000	40.004627	1,141,892.06	51.850000	1,480,006.40	338,114.34	0.18
		Base		40.004627	1,141,892.06	51.850000	1,480,006.40	338,114.34	0.18
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,195.000	56.258225	1,417,425.97	29.440000	741,740.80	-675,685.17	0.09
		Base		56.258225	1,417,425.97	29.440000	741,740.80	-675,685.17	0.09
74164M108	PRIMERICA INC COMMON STOCK								
		Local	21,023.000	35.306432	742,247.12	96.750000	2,033,975.25	1,291,728.13	0.24
		Base		35.306432	742,247.12	96.750000	2,033,975.25	1,291,728.13	0.24
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	33,167.000	45.244272	1,500,616.77	71.770000	2,380,395.59	879,778.82	0.28
		Base		45.244272	1,500,616.77	71.770000	2,380,395.59	879,778.82	0.28
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	114,296.000	17.334561	1,981,270.98	12.180000	1,392,125.28	-589,145.70	0.16
		Base		17.334561	1,981,270.98	12.180000	1,392,125.28	-589,145.70	0.16
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	44,526.000	13.694035	609,740.60	21.970000	978,236.22	368,495.62	0.12
		Base		13.694035	609,740.60	21.970000	978,236.22	368,495.62	0.12
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,490.000	25.494251	1,618,629.98	48.300000	3,066,567.00	1,447,937.02	0.36
		Base		25.494251	1,618,629.98	48.300000	3,066,567.00	1,447,937.02	0.36
754907103	RAYONIER INC REIT								
		Local	61,300.000	23.063700	1,413,804.84	37.190000	2,279,747.00	865,942.16	0.27
		Base		23.063700	1,413,804.84	37.190000	2,279,747.00	865,942.16	0.27

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758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	21,061.000	65.147112	1,372,063.33	71.200000	1,499,543.20	127,479.87	0.18
		Base		65.147112	1,372,063.33	71.200000	1,499,543.20	127,479.87	0.18
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,611.000	48.441969	1,482,857.11	149.400000	4,573,283.40	3,090,426.29	0.54
		Base		48.441969	1,482,857.11	149.400000	4,573,283.40	3,090,426.29	0.54
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	34,561.000	38.364306	1,325,908.77	87.920000	3,038,603.12	1,712,694.35	0.36
		Base		38.364306	1,325,908.77	87.920000	3,038,603.12	1,712,694.35	0.36
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	45,586.000	12.326523	561,916.88	48.520000	2,211,832.72	1,649,915.84	0.26
		Base		12.326523	561,916.88	48.520000	2,211,832.72	1,649,915.84	0.26
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,083.000	75.775769	2,355,338.22	88.800000	2,760,170.40	404,832.18	0.33
		Base		75.775769	2,355,338.22	88.800000	2,760,170.40	404,832.18	0.33
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,162.000	71.375616	1,795,953.26	67.430000	1,696,673.66	-99,279.60	0.20
		Base		71.375616	1,795,953.26	67.430000	1,696,673.66	-99,279.60	0.20
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,001.000	25.073042	1,554,553.67	63.230000	3,920,323.23	2,365,769.56	0.46
		Base		25.073042	1,554,553.67	63.230000	3,920,323.23	2,365,769.56	0.46
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	205,888.000	9.500351	1,956,008.35	11.480000	2,363,594.24	407,585.89	0.28
		Base		9.500351	1,956,008.35	11.480000	2,363,594.24	407,585.89	0.28
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,796.000	50.184592	2,448,807.35	23.950000	1,168,664.20	-1,280,143.15	0.14
		Base		50.184592	2,448,807.35	23.950000	1,168,664.20	-1,280,143.15	0.14
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	57,850.000	314.893587	18,216,594.02	340.510000	19,698,503.50	1,481,909.48	2.33
		Base		314.893587	18,216,594.02	340.510000	19,698,503.50	1,481,909.48	2.33

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78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	84,686.000	25.544781	2,163,285.34	18.310000	1,550,600.66	-612,684.68	0.18
		Base		25.544781	2,163,285.34	18.310000	1,550,600.66	-612,684.68	0.18
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	106,971.000	23.216177	2,483,457.63	20.640000	2,207,881.44	-275,576.19	0.26
		Base		23.216177	2,483,457.63	20.640000	2,207,881.44	-275,576.19	0.26
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	59,375.000	25.820900	1,533,115.95	17.290000	1,026,593.75	-506,522.20	0.12
		Base		25.820900	1,533,115.95	17.290000	1,026,593.75	-506,522.20	0.12
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,543.000	161.079342	1,537,180.16	111.160000	1,060,799.88	-476,380.28	0.13
		Base		161.079342	1,537,180.16	111.160000	1,060,799.88	-476,380.28	0.13
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,307.000	38.427312	780,343.43	85.790000	1,742,137.53	961,794.10	0.21
		Base		38.427312	780,343.43	85.790000	1,742,137.53	961,794.10	0.21
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	25,206.000	49.970052	1,259,545.14	53.300000	1,343,479.80	83,934.66	0.16
		Base		49.970052	1,259,545.14	53.300000	1,343,479.80	83,934.66	0.16
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	18,919.000	48.198279	911,863.24	83.580000	1,581,250.02	669,386.78	0.19
		Base		48.198279	911,863.24	83.580000	1,581,250.02	669,386.78	0.19
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	112,848.000	22.235013	2,509,176.73	15.570000	1,757,043.36	-752,133.37	0.21
		Base		22.235013	2,509,176.73	15.570000	1,757,043.36	-752,133.37	0.21
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,491.000	31.089932	637,063.79	66.650000	1,365,725.15	728,661.36	0.16
		Base		31.089932	637,063.79	66.650000	1,365,725.15	728,661.36	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,860.000	9.670172	849,621.32	36.510000	3,207,768.60	2,358,147.28	0.38
		Base		9.670172	849,621.32	36.510000	3,207,768.60	2,358,147.28	0.38

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82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,493.000	76.573898	1,952,098.37	127.150000	3,241,434.95	1,289,336.58	0.38
		Base		76.573898	1,952,098.37	127.150000	3,241,434.95	1,289,336.58	0.38
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,282.000	44.671570	906,028.78	92.900000	1,884,197.80	978,169.02	0.22
		Base		44.671570	906,028.78	92.900000	1,884,197.80	978,169.02	0.22
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	35,134.000	16.430659	577,274.78	28.070000	986,211.38	408,936.60	0.12
		Base		16.430659	577,274.78	28.070000	986,211.38	408,936.60	0.12
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	37,342.000	62.443082	2,331,749.57	63.240000	2,361,508.08	29,758.51	0.28
		Base		62.443082	2,331,749.57	63.240000	2,361,508.08	29,758.51	0.28
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,445.000	36.629791	2,360,606.85	28.500000	1,836,682.50	-523,924.35	0.22
		Base		36.629791	2,360,606.85	28.500000	1,836,682.50	-523,924.35	0.22
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	47,245.000	31.254215	1,476,605.37	51.360000	2,426,503.20	949,897.83	0.29
		Base		31.254215	1,476,605.37	51.360000	2,426,503.20	949,897.83	0.29
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	17,692.000	27.704605	490,149.87	52.800000	934,137.60	443,987.73	0.11
		Base		27.704605	490,149.87	52.800000	934,137.60	443,987.73	0.11
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	22,856.000	78.429373	1,792,581.75	72.990000	1,668,259.44	-124,322.31	0.20
		Base		78.429373	1,792,581.75	72.990000	1,668,259.44	-124,322.31	0.20
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	243,261.000	7.600499	1,848,904.95	4.100000	997,370.10	-851,534.85	0.12
		Base		7.600499	1,848,904.95	4.100000	997,370.10	-851,534.85	0.12
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	58,770.000	21.715883	1,276,242.43	25.030000	1,471,013.10	194,770.67	0.17
		Base		21.715883	1,276,242.43	25.030000	1,471,013.10	194,770.67	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
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	112,134.000	13.533736	1,517,591.96	44.810000	5,024,724.54	3,507,132.58	0.59
		Base		13.533736	1,517,591.96	44.810000	5,024,724.54	3,507,132.58	0.59
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	106,711.000	24.639741	2,629,331.35	23.750000	2,534,386.25	-94,945.10	0.30
		Base		24.639741	2,629,331.35	23.750000	2,534,386.25	-94,945.10	0.30
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,127.000	49.049168	1,673,900.95	58.280000	1,988,921.56	315,020.61	0.24
		Base		49.049168	1,673,900.95	58.280000	1,988,921.56	315,020.61	0.24
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	73,245.000	24.653841	1,805,770.55	10.730000	785,918.85	-1,019,851.70	0.09
		Base		24.653841	1,805,770.55	10.730000	785,918.85	-1,019,851.70	0.09
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,383.000	81.538616	1,335,847.14	43.520000	712,988.16	-622,858.98	0.08
		Base		81.538616	1,335,847.14	43.520000	712,988.16	-622,858.98	0.08
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	56,361.000	19.625623	1,106,119.74	52.270000	2,945,989.47	1,839,869.73	0.35
		Base		19.625623	1,106,119.74	52.270000	2,945,989.47	1,839,869.73	0.35
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	13,898.000	91.351510	1,269,603.29	100.170000	1,392,162.66	122,559.37	0.16
		Base		91.351510	1,269,603.29	100.170000	1,392,162.66	122,559.37	0.16
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	26,833.000	45.186953	1,212,501.51	38.100000	1,022,337.30	-190,164.21	0.12
		Base		45.186953	1,212,501.51	38.100000	1,022,337.30	-190,164.21	0.12
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	81,189.000	15.865404	1,288,096.28	24.830000	2,015,922.87	727,826.59	0.24
		Base		15.865404	1,288,096.28	24.830000	2,015,922.87	727,826.59	0.24
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	71,809.000	14.461034	1,038,432.41	17.110000	1,228,651.99	190,219.58	0.15
		Base		14.461034	1,038,432.41	17.110000	1,228,651.99	190,219.58	0.15

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875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	44,915.000	33.874218	1,521,460.50	21.950000	985,884.25	-535,576.25	0.12
		Base		33.874218	1,521,460.50	21.950000	985,884.25	-535,576.25	0.12
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	28,925.000	57.739606	1,670,118.10	55.980000	1,619,221.50	-50,896.60	0.19
		Base		57.739606	1,670,118.10	55.980000	1,619,221.50	-50,896.60	0.19
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	16,487.000	41.608328	685,996.51	76.250000	1,257,133.75	571,137.24	0.15
		Base		41.608328	685,996.51	76.250000	1,257,133.75	571,137.24	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	102,478.000	14.450735	1,480,882.42	10.570000	1,083,192.46	-397,689.96	0.13
		Base		14.450735	1,480,882.42	10.570000	1,083,192.46	-397,689.96	0.13
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,965.000	101.981760	1,730,120.56	187.090000	3,173,981.85	1,443,861.29	0.38
		Base		101.981760	1,730,120.56	187.090000	3,173,981.85	1,443,861.29	0.38
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	21,384.000	69.393237	1,483,904.98	267.880000	5,728,345.92	4,244,440.94	0.68
		Base		69.393237	1,483,904.98	267.880000	5,728,345.92	4,244,440.94	0.68
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	43,897.000	33.866301	1,486,629.02	27.330000	1,199,705.01	-286,924.01	0.14
		Base		33.866301	1,486,629.02	27.330000	1,199,705.01	-286,924.01	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	21,933.000	49.389504	1,083,259.99	44.750000	981,501.75	-101,758.24	0.12
		Base		49.389504	1,083,259.99	44.750000	981,501.75	-101,758.24	0.12
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	38,412.000	31.477303	1,209,106.17	23.940000	919,583.28	-289,522.89	0.11
		Base		31.477303	1,209,106.17	23.940000	919,583.28	-289,522.89	0.11
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,936.000	30.167534	1,747,786.23	40.920000	2,370,741.12	622,954.89	0.28
		Base		30.167534	1,747,786.23	40.920000	2,370,741.12	622,954.89	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
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	92,804.000	20.275638	1,881,660.31	32.550000	3,020,770.20	1,139,109.89	0.36
		Base		20.275638	1,881,660.31	32.550000	3,020,770.20	1,139,109.89	0.36
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	36,553.000	23.705276	866,498.96	36.520000	1,334,915.56	468,416.60	0.16
		Base		23.705276	866,498.96	36.520000	1,334,915.56	468,416.60	0.16
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	23,578.000	80.815964	1,905,478.79	98.650000	2,325,969.70	420,490.91	0.28
		Base		80.815964	1,905,478.79	98.650000	2,325,969.70	420,490.91	0.28
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,180.000	44.736098	1,394,871.55	64.080000	1,998,014.40	603,142.85	0.24
		Base		44.736098	1,394,871.55	64.080000	1,998,014.40	603,142.85	0.24
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,270.000	36.419157	847,473.78	106.140000	2,469,877.80	1,622,404.02	0.29
		Base		36.419157	847,473.78	106.140000	2,469,877.80	1,622,404.02	0.29
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	54,120.000	41.528203	2,247,506.33	10.040000	543,364.80	-1,704,141.53	0.06
		Base		41.528203	2,247,506.33	10.040000	543,364.80	-1,704,141.53	0.06
887389104	TIMKEN CO COMMON STOCK								
		Local	32,547.000	25.622149	833,924.07	42.750000	1,391,384.25	557,460.18	0.16
		Base		25.622149	833,924.07	42.750000	1,391,384.25	557,460.18	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	67,928.000	27.995372	1,901,669.60	42.160000	2,863,844.48	962,174.88	0.34
		Base		27.995372	1,901,669.60	42.160000	2,863,844.48	962,174.88	0.34
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,236.730	21.287515	196,627.03	28.550000	263,708.64	67,081.61	0.03
		Base		21.287515	196,627.03	28.550000	263,708.64	67,081.61	0.03
891092108	TORO CO COMMON STOCK USD1.0								
		Local	50,930.000	35.813445	1,823,978.74	58.390000	2,973,802.70	1,149,823.96	0.35
		Base		35.813445	1,823,978.74	58.390000	2,973,802.70	1,149,823.96	0.35

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89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	26,828.000	82.233557	2,206,161.88	38.500000	1,032,878.00	-1,173,283.88	0.12
		Base		82.233557	2,206,161.88	38.500000	1,032,878.00	-1,173,283.88	0.12
896239100	TRIMBLE INC COMMON STOCK								
		Local	117,934.000	19.880551	2,344,592.96	34.600000	4,080,516.40	1,735,923.44	0.48
		Base		19.880551	2,344,592.96	34.600000	4,080,516.40	1,735,923.44	0.48
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	71,581.000	13.010590	931,311.07	31.870000	2,281,286.47	1,349,975.40	0.27
		Base		13.010590	931,311.07	31.870000	2,281,286.47	1,349,975.40	0.27
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	32,195.000	21.837319	703,052.48	31.310000	1,008,025.45	304,972.97	0.12
		Base		21.837319	703,052.48	31.310000	1,008,025.45	304,972.97	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,264.000	37.289728	904,797.95	44.560000	1,081,203.84	176,405.89	0.13
		Base		37.289728	904,797.95	44.560000	1,081,203.84	176,405.89	0.13
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,741.000	117.366541	1,964,833.26	218.920000	3,664,939.72	1,700,106.46	0.43
		Base		117.366541	1,964,833.26	218.920000	3,664,939.72	1,700,106.46	0.43
902681105	UGI CORP COMMON STOCK								
		Local	82,162.000	19.498088	1,602,001.92	48.390000	3,975,819.18	2,373,817.26	0.47
		Base		19.498088	1,602,001.92	48.390000	3,975,819.18	2,373,817.26	0.47
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,918.000	78.251672	1,636,868.48	76.580000	1,601,900.44	-34,968.04	0.19
		Base		78.251672	1,636,868.48	76.580000	1,601,900.44	-34,968.04	0.19
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,790.000	150.762399	2,079,013.48	239.920000	3,308,496.80	1,229,483.32	0.39
		Base		150.762399	2,079,013.48	239.920000	3,308,496.80	1,229,483.32	0.39
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	104,733.000	18.072224	1,892,758.20	23.560000	2,467,509.48	574,751.28	0.29
		Base		18.072224	1,892,758.20	23.560000	2,467,509.48	574,751.28	0.29

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909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		49,883.000	Local	41.048594	2,047,627.03	33.950000	1,693,527.85	-354,099.18	0.20
			Base	41.048594	2,047,627.03	33.950000	1,693,527.85	-354,099.18	0.20
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		23,936.000	Local	57.199258	1,369,121.43	45.020000	1,077,598.72	-291,522.71	0.13
			Base	57.199258	1,369,121.43	45.020000	1,077,598.72	-291,522.71	0.13
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		83,525.000	Local	30.172491	2,520,157.34	33.830000	2,825,650.75	305,493.41	0.33
			Base	30.172491	2,520,157.34	33.830000	2,825,650.75	305,493.41	0.33
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		20,551.000	Local	62.093916	1,276,092.06	110.110000	2,262,870.61	986,778.55	0.27
			Base	62.093916	1,276,092.06	110.110000	2,262,870.61	986,778.55	0.27
91325V108	UNITI GROUP INC REIT USD.0001								
		78,319.000	Local	27.884226	2,183,864.73	18.020000	1,411,308.38	-772,556.35	0.17
			Base	27.884226	2,183,864.73	18.020000	1,411,308.38	-772,556.35	0.17
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		38,050.000	Local	23.260537	885,063.42	40.270000	1,532,273.50	647,210.08	0.18
			Base	23.260537	885,063.42	40.270000	1,532,273.50	647,210.08	0.18
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		50,289.000	Local	23.915507	1,202,686.92	20.570000	1,034,444.73	-168,242.19	0.12
			Base	23.915507	1,202,686.92	20.570000	1,034,444.73	-168,242.19	0.12
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		125,782.000	Local	11.166323	1,404,522.46	12.550000	1,578,564.10	174,041.64	0.19
			Base	11.166323	1,404,522.46	12.550000	1,578,564.10	174,041.64	0.19
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		10,780.000	Local	95.070566	1,024,860.70	142.100000	1,531,838.00	506,977.30	0.18
			Base	95.070566	1,024,860.70	142.100000	1,531,838.00	506,977.30	0.18
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		95,010.000	Local	11.517118	1,094,241.34	20.280000	1,926,802.80	832,561.46	0.23
			Base	11.517118	1,094,241.34	20.280000	1,926,802.80	832,561.46	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
92240G101	VECTREN CORP COMMON STOCK								
		39,422.000	Local	27.141585	1,069,975.56	70.270000	2,770,183.94	1,700,208.38	0.33
			Base	27.141585	1,069,975.56	70.270000	2,770,183.94	1,700,208.38	0.33
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		52,440.000	Local	35.265237	1,849,309.02	23.010000	1,206,644.40	-642,664.62	0.14
			Base	35.265237	1,849,309.02	23.010000	1,206,644.40	-642,664.62	0.14
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		51,732.000	Local	23.737854	1,228,006.68	35.180000	1,819,931.76	591,925.08	0.22
			Base	23.737854	1,228,006.68	35.180000	1,819,931.76	591,925.08	0.22
92552V100	VIASAT INC COMMON STOCK USD.0001								
		26,006.000	Local	74.347648	1,933,484.93	63.980000	1,663,863.88	-269,621.05	0.20
			Base	74.347648	1,933,484.93	63.980000	1,663,863.88	-269,621.05	0.20
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		62,517.000	Local	8.874888	554,831.40	17.650000	1,103,425.05	548,593.65	0.13
			Base	8.874888	554,831.40	17.650000	1,103,425.05	548,593.65	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK								
		24,387.000	Local	38.102672	929,209.85	85.100000	2,075,333.70	1,146,123.85	0.25
			Base	38.102672	929,209.85	85.100000	2,075,333.70	1,146,123.85	0.25
929740108	WABTEC CORP COMMON STOCK USD.01								
		40,608.000	Local	31.506305	1,279,408.04	88.810000	3,606,396.48	2,326,988.44	0.43
			Base	31.506305	1,279,408.04	88.810000	3,606,396.48	2,326,988.44	0.43
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		41,014.000	Local	17.088981	700,887.46	31.750000	1,302,194.50	601,307.04	0.15
			Base	17.088981	700,887.46	31.750000	1,302,194.50	601,307.04	0.15
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		88,218.000	Local	19.171988	1,691,314.48	6.470000	570,770.46	-1,120,544.02	0.07
			Base	19.171988	1,691,314.48	6.470000	570,770.46	-1,120,544.02	0.07
942622200	WATSCO INC COMMON STOCK USD.5								
		15,199.000	Local	84.488407	1,284,139.30	167.420000	2,544,616.58	1,260,477.28	0.30
			Base	84.488407	1,284,139.30	167.420000	2,544,616.58	1,260,477.28	0.30

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,742.000	21.977833	961,354.37	60.190000	2,632,830.98	1,671,476.61	0.31
		Base		21.977833	961,354.37	60.190000	2,632,830.98	1,671,476.61	0.31
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	56,748.000	23.894166	1,355,946.12	27.470000	1,558,867.56	202,921.44	0.18
		Base		23.894166	1,355,946.12	27.470000	1,558,867.56	202,921.44	0.18
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	21,138.000	37.884486	800,802.26	205.160000	4,336,672.08	3,535,869.82	0.51
		Base		37.884486	800,802.26	205.160000	4,336,672.08	3,535,869.82	0.51
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	85,272.000	5.033260	429,196.15	16.740000	1,427,453.28	998,257.13	0.17
		Base		5.033260	429,196.15	16.740000	1,427,453.28	998,257.13	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,361.000	23.091887	493,265.80	34.300000	732,682.30	239,416.50	0.09
		Base		23.091887	493,265.80	34.300000	732,682.30	239,416.50	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	35,147.000	60.937073	2,141,755.31	88.210000	3,100,316.87	958,561.56	0.37
		Base		60.937073	2,141,755.31	88.210000	3,100,316.87	958,561.56	0.37
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	67,519.000	26.708286	1,803,316.73	54.180000	3,658,179.42	1,854,862.69	0.43
		Base		26.708286	1,803,316.73	54.180000	3,658,179.42	1,854,862.69	0.43
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,021.000	72.938543	1,387,364.02	161.920000	3,079,880.32	1,692,516.30	0.36
		Base		72.938543	1,387,364.02	161.920000	3,079,880.32	1,692,516.30	0.36
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,102.000	42.950261	906,336.41	65.950000	1,391,676.90	485,340.49	0.16
		Base		42.950261	906,336.41	65.950000	1,391,676.90	485,340.49	0.16
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	36,783.000	30.645499	1,127,233.38	47.800000	1,758,227.40	630,994.02	0.21
		Base		30.645499	1,127,233.38	47.800000	1,758,227.40	630,994.02	0.21

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97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	26,703.000	72.109222	1,925,532.55	89.450000	2,388,583.35	463,050.80	0.28
		Base		72.109222	1,925,532.55	89.450000	2,388,583.35	463,050.80	0.28
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	26,191.000	30.930895	810,111.08	71.940000	1,884,180.54	1,074,069.46	0.22
		Base		30.930895	810,111.08	71.940000	1,884,180.54	1,074,069.46	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,123.000	41.225247	1,324,278.62	21.470000	689,680.81	-634,597.81	0.08
		Base		41.225247	1,324,278.62	21.470000	689,680.81	-634,597.81	0.08
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	20,773.000	16.986999	352,870.92	44.530000	925,021.69	572,150.77	0.11
		Base		16.986999	352,870.92	44.530000	925,021.69	572,150.77	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	188,969.000	14.674961	2,773,112.70	17.090000	3,229,480.21	456,367.51	0.38
		Base		14.674961	2,773,112.70	17.090000	3,229,480.21	456,367.51	0.38
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	25,286.000	37.915878	958,740.89	134.830000	3,409,311.38	2,450,570.49	0.40
		Base		37.915878	958,740.89	134.830000	3,409,311.38	2,450,570.49	0.40
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	28,243.000	31.769794	897,274.29	42.450000	1,198,915.35	301,641.06	0.14
		Base		31.769794	897,274.29	42.450000	1,198,915.35	301,641.06	0.14
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	82,691.000	29.466413	2,436,607.15	27.000000	2,232,657.00	-203,950.15	0.26
		Base		29.466413	2,436,607.15	27.000000	2,232,657.00	-203,950.15	0.26
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,081.000	51.670234	2,174,335.13	48.410000	2,037,141.21	-137,193.92	0.24
		Base		51.670234	2,174,335.13	48.410000	2,037,141.21	-137,193.92	0.24
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	95,619.000	12.356673	1,181,532.67	5.730000	547,896.87	-633,635.80	0.06
		Base		12.356673	1,181,532.67	5.730000	547,896.87	-633,635.80	0.06

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G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		207,061.000	Local	8.763981	1,814,678.60	5.650000	1,169,894.65	-644,783.95	0.14
			Base	8.763981	1,814,678.60	5.650000	1,169,894.65	-644,783.95	0.14
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		12,815.000	Local	102.699281	1,316,091.29	89.150000	1,142,457.25	-173,634.04	0.14
			Base	102.699281	1,316,091.29	89.150000	1,142,457.25	-173,634.04	0.14
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		85,657.000	Local	27.303863	2,338,767.00	31.590000	2,705,904.63	367,137.63	0.32
			Base	27.303863	2,338,767.00	31.590000	2,705,904.63	367,137.63	0.32
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		20,641.000	Local	67.348128	1,390,132.70	88.780000	1,832,507.98	442,375.28	0.22
			Base	67.348128	1,390,132.70	88.780000	1,832,507.98	442,375.28	0.22
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		41,037.000	Local	45.934400	1,885,009.99	13.000000	533,481.00	-1,351,528.99	0.06
			Base	45.934400	1,885,009.99	13.000000	533,481.00	-1,351,528.99	0.06
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		149,847.000	Local	12.718488	1,905,827.21	7.610000	1,140,335.67	-765,491.54	0.13
			Base	12.718488	1,905,827.21	7.610000	1,140,335.67	-765,491.54	0.13
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		19,007.000	Local	93.917635	1,785,092.48	136.040000	2,585,712.28	800,619.80	0.31
			Base	93.917635	1,785,092.48	136.040000	2,585,712.28	800,619.80	0.31
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		54,016.000	Local	28.764936	1,553,766.78	14.440000	779,991.04	-773,775.74	0.09
			Base	28.764936	1,553,766.78	14.440000	779,991.04	-773,775.74	0.09
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		28,712.000	Local	38.519915	1,105,983.79	38.880000	1,116,322.56	10,338.77	0.13
			Base	38.519915	1,105,983.79	38.880000	1,116,322.56	10,338.77	0.13
G84720104	STERIS PLC COMMON STOCK								
		40,302.000	Local	74.645812	3,008,375.53	94.520000	3,809,345.04	800,969.51	0.45
			Base	74.645812	3,008,375.53	94.520000	3,809,345.04	800,969.51	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		206,826.000	Local	8.883890	1,837,419.53	12.370000	2,558,437.62	721,018.09	0.30
			Base	8.883890	1,837,419.53	12.370000	2,558,437.62	721,018.09	0.30
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		20,947.000	Local	105.806080	2,216,319.95	122.450000	2,564,960.15	348,640.20	0.30
			Base	105.806080	2,216,319.95	122.450000	2,564,960.15	348,640.20	0.30
US DOLLAR Total									
		19,624,862.730	Local		592,739,569.28		833,981,157.29	241,241,588.01	98.69
			Base		592,739,569.28		833,981,157.29	241,241,588.01	98.69
EQUITY Total									
		19,624,862.730	Base		592,739,569.28		833,981,157.29	241,241,588.01	98.69

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Base Currency: 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								
		30,706,930.260	Base	603,823,531.05		845,065,440.60	241,241,909.55	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.862376	31 Dec 2030		
			24,803,974.790	Local 100.015629	24,807,851.44	100.020000	24,808,935.58	1,084.14	4.30
				Base 100.015629	24,807,851.44	100.020000	24,808,935.58	1,084.14	4.30
US DOLLAR Total									
			24,803,974.790	Local	24,807,851.44		24,808,935.58	1,084.14	4.30
				Base	24,807,851.44		24,808,935.58	1,084.14	4.30
CASH EQUIVALENT Total									
			24,803,974.790	Base	24,807,851.44		24,808,935.58	1,084.14	4.30
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			29,176.000	Local 12.126474	353,802.00	34.000000	991,984.00	638,182.00	0.17
				Base 12.126474	353,802.00	34.000000	991,984.00	638,182.00	0.17
000361105	AAR CORP COMMON STOCK USD1.0								
			23,259.000	Local 24.309739	565,420.22	43.300000	1,007,114.70	441,694.48	0.17
				Base 24.309739	565,420.22	43.300000	1,007,114.70	441,694.48	0.17
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
			39,973.000	Local 24.443834	977,093.36	31.130000	1,244,359.49	267,266.13	0.22
				Base 24.443834	977,093.36	31.130000	1,244,359.49	267,266.13	0.22
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
			227,745.000	Local 6.110842	1,391,713.79	4.590000	1,045,349.55	-346,364.24	0.18
				Base 6.110842	1,391,713.79	4.590000	1,045,349.55	-346,364.24	0.18
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
			25,546.000	Local 26.057416	665,662.75	20.550000	524,970.30	-140,692.45	0.09
				Base 26.057416	665,662.75	20.550000	524,970.30	-140,692.45	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
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,499.000	11.752045	405,433.81	66.850000	2,306,258.15	1,900,824.34	0.40
		Base		11.752045	405,433.81	66.850000	2,306,258.15	1,900,824.34	0.40
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,472.000	64.565888	417,870.43	59.350000	384,113.20	-33,757.23	0.07
		Base		64.565888	417,870.43	59.350000	384,113.20	-33,757.23	0.07
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	35,310.000	19.273246	680,538.30	80.630000	2,847,045.30	2,166,507.00	0.49
		Base		19.273246	680,538.30	80.630000	2,847,045.30	2,166,507.00	0.49
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,877.000	46.680554	367,702.72	53.000000	417,481.00	49,778.28	0.07
		Base		46.680554	367,702.72	53.000000	417,481.00	49,778.28	0.07
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,728.000	29.935944	560,640.35	44.550000	834,332.40	273,692.05	0.14
		Base		29.935944	560,640.35	44.550000	834,332.40	273,692.05	0.14
002567105	ABAXIS INC COMMON STOCK								
		Local	16,391.000	33.647559	551,517.14	66.570000	1,091,148.87	539,631.73	0.19
		Base		33.647559	551,517.14	66.570000	1,091,148.87	539,631.73	0.19
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	49,142.000	15.475436	760,493.90	25.620000	1,259,018.04	498,524.14	0.22
		Base		15.475436	760,493.90	25.620000	1,259,018.04	498,524.14	0.22
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	60,474.000	26.715440	1,615,589.50	23.600000	1,427,186.40	-188,403.10	0.25
		Base		26.715440	1,615,589.50	23.600000	1,427,186.40	-188,403.10	0.25
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	21,744.000	20.805019	452,384.33	2.520000	54,794.88	-397,589.45	0.01
		Base		20.805019	452,384.33	2.520000	54,794.88	-397,589.45	0.01
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	33,759.000	28.689610	968,532.55	23.100000	779,832.90	-188,699.65	0.14
		Base		28.689610	968,532.55	23.100000	779,832.90	-188,699.65	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,200.000	25.953993	1,121,212.49	23.550000	1,017,360.00	-103,852.49	0.18
		Base		25.953993	1,121,212.49	23.550000	1,017,360.00	-103,852.49	0.18
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,772.000	20.955340	728,659.09	14.650000	509,409.80	-219,249.29	0.09
		Base		20.955340	728,659.09	14.650000	509,409.80	-219,249.29	0.09
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	23,499.000	20.012115	470,264.69	22.690000	533,192.31	62,927.62	0.09
		Base		20.012115	470,264.69	22.690000	533,192.31	62,927.62	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	21,968.000	16.478435	361,998.27	35.820000	786,893.76	424,895.49	0.14
		Base		16.478435	361,998.27	35.820000	786,893.76	424,895.49	0.14
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	54,215.000	10.567744	572,930.22	27.940000	1,514,767.10	941,836.88	0.26
		Base		10.567744	572,930.22	27.940000	1,514,767.10	941,836.88	0.26
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	28,651.000	16.875315	483,494.65	59.550000	1,706,167.05	1,222,672.40	0.30
		Base		16.875315	483,494.65	59.550000	1,706,167.05	1,222,672.40	0.30
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,329.000	29.023730	444,904.75	54.500000	835,430.50	390,525.75	0.14
		Base		29.023730	444,904.75	54.500000	835,430.50	390,525.75	0.14
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,059.000	8.595597	95,058.71	11.780000	130,275.02	35,216.31	0.02
		Base		8.595597	95,058.71	11.780000	130,275.02	35,216.31	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	21,108.000	35.871453	757,174.62	48.880000	1,031,759.04	274,584.42	0.18
		Base		35.871453	757,174.62	48.880000	1,031,759.04	274,584.42	0.18
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,891.000	61.182293	421,607.18	109.470000	754,357.77	332,750.59	0.13
		Base		61.182293	421,607.18	109.470000	754,357.77	332,750.59	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
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	18,043.000	38.283688	690,752.58	40.380000	728,576.34	37,823.76	0.13
		Base		38.283688	690,752.58	40.380000	728,576.34	37,823.76	0.13
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,943.000	27.020755	565,895.67	59.150000	1,238,778.45	672,882.78	0.21
		Base		27.020755	565,895.67	59.150000	1,238,778.45	672,882.78	0.21
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,059.000	70.082440	634,876.82	160.250000	1,451,704.75	816,827.93	0.25
		Base		70.082440	634,876.82	160.250000	1,451,704.75	816,827.93	0.25
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	20,587.000	23.643266	486,743.92	66.090000	1,360,594.83	873,850.91	0.24
		Base		23.643266	486,743.92	66.090000	1,360,594.83	873,850.91	0.24
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	29,950.000	33.587446	1,005,944.02	33.570000	1,005,421.50	-522.52	0.17
		Base		33.587446	1,005,944.02	33.570000	1,005,421.50	-522.52	0.17
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	71,529.000	16.752645	1,198,299.95	15.340000	1,097,254.86	-101,045.09	0.19
		Base		16.752645	1,198,299.95	15.340000	1,097,254.86	-101,045.09	0.19
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,342.000	25.081203	1,613,774.75	30.200000	1,943,128.40	329,353.65	0.34
		Base		25.081203	1,613,774.75	30.200000	1,943,128.40	329,353.65	0.34
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,748.000	37.829746	444,423.86	40.300000	473,444.40	29,020.54	0.08
		Base		37.829746	444,423.86	40.300000	473,444.40	29,020.54	0.08
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,503.000	21.865982	579,514.11	55.720000	1,476,747.16	897,233.05	0.26
		Base		21.865982	579,514.11	55.720000	1,476,747.16	897,233.05	0.26
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,979.000	14.380321	272,924.11	21.550000	408,997.45	136,073.34	0.07
		Base		14.380321	272,924.11	21.550000	408,997.45	136,073.34	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
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,358.000	43.246124	447,943.35	82.200000	851,427.60	403,484.25	0.15
		Base		43.246124	447,943.35	82.200000	851,427.60	403,484.25	0.15
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,897.000	28.308217	393,399.29	59.300000	824,092.10	430,692.81	0.14
		Base		28.308217	393,399.29	59.300000	824,092.10	430,692.81	0.14
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	26,887.000	33.509512	900,970.26	51.700000	1,390,057.90	489,087.64	0.24
		Base		33.509512	900,970.26	51.700000	1,390,057.90	489,087.64	0.24
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,566.000	20.305360	519,126.83	19.090000	488,054.94	-31,071.89	0.08
		Base		20.305360	519,126.83	19.090000	488,054.94	-31,071.89	0.08
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,016.000	61.340499	553,045.94	83.100000	749,229.60	196,183.66	0.13
		Base		61.340499	553,045.94	83.100000	749,229.60	196,183.66	0.13
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	19,072.000	32.679076	623,255.34	32.650000	622,700.80	-554.54	0.11
		Base		32.679076	623,255.34	32.650000	622,700.80	-554.54	0.11
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,500.000	16.625694	440,580.88	19.380000	513,570.00	72,989.12	0.09
		Base		16.625694	440,580.88	19.380000	513,570.00	72,989.12	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,588.000	36.343520	384,805.19	44.010000	465,977.88	81,172.69	0.08
		Base		36.343520	384,805.19	44.010000	465,977.88	81,172.69	0.08
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,917.000	66.660620	1,394,340.18	58.900000	1,232,011.30	-162,328.88	0.21
		Base		66.660620	1,394,340.18	58.900000	1,232,011.30	-162,328.88	0.21
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,685.000	20.018052	414,073.40	41.110000	850,360.35	436,286.95	0.15
		Base		20.018052	414,073.40	41.110000	850,360.35	436,286.95	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
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	78,908.000	18.685148	1,474,407.65	18.020000	1,421,922.16	-52,485.49	0.25
		Base		18.685148	1,474,407.65	18.020000	1,421,922.16	-52,485.49	0.25
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	28,050.000	36.245593	1,016,688.89	63.950000	1,793,797.50	777,108.61	0.31
		Base		36.245593	1,016,688.89	63.950000	1,793,797.50	777,108.61	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	14,001.000	48.926127	685,014.70	31.960000	447,471.96	-237,542.74	0.08
		Base		48.926127	685,014.70	31.960000	447,471.96	-237,542.74	0.08
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,514.000	23.868886	441,908.55	32.100000	594,299.40	152,390.85	0.10
		Base		23.868886	441,908.55	32.100000	594,299.40	152,390.85	0.10
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	51,259.000	10.742836	550,667.01	10.800000	553,597.20	2,930.19	0.10
		Base		10.742836	550,667.01	10.800000	553,597.20	2,930.19	0.10
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	32,459.000	13.008920	422,256.55	13.570000	440,468.63	18,212.08	0.08
		Base		13.008920	422,256.55	13.570000	440,468.63	18,212.08	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	30,236.000	26.137859	790,304.30	22.630000	684,240.68	-106,063.62	0.12
		Base		26.137859	790,304.30	22.630000	684,240.68	-106,063.62	0.12
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,382.000	47.749385	638,982.27	67.050000	897,263.10	258,280.83	0.16
		Base		47.749385	638,982.27	67.050000	897,263.10	258,280.83	0.16
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	123,149.000	5.947365	732,412.07	2.220000	273,390.78	-459,021.29	0.05
		Base		5.947365	732,412.07	2.220000	273,390.78	-459,021.29	0.05
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	13,828.000	37.022671	511,949.49	55.560000	768,283.68	256,334.19	0.13
		Base		37.022671	511,949.49	55.560000	768,283.68	256,334.19	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
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,259.000	45.754982	835,440.21	63.400000	1,157,620.60	322,180.39	0.20
		Base		45.754982	835,440.21	63.400000	1,157,620.60	322,180.39	0.20
05379B107	AVISTA CORP COMMON STOCK								
		Local	46,497.000	27.565872	1,281,730.35	51.860000	2,411,334.42	1,129,604.07	0.42
		Base		27.565872	1,281,730.35	51.860000	2,411,334.42	1,129,604.07	0.42
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	316,669.000	2.852543	903,312.02	2.530000	801,172.57	-102,139.45	0.14
		Base		2.852543	903,312.02	2.530000	801,172.57	-102,139.45	0.14
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,685.000	32.882583	745,941.40	22.000000	499,070.00	-246,871.40	0.09
		Base		32.882583	745,941.40	22.000000	499,070.00	-246,871.40	0.09
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	38,226.000	19.245854	735,692.02	41.980000	1,604,727.48	869,035.46	0.28
		Base		19.245854	735,692.02	41.980000	1,604,727.48	869,035.46	0.28
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	48,021.000	26.141736	1,255,352.32	22.750000	1,092,477.75	-162,874.57	0.19
		Base		26.141736	1,255,352.32	22.750000	1,092,477.75	-162,874.57	0.19
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	40,466.000	18.911541	765,274.43	40.280000	1,629,970.48	864,696.05	0.28
		Base		18.911541	765,274.43	40.280000	1,629,970.48	864,696.05	0.28
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	21,047.000	20.744439	436,608.20	42.450000	893,445.15	456,836.95	0.16
		Base		20.744439	436,608.20	42.450000	893,445.15	456,836.95	0.16
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,112.000	43.920167	1,015,082.90	88.240000	2,039,402.88	1,024,319.98	0.35
		Base		43.920167	1,015,082.90	88.240000	2,039,402.88	1,024,319.98	0.35
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,751.000	17.763699	546,251.52	19.200000	590,419.20	44,167.68	0.10
		Base		17.763699	546,251.52	19.200000	590,419.20	44,167.68	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
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	23,696.000	40.479655	959,205.90	57.400000	1,360,150.40	400,944.50	0.24
		Base		40.479655	959,205.90	57.400000	1,360,150.40	400,944.50	0.24
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,941.000	11.870347	485,983.87	5.550000	227,222.55	-258,761.32	0.04
		Base		11.870347	485,983.87	5.550000	227,222.55	-258,761.32	0.04
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	26,874.000	11.758248	315,991.16	7.190000	193,224.06	-122,767.10	0.03
		Base		11.758248	315,991.16	7.190000	193,224.06	-122,767.10	0.03
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	35,613.000	27.487086	978,897.61	55.530000	1,977,589.89	998,692.28	0.34
		Base		27.487086	978,897.61	55.530000	1,977,589.89	998,692.28	0.34
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,137.000	21.028438	150,079.96	19.350000	138,100.95	-11,979.01	0.02
		Base		21.028438	150,079.96	19.350000	138,100.95	-11,979.01	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	35,908.000	17.394589	624,604.89	26.300000	944,380.40	319,775.51	0.16
		Base		17.394589	624,604.89	26.300000	944,380.40	319,775.51	0.16
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,545.000	9.779546	142,243.50	8.400000	122,178.00	-20,065.50	0.02
		Base		9.779546	142,243.50	8.400000	122,178.00	-20,065.50	0.02
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	734.000	385.262629	282,782.77	342.260000	251,218.84	-31,563.93	0.04
		Base		385.262629	282,782.77	342.260000	251,218.84	-31,563.93	0.04
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,233.000	19.439826	432,205.65	38.200000	849,300.60	417,094.95	0.15
		Base		19.439826	432,205.65	38.200000	849,300.60	417,094.95	0.15
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	12,981.000	44.304669	575,118.91	55.850000	724,988.85	149,869.94	0.13
		Base		44.304669	575,118.91	55.850000	724,988.85	149,869.94	0.13

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095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	33,311.000	12.655978	421,583.27	26.000000	866,086.00	444,502.73	0.15
		Base		12.655978	421,583.27	26.000000	866,086.00	444,502.73	0.15
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,829.000	30.335138	844,196.56	41.600000	1,157,686.40	313,489.84	0.20
		Base		30.335138	844,196.56	41.600000	1,157,686.40	313,489.84	0.20
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,836.000	8.577415	521,815.64	16.050000	976,417.80	454,602.16	0.17
		Base		8.577415	521,815.64	16.050000	976,417.80	454,602.16	0.17
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,428.000	25.269092	642,542.47	39.520000	1,004,914.56	362,372.09	0.17
		Base		25.269092	642,542.47	39.520000	1,004,914.56	362,372.09	0.17
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	34,679.000	30.620175	1,061,877.06	36.400000	1,262,315.60	200,438.54	0.22
		Base		30.620175	1,061,877.06	36.400000	1,262,315.60	200,438.54	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,966.000	18.786319	581,737.16	18.030000	558,316.98	-23,420.18	0.10
		Base		18.786319	581,737.16	18.030000	558,316.98	-23,420.18	0.10
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	23,241.000	48.290005	1,122,308.01	16.050000	373,018.05	-749,289.96	0.06
		Base		48.290005	1,122,308.01	16.050000	373,018.05	-749,289.96	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,356.000	9.647663	534,056.01	16.600000	918,909.60	384,853.59	0.16
		Base		9.647663	534,056.01	16.600000	918,909.60	384,853.59	0.16
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,775.000	10.977956	557,405.72	24.880000	1,263,282.00	705,876.28	0.22
		Base		10.977956	557,405.72	24.880000	1,263,282.00	705,876.28	0.22
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,510.000	42.183032	865,173.99	23.050000	472,755.50	-392,418.49	0.08
		Base		42.183032	865,173.99	23.050000	472,755.50	-392,418.49	0.08

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124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	123,781.000	9.641800	1,193,471.65	4.180000	517,404.58	-676,067.07	0.09
		Base		9.641800	1,193,471.65	4.180000	517,404.58	-676,067.07	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,209.000	20.811389	503,822.92	42.790000	1,035,903.11	532,080.19	0.18
		Base		20.811389	503,822.92	42.790000	1,035,903.11	532,080.19	0.18
126501105	CTS CORP COMMON STOCK								
		Local	23,786.000	11.756921	279,650.12	29.950000	712,390.70	432,740.58	0.12
		Base		11.756921	279,650.12	29.950000	712,390.70	432,740.58	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,979.000	13.145366	972,481.01	22.150000	1,638,634.85	666,153.84	0.28
		Base		13.145366	972,481.01	22.150000	1,638,634.85	666,153.84	0.28
12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	9,800.000	29.924800	293,263.04	29.924800	293,263.04	0.00	0.05
		Base		29.924800	293,263.04	29.924800	293,263.04	0.00	0.05
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,312.000	45.140027	826,604.18	101.450000	1,857,752.40	1,031,148.22	0.32
		Base		45.140027	826,604.18	101.450000	1,857,752.40	1,031,148.22	0.32
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	17,787.000	65.524452	1,165,483.42	151.050000	2,686,726.35	1,521,242.93	0.47
		Base		65.524452	1,165,483.42	151.050000	2,686,726.35	1,521,242.93	0.47
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,495.000	23.371746	502,375.68	48.700000	1,046,806.50	544,430.82	0.18
		Base		23.371746	502,375.68	48.700000	1,046,806.50	544,430.82	0.18
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	25,710.000	15.306259	393,523.93	19.750000	507,772.50	114,248.57	0.09
		Base		15.306259	393,523.93	19.750000	507,772.50	114,248.57	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,395.000	31.685151	361,052.29	93.700000	1,067,711.50	706,659.21	0.19
		Base		31.685151	361,052.29	93.700000	1,067,711.50	706,659.21	0.19

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129500104	CALERES INC COMMON STOCK USD.01								
		Local	31,029.000	15.341104	476,019.12	32.730000	1,015,579.17	539,560.05	0.18
		Base		15.341104	476,019.12	32.730000	1,015,579.17	539,560.05	0.18
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,688.000	26.107008	905,599.89	38.750000	1,344,160.00	438,560.11	0.23
		Base		26.107008	905,599.89	38.750000	1,344,160.00	438,560.11	0.23
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	68,271.000	7.532705	514,265.27	17.260000	1,178,357.46	664,092.19	0.20
		Base		7.532705	514,265.27	17.260000	1,178,357.46	664,092.19	0.20
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,671.000	13.593263	321,766.12	52.950000	1,253,379.45	931,613.33	0.22
		Base		13.593263	321,766.12	52.950000	1,253,379.45	931,613.33	0.22
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,429.000	45.952469	387,333.36	91.750000	773,360.75	386,027.39	0.13
		Base		45.952469	387,333.36	91.750000	773,360.75	386,027.39	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	69,404.000	12.202515	846,903.32	8.800000	610,755.20	-236,148.12	0.11
		Base		12.202515	846,903.32	8.800000	610,755.20	-236,148.12	0.11
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,874.000	32.514906	516,141.61	8.840000	140,326.16	-375,815.45	0.02
		Base		32.514906	516,141.61	8.840000	140,326.16	-375,815.45	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	47,403.000	6.011430	284,959.83	12.970000	614,816.91	329,857.08	0.11
		Base		6.011430	284,959.83	12.970000	614,816.91	329,857.08	0.11
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	62,132.000	12.999858	807,707.16	13.210000	820,763.72	13,056.56	0.14
		Base		12.999858	807,707.16	13.210000	820,763.72	13,056.56	0.14
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	55,874.000	30.813326	1,721,663.78	20.070000	1,121,391.18	-600,272.60	0.19
		Base		30.813326	1,721,663.78	20.070000	1,121,391.18	-600,272.60	0.19

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149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,823.000	28.180944	474,088.02	16.210000	272,700.83	-201,387.19	0.05
		Base		28.180944	474,088.02	16.210000	272,700.83	-201,387.19	0.05
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,129.000	100.187378	614,048.44	170.350000	1,044,075.15	430,026.71	0.18
		Base		100.187378	614,048.44	170.350000	1,044,075.15	430,026.71	0.18
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	58,692.000	5.499006	322,747.64	3.890000	228,311.88	-94,435.76	0.04
		Base		5.499006	322,747.64	3.890000	228,311.88	-94,435.76	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,474.000	16.217914	121,212.69	37.490000	280,200.26	158,987.57	0.05
		Base		16.217914	121,212.69	37.490000	280,200.26	158,987.57	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,222.000	10.182238	256,816.41	35.500000	895,381.00	638,564.59	0.16
		Base		10.182238	256,816.41	35.500000	895,381.00	638,564.59	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,757.000	21.707299	472,285.70	29.080000	632,693.56	160,407.86	0.11
		Base		21.707299	472,285.70	29.080000	632,693.56	160,407.86	0.11
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,963.000	13.505269	485,690.00	17.470000	628,273.61	142,583.61	0.11
		Base		13.505269	485,690.00	17.470000	628,273.61	142,583.61	0.11
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,880.000	26.026368	413,298.73	32.600000	517,688.00	104,389.27	0.09
		Base		26.026368	413,298.73	32.600000	517,688.00	104,389.27	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,226.000	34.349681	763,456.01	56.740000	1,261,103.24	497,647.23	0.22
		Base		34.349681	763,456.01	56.740000	1,261,103.24	497,647.23	0.22
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	32,767.000	20.668234	677,236.02	19.050000	624,211.35	-53,024.67	0.11
		Base		20.668234	677,236.02	19.050000	624,211.35	-53,024.67	0.11

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16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	11,541.000	75.326403	869,342.02	308.220000	3,557,167.02	2,687,825.00	0.62
		Base		75.326403	869,342.02	308.220000	3,557,167.02	2,687,825.00	0.62
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	43,399.000	30.359100	1,317,554.59	29.540000	1,282,006.46	-35,548.13	0.22
		Base		30.359100	1,317,554.59	29.540000	1,282,006.46	-35,548.13	0.22
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,394.000	8.784403	811,626.16	9.930000	917,472.42	105,846.26	0.16
		Base		8.784403	811,626.16	9.930000	917,472.42	105,846.26	0.16
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	12,563.000	50.402694	633,209.04	127.550000	1,602,410.65	969,201.61	0.28
		Base		50.402694	633,209.04	127.550000	1,602,410.65	969,201.61	0.28
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,238.000	30.301906	370,834.72	28.600000	350,006.80	-20,827.92	0.06
		Base		30.301906	370,834.72	28.600000	350,006.80	-20,827.92	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	30,466.000	16.922725	515,567.74	15.150000	461,559.90	-54,007.84	0.08
		Base		16.922725	515,567.74	15.150000	461,559.90	-54,007.84	0.08
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	11,858.000	43.445203	515,173.22	42.370000	502,423.46	-12,749.76	0.09
		Base		43.445203	515,173.22	42.370000	502,423.46	-12,749.76	0.09
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,278.000	36.770747	414,700.49	71.580000	807,279.24	392,578.75	0.14
		Base		36.770747	414,700.49	71.580000	807,279.24	392,578.75	0.14
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,880.000	40.617472	482,535.57	23.650000	280,962.00	-201,573.57	0.05
		Base		40.617472	482,535.57	23.650000	280,962.00	-201,573.57	0.05
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	54,203.000	14.490514	785,429.35	3.190000	172,907.57	-612,521.78	0.03
		Base		14.490514	785,429.35	3.190000	172,907.57	-612,521.78	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,356.000	209.841600	704,228.41	168.390000	565,116.84	-139,111.57	0.10
		Base		209.841600	704,228.41	168.390000	565,116.84	-139,111.57	0.10
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,868.000	36.875988	1,101,412.02	47.150000	1,408,276.20	306,864.18	0.24
		Base		36.875988	1,101,412.02	47.150000	1,408,276.20	306,864.18	0.24
192576106	COHU INC COMMON STOCK USD1.0								
		Local	20,437.000	13.260515	271,005.14	21.400000	437,351.80	166,346.66	0.08
		Base		13.260515	271,005.14	21.400000	437,351.80	166,346.66	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,735.000	26.983005	1,422,948.75	40.210000	2,120,474.35	697,525.60	0.37
		Base		26.983005	1,422,948.75	40.210000	2,120,474.35	697,525.60	0.37
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,817.000	13.408970	359,588.36	42.200000	1,131,677.40	772,089.04	0.20
		Base		13.408970	359,588.36	42.200000	1,131,677.40	772,089.04	0.20
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,555.000	31.923101	1,166,948.94	56.250000	2,056,218.75	889,269.81	0.36
		Base		31.923101	1,166,948.94	56.250000	2,056,218.75	889,269.81	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	82,843.000	11.237943	930,984.92	3.780000	313,146.54	-617,838.38	0.05
		Base		11.237943	930,984.92	3.780000	313,146.54	-617,838.38	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,365.000	27.024495	334,157.88	25.500000	315,307.50	-18,850.38	0.05
		Base		27.024495	334,157.88	25.500000	315,307.50	-18,850.38	0.05
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,047.000	59.025275	474,976.39	29.850000	240,202.95	-234,773.44	0.04
		Base		59.025275	474,976.39	29.850000	240,202.95	-234,773.44	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,055.000	23.532707	401,350.31	30.590000	521,712.45	120,362.14	0.09
		Base		23.532707	401,350.31	30.590000	521,712.45	120,362.14	0.09

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207410101	CONMED CORP COMMON STOCK USD.01								
		Local	17,963.000	31.282528	561,928.05	65.030000	1,168,133.89	606,205.84	0.20
		Base		31.282528	561,928.05	65.030000	1,168,133.89	606,205.84	0.20
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	18,736.000	22.999118	430,911.47	31.450000	589,247.20	158,335.73	0.10
		Base		22.999118	430,911.47	31.450000	589,247.20	158,335.73	0.10
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	46,590.000	22.876211	1,065,802.65	11.300000	526,467.00	-539,335.65	0.09
		Base		22.876211	1,065,802.65	11.300000	526,467.00	-539,335.65	0.09
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	14,235.000	24.202863	344,527.76	20.840000	296,657.40	-47,870.36	0.05
		Base		24.202863	344,527.76	20.840000	296,657.40	-47,870.36	0.05
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,403.000	99.291253	1,132,218.16	123.800000	1,411,691.40	279,473.24	0.24
		Base		99.291253	1,132,218.16	123.800000	1,411,691.40	279,473.24	0.24
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	68,435.000	21.510932	1,472,100.65	16.680000	1,141,495.80	-330,604.85	0.20
		Base		21.510932	1,472,100.65	16.680000	1,141,495.80	-330,604.85	0.20
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	33,358.000	33.671312	1,123,207.64	20.610000	687,508.38	-435,699.26	0.12
		Base		33.671312	1,123,207.64	20.610000	687,508.38	-435,699.26	0.12
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,940.000	28.016862	194,437.02	49.050000	340,407.00	145,969.98	0.06
		Base		28.016862	194,437.02	49.050000	340,407.00	145,969.98	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,203.000	37.093719	1,083,247.88	23.850000	696,491.55	-386,756.33	0.12
		Base		37.093719	1,083,247.88	23.850000	696,491.55	-386,756.33	0.12
227046109	CROCS INC COMMON STOCK USD.001								
		Local	50,312.000	19.845301	998,456.78	15.800000	794,929.60	-203,527.18	0.14
		Base		19.845301	998,456.78	15.800000	794,929.60	-203,527.18	0.14

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227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,326.000	8.910385	234,574.80	12.580000	331,181.08	96,606.28	0.06
		Base		8.910385	234,574.80	12.580000	331,181.08	96,606.28	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,004.000	9.391952	225,444.42	22.450000	538,889.80	313,445.38	0.09
		Base		9.391952	225,444.42	22.450000	538,889.80	313,445.38	0.09
229669106	CUBIC CORP COMMON STOCK								
		Local	18,092.000	47.901650	866,636.66	61.750000	1,117,181.00	250,544.34	0.19
		Base		47.901650	866,636.66	61.750000	1,117,181.00	250,544.34	0.19
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,900.000	26.407076	551,907.88	28.820000	602,338.00	50,430.12	0.10
		Base		26.407076	551,907.88	28.820000	602,338.00	50,430.12	0.10
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	10,006.000	45.460900	454,881.77	50.150000	501,800.90	46,919.13	0.09
		Base		45.460900	454,881.77	50.150000	501,800.90	46,919.13	0.09
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	36,579.000	16.282743	595,606.45	8.300000	303,605.70	-292,000.75	0.05
		Base		16.282743	595,606.45	8.300000	303,605.70	-292,000.75	0.05
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	34,108.000	8.015650	273,397.79	1.400000	47,751.20	-225,646.59	0.01
		Base		8.015650	273,397.79	1.400000	47,751.20	-225,646.59	0.01
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,121.000	7.884443	127,105.11	11.950000	192,645.95	65,540.84	0.03
		Base		7.884443	127,105.11	11.950000	192,645.95	65,540.84	0.03
23334L102	DSW INC CLASS A COMMON STOCK								
		Local	52,187.000	20.835905	1,087,363.36	22.300000	1,163,770.10	76,406.74	0.20
		Base		20.835905	1,087,363.36	22.300000	1,163,770.10	76,406.74	0.20
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,436.000	59.513043	680,591.16	36.300000	415,126.80	-265,464.36	0.07
		Base		59.513043	680,591.16	36.300000	415,126.80	-265,464.36	0.07

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234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,145.000	10.353446	291,397.73	9.010000	253,586.45	-37,811.28	0.04
		Base		10.353446	291,397.73	9.010000	253,586.45	-37,811.28	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	119,016.000	16.845443	2,004,877.23	17.140000	2,039,934.24	35,057.01	0.35
		Base		16.845443	2,004,877.23	17.140000	2,039,934.24	35,057.01	0.35
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,682.000	41.913150	1,244,066.12	42.490000	1,261,188.18	17,122.06	0.22
		Base		41.913150	1,244,066.12	42.490000	1,261,188.18	17,122.06	0.22
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	65,391.000	8.688951	568,179.17	8.610000	563,016.51	-5,162.66	0.10
		Base		8.688951	568,179.17	8.610000	563,016.51	-5,162.66	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	291,401.000	2.188192	637,641.34	3.290000	958,709.29	321,067.95	0.17
		Base		2.188192	637,641.34	3.290000	958,709.29	321,067.95	0.17
249908104	DEPOMED INC COMMON STOCK								
		Local	45,408.000	12.188718	553,465.32	6.280000	285,162.24	-268,303.08	0.05
		Base		12.188718	553,465.32	6.280000	285,162.24	-268,303.08	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	144,778.000	10.563757	1,529,399.58	11.050000	1,599,796.90	70,397.32	0.28
		Base		10.563757	1,529,399.58	11.050000	1,599,796.90	70,397.32	0.28
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,349.000	11.221579	217,126.33	11.500000	222,513.50	5,387.17	0.04
		Base		11.221579	217,126.33	11.500000	222,513.50	5,387.17	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	22,219.000	14.331498	318,431.56	19.750000	438,825.25	120,393.69	0.08
		Base		14.331498	318,431.56	19.750000	438,825.25	120,393.69	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,990.000	61.080801	793,439.61	79.340000	1,030,626.60	237,186.99	0.18
		Base		61.080801	793,439.61	79.340000	1,030,626.60	237,186.99	0.18

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254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,831.000	24.676405	686,769.04	28.550000	794,575.05	107,806.01	0.14
		Base		24.676405	686,769.04	28.550000	794,575.05	107,806.01	0.14
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	34,248.000	27.060104	926,754.43	21.790000	746,263.92	-180,490.51	0.13
		Base		27.060104	926,754.43	21.790000	746,263.92	-180,490.51	0.13
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	50,619.000	25.172045	1,274,183.77	8.450000	427,730.55	-846,453.22	0.07
		Base		25.172045	1,274,183.77	8.450000	427,730.55	-846,453.22	0.07
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	24,337.000	25.480475	620,118.32	18.400000	447,800.80	-172,317.52	0.08
		Base		25.480475	620,118.32	18.400000	447,800.80	-172,317.52	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,674.000	39.431762	854,644.01	64.260000	1,392,771.24	538,127.23	0.24
		Base		39.431762	854,644.01	64.260000	1,392,771.24	538,127.23	0.24
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,631.000	13.323494	208,259.54	10.000000	156,310.00	-51,949.54	0.03
		Base		13.323494	208,259.54	10.000000	156,310.00	-51,949.54	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,592.000	20.136984	293,838.87	10.550000	153,945.60	-139,893.27	0.03
		Base		20.136984	293,838.87	10.550000	153,945.60	-139,893.27	0.03
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,035.000	61.273004	369,782.58	52.010000	313,880.35	-55,902.23	0.05
		Base		61.273004	369,782.58	52.010000	313,880.35	-55,902.23	0.05
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	31,700.000	21.680472	687,270.96	20.610000	653,337.00	-33,933.96	0.11
		Base		21.680472	687,270.96	20.610000	653,337.00	-33,933.96	0.11
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	24,861.000	50.693296	1,260,286.02	89.780000	2,232,020.58	971,734.56	0.39
		Base		50.693296	1,260,286.02	89.780000	2,232,020.58	971,734.56	0.39

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278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,911.000	21.394588	340,409.29	77.500000	1,233,102.50	892,693.21	0.21
		Base		21.394588	340,409.29	77.500000	1,233,102.50	892,693.21	0.21
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	18,945.000	25.213590	477,671.46	27.300000	517,198.50	39,527.04	0.09
		Base		25.213590	477,671.46	27.300000	517,198.50	39,527.04	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	11,841.000	16.396412	194,149.91	18.840000	223,084.44	28,934.53	0.04
		Base		16.396412	194,149.91	18.840000	223,084.44	28,934.53	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		Local	66,405.000	10.315414	684,995.04	20.250000	1,344,701.25	659,706.21	0.23
		Base		10.315414	684,995.04	20.250000	1,344,701.25	659,706.21	0.23
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,314.000	33.634989	985,976.07	51.050000	1,496,479.70	510,503.63	0.26
		Base		33.634989	985,976.07	51.050000	1,496,479.70	510,503.63	0.26
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,197.000	11.870660	287,234.37	18.000000	435,546.00	148,311.63	0.08
		Base		11.870660	287,234.37	18.000000	435,546.00	148,311.63	0.08
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	33,008.000	24.369137	804,376.47	27.700000	914,321.60	109,945.13	0.16
		Base		24.369137	804,376.47	27.700000	914,321.60	109,945.13	0.16
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,089.000	22.560604	205,053.33	25.950000	235,859.55	30,806.22	0.04
		Base		22.560604	205,053.33	25.950000	235,859.55	30,806.22	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	25,332.000	21.839276	553,232.53	51.860000	1,313,717.52	760,484.99	0.23
		Base		21.839276	553,232.53	51.860000	1,313,717.52	760,484.99	0.23
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	23,448.000	18.569793	435,424.51	40.900000	959,023.20	523,598.69	0.17
		Base		18.569793	435,424.51	40.900000	959,023.20	523,598.69	0.17

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29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,310.000	45.691741	471,081.85	93.050000	959,345.50	488,263.65	0.17
		Base		45.691741	471,081.85	93.050000	959,345.50	488,263.65	0.17
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	17,125.000	29.255313	500,997.24	44.600000	763,775.00	262,777.76	0.13
		Base		29.255313	500,997.24	44.600000	763,775.00	262,777.76	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,047.000	29.018075	436,634.97	52.650000	792,224.55	355,589.58	0.14
		Base		29.018075	436,634.97	52.650000	792,224.55	355,589.58	0.14
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	12,752.000	21.717069	276,936.06	25.420000	324,155.84	47,219.78	0.06
		Base		21.717069	276,936.06	25.420000	324,155.84	47,219.78	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,403.000	47.222151	727,362.79	75.150000	1,157,535.45	430,172.66	0.20
		Base		47.222151	727,362.79	75.150000	1,157,535.45	430,172.66	0.20
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	24,232.000	23.757072	575,681.37	29.300000	709,997.60	134,316.23	0.12
		Base		23.757072	575,681.37	29.300000	709,997.60	134,316.23	0.12
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	34,737.000	12.368210	429,634.51	27.870000	968,120.19	538,485.68	0.17
		Base		12.368210	429,634.51	27.870000	968,120.19	538,485.68	0.17
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	10,234.000	42.022101	430,054.18	79.850000	817,184.90	387,130.72	0.14
		Base		42.022101	430,054.18	79.850000	817,184.90	387,130.72	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,673.000	34.944196	652,512.97	55.850000	1,042,887.05	390,374.08	0.18
		Base		34.944196	652,512.97	55.850000	1,042,887.05	390,374.08	0.18
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	27,162.000	33.436941	908,214.20	7.440000	202,085.28	-706,128.92	0.04
		Base		33.436941	908,214.20	7.440000	202,085.28	-706,128.92	0.04

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297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	18,252.000	22.321194	407,406.44	22.050000	402,456.60	-4,949.84	0.07
		Base		22.321194	407,406.44	22.050000	402,456.60	-4,949.84	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	17,876.000	16.341411	292,119.07	18.250000	326,237.00	34,117.93	0.06
		Base		16.341411	292,119.07	18.250000	326,237.00	34,117.93	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,528.000	29.113039	714,084.62	57.810000	1,417,963.68	703,879.06	0.25
		Base		29.113039	714,084.62	57.810000	1,417,963.68	703,879.06	0.25
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	18,652.000	27.274074	508,716.02	86.400000	1,611,532.80	1,102,816.78	0.28
		Base		27.274074	508,716.02	86.400000	1,611,532.80	1,102,816.78	0.28
30219E103	EXPRESS INC COMMON STOCK								
		Local	56,988.000	17.796749	1,014,201.11	7.840000	446,785.92	-567,415.19	0.08
		Base		17.796749	1,014,201.11	7.840000	446,785.92	-567,415.19	0.08
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	81,983.000	15.027400	1,231,991.33	10.700000	877,218.10	-354,773.23	0.15
		Base		15.027400	1,231,991.33	10.700000	877,218.10	-354,773.23	0.15
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	23,006.000	15.239876	350,608.58	29.290000	673,845.74	323,237.16	0.12
		Base		15.239876	350,608.58	29.290000	673,845.74	323,237.16	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,140.000	22.684500	842,502.32	13.700000	508,818.00	-333,684.32	0.09
		Base		22.684500	842,502.32	13.700000	508,818.00	-333,684.32	0.09
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,134.000	24.470331	296,923.00	6.440000	78,142.96	-218,780.04	0.01
		Base		24.470331	296,923.00	6.440000	78,142.96	-218,780.04	0.01
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	27,424.000	32.769056	898,658.60	58.400000	1,601,561.60	702,903.00	0.28
		Base		32.769056	898,658.60	58.400000	1,601,561.60	702,903.00	0.28

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311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,091.000	42.605466	515,142.69	50.500000	610,595.50	95,452.81	0.11
		Base		42.605466	515,142.69	50.500000	610,595.50	95,452.81	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,319.000	7.706954	333,857.56	21.660000	938,289.54	604,431.98	0.16
		Base		7.706954	333,857.56	21.660000	938,289.54	604,431.98	0.16
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,877.000	19.848002	315,126.73	22.730000	360,884.21	45,757.48	0.06
		Base		19.848002	315,126.73	22.730000	360,884.21	45,757.48	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	19,595.000	24.213035	474,454.43	21.000000	411,495.00	-62,959.43	0.07
		Base		24.213035	474,454.43	21.000000	411,495.00	-62,959.43	0.07
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	45,725.000	32.056136	1,465,766.84	44.650000	2,041,621.25	575,854.41	0.35
		Base		32.056136	1,465,766.84	44.650000	2,041,621.25	575,854.41	0.35
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	82,101.000	19.259200	1,581,199.58	15.580000	1,279,133.58	-302,066.00	0.22
		Base		19.259200	1,581,199.58	15.580000	1,279,133.58	-302,066.00	0.22
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	29,027.000	21.418719	621,721.16	13.570000	393,896.39	-227,824.77	0.07
		Base		21.418719	621,721.16	13.570000	393,896.39	-227,824.77	0.07
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	131,378.000	5.363547	704,652.05	7.220000	948,549.16	243,897.11	0.16
		Base		5.363547	704,652.05	7.220000	948,549.16	243,897.11	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,382.000	6.872820	483,722.83	15.140000	1,065,583.48	581,860.65	0.18
		Base		6.872820	483,722.83	15.140000	1,065,583.48	581,860.65	0.18
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	70,040.000	21.081321	1,476,535.75	30.950000	2,167,738.00	691,202.25	0.38
		Base		21.081321	1,476,535.75	30.950000	2,167,738.00	691,202.25	0.38

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	47,877.000	20.387800	976,106.68	49.550000	2,372,305.35	1,396,198.67	0.41
		Base		20.387800	976,106.68	49.550000	2,372,305.35	1,396,198.67	0.41
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	74,193.000	14.792668	1,097,512.38	24.310000	1,803,631.83	706,119.45	0.31
		Base		14.792668	1,097,512.38	24.310000	1,803,631.83	706,119.45	0.31
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	34,124.000	40.512399	1,382,445.10	86.700000	2,958,550.80	1,576,105.70	0.51
		Base		40.512399	1,382,445.10	86.700000	2,958,550.80	1,576,105.70	0.51
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	41,111.000	19.599168	805,741.41	3.570000	146,766.27	-658,975.14	0.03
		Base		19.599168	805,741.41	3.570000	146,766.27	-658,975.14	0.03
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	51,963.000	13.949436	724,854.53	11.475000	596,275.43	-128,579.10	0.10
		Base		13.949436	724,854.53	11.475000	596,275.43	-128,579.10	0.10
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,140.000	34.970787	249,691.42	39.800000	284,172.00	34,480.58	0.05
		Base		34.970787	249,691.42	39.800000	284,172.00	34,480.58	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,500.000	35.572185	764,801.98	53.990000	1,160,785.00	395,983.02	0.20
		Base		35.572185	764,801.98	53.990000	1,160,785.00	395,983.02	0.20
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	31,224.000	16.991647	530,547.19	14.950000	466,798.80	-63,748.39	0.08
		Base		16.991647	530,547.19	14.950000	466,798.80	-63,748.39	0.08
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	58,778.000	19.217863	1,129,587.57	22.660000	1,331,909.48	202,321.91	0.23
		Base		19.217863	1,129,587.57	22.660000	1,331,909.48	202,321.91	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,112.000	25.490839	691,107.62	33.250000	901,474.00	210,366.38	0.16
		Base		25.490839	691,107.62	33.250000	901,474.00	210,366.38	0.16

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351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	26,573.000	26.015146	691,300.48	4.950000	131,536.35	-559,764.13	0.02
		Base		26.015146	691,300.48	4.950000	131,536.35	-559,764.13	0.02
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,930.000	26.535720	741,142.65	41.000000	1,145,130.00	403,987.35	0.20
		Base		26.535720	741,142.65	41.000000	1,145,130.00	403,987.35	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	77,439.000	12.618665	977,176.83	7.780000	602,475.42	-374,701.41	0.10
		Base		12.618665	977,176.83	7.780000	602,475.42	-374,701.41	0.10
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	25,918.000	13.996557	362,762.77	2.395000	62,073.61	-300,689.16	0.01
		Base		13.996557	362,762.77	2.395000	62,073.61	-300,689.16	0.01
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	56,788.000	9.492477	539,058.77	8.300000	471,340.40	-67,718.37	0.08
		Base		9.492477	539,058.77	8.300000	471,340.40	-67,718.37	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,342.000	28.437481	1,033,474.92	49.470000	1,797,838.74	764,363.82	0.31
		Base		28.437481	1,033,474.92	49.470000	1,797,838.74	764,363.82	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,322.000	15.215098	278,771.02	11.700000	214,367.40	-64,403.62	0.04
		Base		15.215098	278,771.02	11.700000	214,367.40	-64,403.62	0.04
36164V305	GCI LIBERTY INC CLASS A COMMON STOCK								
		Local	12,034.000	16.359680	196,872.39	44.600000	536,716.40	339,844.01	0.09
		Base		16.359680	196,872.39	44.600000	536,716.40	339,844.01	0.09
36164V503	GCI LIBERTY INC PREFERRED STOCK 5								
		Local	3,820.000	5.544631	21,180.49	23.690000	90,495.80	69,315.31	0.02
		Base		5.544631	21,180.49	23.690000	90,495.80	69,315.31	0.02
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,930.000	38.412533	1,149,687.12	36.490000	1,092,145.70	-57,541.42	0.19
		Base		38.412533	1,149,687.12	36.490000	1,092,145.70	-57,541.42	0.19

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36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	80,784.000	12.274920	991,617.12	9.670000	781,181.28	-210,435.84	0.14
		Base		12.274920	991,617.12	9.670000	781,181.28	-210,435.84	0.14
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	36,083.000	23.768576	857,641.51	29.650000	1,069,860.95	212,219.44	0.19
		Base		23.768576	857,641.51	29.650000	1,069,860.95	212,219.44	0.19
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	14,405.000	55.325621	796,965.57	42.750000	615,813.75	-181,151.82	0.11
		Base		55.325621	796,965.57	42.750000	615,813.75	-181,151.82	0.11
37253A103	GENTHERM INC COMMON STOCK								
		Local	26,490.000	50.850994	1,347,042.83	33.800000	895,362.00	-451,680.83	0.16
		Base		50.850994	1,347,042.83	33.800000	895,362.00	-451,680.83	0.16
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,763.000	45.008693	439,419.87	10.540000	102,902.02	-336,517.85	0.02
		Base		45.008693	439,419.87	10.540000	102,902.02	-336,517.85	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		Local	23,998.000	20.912140	501,849.53	25.050000	601,149.90	99,300.37	0.10
		Base		20.912140	501,849.53	25.050000	601,149.90	99,300.37	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,884.000	14.756742	337,693.29	35.150000	804,372.60	466,679.31	0.14
		Base		14.756742	337,693.29	35.150000	804,372.60	466,679.31	0.14
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	56,345.000	16.978258	956,639.95	37.030000	2,086,455.35	1,129,815.40	0.36
		Base		16.978258	956,639.95	37.030000	2,086,455.35	1,129,815.40	0.36
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	31,475.000	19.602839	616,999.37	20.890000	657,512.75	40,513.38	0.11
		Base		19.602839	616,999.37	20.890000	657,512.75	40,513.38	0.11
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	48,363.000	16.938988	819,220.28	18.610000	900,035.43	80,815.15	0.16
		Base		16.938988	819,220.28	18.610000	900,035.43	80,815.15	0.16

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38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		71,600.000	Local	21.544119	1,542,558.91	12.490000	894,284.00	-648,274.91	0.16
			Base	21.544119	1,542,558.91	12.490000	894,284.00	-648,274.91	0.16
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		42,478.000	Local	31.183898	1,324,629.61	41.140000	1,747,544.92	422,915.31	0.30
			Base	31.183898	1,324,629.61	41.140000	1,747,544.92	422,915.31	0.30
39260X100	GREEN BANCORP INC COMMON STOCK USD.01								
		17,748.000	Local	22.313426	396,018.68	22.550000	400,217.40	4,198.72	0.07
			Base	22.313426	396,018.68	22.550000	400,217.40	4,198.72	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		33,031.000	Local	22.165448	732,146.91	60.810000	2,008,615.11	1,276,468.20	0.35
			Base	22.165448	732,146.91	60.810000	2,008,615.11	1,276,468.20	0.35
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		27,942.000	Local	23.313662	651,430.34	18.600000	519,721.20	-131,709.14	0.09
			Base	23.313662	651,430.34	18.600000	519,721.20	-131,709.14	0.09
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		20,727.000	Local	32.986479	683,710.75	43.850000	908,878.95	225,168.20	0.16
			Base	32.986479	683,710.75	43.850000	908,878.95	225,168.20	0.16
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		17,685.000	Local	45.086932	797,362.40	20.300000	359,005.50	-438,356.90	0.06
			Base	45.086932	797,362.40	20.300000	359,005.50	-438,356.90	0.06
398433102	GRIFFON CORP COMMON STOCK USD.25								
		21,824.000	Local	11.663597	254,546.35	19.900000	434,297.60	179,751.25	0.08
			Base	11.663597	254,546.35	19.900000	434,297.60	179,751.25	0.08
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		14,165.000	Local	53.381333	756,146.58	65.350000	925,682.75	169,536.17	0.16
			Base	53.381333	756,146.58	65.350000	925,682.75	169,536.17	0.16
401617105	GUESS? INC COMMON STOCK USD.01								
		43,318.000	Local	13.636610	590,710.69	23.290000	1,008,876.22	418,165.53	0.18
			Base	13.636610	590,710.69	23.290000	1,008,876.22	418,165.53	0.18

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402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,791.000	25.310906	247,819.08	10.000000	97,910.00	-149,909.08	0.02
		Base		25.310906	247,819.08	10.000000	97,910.00	-149,909.08	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,722.000	42.083125	240,799.64	41.890000	239,694.58	-1,105.06	0.04
		Base		42.083125	240,799.64	41.890000	239,694.58	-1,105.06	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,469.000	21.105298	558,636.12	35.140000	930,120.66	371,484.54	0.16
		Base		21.105298	558,636.12	35.140000	930,120.66	371,484.54	0.16
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	60,758.000	14.568603	885,159.20	18.010000	1,094,251.58	209,092.38	0.19
		Base		14.568603	885,159.20	18.010000	1,094,251.58	209,092.38	0.19
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	38,149.000	33.736732	1,287,022.59	78.040000	2,977,147.96	1,690,125.37	0.52
		Base		33.736732	1,287,022.59	78.040000	2,977,147.96	1,690,125.37	0.52
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,403.000	12.013773	281,158.32	27.600000	645,922.80	364,764.48	0.11
		Base		12.013773	281,158.32	27.600000	645,922.80	364,764.48	0.11
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	59,739.000	6.127031	366,022.68	3.650000	218,047.35	-147,975.33	0.04
		Base		6.127031	366,022.68	3.650000	218,047.35	-147,975.33	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	58,094.000	15.864825	921,651.13	20.450000	1,188,022.30	266,371.17	0.21
		Base		15.864825	921,651.13	20.450000	1,188,022.30	266,371.17	0.21
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	14,027.000	14.683448	205,964.72	18.150000	254,590.05	48,625.33	0.04
		Base		14.683448	205,964.72	18.150000	254,590.05	48,625.33	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,942.000	27.575852	1,046,282.96	41.200000	1,563,210.40	516,927.44	0.27
		Base		27.575852	1,046,282.96	41.200000	1,563,210.40	516,927.44	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
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,853.000	39.095475	267,921.29	32.500000	222,722.50	-45,198.79	0.04
		Base		39.095475	267,921.29	32.500000	222,722.50	-45,198.79	0.04
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,037.000	54.545909	492,931.38	41.810000	377,836.97	-115,094.41	0.07
		Base		54.545909	492,931.38	41.810000	377,836.97	-115,094.41	0.07
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,427.000	27.314738	503,328.67	23.190000	427,322.13	-76,006.54	0.07
		Base		27.314738	503,328.67	23.190000	427,322.13	-76,006.54	0.07
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	37,138.000	35.140508	1,305,048.18	65.670000	2,438,852.46	1,133,804.28	0.42
		Base		35.140508	1,305,048.18	65.670000	2,438,852.46	1,133,804.28	0.42
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	36,111.000	18.063045	652,274.63	17.830000	643,859.13	-8,415.50	0.11
		Base		18.063045	652,274.63	17.830000	643,859.13	-8,415.50	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,566.000	21.496824	291,625.91	37.650000	510,759.90	219,133.99	0.09
		Base		21.496824	291,625.91	37.650000	510,759.90	219,133.99	0.09
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	100,409.000	6.275038	630,070.27	7.720000	775,157.48	145,087.21	0.13
		Base		6.275038	630,070.27	7.720000	775,157.48	145,087.21	0.13
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	28,262.000	19.564175	552,922.70	18.780000	530,760.36	-22,162.34	0.09
		Base		19.564175	552,922.70	18.780000	530,760.36	-22,162.34	0.09
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	4,720.000	105.369144	497,342.36	81.620000	385,246.40	-112,095.96	0.07
		Base		105.369144	497,342.36	81.620000	385,246.40	-112,095.96	0.07
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	13,815.000	41.434583	572,418.77	27.200000	375,768.00	-196,650.77	0.07
		Base		41.434583	572,418.77	27.200000	375,768.00	-196,650.77	0.07

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43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	122,009.000	9.608473	1,172,320.15	6.910000	843,082.19	-329,237.96	0.15
		Base		9.608473	1,172,320.15	6.910000	843,082.19	-329,237.96	0.15
431571108	HILLENBRAND INC COMMON STOCK								
		Local	45,517.000	23.838158	1,085,041.45	46.350000	2,109,712.95	1,024,671.50	0.37
		Base		23.838158	1,085,041.45	46.350000	2,109,712.95	1,024,671.50	0.37
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,415.000	31.360948	608,872.80	25.500000	495,082.50	-113,790.30	0.09
		Base		31.360948	608,872.80	25.500000	495,082.50	-113,790.30	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	92,960.000	9.758408	907,141.59	17.290000	1,607,278.40	700,136.81	0.28
		Base		9.758408	907,141.59	17.290000	1,607,278.40	700,136.81	0.28
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,403.000	19.535262	574,395.30	44.700000	1,314,314.10	739,918.80	0.23
		Base		19.535262	574,395.30	44.700000	1,314,314.10	739,918.80	0.23
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,183.000	35.628386	861,601.27	43.950000	1,062,842.85	201,241.58	0.18
		Base		35.628386	861,601.27	43.950000	1,062,842.85	201,241.58	0.18
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	53,523.000	22.843681	1,222,662.32	18.800000	1,006,232.40	-216,429.92	0.17
		Base		22.843681	1,222,662.32	18.800000	1,006,232.40	-216,429.92	0.17
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	60,315.000	9.843231	593,694.47	9.400000	566,961.00	-26,733.47	0.10
		Base		9.843231	593,694.47	9.400000	566,961.00	-26,733.47	0.10
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	19,818.000	33.036000	654,707.45	72.300000	1,432,841.40	778,133.95	0.25
		Base		33.036000	654,707.45	72.300000	1,432,841.40	778,133.95	0.25
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	7,899.000	59.554740	470,422.89	132.000000	1,042,668.00	572,245.11	0.18
		Base		59.554740	470,422.89	132.000000	1,042,668.00	572,245.11	0.18

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45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	30,404.000	26.959852	819,687.35	76.830000	2,335,939.32	1,516,251.97	0.41
		Base		26.959852	819,687.35	76.830000	2,335,939.32	1,516,251.97	0.41
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,848.000	19.286853	498,526.58	35.450000	916,311.60	417,785.02	0.16
		Base		19.286853	498,526.58	35.450000	916,311.60	417,785.02	0.16
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,443.000	47.336941	825,698.26	72.700000	1,268,106.10	442,407.84	0.22
		Base		47.336941	825,698.26	72.700000	1,268,106.10	442,407.84	0.22
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,106.000	50.161099	707,572.46	41.380000	583,706.28	-123,866.18	0.10
		Base		50.161099	707,572.46	41.380000	583,706.28	-123,866.18	0.10
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,063.000	40.381007	527,497.10	30.030000	392,281.89	-135,215.21	0.07
		Base		40.381007	527,497.10	30.030000	392,281.89	-135,215.21	0.07
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	26,793.000	18.916219	506,822.25	80.250000	2,150,138.25	1,643,316.00	0.37
		Base		18.916219	506,822.25	80.250000	2,150,138.25	1,643,316.00	0.37
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,362.000	48.275163	596,777.56	140.580000	1,737,849.96	1,141,072.40	0.30
		Base		48.275163	596,777.56	140.580000	1,737,849.96	1,141,072.40	0.30
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,197.000	27.225089	413,739.67	57.700000	876,866.90	463,127.23	0.15
		Base		27.225089	413,739.67	57.700000	876,866.90	463,127.23	0.15
45781M101	INNOVIVA INC COMMON STOCK								
		Local	53,043.000	10.579619	561,174.74	14.500000	769,123.50	207,948.76	0.13
		Base		10.579619	561,174.74	14.500000	769,123.50	207,948.76	0.13
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	45,906.000	23.862665	1,095,439.50	61.630000	2,829,186.78	1,733,747.28	0.49
		Base		23.862665	1,095,439.50	61.630000	2,829,186.78	1,733,747.28	0.49

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45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		20,355.000	Local	27.572167	561,231.45	54.900000	1,117,489.50	556,258.05	0.19
			Base	27.572167	561,231.45	54.900000	1,117,489.50	556,258.05	0.19
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		12,387.000	Local	22.089465	273,622.20	51.200000	634,214.40	360,592.20	0.11
			Base	22.089465	273,622.20	51.200000	634,214.40	360,592.20	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		43,511.000	Local	16.418584	714,389.03	22.000000	957,242.00	242,852.97	0.17
			Base	16.418584	714,389.03	22.000000	957,242.00	242,852.97	0.17
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		11,221.000	Local	29.989321	336,510.17	44.820000	502,925.22	166,415.05	0.09
			Base	29.989321	336,510.17	44.820000	502,925.22	166,415.05	0.09
461203101	INVACARE CORP COMMON STOCK USD.25								
		23,709.000	Local	23.087301	547,376.81	18.200000	431,503.80	-115,873.01	0.07
			Base	23.087301	547,376.81	18.200000	431,503.80	-115,873.01	0.07
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		80,577.000	Local	17.667131	1,423,564.39	16.230000	1,307,764.71	-115,799.68	0.23
			Base	17.667131	1,423,564.39	16.230000	1,307,764.71	-115,799.68	0.23
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		23,876.000	Local	14.952973	357,017.18	20.220000	482,772.72	125,755.54	0.08
			Base	14.952973	357,017.18	20.220000	482,772.72	125,755.54	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		60,376.000	Local	9.485534	572,698.63	11.900000	718,474.40	145,775.77	0.12
			Base	9.485534	572,698.63	11.900000	718,474.40	145,775.77	0.12
462726100	IROBOT CORP COMMON STOCK USD.01								
		20,130.000	Local	29.853923	600,959.48	58.360000	1,174,786.80	573,827.32	0.20
			Base	29.853923	600,959.48	58.360000	1,174,786.80	573,827.32	0.20
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		76,100.000	Local	76.130354	5,793,519.96	77.820000	5,922,102.00	128,582.04	1.03
			Base	76.130354	5,793,519.96	77.820000	5,922,102.00	128,582.04	1.03

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465741106	ITRON INC COMMON STOCK								
		24,610.000	Local	35.086086	863,468.58	65.400000	1,609,494.00	746,025.42	0.28
			Base	35.086086	863,468.58	65.400000	1,609,494.00	746,025.42	0.28
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		10,782.000	Local	63.876512	688,716.55	137.410000	1,481,554.62	792,838.07	0.26
			Base	63.876512	688,716.55	137.410000	1,481,554.62	792,838.07	0.26
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		22,807.000	Local	27.228453	620,999.33	107.750000	2,457,454.25	1,836,454.92	0.43
			Base	27.228453	620,999.33	107.750000	2,457,454.25	1,836,454.92	0.43
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		12,208.000	Local	59.084844	721,307.77	98.540000	1,202,976.32	481,668.55	0.21
			Base	59.084844	721,307.77	98.540000	1,202,976.32	481,668.55	0.21
483548103	KAMAN CORP COMMON STOCK USD1.0								
		20,090.000	Local	35.774153	718,702.74	60.640000	1,218,257.60	499,554.86	0.21
			Base	35.774153	718,702.74	60.640000	1,218,257.60	499,554.86	0.21
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		62,999.000	Local	13.314187	838,780.44	34.420000	2,168,425.58	1,329,645.14	0.38
			Base	13.314187	838,780.44	34.420000	2,168,425.58	1,329,645.14	0.38
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		21,984.000	Local	17.068736	375,239.09	29.260000	643,251.84	268,012.75	0.11
			Base	17.068736	375,239.09	29.260000	643,251.84	268,012.75	0.11
488360207	KEMET CORP COMMON STOCK USD.01								
		35,424.000	Local	25.697500	910,308.24	17.220000	610,001.28	-300,306.96	0.11
			Base	25.697500	910,308.24	17.220000	610,001.28	-300,306.96	0.11
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		62,842.000	Local	15.453875	971,152.42	8.900000	559,293.80	-411,858.62	0.10
			Base	15.453875	971,152.42	8.900000	559,293.80	-411,858.62	0.10
497498105	KIRKLAND S INC COMMON STOCK								
		11,563.000	Local	14.150124	163,617.88	10.590000	122,452.17	-41,165.71	0.02
			Base	14.150124	163,617.88	10.590000	122,452.17	-41,165.71	0.02

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49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		60,369.000	Local	24.419749	1,474,195.84	14.720000	888,631.68	-585,564.16	0.15
			Base	24.419749	1,474,195.84	14.720000	888,631.68	-585,564.16	0.15
500600101	KOPIN CORP COMMON STOCK USD.01								
		44,069.000	Local	3.950144	174,078.90	3.310000	145,868.39	-28,210.51	0.03
			Base	3.950144	174,078.90	3.310000	145,868.39	-28,210.51	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		14,981.000	Local	35.151081	526,598.35	43.800000	656,167.80	129,569.45	0.11
			Base	35.151081	526,598.35	43.800000	656,167.80	129,569.45	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		40,806.000	Local	19.719210	804,662.08	53.460000	2,181,488.76	1,376,826.68	0.38
			Base	19.719210	804,662.08	53.460000	2,181,488.76	1,376,826.68	0.38
50077C106	KRATON CORP COMMON STOCK USD.01								
		22,605.000	Local	28.459274	643,321.90	45.670000	1,032,370.35	389,048.45	0.18
			Base	28.459274	643,321.90	45.670000	1,032,370.35	389,048.45	0.18
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		50,988.000	Local	10.670563	544,070.67	22.890000	1,167,115.32	623,044.65	0.20
			Base	10.670563	544,070.67	22.890000	1,167,115.32	623,044.65	0.20
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		20,058.000	Local	32.572820	653,345.62	74.420000	1,492,716.36	839,370.74	0.26
			Base	32.572820	653,345.62	74.420000	1,492,716.36	839,370.74	0.26
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		12,561.000	Local	37.338526	469,009.23	69.200000	869,221.20	400,211.97	0.15
			Base	37.338526	469,009.23	69.200000	869,221.20	400,211.97	0.15
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		18,011.000	Local	35.807437	644,927.74	95.300000	1,716,448.30	1,071,520.56	0.30
			Base	35.807437	644,927.74	95.300000	1,716,448.30	1,071,520.56	0.30
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		14,581.000	Local	34.390821	501,452.56	5.530000	80,632.93	-420,819.63	0.01
			Base	34.390821	501,452.56	5.530000	80,632.93	-420,819.63	0.01

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502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,591.000	34.893065	997,627.63	36.150000	1,033,564.65	35,937.02	0.18
		Base		34.893065	997,627.63	36.150000	1,033,564.65	35,937.02	0.18
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	25,197.000	31.992047	806,103.60	17.480000	440,443.56	-365,660.04	0.08
		Base		31.992047	806,103.60	17.480000	440,443.56	-365,660.04	0.08
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	34,781.000	13.781113	479,320.89	28.800000	1,001,692.80	522,371.91	0.17
		Base		13.781113	479,320.89	28.800000	1,001,692.80	522,371.91	0.17
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,762.000	38.993312	848,572.45	15.600000	339,487.20	-509,085.25	0.06
		Base		38.993312	848,572.45	15.600000	339,487.20	-509,085.25	0.06
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	21,443.000	17.122029	367,147.67	17.800000	381,685.40	14,537.73	0.07
		Base		17.122029	367,147.67	17.800000	381,685.40	14,537.73	0.07
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	30,530.000	20.051085	612,159.62	41.070000	1,253,867.10	641,707.48	0.22
		Base		20.051085	612,159.62	41.070000	1,253,867.10	641,707.48	0.22
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	10,991.000	31.990139	351,603.62	31.450000	345,666.95	-5,936.67	0.06
		Base		31.990139	351,603.62	31.450000	345,666.95	-5,936.67	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	156,568.000	9.641820	1,509,600.48	8.040000	1,258,806.72	-250,793.76	0.22
		Base		9.641820	1,509,600.48	8.040000	1,258,806.72	-250,793.76	0.22
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	15,241.000	70.773941	1,078,665.63	154.850000	2,360,068.85	1,281,403.22	0.41
		Base		70.773941	1,078,665.63	154.850000	2,360,068.85	1,281,403.22	0.41
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,677.000	69.422053	532,953.10	87.860000	674,501.22	141,548.12	0.12
		Base		69.422053	532,953.10	87.860000	674,501.22	141,548.12	0.12

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Base Currency: USD - US DOLLAR

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53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,428.000	24.755621	456,196.58	6.450000	118,860.60	-337,335.98	0.02
		Base		24.755621	456,196.58	6.450000	118,860.60	-337,335.98	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,349.000	41.454212	719,189.13	95.860000	1,663,075.14	943,886.01	0.29
		Base		41.454212	719,189.13	95.860000	1,663,075.14	943,886.01	0.29
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	39,548.000	11.977733	473,695.37	16.800000	664,406.40	190,711.03	0.12
		Base		11.977733	473,695.37	16.800000	664,406.40	190,711.03	0.12
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,578.000	28.188281	580,058.44	24.070000	495,312.46	-84,745.98	0.09
		Base		28.188281	580,058.44	24.070000	495,312.46	-84,745.98	0.09
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	13,439.000	29.262749	393,262.09	50.450000	677,997.55	284,735.46	0.12
		Base		29.262749	393,262.09	50.450000	677,997.55	284,735.46	0.12
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,587.000	21.988557	650,575.43	21.350000	631,682.45	-18,892.98	0.11
		Base		21.988557	650,575.43	21.350000	631,682.45	-18,892.98	0.11
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,452.000	15.193125	189,184.79	44.600000	555,359.20	366,174.41	0.10
		Base		15.193125	189,184.79	44.600000	555,359.20	366,174.41	0.10
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	20,108.000	20.655073	415,332.21	26.860000	540,100.88	124,768.67	0.09
		Base		20.655073	415,332.21	26.860000	540,100.88	124,768.67	0.09
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,410.000	21.350864	691,981.49	29.010000	940,214.10	248,232.61	0.16
		Base		21.350864	691,981.49	29.010000	940,214.10	248,232.61	0.16
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	6,501.000	89.767800	583,580.47	95.790000	622,730.79	39,150.32	0.11
		Base		89.767800	583,580.47	95.790000	622,730.79	39,150.32	0.11

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55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,881.000	18.018642	358,228.63	30.480000	605,972.88	247,744.25	0.11
		Base		18.018642	358,228.63	30.480000	605,972.88	247,744.25	0.11
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,838.000	46.036353	591,014.70	50.800000	652,170.40	61,155.70	0.11
		Base		46.036353	591,014.70	50.800000	652,170.40	61,155.70	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	11,888.000	30.689926	364,841.84	30.000000	356,640.00	-8,201.84	0.06
		Base		30.689926	364,841.84	30.000000	356,640.00	-8,201.84	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	38,455.000	26.547089	1,020,868.29	48.250000	1,855,453.75	834,585.46	0.32
		Base		26.547089	1,020,868.29	48.250000	1,855,453.75	834,585.46	0.32
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	17,362.000	54.043674	938,306.27	83.850000	1,455,803.70	517,497.43	0.25
		Base		54.043674	938,306.27	83.850000	1,455,803.70	517,497.43	0.25
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,639.000	29.592389	551,572.53	59.090000	1,101,378.51	549,805.98	0.19
		Base		29.592389	551,572.53	59.090000	1,101,378.51	549,805.98	0.19
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	13,923.000	13.052384	181,728.34	29.800000	414,905.40	233,177.06	0.07
		Base		13.052384	181,728.34	29.800000	414,905.40	233,177.06	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	15,941.000	11.451593	182,549.84	21.600000	344,325.60	161,775.76	0.06
		Base		11.451593	182,549.84	21.600000	344,325.60	161,775.76	0.06
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	17,028.000	30.182240	513,943.18	122.610000	2,087,803.08	1,573,859.90	0.36
		Base		30.182240	513,943.18	122.610000	2,087,803.08	1,573,859.90	0.36
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	27,994.000	13.041294	365,077.99	19.500000	545,883.00	180,805.01	0.09
		Base		13.041294	365,077.99	19.500000	545,883.00	180,805.01	0.09

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576690101	MATERION CORP COMMON STOCK								
		Local	14,489.000	32.996378	478,084.52	50.750000	735,316.75	257,232.23	0.13
		Base		32.996378	478,084.52	50.750000	735,316.75	257,232.23	0.13
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,317.000	14.972348	289,220.84	15.400000	297,481.80	8,260.96	0.05
		Base		14.972348	289,220.84	15.400000	297,481.80	8,260.96	0.05
57686G105	MATSON INC COMMON STOCK								
		Local	30,655.000	26.076121	799,363.50	29.230000	896,045.65	96,682.15	0.16
		Base		26.076121	799,363.50	29.230000	896,045.65	96,682.15	0.16
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	23,217.000	43.272475	1,004,657.05	49.150000	1,141,115.55	136,458.50	0.20
		Base		43.272475	1,004,657.05	49.150000	1,141,115.55	136,458.50	0.20
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	44,004.000	30.612677	1,347,080.25	22.330000	982,609.32	-364,470.93	0.17
		Base		30.612677	1,347,080.25	22.330000	982,609.32	-364,470.93	0.17
580037109	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	205,337.000	7.100135	1,457,920.32	6.600000	1,355,224.20	-102,696.12	0.24
		Base		7.100135	1,457,920.32	6.600000	1,355,224.20	-102,696.12	0.24
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	46,327.000	23.831555	1,104,044.46	30.090000	1,393,979.43	289,934.97	0.24
		Base		23.831555	1,104,044.46	30.090000	1,393,979.43	289,934.97	0.24
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,583.000	24.767626	187,812.91	100.380000	761,181.54	573,368.63	0.13
		Base		24.767626	187,812.91	100.380000	761,181.54	573,368.63	0.13
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,838.000	19.214864	669,407.44	32.080000	1,117,603.04	448,195.60	0.19
		Base		19.214864	669,407.44	32.080000	1,117,603.04	448,195.60	0.19
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,478.000	20.192050	615,413.29	14.600000	444,978.80	-170,434.49	0.08
		Base		20.192050	615,413.29	14.600000	444,978.80	-170,434.49	0.08

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589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		36,252.000	Local	17.314484	627,684.69	48.500000	1,758,222.00	1,130,537.31	0.31
			Base	17.314484	627,684.69	48.500000	1,758,222.00	1,130,537.31	0.31
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		27,403.000	Local	30.706016	841,436.95	44.500000	1,219,433.50	377,996.55	0.21
			Base	30.706016	841,436.95	44.500000	1,219,433.50	377,996.55	0.21
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		6,571.000	Local	73.254599	481,355.97	111.150000	730,366.65	249,010.68	0.13
			Base	73.254599	481,355.97	111.150000	730,366.65	249,010.68	0.13
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		26,584.000	Local	16.965266	451,004.64	39.900000	1,060,701.60	609,696.96	0.18
			Base	16.965266	451,004.64	39.900000	1,060,701.60	609,696.96	0.18
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		6,797.000	Local	140.019963	951,715.69	127.460000	866,345.62	-85,370.07	0.15
			Base	140.019963	951,715.69	127.460000	866,345.62	-85,370.07	0.15
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		73,771.000	Local	11.232556	828,636.88	8.210000	605,659.91	-222,976.97	0.11
			Base	11.232556	828,636.88	8.210000	605,659.91	-222,976.97	0.11
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		32,012.000	Local	26.464096	847,168.63	42.000000	1,344,504.00	497,335.37	0.23
			Base	26.464096	847,168.63	42.000000	1,344,504.00	497,335.37	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		55,164.000	Local	15.674356	864,660.19	20.800000	1,147,411.20	282,751.01	0.20
			Base	15.674356	864,660.19	20.800000	1,147,411.20	282,751.01	0.20
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		8,181.000	Local	13.026110	106,566.61	42.660000	349,001.46	242,434.85	0.06
			Base	13.026110	106,566.61	42.660000	349,001.46	242,434.85	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		30,139.000	Local	17.498038	527,373.36	22.150000	667,578.85	140,205.49	0.12
			Base	17.498038	527,373.36	22.150000	667,578.85	140,205.49	0.12

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610236101	MONRO INC COMMON STOCK USD.01								
		Local	23,677.000	42.367604	1,003,137.75	55.950000	1,324,728.15	321,590.40	0.23
		Base		42.367604	1,003,137.75	55.950000	1,324,728.15	321,590.40	0.23
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	23,365.000	46.026357	1,075,405.83	81.970000	1,915,229.05	839,823.22	0.33
		Base		46.026357	1,075,405.83	81.970000	1,915,229.05	839,823.22	0.33
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,772.000	33.789818	465,353.37	19.040000	262,218.88	-203,134.49	0.05
		Base		33.789818	465,353.37	19.040000	262,218.88	-203,134.49	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,181.000	20.388525	227,964.10	39.450000	441,090.45	213,126.35	0.08
		Base		20.388525	227,964.10	39.450000	441,090.45	213,126.35	0.08
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,757.000	23.029788	961,654.86	27.180000	1,134,955.26	173,300.40	0.20
		Base		23.029788	961,654.86	27.180000	1,134,955.26	173,300.40	0.20
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,038.000	61.392583	616,258.75	64.950000	651,968.10	35,709.35	0.11
		Base		61.392583	616,258.75	64.950000	651,968.10	35,709.35	0.11
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	15,827.000	12.569800	198,942.23	23.300000	368,769.10	169,826.87	0.06
		Base		12.569800	198,942.23	23.300000	368,769.10	169,826.87	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	50,029.000	19.519729	976,552.51	28.290000	1,415,320.41	438,767.90	0.25
		Base		19.519729	976,552.51	28.290000	1,415,320.41	438,767.90	0.25
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,442.000	22.565269	709,497.18	36.540000	1,148,890.68	439,393.50	0.20
		Base		22.565269	709,497.18	36.540000	1,148,890.68	439,393.50	0.20
62914B100	NIC INC COMMON STOCK								
		Local	47,856.000	16.935880	810,483.46	14.850000	710,661.60	-99,821.86	0.12
		Base		16.935880	810,483.46	14.850000	710,661.60	-99,821.86	0.12

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629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		38,585.000	Local	14.572760	562,289.94	13.850000	534,402.25	-27,887.69	0.09
			Base	14.572760	562,289.94	13.850000	534,402.25	-27,887.69	0.09
630077105	NANOMETRICS INC COMMON STOCK								
		18,484.000	Local	16.427933	303,653.91	24.820000	458,772.88	155,118.97	0.08
			Base	16.427933	303,653.91	24.820000	458,772.88	155,118.97	0.08
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		19,361.000	Local	31.573935	611,302.95	35.180000	681,119.98	69,817.03	0.12
			Base	31.573935	611,302.95	35.180000	681,119.98	69,817.03	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		3,629.000	Local	93.349780	338,766.35	95.750000	347,476.75	8,710.40	0.06
			Base	93.349780	338,766.35	95.750000	347,476.75	8,710.40	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		35,773.000	Local	23.819747	852,103.80	26.320000	941,545.36	89,441.56	0.16
			Base	23.819747	852,103.80	26.320000	941,545.36	89,441.56	0.16
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		16,193.000	Local	27.517189	445,585.84	56.500000	914,904.50	469,318.66	0.16
			Base	27.517189	445,585.84	56.500000	914,904.50	469,318.66	0.16
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		22,463.000	Local	20.248654	454,845.51	33.050000	742,402.15	287,556.64	0.13
			Base	20.248654	454,845.51	33.050000	742,402.15	287,556.64	0.13
63910B102	NAUTILUS INC COMMON STOCK								
		22,262.000	Local	23.595540	525,283.91	14.550000	323,912.10	-201,371.81	0.06
			Base	23.595540	525,283.91	14.550000	323,912.10	-201,371.81	0.06
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		33,162.000	Local	11.918424	395,238.78	21.390000	709,335.18	314,096.40	0.12
			Base	11.918424	395,238.78	21.390000	709,335.18	314,096.40	0.12
640079109	NEENAH INC COMMON STOCK USD.01								
		12,158.000	Local	30.575436	371,736.15	78.000000	948,324.00	576,587.85	0.16
			Base	30.575436	371,736.15	78.000000	948,324.00	576,587.85	0.16

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640491106	NEOGEN CORP COMMON STOCK USD.16								
		36,812.000	Local	24.355757	896,584.12	68.150000	2,508,737.80	1,612,153.68	0.44
			Base	24.355757	896,584.12	68.150000	2,508,737.80	1,612,153.68	0.44
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		22,743.000	Local	35.546333	808,430.25	55.300000	1,257,687.90	449,257.65	0.22
			Base	35.546333	808,430.25	55.300000	1,257,687.90	449,257.65	0.22
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		38,469.000	Local	15.970648	614,374.84	16.580000	637,816.02	23,441.18	0.11
			Base	15.970648	614,374.84	16.580000	637,816.02	23,441.18	0.11
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		80,594.000	Local	6.063400	488,673.66	6.060000	488,399.64	-274.02	0.08
			Base	6.063400	488,673.66	6.060000	488,399.64	-274.02	0.08
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		61,989.000	Local	11.485444	711,971.19	10.500000	650,884.50	-61,086.69	0.11
			Base	11.485444	711,971.19	10.500000	650,884.50	-61,086.69	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		33,535.000	Local	15.603741	523,271.46	15.840000	531,194.40	7,922.94	0.09
			Base	15.603741	523,271.46	15.840000	531,194.40	7,922.94	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		74,109.000	Local	12.659924	938,214.32	16.600000	1,230,209.40	291,995.08	0.21
			Base	12.659924	938,214.32	16.600000	1,230,209.40	291,995.08	0.21
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		20,754.000	Local	46.726263	969,756.87	61.300000	1,272,220.20	302,463.33	0.22
			Base	46.726263	969,756.87	61.300000	1,272,220.20	302,463.33	0.22
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		21,693.000	Local	15.029972	326,045.18	29.000000	629,097.00	303,051.82	0.11
			Base	15.029972	326,045.18	29.000000	629,097.00	303,051.82	0.11
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		31,893.000	Local	15.210291	485,101.80	13.500000	430,555.50	-54,546.30	0.07
			Base	15.210291	485,101.80	13.500000	430,555.50	-54,546.30	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
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,882.000	49.574390	638,617.29	64.020000	824,705.64	186,088.35	0.14
		Base		49.574390	638,617.29	64.020000	824,705.64	186,088.35	0.14
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	121,889.000	8.789943	1,071,397.37	7.920000	965,360.88	-106,036.49	0.17
		Base		8.789943	1,071,397.37	7.920000	965,360.88	-106,036.49	0.17
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	42,968.000	24.701345	1,061,367.41	35.950000	1,544,699.60	483,332.19	0.27
		Base		24.701345	1,061,367.41	35.950000	1,544,699.60	483,332.19	0.27
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	96,903.000	12.114362	1,173,917.98	17.200000	1,666,731.60	492,813.62	0.29
		Base		12.114362	1,173,917.98	17.200000	1,666,731.60	492,813.62	0.29
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	35,480.000	27.351142	970,418.53	62.200000	2,206,856.00	1,236,437.47	0.38
		Base		27.351142	970,418.53	62.200000	2,206,856.00	1,236,437.47	0.38
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,582.000	23.237390	152,948.50	23.450000	154,347.90	1,399.40	0.03
		Base		23.237390	152,948.50	23.450000	154,347.90	1,399.40	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,393.000	20.174362	552,636.29	43.100000	1,180,638.30	628,002.01	0.20
		Base		20.174362	552,636.29	43.100000	1,180,638.30	628,002.01	0.20
684000102	OPUS BANK COMMON STOCK								
		Local	12,469.000	34.748690	433,281.41	28.200000	351,625.80	-81,655.61	0.06
		Base		34.748690	433,281.41	28.200000	351,625.80	-81,655.61	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	43,798.000	13.040124	571,131.36	17.730000	776,538.54	205,407.18	0.13
		Base		13.040124	571,131.36	17.730000	776,538.54	205,407.18	0.13
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	20,391.000	8.496227	173,246.57	6.060000	123,569.46	-49,677.11	0.02
		Base		8.496227	173,246.57	6.060000	123,569.46	-49,677.11	0.02

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68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		28,493.000	Local	13.801299	393,240.42	15.300000	435,942.90	42,702.48	0.08
			Base	13.801299	393,240.42	15.300000	435,942.90	42,702.48	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		44,101.000	Local	15.978066	704,648.71	16.250000	716,641.25	11,992.54	0.12
			Base	15.978066	704,648.71	16.250000	716,641.25	11,992.54	0.12
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		12,152.000	Local	47.727224	579,981.23	77.040000	936,190.08	356,208.85	0.16
			Base	47.727224	579,981.23	77.040000	936,190.08	356,208.85	0.16
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		47,571.000	Local	47.672295	2,267,818.76	53.540000	2,546,951.34	279,132.58	0.44
			Base	47.672295	2,267,818.76	53.540000	2,546,951.34	279,132.58	0.44
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		19,870.000	Local	18.255100	362,728.84	11.150000	221,550.50	-141,178.34	0.04
			Base	18.255100	362,728.84	11.150000	221,550.50	-141,178.34	0.04
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		35,864.000	Local	9.120168	327,085.71	17.450000	625,826.80	298,741.09	0.11
			Base	9.120168	327,085.71	17.450000	625,826.80	298,741.09	0.11
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		32,618.000	Local	30.838334	1,005,884.77	35.600000	1,161,200.80	155,316.03	0.20
			Base	30.838334	1,005,884.77	35.600000	1,161,200.80	155,316.03	0.20
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		14,366.000	Local	66.116266	949,826.28	115.280000	1,656,112.48	706,286.20	0.29
			Base	66.116266	949,826.28	115.280000	1,656,112.48	706,286.20	0.29
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		28,049.000	Local	40.404979	1,133,319.25	39.750000	1,114,947.75	-18,371.50	0.19
			Base	40.404979	1,133,319.25	39.750000	1,114,947.75	-18,371.50	0.19
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		18,192.000	Local	20.979901	381,666.35	16.870000	306,899.04	-74,767.31	0.05
			Base	20.979901	381,666.35	16.870000	306,899.04	-74,767.31	0.05

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700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,736.000	26.794270	368,046.09	17.030000	233,924.08	-134,122.01	0.04
		Base		26.794270	368,046.09	17.030000	233,924.08	-134,122.01	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	17,260.000	43.242410	746,363.99	56.900000	982,094.00	235,730.01	0.17
		Base		43.242410	746,363.99	56.900000	982,094.00	235,730.01	0.17
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	60,562.000	18.847580	1,141,447.12	30.310000	1,835,634.22	694,187.10	0.32
		Base		18.847580	1,141,447.12	30.310000	1,835,634.22	694,187.10	0.32
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	225,269.000	4.781361	1,077,092.49	2.910000	655,532.79	-421,559.70	0.11
		Base		4.781361	1,077,092.49	2.910000	655,532.79	-421,559.70	0.11
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	50,486.000	16.132230	814,451.78	9.680000	488,704.48	-325,747.30	0.08
		Base		16.132230	814,451.78	9.680000	488,704.48	-325,747.30	0.08
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	43,551.000	16.096515	701,019.33	17.590000	766,062.09	65,042.76	0.13
		Base		16.096515	701,019.33	17.590000	766,062.09	65,042.76	0.13
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	25,209.000	12.973310	327,044.17	24.730000	623,418.57	296,374.40	0.11
		Base		12.973310	327,044.17	24.730000	623,418.57	296,374.40	0.11
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,883.000	13.002459	193,515.59	33.460000	497,985.18	304,469.59	0.09
		Base		13.002459	193,515.59	33.460000	497,985.18	304,469.59	0.09
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,162.000	32.070265	454,179.09	42.300000	599,052.60	144,873.51	0.10
		Base		32.070265	454,179.09	42.300000	599,052.60	144,873.51	0.10
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	50,082.000	9.723200	486,957.29	7.650000	383,127.30	-103,829.99	0.07
		Base		9.723200	486,957.29	7.650000	383,127.30	-103,829.99	0.07

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723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	56,126.000	9.778128	548,807.23	3.450000	193,634.70	-355,172.53	0.03
		Base		9.778128	548,807.23	3.450000	193,634.70	-355,172.53	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,268.000	34.626212	355,541.94	70.050000	719,273.40	363,731.46	0.12
		Base		34.626212	355,541.94	70.050000	719,273.40	363,731.46	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	24,254.000	33.238061	806,155.94	54.840000	1,330,089.36	523,933.42	0.23
		Base		33.238061	806,155.94	54.840000	1,330,089.36	523,933.42	0.23
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,273.000	38.260306	240,006.90	30.050000	188,503.65	-51,503.25	0.03
		Base		38.260306	240,006.90	30.050000	188,503.65	-51,503.25	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,461.000	40.543557	870,105.27	67.800000	1,455,055.80	584,950.53	0.25
		Base		40.543557	870,105.27	67.800000	1,455,055.80	584,950.53	0.25
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,561.000	38.710747	1,492,725.11	47.300000	1,823,935.30	331,210.19	0.32
		Base		38.710747	1,492,725.11	47.300000	1,823,935.30	331,210.19	0.32
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	50,747.000	11.186385	567,675.49	6.510000	330,362.97	-237,312.52	0.06
		Base		11.186385	567,675.49	6.510000	330,362.97	-237,312.52	0.06
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,539.000	24.230178	836,886.13	36.930000	1,275,525.27	438,639.14	0.22
		Base		24.230178	836,886.13	36.930000	1,275,525.27	438,639.14	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	15,600.000	18.339800	286,100.88	18.339800	286,100.88	0.00	0.05
		Base		18.339800	286,100.88	18.339800	286,100.88	0.00	0.05
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,888.000	76.170889	1,362,544.86	119.150000	2,131,355.20	768,810.34	0.37
		Base		76.170889	1,362,544.86	119.150000	2,131,355.20	768,810.34	0.37

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743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,078.000	45.084401	364,191.79	75.880000	612,958.64	248,766.85	0.11
		Base		45.084401	364,191.79	75.880000	612,958.64	248,766.85	0.11
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,720.000	15.330800	670,262.58	26.120000	1,141,966.40	471,703.82	0.20
		Base		15.330800	670,262.58	26.120000	1,141,966.40	471,703.82	0.20
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,608.000	49.728221	477,788.75	146.990000	1,412,279.92	934,491.17	0.25
		Base		49.728221	477,788.75	146.990000	1,412,279.92	934,491.17	0.25
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,027.000	33.501347	1,139,950.33	13.430000	456,982.61	-682,967.72	0.08
		Base		33.501347	1,139,950.33	13.430000	456,982.61	-682,967.72	0.08
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,021.000	29.101458	669,944.66	76.950000	1,771,465.95	1,101,521.29	0.31
		Base		29.101458	669,944.66	76.950000	1,771,465.95	1,101,521.29	0.31
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,090.000	17.207426	431,734.31	17.150000	430,293.50	-1,440.81	0.07
		Base		17.207426	431,734.31	17.150000	430,293.50	-1,440.81	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	25,750.000	7.551540	194,452.15	11.240000	289,430.00	94,977.85	0.05
		Base		7.551540	194,452.15	11.240000	289,430.00	94,977.85	0.05
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	20,504.000	12.344964	253,121.15	7.050000	144,553.20	-108,567.95	0.03
		Base		12.344964	253,121.15	7.050000	144,553.20	-108,567.95	0.03
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	28,009.000	37.275783	1,044,057.42	63.280000	1,772,409.52	728,352.10	0.31
		Base		37.275783	1,044,057.42	63.280000	1,772,409.52	728,352.10	0.31
74967X103	RH COMMON STOCK USD.0001								
		Local	13,577.000	26.322333	357,378.32	95.450000	1,295,924.65	938,546.33	0.22
		Base		26.322333	357,378.32	95.450000	1,295,924.65	938,546.33	0.22

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750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	79,217.000	11.468269	908,481.83	13.500000	1,069,429.50	160,947.67	0.19
		Base		11.468269	908,481.83	13.500000	1,069,429.50	160,947.67	0.19
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	57,356.000	13.139400	753,623.43	11.950000	685,404.20	-68,219.23	0.12
		Base		13.139400	753,623.43	11.950000	685,404.20	-68,219.23	0.12
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,857.000	21.004634	543,116.82	36.600000	946,366.20	403,249.38	0.16
		Base		21.004634	543,116.82	36.600000	946,366.20	403,249.38	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	37,397.000	22.215737	830,801.93	21.400000	800,295.80	-30,506.13	0.14
		Base		22.215737	830,801.93	21.400000	800,295.80	-30,506.13	0.14
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,793.000	32.649407	417,683.86	54.150000	692,740.95	275,057.09	0.12
		Base		32.649407	417,683.86	54.150000	692,740.95	275,057.09	0.12
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,342.000	41.673726	389,315.95	62.350000	582,473.70	193,157.75	0.10
		Base		41.673726	389,315.95	62.350000	582,473.70	193,157.75	0.10
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	25,246.000	15.579383	393,317.11	15.620000	394,342.52	1,025.41	0.07
		Base		15.579383	393,317.11	15.620000	394,342.52	1,025.41	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	27,057.000	20.563299	556,381.17	37.000000	1,001,109.00	444,727.83	0.17
		Base		20.563299	556,381.17	37.000000	1,001,109.00	444,727.83	0.17
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	38,535.000	11.850777	456,669.70	10.110000	389,588.85	-67,080.85	0.07
		Base		11.850777	456,669.70	10.110000	389,588.85	-67,080.85	0.07
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	20,452.000	11.505632	235,313.19	15.650000	320,073.80	84,760.61	0.06
		Base		11.505632	235,313.19	15.650000	320,073.80	84,760.61	0.06

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	79,287.000	16.557621	1,312,804.07	17.200000	1,363,736.40	50,932.33	0.24
		Base		16.557621	1,312,804.07	17.200000	1,363,736.40	50,932.33	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,182.000	57.741528	241,475.07	74.780000	312,729.96	71,254.89	0.05
		Base		57.741528	241,475.07	74.780000	312,729.96	71,254.89	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	38,635.000	15.082255	582,702.93	16.720000	645,977.20	63,274.27	0.11
		Base		15.082255	582,702.93	16.720000	645,977.20	63,274.27	0.11
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	22,696.000	24.201394	549,274.83	2.150000	48,796.40	-500,478.43	0.01
		Base		24.201394	549,274.83	2.150000	48,796.40	-500,478.43	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,176.000	49.941683	658,031.62	106.700000	1,405,879.20	747,847.58	0.24
		Base		49.941683	658,031.62	106.700000	1,405,879.20	747,847.58	0.24
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,811.000	10.132588	231,134.47	25.350000	578,258.85	347,124.38	0.10
		Base		10.132588	231,134.47	25.350000	578,258.85	347,124.38	0.10
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	21,007.000	7.527904	158,138.67	26.850000	564,037.95	405,899.28	0.10
		Base		7.527904	158,138.67	26.850000	564,037.95	405,899.28	0.10
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,268.000	22.951101	579,928.42	42.680000	1,078,438.24	498,509.82	0.19
		Base		22.951101	579,928.42	42.680000	1,078,438.24	498,509.82	0.19
784635104	SPX CORP COMMON STOCK USD.01								
		Local	30,761.000	12.506440	384,710.59	31.640000	973,278.04	588,567.45	0.17
		Base		12.506440	384,710.59	31.640000	973,278.04	588,567.45	0.17
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,439.000	73.316872	911,988.57	68.570000	852,942.23	-59,046.34	0.15
		Base		73.316872	911,988.57	68.570000	852,942.23	-59,046.34	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
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,546.000	33.617741	1,026,887.51	45.000000	1,374,570.00	347,682.49	0.24
		Base		33.617741	1,026,887.51	45.000000	1,374,570.00	347,682.49	0.24
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	174,287.000	8.717235	1,519,300.80	11.040000	1,924,128.48	404,827.68	0.33
		Base		8.717235	1,519,300.80	11.040000	1,924,128.48	404,827.68	0.33
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,991.000	48.843373	536,837.51	80.000000	879,280.00	342,442.49	0.15
		Base		48.843373	536,837.51	80.000000	879,280.00	342,442.49	0.15
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,420.000	35.135950	647,204.19	66.050000	1,216,641.00	569,436.81	0.21
		Base		35.135950	647,204.19	66.050000	1,216,641.00	569,436.81	0.21
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,292.000	73.225000	460,731.70	56.890000	357,951.88	-102,779.82	0.06
		Base		73.225000	460,731.70	56.890000	357,951.88	-102,779.82	0.06
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	52,011.000	17.137625	891,345.00	29.500000	1,534,324.50	642,979.50	0.27
		Base		17.137625	891,345.00	29.500000	1,534,324.50	642,979.50	0.27
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,699.000	43.333618	376,959.14	47.850000	416,247.15	39,288.01	0.07
		Base		43.333618	376,959.14	47.850000	416,247.15	39,288.01	0.07
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,409.000	35.488576	653,309.19	34.300000	631,428.70	-21,880.49	0.11
		Base		35.488576	653,309.19	34.300000	631,428.70	-21,880.49	0.11
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,995.000	31.386891	627,580.89	41.400000	827,793.00	200,212.11	0.14
		Base		31.386891	627,580.89	41.400000	827,793.00	200,212.11	0.14
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	21,253.000	25.806571	548,467.06	42.900000	911,753.70	363,286.64	0.16
		Base		25.806571	548,467.06	42.900000	911,753.70	363,286.64	0.16

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808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,186.000	32.274352	716,038.77	39.030000	865,919.58	149,880.81	0.15
		Base		32.274352	716,038.77	39.030000	865,919.58	149,880.81	0.15
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,917.000	15.983517	638,014.04	11.130000	444,276.21	-193,737.83	0.08
		Base		15.983517	638,014.04	11.130000	444,276.21	-193,737.83	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	33,846.000	26.605570	900,492.13	27.630000	935,164.98	34,672.85	0.16
		Base		26.605570	900,492.13	27.630000	935,164.98	34,672.85	0.16
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,123.000	46.437179	562,957.92	54.840000	664,825.32	101,867.40	0.12
		Base		46.437179	562,957.92	54.840000	664,825.32	101,867.40	0.12
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	77,315.000	13.497537	1,043,562.05	18.050000	1,395,535.75	351,973.70	0.24
		Base		13.497537	1,043,562.05	18.050000	1,395,535.75	351,973.70	0.24
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	42,168.000	19.690875	830,324.81	59.200000	2,496,345.60	1,666,020.79	0.43
		Base		19.690875	830,324.81	59.200000	2,496,345.60	1,666,020.79	0.43
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	47,873.000	20.009988	957,938.16	39.300000	1,881,408.90	923,470.74	0.33
		Base		20.009988	957,938.16	39.300000	1,881,408.90	923,470.74	0.33
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,891.000	27.299485	133,521.78	27.550000	134,747.05	1,225.27	0.02
		Base		27.299485	133,521.78	27.550000	134,747.05	1,225.27	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,521.000	22.578305	734,269.06	41.960000	1,364,581.16	630,312.10	0.24
		Base		22.578305	734,269.06	41.960000	1,364,581.16	630,312.10	0.24
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	13,249.000	36.664252	485,764.67	47.610000	630,784.89	145,020.22	0.11
		Base		36.664252	485,764.67	47.610000	630,784.89	145,020.22	0.11

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824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		8,242.000	Local	29.684001	244,655.54	24.370000	200,857.54	-43,798.00	0.03
			Base	29.684001	244,655.54	24.370000	200,857.54	-43,798.00	0.03
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		23,715.000	Local	45.320793	1,074,782.60	80.920000	1,919,017.80	844,235.20	0.33
			Base	45.320793	1,074,782.60	80.920000	1,919,017.80	844,235.20	0.33
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		13,278.000	Local	45.805936	608,211.22	42.140000	559,534.92	-48,676.30	0.10
			Base	45.805936	608,211.22	42.140000	559,534.92	-48,676.30	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		56,438.000	Local	21.413587	1,208,540.00	30.200000	1,704,427.60	495,887.60	0.30
			Base	21.413587	1,208,540.00	30.200000	1,704,427.60	495,887.60	0.30
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		30,410.000	Local	30.780882	936,046.62	54.680000	1,662,818.80	726,772.18	0.29
			Base	30.780882	936,046.62	54.680000	1,662,818.80	726,772.18	0.29
830879102	SKYWEST INC COMMON STOCK								
		37,471.000	Local	14.466931	542,090.39	56.900000	2,132,099.90	1,590,009.51	0.37
			Base	14.466931	542,090.39	56.900000	2,132,099.90	1,590,009.51	0.37
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		28,756.000	Local	19.679064	565,891.16	28.340000	814,945.04	249,053.88	0.14
			Base	19.679064	565,891.16	28.340000	814,945.04	249,053.88	0.14
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		26,129.000	Local	24.182430	631,862.72	52.650000	1,375,691.85	743,829.13	0.24
			Base	24.182430	631,862.72	52.650000	1,375,691.85	743,829.13	0.24
835451105	SONIC CORP COMMON STOCK USD.01								
		29,056.000	Local	13.408060	389,584.59	25.910000	752,840.96	363,256.37	0.13
			Base	13.408060	389,584.59	25.910000	752,840.96	363,256.37	0.13
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		17,781.000	Local	16.599685	295,159.00	19.800000	352,063.80	56,904.80	0.06
			Base	16.599685	295,159.00	19.800000	352,063.80	56,904.80	0.06

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838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	57,415.000	27.366210	1,571,230.93	30.900000	1,774,123.50	202,892.57	0.31
		Base		27.366210	1,571,230.93	30.900000	1,774,123.50	202,892.57	0.31
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,899.000	26.094939	519,263.20	34.830000	693,082.17	173,818.97	0.12
		Base		26.094939	519,263.20	34.830000	693,082.17	173,818.97	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	26,700.000	22.119745	590,597.19	18.180000	485,406.00	-105,191.19	0.08
		Base		22.119745	590,597.19	18.180000	485,406.00	-105,191.19	0.08
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	65,425.000	10.895483	712,836.97	15.920000	1,041,566.00	328,729.03	0.18
		Base		10.895483	712,836.97	15.920000	1,041,566.00	328,729.03	0.18
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	34,832.000	47.645384	1,659,584.02	72.150000	2,513,128.80	853,544.78	0.44
		Base		47.645384	1,659,584.02	72.150000	2,513,128.80	853,544.78	0.44
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,431.000	15.026952	216,853.95	14.900000	215,021.90	-1,832.05	0.04
		Base		15.026952	216,853.95	14.900000	215,021.90	-1,832.05	0.04
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,745.000	41.337212	485,505.55	227.750000	2,674,923.75	2,189,418.20	0.46
		Base		41.337212	485,505.55	227.750000	2,674,923.75	2,189,418.20	0.46
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,701.000	21.379198	314,295.59	45.350000	666,690.35	352,394.76	0.12
		Base		21.379198	314,295.59	45.350000	666,690.35	352,394.76	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,235.000	44.398917	410,024.00	96.950000	895,333.25	485,309.25	0.16
		Base		44.398917	410,024.00	96.950000	895,333.25	485,309.25	0.16
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,283.000	45.119388	644,440.22	70.320000	1,004,380.56	359,940.34	0.17
		Base		45.119388	644,440.22	70.320000	1,004,380.56	359,940.34	0.17

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860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,150.000	20.825777	357,162.07	41.710000	715,326.50	358,164.43	0.12
		Base		20.825777	357,162.07	41.710000	715,326.50	358,164.43	0.12
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,668.000	43.603127	334,348.78	105.070000	805,676.76	471,327.98	0.14
		Base		43.603127	334,348.78	105.070000	805,676.76	471,327.98	0.14
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,598.000	35.881435	452,034.32	55.250000	696,039.50	244,005.18	0.12
		Base		35.881435	452,034.32	55.250000	696,039.50	244,005.18	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	75,320.000	13.946149	1,050,423.95	14.480000	1,090,633.60	40,209.65	0.19
		Base		13.946149	1,050,423.95	14.480000	1,090,633.60	40,209.65	0.19
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,479.000	13.683004	635,972.36	11.490000	534,043.71	-101,928.65	0.09
		Base		13.683004	635,972.36	11.490000	534,043.71	-101,928.65	0.09
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	27,484.000	19.047847	523,511.03	17.700000	486,466.80	-37,044.23	0.08
		Base		19.047847	523,511.03	17.700000	486,466.80	-37,044.23	0.08
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,776.000	19.955899	334,780.16	13.150000	220,604.40	-114,175.76	0.04
		Base		19.955899	334,780.16	13.150000	220,604.40	-114,175.76	0.04
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,066.000	19.084927	707,401.92	46.900000	1,738,395.40	1,030,993.48	0.30
		Base		19.084927	707,401.92	46.900000	1,738,395.40	1,030,993.48	0.30
868536301	SUPERVALU INC COMMON STOCK USD.01								
		Local	27,683.000	36.375597	1,006,985.64	17.510000	484,729.33	-522,256.31	0.08
		Base		36.375597	1,006,985.64	17.510000	484,729.33	-522,256.31	0.08
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,468.000	16.171482	153,111.59	37.350000	353,629.80	200,518.21	0.06
		Base		16.171482	153,111.59	37.350000	353,629.80	200,518.21	0.06

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871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,811.000	19.174986	552,450.52	28.760000	828,604.36	276,153.84	0.14
		Base		19.174986	552,450.52	28.760000	828,604.36	276,153.84	0.14
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	31,607.000	33.822537	1,069,028.93	11.200000	353,998.40	-715,030.53	0.06
		Base		33.822537	1,069,028.93	11.200000	353,998.40	-715,030.53	0.06
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,174.000	12.140132	803,361.07	13.940000	922,465.56	119,104.49	0.16
		Base		12.140132	803,361.07	13.940000	922,465.56	119,104.49	0.16
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	9,344.000	37.140400	347,039.90	40.990000	383,010.56	35,970.66	0.07
		Base		37.140400	347,039.90	40.990000	383,010.56	35,970.66	0.07
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	10,486.000	29.831414	312,812.21	34.810000	365,017.66	52,205.45	0.06
		Base		29.831414	312,812.21	34.810000	365,017.66	52,205.45	0.06
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,513.000	33.494135	1,189,477.23	31.550000	1,120,435.15	-69,042.08	0.19
		Base		33.494135	1,189,477.23	31.550000	1,120,435.15	-69,042.08	0.19
878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,603.000	29.000557	626,499.03	16.950000	366,170.85	-260,328.18	0.06
		Base		29.000557	626,499.03	16.950000	366,170.85	-260,328.18	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,892.000	44.377906	572,119.97	74.000000	954,008.00	381,888.03	0.17
		Base		44.377906	572,119.97	74.000000	954,008.00	381,888.03	0.17
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	83,917.000	9.018452	756,801.43	3.930000	329,793.81	-427,007.62	0.06
		Base		9.018452	756,801.43	3.930000	329,793.81	-427,007.62	0.06
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	40,241.000	23.897461	961,657.71	48.400000	1,947,664.40	986,006.69	0.34
		Base		23.897461	961,657.71	48.400000	1,947,664.40	986,006.69	0.34

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88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		24,860.000	Local	16.358004	406,659.99	6.850000	170,291.00	-236,368.99	0.03
			Base	16.358004	406,659.99	6.850000	170,291.00	-236,368.99	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		28,217.000	Local	17.950014	506,495.55	16.790000	473,763.43	-32,732.12	0.08
			Base	17.950014	506,495.55	16.790000	473,763.43	-32,732.12	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		35,844.000	Local	21.482025	770,001.70	10.300000	369,193.20	-400,808.50	0.06
			Base	21.482025	770,001.70	10.300000	369,193.20	-400,808.50	0.06
88870P106	TIVO CORP COMMON STOCK USD.001								
		88,143.000	Local	13.935128	1,228,284.03	14.150000	1,247,223.45	18,939.42	0.22
			Base	13.935128	1,228,284.03	14.150000	1,247,223.45	18,939.42	0.22
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		24,636.000	Local	13.838048	340,914.16	35.950000	885,664.20	544,750.04	0.15
			Base	13.838048	340,914.16	35.950000	885,664.20	544,750.04	0.15
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		9,259.000	Local	44.600899	412,959.72	77.700000	719,424.30	306,464.58	0.12
			Base	44.600899	412,959.72	77.700000	719,424.30	306,464.58	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		25,671.000	Local	29.120852	747,561.40	79.700000	2,045,978.70	1,298,417.30	0.35
			Base	29.120852	747,561.40	79.700000	2,045,978.70	1,298,417.30	0.35
894650100	TREDEGAR CORP COMMON STOCK								
		18,413.000	Local	19.618413	361,233.84	17.600000	324,068.80	-37,165.04	0.06
			Base	19.618413	361,233.84	17.600000	324,068.80	-37,165.04	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		21,261.000	Local	43.562185	926,175.61	103.880000	2,208,592.68	1,282,417.07	0.38
			Base	43.562185	926,175.61	103.880000	2,208,592.68	1,282,417.07	0.38
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		35,793.000	Local	27.525213	985,209.94	23.650000	846,504.45	-138,705.49	0.15
			Base	27.525213	985,209.94	23.650000	846,504.45	-138,705.49	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
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	29,870.000	17.487310	522,345.95	26.650000	796,035.50	273,689.55	0.14
		Base		17.487310	522,345.95	26.650000	796,035.50	273,689.55	0.14
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	69,402.000	5.560039	385,877.86	8.550000	593,387.10	207,509.24	0.10
		Base		5.560039	385,877.86	8.550000	593,387.10	207,509.24	0.10
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	10,264.000	19.943393	204,698.99	32.000000	328,448.00	123,749.01	0.06
		Base		19.943393	204,698.99	32.000000	328,448.00	123,749.01	0.06
902104108	II VI INC COMMON STOCK								
		Local	39,682.000	21.720581	861,916.10	38.100000	1,511,884.20	649,968.10	0.26
		Base		21.720581	861,916.10	38.100000	1,511,884.20	649,968.10	0.26
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,302.000	46.189851	522,037.70	58.450000	660,601.90	138,564.20	0.11
		Base		46.189851	522,037.70	58.450000	660,601.90	138,564.20	0.11
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,092.000	49.715729	452,015.41	91.250000	829,645.00	377,629.59	0.14
		Base		49.715729	452,015.41	91.250000	829,645.00	377,629.59	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	58,667.000	33.212888	1,948,500.49	30.110000	1,766,463.37	-182,037.12	0.31
		Base		33.212888	1,948,500.49	30.110000	1,766,463.37	-182,037.12	0.31
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,679.000	22.439066	621,090.92	17.510000	484,659.29	-136,431.63	0.08
		Base		22.439066	621,090.92	17.510000	484,659.29	-136,431.63	0.08
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	12,276.000	30.353372	372,617.99	29.610000	363,492.36	-9,125.63	0.06
		Base		30.353372	372,617.99	29.610000	363,492.36	-9,125.63	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,165.000	68.561724	765,491.65	160.600000	1,793,099.00	1,027,607.35	0.31
		Base		68.561724	765,491.65	160.600000	1,793,099.00	1,027,607.35	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	38,204.000	23.843260	910,907.90	22.680000	866,466.72	-44,441.18	0.15
		Base		23.843260	910,907.90	22.680000	866,466.72	-44,441.18	0.15
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	51,843.000	15.009298	778,127.06	31.930000	1,655,346.99	877,219.93	0.29
		Base		15.009298	778,127.06	31.930000	1,655,346.99	877,219.93	0.29
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,271.000	22.884218	349,464.89	50.290000	767,978.59	418,513.70	0.13
		Base		22.884218	349,464.89	50.290000	767,978.59	418,513.70	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	14,828.000	22.306515	330,761.01	18.860000	279,656.08	-51,104.93	0.05
		Base		22.306515	330,761.01	18.860000	279,656.08	-51,104.93	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	18,137.000	47.788099	866,732.76	47.050000	853,345.85	-13,386.91	0.15
		Base		47.788099	866,732.76	47.050000	853,345.85	-13,386.91	0.15
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,342.000	29.714122	307,303.45	46.300000	478,834.60	171,531.15	0.08
		Base		29.714122	307,303.45	46.300000	478,834.60	171,531.15	0.08
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	44,178.000	12.758250	563,633.98	31.880000	1,408,394.64	844,760.66	0.24
		Base		12.758250	563,633.98	31.880000	1,408,394.64	844,760.66	0.24
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,138.000	43.013305	393,055.58	59.930000	547,640.34	154,584.76	0.10
		Base		43.013305	393,055.58	59.930000	547,640.34	154,584.76	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,132.000	16.144731	373,459.91	32.450000	750,633.40	377,173.49	0.13
		Base		16.144731	373,459.91	32.450000	750,633.40	377,173.49	0.13
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,470.000	19.613138	421,094.08	19.870000	426,608.90	5,514.82	0.07
		Base		19.613138	421,094.08	19.870000	426,608.90	5,514.82	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
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	35.990000	975,652.91	199,284.19	0.17
		Base		28.638781	776,368.72	35.990000	975,652.91	199,284.19	0.17
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	21,829.000	12.463148	272,058.05	15.500000	338,349.50	66,291.45	0.06
		Base		12.463148	272,058.05	15.500000	338,349.50	66,291.45	0.06
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,986.000	35.598175	1,245,437.74	15.450000	540,533.70	-704,904.04	0.09
		Base		35.598175	1,245,437.74	15.450000	540,533.70	-704,904.04	0.09
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	13,766.000	17.080974	235,136.69	11.380000	156,657.08	-78,479.61	0.03
		Base		17.080974	235,136.69	11.380000	156,657.08	-78,479.61	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,044.000	43.079178	346,528.91	38.050000	306,074.20	-40,454.71	0.05
		Base		43.079178	346,528.91	38.050000	306,074.20	-40,454.71	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,739.000	22.889842	337,373.38	50.750000	748,004.25	410,630.87	0.13
		Base		22.889842	337,373.38	50.750000	748,004.25	410,630.87	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	164,236.000	6.322607	1,038,399.76	9.450000	1,552,030.20	513,630.44	0.27
		Base		6.322607	1,038,399.76	9.450000	1,552,030.20	513,630.44	0.27
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,752.000	12.021490	141,276.55	35.850000	421,309.20	280,032.65	0.07
		Base		12.021490	141,276.55	35.850000	421,309.20	280,032.65	0.07
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,722.000	24.287867	479,005.31	48.140000	949,417.08	470,411.77	0.16
		Base		24.287867	479,005.31	48.140000	949,417.08	470,411.77	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
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,181.000	108.041347	559,762.22	115.350000	597,628.35	37,866.13	0.10
		Base		108.041347	559,762.22	115.350000	597,628.35	37,866.13	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,398.000	20.306505	840,648.68	16.750000	693,416.50	-147,232.18	0.12
		Base		20.306505	840,648.68	16.750000	693,416.50	-147,232.18	0.12
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	17,315.000	41.518736	718,896.92	4.950000	85,709.25	-633,187.67	0.01
		Base		41.518736	718,896.92	4.950000	85,709.25	-633,187.67	0.01
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	150,276.000	8.249144	1,239,648.43	11.180000	1,680,085.68	440,437.25	0.29
		Base		8.249144	1,239,648.43	11.180000	1,680,085.68	440,437.25	0.29
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,092.000	55.007665	555,137.36	131.900000	1,331,134.80	775,997.44	0.23
		Base		55.007665	555,137.36	131.900000	1,331,134.80	775,997.44	0.23
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	42,610.000	13.975661	595,502.91	20.060000	854,756.60	259,253.69	0.15
		Base		13.975661	595,502.91	20.060000	854,756.60	259,253.69	0.15
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	60,234.000	17.635100	1,062,232.61	20.240000	1,219,136.16	156,903.55	0.21
		Base		17.635100	1,062,232.61	20.240000	1,219,136.16	156,903.55	0.21
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,647.000	42.844436	1,227,364.56	41.650000	1,193,147.55	-34,217.01	0.21
		Base		42.844436	1,227,364.56	41.650000	1,193,147.55	-34,217.01	0.21
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,419.000	20.210921	412,686.80	57.110000	1,166,129.09	753,442.29	0.20
		Base		20.210921	412,686.80	57.110000	1,166,129.09	753,442.29	0.20
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	20,066.000	39.851186	799,653.90	74.500000	1,494,917.00	695,263.10	0.26
		Base		39.851186	799,653.90	74.500000	1,494,917.00	695,263.10	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,033.000	46.971320	894,005.13	55.810000	1,062,231.73	168,226.60	0.18
		Base		46.971320	894,005.13	55.810000	1,062,231.73	168,226.60	0.18
966084204	WHITESTONE REIT REIT USD.001								
		Local	27,820.000	12.947012	360,185.87	10.850000	301,847.00	-58,338.87	0.05
		Base		12.947012	360,185.87	10.850000	301,847.00	-58,338.87	0.05
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	21,011.000	30.978408	650,887.32	48.860000	1,026,597.46	375,710.14	0.18
		Base		30.978408	650,887.32	48.860000	1,026,597.46	375,710.14	0.18
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,903.000	15.409967	322,114.55	37.900000	792,223.70	470,109.15	0.14
		Base		15.409967	322,114.55	37.900000	792,223.70	470,109.15	0.14
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	83,054.000	8.705560	723,031.58	10.570000	877,880.78	154,849.20	0.15
		Base		8.705560	723,031.58	10.570000	877,880.78	154,849.20	0.15
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	69,119.000	20.856494	1,441,580.01	29.960000	2,070,805.24	629,225.23	0.36
		Base		20.856494	1,441,580.01	29.960000	2,070,805.24	629,225.23	0.36
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,259.000	64.602451	275,141.84	102.500000	436,547.50	161,405.66	0.08
		Base		64.602451	275,141.84	102.500000	436,547.50	161,405.66	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,847.000	16.922520	488,163.94	39.790000	1,147,822.13	659,658.19	0.20
		Base		16.922520	488,163.94	39.790000	1,147,822.13	659,658.19	0.20
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,446.000	11.031123	192,448.98	21.680000	378,229.28	185,780.30	0.07
		Base		11.031123	192,448.98	21.680000	378,229.28	185,780.30	0.07
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,691.000	20.897045	745,836.43	22.000000	785,202.00	39,365.57	0.14
		Base		20.897045	745,836.43	22.000000	785,202.00	39,365.57	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
989817101	ZUMIEZ INC COMMON STOCK								
		13,119.000	Local	25.316982	332,133.49	23.400000	306,984.60	-25,148.89	0.05
			Base	25.316982	332,133.49	23.400000	306,984.60	-25,148.89	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		60,603.000	Local	8.735271	529,383.60	10.700000	648,452.10	119,068.50	0.11
			Base	8.735271	529,383.60	10.700000	648,452.10	119,068.50	0.11
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		32,989.000	Local	27.011712	891,089.36	26.250000	865,961.25	-25,128.11	0.15
			Base	27.011712	891,089.36	26.250000	865,961.25	-25,128.11	0.15
G3323L100	FABRINET COMMON STOCK USD.01								
		27,146.000	Local	24.854675	674,705.00	28.210000	765,788.66	91,083.66	0.13
			Base	24.854675	674,705.00	28.210000	765,788.66	91,083.66	0.13
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		17,898.000	Local	34.012500	608,755.73	36.320000	650,055.36	41,299.63	0.11
			Base	34.012500	608,755.73	36.320000	650,055.36	41,299.63	0.11
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		50,113.000	Local	14.177060	710,455.02	7.650000	383,364.45	-327,090.57	0.07
			Base	14.177060	710,455.02	7.650000	383,364.45	-327,090.57	0.07
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		176,907.000	Local	4.578017	809,883.26	4.670000	826,155.69	16,272.43	0.14
			Base	4.578017	809,883.26	4.670000	826,155.69	16,272.43	0.14
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		63,035.000	Local	16.421648	1,035,138.57	13.300000	838,365.50	-196,773.07	0.15
			Base	16.421648	1,035,138.57	13.300000	838,365.50	-196,773.07	0.15
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		90,499.000	Local	13.700500	1,239,881.55	17.140000	1,551,152.86	311,271.31	0.27
			Base	13.700500	1,239,881.55	17.140000	1,551,152.86	311,271.31	0.27
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		13,123.000	Local	38.945044	511,075.81	61.020000	800,765.46	289,689.65	0.14
			Base	38.945044	511,075.81	61.020000	800,765.46	289,689.65	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		20,109,665.000	Local		406,478,916.55		551,595,701.33	145,116,784.78	95.70
			Base		406,478,916.55		551,595,701.33	145,116,784.78	95.70
EQUITY Total									
		20,109,665.000	Base		406,478,916.55		551,595,701.33	145,116,784.78	95.70

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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		44,913,639.790	Base	431,286,767.99		576,404,636.91	145,117,868.92	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	-40,698.750	1.000000	-40,698.75	1.000000	-40,698.75	0.00	0.00
		Base		1.000000	-40,698.75	1.000000	-40,698.75	0.00	0.00
US DOLLAR Total									
		Local	-40,698.750		-40,698.75		-40,698.75	0.00	0.00
		Base			-40,698.75		-40,698.75	0.00	0.00
CASH Total									
		Base	-40,698.750		-40,698.75		-40,698.75	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.875151	31 Dec 2030		
		Local	32,659,720.780	100.016173	32,665,002.98	100.020000	32,666,252.72	1,249.74	1.43
		Base		100.016173	32,665,002.98	100.020000	32,666,252.72	1,249.74	1.43
04821UFK3	ATLANTIC ASSET SECUR					2.31	19 Jun 2018		
		Local	6,400,000.000	99.685583	6,379,877.33	99.685583	6,379,877.33	0.00	0.28
		Base		99.685583	6,379,877.33	99.685583	6,379,877.33	0.00	0.28
15060YEX4	CEDAR SPRING CPTL CO					2.05	31 May 2018		
		Local	10,000,000.000	99.829167	9,982,916.66	99.829167	9,982,916.66	0.00	0.44
		Base		99.829167	9,982,916.66	99.829167	9,982,916.66	0.00	0.44
38346ME42	GOTHAM FDG CORP					1.8	04 May 2018		
		Local	10,000,000.000	99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	0.44
		Base		99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	0.44
40588MEF0	HALKIN FINANCE LLC USC					1.78	15 May 2018		
		Local	10,000,000.000	99.930778	9,993,077.77	99.930778	9,993,077.77	0.00	0.44
		Base		99.930778	9,993,077.77	99.930778	9,993,077.77	0.00	0.44

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BEX9	MOUNTCLIFF				1.9	31 May 2018		
	10,000,000.000	Local	99.841667	9,984,166.67	99.841667	9,984,166.67	0.00	0.44
		Base	99.841667	9,984,166.67	99.841667	9,984,166.67	0.00	0.44
82124MFS4	SHEFFIELD RECEIVABLE				2.33	26 Jun 2018		
	8,750,000.000	Local	99.637556	8,718,286.11	99.637556	8,718,286.11	0.00	0.38
		Base	99.637556	8,718,286.11	99.637556	8,718,286.11	0.00	0.38
82124MHU7	SHEFFIELD RECEIVABLE				2.36	28 Aug 2018		
	5,000,000.000	Local	99.219889	4,960,994.44	99.188817	4,959,440.85	-1,553.59	0.22
		Base	99.219889	4,960,994.44	99.188817	4,959,440.85	-1,553.59	0.22
92646LE48	VICTORY RECEIVABLES				1.8	04 May 2018		
	10,000,000.000	Local	99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	0.44
		Base	99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	0.44
US DOLLAR Total								
	102,809,720.780	Local		102,681,321.96		102,681,018.11	-303.85	4.50
		Base		102,681,321.96		102,681,018.11	-303.85	4.50
CASH EQUIVALENT Total								
	102,809,720.780	Base		102,681,321.96		102,681,018.11	-303.85	4.50

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	99.931837	4,996,591.85	101.902495	5,095,124.75	98,532.90	0.22
		Base	99.931837	4,996,591.85	101.902495	5,095,124.75	98,532.90	0.22
00206RER9	AT+T INC SR UNSECURED 144A 02/28 4.1				4.1	15 Feb 2028		
	10,205,000.000	Local	100.298679	10,235,480.16	97.038577	9,902,786.78	-332,693.38	0.43
		Base	100.298679	10,235,480.16	97.038577	9,902,786.78	-332,693.38	0.43
00206RFM9	AT+T INC SR UNSECURED 144A 11/46 5.15				1.0	15 Nov 2046		
	10,062,000.000	Local	99.864855	10,048,401.76	98.302265	9,891,173.90	-157,227.86	0.43
		Base	99.864855	10,048,401.76	98.302265	9,891,173.90	-157,227.86	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
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.732	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.337923	5,016,896.15	16,896.15	0.22
		Base		100.000000	5,000,000.00	100.337923	5,016,896.15	16,896.15	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	106.075305	5,303,765.27	100.465000	5,023,250.00	-280,515.27	0.22
		Base		106.075305	5,303,765.27	100.465000	5,023,250.00	-280,515.27	0.22
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.756723	4,987,836.15	147.445497	7,372,274.85	2,384,438.70	0.32
		Base		99.756723	4,987,836.15	147.445497	7,372,274.85	2,384,438.70	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.60625	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.045417	10,004,541.70	4,541.70	0.44
		Base		100.000000	10,000,000.00	100.045417	10,004,541.70	4,541.70	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.21688	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.158310	4,006,332.40	6,332.40	0.18
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.158310	4,006,332.40	6,332.40	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	100.373400	7,026,138.00	26,138.00	0.31
		Base		100.000000	7,000,000.00	100.373400	7,026,138.00	26,138.00	0.31
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.934469	2,998,034.06	115.978333	3,479,349.99	481,315.93	0.15
		Base		99.934469	2,998,034.06	115.978333	3,479,349.99	481,315.93	0.15
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	101.037000	10,103,700.00	103,700.00	0.44
		Base		100.000000	10,000,000.00	101.037000	10,103,700.00	103,700.00	0.44
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	105.786950	5,289,347.48	104.689944	5,234,497.20	-54,850.28	0.23
		Base		105.786950	5,289,347.48	104.689944	5,234,497.20	-54,850.28	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	100.196901	13,025,597.13	25,597.13	0.57
		Base		100.000000	13,000,000.00	100.196901	13,025,597.13	25,597.13	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
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	100.218915	7,015,324.05	15,324.05	0.31
		Base		100.000000	7,000,000.00	100.218915	7,015,324.05	15,324.05	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	100.386373	10,038,637.30	38,637.30	0.44
		Base		100.000000	10,000,000.00	100.386373	10,038,637.30	38,637.30	0.44
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995427	9,999,542.72	96.449466	9,644,946.60	-354,596.12	0.42
		Base		99.995427	9,999,542.72	96.449466	9,644,946.60	-354,596.12	0.42
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	100.372000	7,026,040.00	26,040.00	0.31
		Base		100.000000	7,000,000.00	100.372000	7,026,040.00	26,040.00	0.31
05584PAA5	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A1					1.35	22 Oct 2018		
		Local	756,580.370	100.000000	756,580.37	99.999800	756,578.86	-1.51	0.03
Original Face:		Base	8,250,000.000	100.000000	756,580.37	99.999800	756,578.86	-1.51	0.03
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.19	22 Mar 2021		
		Local	2,750,000.000	99.979188	2,749,427.66	98.591490	2,711,265.98	-38,161.68	0.12
Original Face:		Base	2,750,000.000	99.979188	2,749,427.66	98.591490	2,711,265.98	-38,161.68	0.12
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.864182	14,979,627.30	93.831000	14,074,650.00	-904,977.30	0.62
		Base		99.864182	14,979,627.30	93.831000	14,074,650.00	-904,977.30	0.62
06406HCP2	BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1					2.1	15 Jan 2019		
		Local	10,000,000.000	100.068322	10,006,832.16	99.741316	9,974,131.60	-32,700.56	0.44
		Base		100.068322	10,006,832.16	99.741316	9,974,131.60	-32,700.56	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	101.554973	3,046,649.19	46,649.19	0.13
		Base		100.000000	3,000,000.00	101.554973	3,046,649.19	46,649.19	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.926505	2,997,795.14	96.347000	2,890,410.00	-107,385.14	0.13
		Base		99.926505	2,997,795.14	96.347000	2,890,410.00	-107,385.14	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
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	3,545,051.760	109.769461	3,891,384.22	103.284460	3,661,487.57	-229,896.65	0.16
Original Face:		Base	4,153,000.000	109.769461	3,891,384.22	103.284460	3,661,487.57	-229,896.65	0.16
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.593229	5,129,661.44	102.819010	5,140,950.50	11,289.06	0.23
Original Face:		Base	5,000,000.000	102.593229	5,129,661.44	102.819010	5,140,950.50	11,289.06	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.405117	3,379,368.85	100.163810	3,305,405.73	-73,963.12	0.14
Original Face:		Base	3,300,000.000	102.405117	3,379,368.85	100.163810	3,305,405.73	-73,963.12	0.14
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	2,091,400.980	99.998586	2,091,371.41	99.375960	2,078,349.80	-13,021.61	0.09
Original Face:		Base	5,900,000.000	99.998586	2,091,371.41	99.375960	2,078,349.80	-13,021.61	0.09
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.495237	5,224,761.84	101.914030	5,095,701.50	-129,060.34	0.22
Original Face:		Base	5,000,000.000	104.495237	5,224,761.84	101.914030	5,095,701.50	-129,060.34	0.22
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	574,886.870	99.998982	574,881.02	99.463180	571,800.76	-3,080.26	0.03
Original Face:		Base	2,500,000.000	99.998982	574,881.02	99.463180	571,800.76	-3,080.26	0.03
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158	10 Oct 2048		
		Local	6,258,000.000	103.053165	6,449,067.05	101.922920	6,378,336.33	-70,730.72	0.28
Original Face:		Base	6,258,000.000	103.053165	6,449,067.05	101.922920	6,378,336.33	-70,730.72	0.28
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.830309	7,986,424.68	96.455000	7,716,400.00	-270,024.68	0.34
		Base		99.830309	7,986,424.68	96.455000	7,716,400.00	-270,024.68	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	100.466752	10,046,675.20	46,675.20	0.44
		Base		100.000000	10,000,000.00	100.466752	10,046,675.20	46,675.20	0.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.974104	4,498,834.67	98.434470	4,429,551.15	-69,283.52	0.19
Original Face:		Base	4,500,000.000	99.974104	4,498,834.67	98.434470	4,429,551.15	-69,283.52	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.56688	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.755080	7,052,855.60	52,855.60	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.755080	7,052,855.60	52,855.60	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	100.205828	5,010,291.40	10,291.40	0.22
		Base		100.000000	5,000,000.00	100.205828	5,010,291.40	10,291.40	0.22
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	101.112900	10,111,290.00	111,290.00	0.44
		Base		100.000000	10,000,000.00	101.112900	10,111,290.00	111,290.00	0.44
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.912472	2,997,374.17	98.320526	2,949,615.78	-47,758.39	0.13
		Base		99.912472	2,997,374.17	98.320526	2,949,615.78	-47,758.39	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	100.966251	4,038,650.04	38,650.04	0.18
		Base		100.000000	4,000,000.00	100.966251	4,038,650.04	38,650.04	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	95.627000	9,562,700.00	-437,300.00	0.42
		Base		100.000000	10,000,000.00	95.627000	9,562,700.00	-437,300.00	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	101.137123	2,022,742.46	22,742.46	0.09
		Base		100.000000	2,000,000.00	101.137123	2,022,742.46	22,742.46	0.09
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	283,347.810	99.479029	281,871.65	99.415670	281,692.12	-179.53	0.01
Original Face:		Base	1,175,000.000	99.479029	281,871.65	99.415670	281,692.12	-179.53	0.01
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.700583	5,135,029.14	97.527820	4,876,391.00	-258,638.14	0.21
Original Face:		Base	5,000,000.000	102.700583	5,135,029.14	97.527820	4,876,391.00	-258,638.14	0.21
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.747687	9,974,768.66	122.290904	12,229,090.40	2,254,321.74	0.54
		Base		99.747687	9,974,768.66	122.290904	12,229,090.40	2,254,321.74	0.54

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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
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		4,999,620.130	Local	111.083857	5,553,770.90	103.042350	5,151,726.07	-402,044.83	0.23
Original Face:		5,000,000.000	Base	111.083857	5,553,770.90	103.042350	5,151,726.07	-402,044.83	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		3,000,000.000	Local	99.962994	2,998,889.81	99.762940	2,992,888.20	-6,001.61	0.13
			Base	99.962994	2,998,889.81	99.762940	2,992,888.20	-6,001.61	0.13
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		3,000,000.000	Local	99.920295	2,997,608.85	97.885170	2,936,555.10	-61,053.75	0.13
			Base	99.920295	2,997,608.85	97.885170	2,936,555.10	-61,053.75	0.13
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65063	08 Jan 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.224000	10,022,400.00	22,400.00	0.44
			Base	100.000000	10,000,000.00	100.224000	10,022,400.00	22,400.00	0.44
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					2.3034	01 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.267597	5,013,379.85	13,379.85	0.22
			Base	100.000000	5,000,000.00	100.267597	5,013,379.85	13,379.85	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		5,000,000.000	Local	99.993953	4,999,697.64	100.637145	5,031,857.25	32,159.61	0.22
			Base	99.993953	4,999,697.64	100.637145	5,031,857.25	32,159.61	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.6369	30 Jan 2023		
		15,000,000.000	Local	100.000000	15,000,000.00	100.669584	15,100,437.60	100,437.60	0.66
			Base	100.000000	15,000,000.00	100.669584	15,100,437.60	100,437.60	0.66
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		5,000,000.000	Local	99.988938	4,999,446.92	101.195966	5,059,798.30	60,351.38	0.22
			Base	99.988938	4,999,446.92	101.195966	5,059,798.30	60,351.38	0.22
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		5,000,000.000	Local	99.909642	4,995,482.09	102.191758	5,109,587.90	114,105.81	0.22
			Base	99.909642	4,995,482.09	102.191758	5,109,587.90	114,105.81	0.22
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.56259	25 Aug 2045		
		5,695,000.000	Local	102.009622	5,809,447.97	100.519440	5,724,582.11	-84,865.86	0.25
Original Face:		5,695,000.000	Base	102.009622	5,809,447.97	100.519440	5,724,582.11	-84,865.86	0.25

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31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	89,878.050	100.165647	90,026.93	109.586053	98,493.81	8,466.88	0.00
	Original Face:	Base	5,000,000.000	100.165647	90,026.93	109.586053	98,493.81	8,466.88	0.00
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	47,864.250	100.000000	47,864.25	100.715879	48,206.90	342.65	0.00
	Original Face:	Base	15,000,000.000	100.000000	47,864.25	100.715879	48,206.90	342.65	0.00
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	43,484.970	100.042750	43,503.56	100.543328	43,721.24	217.68	0.00
	Original Face:	Base	16,453,008.000	100.042750	43,503.56	100.543328	43,721.24	217.68	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,219,040.500	100.279334	5,233,619.08	97.140320	5,069,792.64	-163,826.44	0.22
	Original Face:	Base	10,000,000.000	100.279334	5,233,619.08	97.140320	5,069,792.64	-163,826.44	0.22
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	944,718.810	102.812516	971,289.18	103.668810	979,378.75	8,089.57	0.04
	Original Face:	Base	5,085,000.000	102.812516	971,289.18	103.668810	979,378.75	8,089.57	0.04
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	5,265,102.800	101.409538	5,339,316.44	97.917431	5,155,453.40	-183,863.04	0.23
	Original Face:	Base	10,000,000.000	101.409538	5,339,316.44	97.917431	5,155,453.40	-183,863.04	0.23
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	3,484,653.630	102.462208	3,570,453.05	99.931166	3,482,255.00	-88,198.05	0.15
	Original Face:	Base	11,186,424.000	102.462208	3,570,453.05	99.931166	3,482,255.00	-88,198.05	0.15
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.5	01 Oct 2047		
		Local	4,618,938.400	107.454307	4,963,248.26	104.571671	4,830,101.07	-133,147.19	0.21
	Original Face:	Base	5,000,000.000	107.454307	4,963,248.26	104.571671	4,830,101.07	-133,147.19	0.21
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	2,900,150.040	101.954740	2,956,840.43	97.299613	2,821,834.77	-135,005.66	0.12
	Original Face:	Base	5,300,000.000	101.954740	2,956,840.43	97.299613	2,821,834.77	-135,005.66	0.12
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	3,938,526.270	103.541259	4,077,999.69	99.260000	3,909,381.18	-168,618.51	0.17
	Original Face:	Base	7,000,000.000	103.541259	4,077,999.69	99.260000	3,909,381.18	-168,618.51	0.17

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3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,101,737.450	100.975334	3,131,989.74	98.144362	3,044,180.43	-87,809.31	0.13
Original Face:		Base	3,550,000.000	100.975334	3,131,989.74	98.144362	3,044,180.43	-87,809.31	0.13
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,523,918.950	103.419470	4,678,612.99	100.878549	4,563,663.79	-114,949.20	0.20
Original Face:		Base	5,000,000.000	103.419470	4,678,612.99	100.878549	4,563,663.79	-114,949.20	0.20
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	1,892.190	99.380612	1,880.47	102.540900	1,940.27	59.80	0.00
Original Face:		Base	3,000,000.000	99.380612	1,880.47	102.540900	1,940.27	59.80	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,660,193.550	104.784490	1,739,625.34	110.020465	1,826,552.66	86,927.32	0.08
Original Face:		Base	10,300,000.000	104.784490	1,739,625.34	110.020465	1,826,552.66	86,927.32	0.08
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	13,649.150	99.944685	13,641.60	100.543328	13,723.31	81.71	0.00
Original Face:		Base	5,000,000.000	99.944685	13,641.60	100.543328	13,723.31	81.71	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	838,591.990	99.600039	835,237.95	107.702375	903,183.49	67,945.54	0.04
Original Face:		Base	14,598,876.000	99.600039	835,237.95	107.702375	903,183.49	67,945.54	0.04
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	689,437.150	99.590639	686,614.86	107.699788	742,522.35	55,907.49	0.03
Original Face:		Base	11,774,977.000	99.590639	686,614.86	107.699788	742,522.35	55,907.49	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	301,150.040	99.529557	299,733.30	107.236840	322,943.79	23,210.49	0.01
Original Face:		Base	3,598,890.000	99.529557	299,733.30	107.236840	322,943.79	23,210.49	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	276,442.580	99.622913	275,400.15	107.256972	296,503.94	21,103.79	0.01
Original Face:		Base	6,241,535.000	99.622913	275,400.15	107.256972	296,503.94	21,103.79	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	40,671.390	99.995304	40,669.48	100.715879	40,962.55	293.07	0.00
Original Face:		Base	5,489,657.000	99.995304	40,669.48	100.715879	40,962.55	293.07	0.00

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	277,192.750	100.236579	277,848.53	108.490753	300,728.50	22,879.97	0.01
Original Face:		Base	5,000,000.000	100.236579	277,848.53	108.490753	300,728.50	22,879.97	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	230,984.750	100.900973	233,065.86	109.515449	252,963.99	19,898.13	0.01
Original Face:		Base	5,000,000.000	100.900973	233,065.86	109.515449	252,963.99	19,898.13	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	331,877.300	100.611581	333,907.00	110.626593	367,144.55	33,237.55	0.02
Original Face:		Base	5,000,000.000	100.611581	333,907.00	110.626593	367,144.55	33,237.55	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.444	01 Jan 2037		
		Local	1,441,462.380	103.804376	1,496,301.03	105.150770	1,515,708.79	19,407.76	0.07
Original Face:		Base	6,000,000.000	103.804376	1,496,301.03	105.150770	1,515,708.79	19,407.76	0.07
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.519	01 Oct 2036		
		Local	1,020,726.800	103.752633	1,059,030.93	104.699826	1,068,699.18	9,668.25	0.05
Original Face:		Base	5,000,000.000	103.752633	1,059,030.93	104.699826	1,068,699.18	9,668.25	0.05
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,916,381.400	103.429282	4,050,685.18	97.918332	3,834,855.34	-215,829.84	0.17
Original Face:		Base	10,000,000.000	103.429282	4,050,685.18	97.918332	3,834,855.34	-215,829.84	0.17
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,154,505.600	103.370495	4,294,533.00	97.917221	4,067,976.43	-226,556.57	0.18
Original Face:		Base	10,000,000.000	103.370495	4,294,533.00	97.917221	4,067,976.43	-226,556.57	0.18
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	2,807,768.410	102.378673	2,874,556.05	99.976924	2,807,120.49	-67,435.56	0.12
Original Face:		Base	5,920,907.000	102.378673	2,874,556.05	99.976924	2,807,120.49	-67,435.56	0.12
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	4,438,720.000	103.033905	4,573,386.56	99.976952	4,437,696.96	-135,689.60	0.19
Original Face:		Base	10,000,000.000	103.033905	4,573,386.56	99.976952	4,437,696.96	-135,689.60	0.19
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	5,993,093.080	99.922098	5,988,424.32	99.264936	5,949,040.01	-39,384.31	0.26
Original Face:		Base	8,208,821.000	99.922098	5,988,424.32	99.264936	5,949,040.01	-39,384.31	0.26

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3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.900686	4,995,034.32	98.978300	4,948,915.00	-46,119.32	0.22
		Base		99.900686	4,995,034.32	98.978300	4,948,915.00	-46,119.32	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	3,637,884.500	104.202937	3,790,782.51	100.831000	3,668,115.32	-122,667.19	0.16
	Original Face:	Base	5,000,000.000	104.202937	3,790,782.51	100.831000	3,668,115.32	-122,667.19	0.16
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	4,338,824.710	111.117071	4,821,174.92	105.386000	4,572,513.81	-248,661.11	0.20
	Original Face:	Base	7,231,153.000	111.117071	4,821,174.92	105.386000	4,572,513.81	-248,661.11	0.20
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	5,438,033.680	100.874903	5,485,611.21	95.198280	5,176,914.53	-308,696.68	0.23
	Original Face:	Base	8,000,000.000	100.874903	5,485,611.21	95.198280	5,176,914.53	-308,696.68	0.23
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.0	01 Jan 2033		
		Local	5,907,991.320	103.903267	6,138,596.01	103.634389	6,122,710.71	-15,885.30	0.27
	Original Face:	Base	6,000,000.000	103.903267	6,138,596.01	103.634389	6,122,710.71	-15,885.30	0.27
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,528,275.150	100.513590	4,551,531.90	98.143160	4,444,192.33	-107,339.57	0.19
	Original Face:	Base	5,000,000.000	100.513590	4,551,531.90	98.143160	4,444,192.33	-107,339.57	0.19
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	112.028600	5,601,429.99	112.898300	5,644,915.00	43,485.01	0.25
		Base		112.028600	5,601,429.99	112.898300	5,644,915.00	43,485.01	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	113.071061	5,653,553.04	113.744200	5,687,210.00	33,656.96	0.25
		Base		113.071061	5,653,553.04	113.744200	5,687,210.00	33,656.96	0.25
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.406818	5,020,340.88	99.755400	4,987,770.00	-32,570.88	0.22
		Base		100.406818	5,020,340.88	99.755400	4,987,770.00	-32,570.88	0.22
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.439106	5,021,955.31	99.167600	4,958,380.00	-63,575.31	0.22
		Base		100.439106	5,021,955.31	99.167600	4,958,380.00	-63,575.31	0.22

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3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	104.206487	5,210,324.35	102.814200	5,140,710.00	-69,614.35	0.23
		Base		104.206487	5,210,324.35	102.814200	5,140,710.00	-69,614.35	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	104.148675	5,738,592.01	102.599000	5,653,204.90	-85,387.11	0.25
		Base		104.148675	5,738,592.01	102.599000	5,653,204.90	-85,387.11	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,682,384.460	104.024811	1,750,097.26	100.982250	1,698,909.68	-51,187.58	0.07
Original Face:		Base	3,000,000.000	104.024811	1,750,097.26	100.982250	1,698,909.68	-51,187.58	0.07
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60821	25 Mar 2052		
		Local	523,415.630	109.396966	572,600.82	107.462910	562,477.67	-10,123.15	0.02
Original Face:		Base	4,261,779.000	109.396966	572,600.82	107.462910	562,477.67	-10,123.15	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	2,952,533.520	104.506272	3,085,582.70	101.460650	2,995,659.70	-89,923.00	0.13
Original Face:		Base	6,000,000.000	104.506272	3,085,582.70	101.460650	2,995,659.70	-89,923.00	0.13
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	724,802.580	103.644392	751,217.23	101.319310	734,364.97	-16,852.26	0.03
Original Face:		Base	1,250,000.000	103.644392	751,217.23	101.319310	734,364.97	-16,852.26	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,661,342.750	101.516736	4,732,043.02	99.874060	4,655,472.25	-76,570.77	0.20
Original Face:		Base	5,000,000.000	101.516736	4,732,043.02	99.874060	4,655,472.25	-76,570.77	0.20
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	1,932,217.750	104.484336	2,018,864.89	101.120110	1,953,860.71	-65,004.18	0.09
Original Face:		Base	5,000,000.000	104.484336	2,018,864.89	101.120110	1,953,860.71	-65,004.18	0.09
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	3,945,608.510	109.343417	4,314,263.16	102.788600	4,055,635.75	-258,627.41	0.18
Original Face:		Base	5,469,245.000	109.343417	4,314,263.16	102.788600	4,055,635.75	-258,627.41	0.18
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	1,278,622.000	100.534611	1,285,457.65	98.141650	1,254,860.73	-30,596.92	0.06
Original Face:		Base	10,000,000.000	100.534611	1,285,457.65	98.141650	1,254,860.73	-30,596.92	0.06

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3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,297,888.550	102.017886	2,344,257.31	95.093190	2,185,135.52	-159,121.79	0.10
Original Face:		Base	5,000,000.000	102.017886	2,344,257.31	95.093190	2,185,135.52	-159,121.79	0.10
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	2,733,402.960	99.919006	2,731,189.06	96.852710	2,647,374.84	-83,814.22	0.12
Original Face:		Base	6,000,000.000	99.919006	2,731,189.06	96.852710	2,647,374.84	-83,814.22	0.12
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,492,563.050	99.250660	2,473,885.27	97.397090	2,427,683.88	-46,201.39	0.11
Original Face:		Base	5,000,000.000	99.250660	2,473,885.27	97.397090	2,427,683.88	-46,201.39	0.11
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.5	25 Jul 2043		
		Local	3,256,332.900	99.334122	3,234,649.70	99.148090	3,228,591.87	-6,057.83	0.14
Original Face:		Base	20,312,000.000	99.334122	3,234,649.70	99.148090	3,228,591.87	-6,057.83	0.14
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		Local	2,593,339.680	100.892908	2,616,495.83	96.922830	2,513,538.21	-102,957.62	0.11
Original Face:		Base	6,000,000.000	100.892908	2,616,495.83	96.922830	2,513,538.21	-102,957.62	0.11
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	1,119,234.200	102.609197	1,148,437.22	99.955280	1,118,733.68	-29,703.54	0.05
Original Face:		Base	2,500,000.000	102.609197	1,148,437.22	99.955280	1,118,733.68	-29,703.54	0.05
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.2215	25 Apr 2038		
		Local	2,334,368.800	99.845359	2,330,758.90	99.561780	2,324,139.13	-6,619.77	0.10
Original Face:		Base	5,000,000.000	99.845359	2,330,758.90	99.561780	2,324,139.13	-6,619.77	0.10
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	103.059497	1,545,892.45	97.873450	1,468,101.75	-77,790.70	0.06
Original Face:		Base	1,500,000.000	103.059497	1,545,892.45	97.873450	1,468,101.75	-77,790.70	0.06
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,384,272.400	106.325372	2,535,086.49	102.071480	2,433,662.13	-101,424.36	0.11
Original Face:		Base	5,000,000.000	106.325372	2,535,086.49	102.071480	2,433,662.13	-101,424.36	0.11
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,260,492.170	103.554850	1,305,300.78	100.216230	1,263,217.73	-42,083.05	0.06
Original Face:		Base	1,750,000.000	103.554850	1,305,300.78	100.216230	1,263,217.73	-42,083.05	0.06

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3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.791176	3,425,068.05	92.015920	3,360,239.21	-64,828.84	0.15
Original Face:		Base	3,651,802.000	93.791176	3,425,068.05	92.015920	3,360,239.21	-64,828.84	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	3,538,647.750	102.401171	3,623,616.72	98.061250	3,470,042.22	-153,574.50	0.15
Original Face:		Base	8,500,000.000	102.401171	3,623,616.72	98.061250	3,470,042.22	-153,574.50	0.15
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,567,175.800	102.937811	2,642,594.57	98.029110	2,516,579.59	-126,014.98	0.11
Original Face:		Base	5,000,000.000	102.937811	2,642,594.57	98.029110	2,516,579.59	-126,014.98	0.11
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	2,610,984.550	105.692334	2,759,610.50	102.616190	2,679,292.87	-80,317.63	0.12
Original Face:		Base	5,000,000.000	105.692334	2,759,610.50	102.616190	2,679,292.87	-80,317.63	0.12
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,296,529.050	102.641961	2,357,202.45	99.808970	2,292,141.99	-65,060.46	0.10
Original Face:		Base	5,000,000.000	102.641961	2,357,202.45	99.808970	2,292,141.99	-65,060.46	0.10
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,641,507.250	101.083897	3,680,977.42	98.312390	3,580,052.81	-100,924.61	0.16
Original Face:		Base	5,000,000.000	101.083897	3,680,977.42	98.312390	3,580,052.81	-100,924.61	0.16
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	5,724,546.520	106.573395	6,100,843.58	103.121870	5,903,259.42	-197,584.16	0.26
Original Face:		Base	8,346,000.000	106.573395	6,100,843.58	103.121870	5,903,259.42	-197,584.16	0.26
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,512,075.150	102.144752	2,565,952.94	99.615000	2,502,403.66	-63,549.28	0.11
Original Face:		Base	5,000,000.000	102.144752	2,565,952.94	99.615000	2,502,403.66	-63,549.28	0.11
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,141,239.640	102.504904	3,219,924.67	99.045650	3,111,261.22	-108,663.45	0.14
Original Face:		Base	6,000,000.000	102.504904	3,219,924.67	99.045650	3,111,261.22	-108,663.45	0.14
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,160,491.350	103.722746	7,427,058.26	100.256240	7,178,839.39	-248,218.87	0.31
Original Face:		Base	9,284,523.000	103.722746	7,427,058.26	100.256240	7,178,839.39	-248,218.87	0.31

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3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	1,753,965.650	101.363878	1,777,887.61	99.168280	1,739,377.57	-38,510.04	0.08
Original Face:		Base	5,000,000.000	101.363878	1,777,887.61	99.168280	1,739,377.57	-38,510.04	0.08
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					2.07207	25 May 2018		
		Local	388,607.600	100.004907	388,626.67	100.004907	388,626.67	0.00	0.02
Original Face:		Base	10,000,000.000	100.004907	388,626.67	100.004907	388,626.67	0.00	0.02
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.409310	10,949,882.98	93.150040	9,959,856.58	-990,026.40	0.44
Original Face:		Base	10,692,273.000	102.409310	10,949,882.98	93.150040	9,959,856.58	-990,026.40	0.44
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.0	25 Oct 2043		
		Local	4,558,115.700	102.259386	4,661,101.13	97.715620	4,453,991.02	-207,110.11	0.20
Original Face:		Base	15,000,000.000	102.259386	4,661,101.13	97.715620	4,453,991.02	-207,110.11	0.20
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	6,973,106.690	105.324776	7,344,408.98	100.328220	6,995,993.82	-348,415.16	0.31
Original Face:		Base	11,000,000.000	105.324776	7,344,408.98	100.328220	6,995,993.82	-348,415.16	0.31
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,734,831.170	103.893402	1,802,375.13	99.311760	1,722,891.37	-79,483.76	0.08
Original Face:		Base	2,304,044.000	103.893402	1,802,375.13	99.311760	1,722,891.37	-79,483.76	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	5,859,670.200	104.404200	6,117,741.79	98.625650	5,779,137.82	-338,603.97	0.25
Original Face:		Base	6,976,000.000	104.404200	6,117,741.79	98.625650	5,779,137.82	-338,603.97	0.25
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	3,024,987.540	101.392753	3,067,118.14	97.121050	2,937,899.66	-129,218.48	0.13
Original Face:		Base	3,479,000.000	101.392753	3,067,118.14	97.121050	2,937,899.66	-129,218.48	0.13
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,443,114.150	101.673828	4,517,484.24	99.073630	4,401,954.47	-115,529.77	0.19
Original Face:		Base	5,000,000.000	101.673828	4,517,484.24	99.073630	4,401,954.47	-115,529.77	0.19
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,373,177.690	101.932783	2,419,046.06	99.283950	2,356,184.55	-62,861.51	0.10
Original Face:		Base	3,000,000.000	101.932783	2,419,046.06	99.283950	2,356,184.55	-62,861.51	0.10

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3136AVT74	FANNIE MAE FNR 2017 22 JL					3.0	25 Jan 2039		
		Local	2,366,384.270	100.789420	2,385,064.98	99.947350	2,365,138.37	-19,926.61	0.10
Original Face:		Base	2,645,000.000	100.789420	2,385,064.98	99.947350	2,365,138.37	-19,926.61	0.10
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.0	25 Apr 2046		
		Local	5,720,596.260	101.005173	5,778,098.16	98.270880	5,621,680.29	-156,417.87	0.25
Original Face:		Base	6,000,000.000	101.005173	5,778,098.16	98.270880	5,621,680.29	-156,417.87	0.25
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	316,501.160	99.854538	316,040.77	107.379703	339,858.01	23,817.24	0.01
Original Face:		Base	6,625,000.000	99.854538	316,040.77	107.379703	339,858.01	23,817.24	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	32,771.450	99.998871	32,771.08	100.736196	33,012.71	241.63	0.00
Original Face:		Base	5,000,000.000	99.998871	32,771.08	100.736196	33,012.71	241.63	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	315,022.140	99.931224	314,805.48	109.436103	344,747.95	29,942.47	0.02
Original Face:		Base	6,000,000.000	99.931224	314,805.48	109.436103	344,747.95	29,942.47	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	1,930,164.550	101.978011	1,968,343.41	100.667370	1,943,045.89	-25,297.52	0.09
Original Face:		Base	5,000,000.000	101.978011	1,968,343.41	100.667370	1,943,045.89	-25,297.52	0.09
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	103.116349	5,155,817.46	103.139780	5,156,989.00	1,171.54	0.23
Original Face:		Base	5,000,000.000	103.116349	5,155,817.46	103.139780	5,156,989.00	1,171.54	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	979,920.120	104.391933	1,022,957.56	102.573500	1,005,138.36	-17,819.20	0.04
Original Face:		Base	7,703,000.000	104.391933	1,022,957.56	102.573500	1,005,138.36	-17,819.20	0.04
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	326,139.310	102.717035	335,000.63	100.350440	327,282.23	-7,718.40	0.01
Original Face:		Base	10,316,000.000	102.717035	335,000.63	100.350440	327,282.23	-7,718.40	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,481,033.300	103.292864	1,529,801.71	101.798190	1,507,665.09	-22,136.62	0.07
Original Face:		Base	10,000,000.000	103.292864	1,529,801.71	101.798190	1,507,665.09	-22,136.62	0.07

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3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	1,826,160.700	103.076401	1,882,340.72	101.665990	1,856,584.35	-25,756.37	0.08
	Original Face:	Base	10,000,000.000	103.076401	1,882,340.72	101.665990	1,856,584.35	-25,756.37	0.08
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	3,422,717.090	102.739841	3,516,494.09	95.433120	3,266,405.71	-250,088.38	0.14
	Original Face:	Base	13,000,000.000	102.739841	3,516,494.09	95.433120	3,266,405.71	-250,088.38	0.14
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	846,605.370	100.917547	854,373.37	98.200800	831,373.25	-23,000.12	0.04
	Original Face:	Base	3,000,000.000	100.917547	854,373.37	98.200800	831,373.25	-23,000.12	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	1,986,317.300	107.101443	2,127,374.49	102.892450	2,043,770.53	-83,603.96	0.09
	Original Face:	Base	5,000,000.000	107.101443	2,127,374.49	102.892450	2,043,770.53	-83,603.96	0.09
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,051,700.480	104.354163	5,271,659.73	101.096250	5,107,079.75	-164,579.98	0.22
	Original Face:	Base	8,000,000.000	104.354163	5,271,659.73	101.096250	5,107,079.75	-164,579.98	0.22
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.73	25 Jul 2019		
		Local	2,500,000.000	99.609629	2,490,240.72	98.903060	2,472,576.50	-17,664.22	0.11
	Original Face:	Base	2,500,000.000	99.609629	2,490,240.72	98.903060	2,472,576.50	-17,664.22	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	2,908,952.250	102.363730	2,977,712.03	96.258420	2,800,111.47	-177,600.56	0.12
	Original Face:	Base	5,000,000.000	102.363730	2,977,712.03	96.258420	2,800,111.47	-177,600.56	0.12
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	2,156,675.250	104.040149	2,243,808.14	99.067600	2,136,566.41	-107,241.73	0.09
	Original Face:	Base	5,000,000.000	104.040149	2,243,808.14	99.067600	2,136,566.41	-107,241.73	0.09
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,424,627.350	100.876076	2,445,868.94	97.635790	2,367,304.07	-78,564.87	0.10
	Original Face:	Base	5,000,000.000	100.876076	2,445,868.94	97.635790	2,367,304.07	-78,564.87	0.10
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	2,668,073.250	104.068741	2,776,630.24	98.701320	2,633,423.52	-143,206.72	0.12
	Original Face:	Base	5,000,000.000	104.068741	2,776,630.24	98.701320	2,633,423.52	-143,206.72	0.12

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3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.648074	6,320,699.03	95.860080	6,020,013.02	-300,686.01	0.26
Original Face:		Base	6,280,000.000	100.648074	6,320,699.03	95.860080	6,020,013.02	-300,686.01	0.26
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	5,352,503.370	104.941527	5,616,998.75	100.803010	5,395,484.51	-221,514.24	0.24
Original Face:		Base	8,090,000.000	104.941527	5,616,998.75	100.803010	5,395,484.51	-221,514.24	0.24
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,021,986.890	104.638910	2,115,785.05	100.499210	2,032,080.85	-83,704.20	0.09
Original Face:		Base	3,000,000.000	104.638910	2,115,785.05	100.499210	2,032,080.85	-83,704.20	0.09
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	2,693,436.400	104.998999	2,828,081.26	101.037370	2,721,377.30	-106,703.96	0.12
Original Face:		Base	5,000,000.000	104.998999	2,828,081.26	101.037370	2,721,377.30	-106,703.96	0.12
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	2,383,615.100	101.898857	2,428,876.55	99.534520	2,372,519.85	-56,356.70	0.10
Original Face:		Base	5,000,000.000	101.898857	2,428,876.55	99.534520	2,372,519.85	-56,356.70	0.10
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	492,232.180	101.026398	497,284.44	98.439220	484,549.52	-12,734.92	0.02
Original Face:		Base	1,000,000.000	101.026398	497,284.44	98.439220	484,549.52	-12,734.92	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,086,980.550	101.442433	2,117,083.85	99.112840	2,068,465.69	-48,618.16	0.09
Original Face:		Base	5,000,000.000	101.442433	2,117,083.85	99.112840	2,068,465.69	-48,618.16	0.09
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.0	15 Sep 2037		
		Local	3,737,778.300	102.230134	3,821,135.76	99.581750	3,722,145.04	-98,990.72	0.16
Original Face:		Base	7,500,000.000	102.230134	3,821,135.76	99.581750	3,722,145.04	-98,990.72	0.16
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	5,415,912.400	102.770844	5,565,978.86	99.246090	5,375,081.29	-190,897.57	0.24
Original Face:		Base	10,000,000.000	102.770844	5,565,978.86	99.246090	5,375,081.29	-190,897.57	0.24
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	2,677,137.750	101.993389	2,730,503.53	100.352050	2,686,562.61	-43,940.92	0.12
Original Face:		Base	5,000,000.000	101.993389	2,730,503.53	100.352050	2,686,562.61	-43,940.92	0.12

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3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,312,812.200	102.192247	2,363,514.76	99.756830	2,307,188.13	-56,326.63	0.10
	Original Face:	Base	5,000,000.000	102.192247	2,363,514.76	99.756830	2,307,188.13	-56,326.63	0.10
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	1,419,549.720	103.388152	1,467,646.22	99.579590	1,413,581.79	-54,064.43	0.06
	Original Face:	Base	6,185,000.000	103.388152	1,467,646.22	99.579590	1,413,581.79	-54,064.43	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	2,787,349.980	103.065840	2,872,805.66	99.787750	2,781,433.83	-91,371.83	0.12
	Original Face:	Base	6,000,000.000	103.065840	2,872,805.66	99.787750	2,781,433.83	-91,371.83	0.12
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.784294	1,763,276.92	96.830120	1,728,395.37	-34,881.55	0.08
	Original Face:	Base	1,784,977.000	98.784294	1,763,276.92	96.830120	1,728,395.37	-34,881.55	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	4,674,370.300	101.554773	4,747,046.15	98.942000	4,624,915.46	-122,130.69	0.20
	Original Face:	Base	10,000,000.000	101.554773	4,747,046.15	98.942000	4,624,915.46	-122,130.69	0.20
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,624,469.880	102.362139	3,710,084.90	99.262440	3,597,737.24	-112,347.66	0.16
	Original Face:	Base	5,183,921.000	102.362139	3,710,084.90	99.262440	3,597,737.24	-112,347.66	0.16
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,239,235.400	102.832241	2,302,655.95	99.840160	2,235,656.21	-66,999.74	0.10
	Original Face:	Base	5,000,000.000	102.832241	2,302,655.95	99.840160	2,235,656.21	-66,999.74	0.10
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,268,494.200	101.388384	2,299,989.60	97.840150	2,219,498.13	-80,491.47	0.10
	Original Face:	Base	5,000,000.000	101.388384	2,299,989.60	97.840150	2,219,498.13	-80,491.47	0.10
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	8,255,537.160	102.647456	8,474,098.91	98.320130	8,116,854.87	-357,244.04	0.36
	Original Face:	Base	14,550,000.000	102.647456	8,474,098.91	98.320130	8,116,854.87	-357,244.04	0.36
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	4,730,630.500	102.873916	4,866,584.86	99.309010	4,697,942.32	-168,642.54	0.21
	Original Face:	Base	10,000,000.000	102.873916	4,866,584.86	99.309010	4,697,942.32	-168,642.54	0.21

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3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.339158	5,266,957.91	101.638390	5,081,919.50	-185,038.41	0.22
Original Face:		Base	5,000,000.000	105.339158	5,266,957.91	101.638390	5,081,919.50	-185,038.41	0.22
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,362,992.480	104.324265	2,465,174.53	98.697410	2,332,212.38	-132,962.15	0.10
Original Face:		Base	3,000,000.000	104.324265	2,465,174.53	98.697410	2,332,212.38	-132,962.15	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,053,562.800	103.547892	3,161,899.91	101.069690	3,086,226.46	-75,673.45	0.14
Original Face:		Base	5,000,000.000	103.547892	3,161,899.91	101.069690	3,086,226.46	-75,673.45	0.14
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	1,997,326.540	104.008072	2,077,380.83	99.202120	1,981,390.27	-95,990.56	0.09
Original Face:		Base	2,579,263.000	104.008072	2,077,380.83	99.202120	1,981,390.27	-95,990.56	0.09
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,082,990.700	102.678432	3,165,566.51	100.386380	3,094,902.76	-70,663.75	0.14
Original Face:		Base	5,000,000.000	102.678432	3,165,566.51	100.386380	3,094,902.76	-70,663.75	0.14
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,255,467.300	103.125600	3,357,220.20	98.332670	3,201,187.92	-156,032.28	0.14
Original Face:		Base	5,000,000.000	103.125600	3,357,220.20	98.332670	3,201,187.92	-156,032.28	0.14
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,456,017.050	102.054960	4,547,586.43	97.745540	4,355,557.93	-192,028.50	0.19
Original Face:		Base	5,000,000.000	102.054960	4,547,586.43	97.745540	4,355,557.93	-192,028.50	0.19
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.5	15 Jan 2042		
		Local	4,599,802.020	104.069549	4,786,993.21	100.510540	4,623,285.85	-163,707.36	0.20
Original Face:		Base	6,000,000.000	104.069549	4,786,993.21	100.510540	4,623,285.85	-163,707.36	0.20
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,196,621.050	103.348801	4,337,157.55	100.498840	4,217,555.47	-119,602.08	0.18
Original Face:		Base	5,000,000.000	103.348801	4,337,157.55	100.498840	4,217,555.47	-119,602.08	0.18
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.784512	1,995,690.24	98.501600	1,970,032.00	-25,658.24	0.09
		Base		99.784512	1,995,690.24	98.501600	1,970,032.00	-25,658.24	0.09

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3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		Local	1,035,018.730	102.551868	1,061,431.04	98.267890	1,017,091.07	-44,339.97	0.04
Original Face:		Base	1,104,000.000	102.551868	1,061,431.04	98.267890	1,017,091.07	-44,339.97	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.0	15 Apr 2029		
		Local	4,940,501.400	104.431348	5,159,432.23	103.581100	5,117,425.70	-42,006.53	0.22
Original Face:		Base	5,000,000.000	104.431348	5,159,432.23	103.581100	5,117,425.70	-42,006.53	0.22
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.0	15 May 2029		
		Local	5,964,341.280	103.718750	6,186,140.22	103.596680	6,178,859.55	-7,280.67	0.27
Original Face:		Base	6,000,000.000	103.718750	6,186,140.22	103.596680	6,178,859.55	-7,280.67	0.27
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.5	15 Jan 2029		
		Local	9,276,437.920	105.173379	9,756,343.19	100.817450	9,352,268.16	-404,075.03	0.41
Original Face:		Base	9,629,000.000	105.173379	9,756,343.19	100.817450	9,352,268.16	-404,075.03	0.41
3137FCA20	FREDDIE MAC FHR 4735 CT					3.0	15 Dec 2047		
		Local	4,900,648.700	100.677976	4,933,873.91	96.998180	4,753,540.05	-180,333.86	0.21
Original Face:		Base	5,000,000.000	100.677976	4,933,873.91	96.998180	4,753,540.05	-180,333.86	0.21
3137FCV27	FREDDIE MAC FHR 4749 PV					3.0	15 Mar 2031		
		Local	5,874,911.100	99.277460	5,832,462.51	98.190250	5,768,589.90	-63,872.61	0.25
Original Face:		Base	6,000,000.000	99.277460	5,832,462.51	98.190250	5,768,589.90	-63,872.61	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.0	15 Oct 2047		
		Local	9,717,368.800	113.860617	11,064,256.08	113.137230	10,993,961.89	-70,294.19	0.48
Original Face:		Base	10,000,000.000	113.860617	11,064,256.08	113.137230	10,993,961.89	-70,294.19	0.48
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.0	15 Mar 2029		
		Local	11,529,107.380	105.859378	12,204,641.38	103.731430	11,959,307.95	-245,333.43	0.52
Original Face:		Base	11,739,000.000	105.859378	12,204,641.38	103.731430	11,959,307.95	-245,333.43	0.52
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.5	15 May 2043		
		Local	4,899,958.750	101.501993	4,973,555.78	100.588230	4,928,781.78	-44,774.00	0.22
Original Face:		Base	5,000,000.000	101.501993	4,973,555.78	100.588230	4,928,781.78	-44,774.00	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,202,191.500	104.448656	3,344,646.00	102.601452	3,285,494.97	-59,151.03	0.14
Original Face:		Base	10,000,000.000	104.448656	3,344,646.00	102.601452	3,285,494.97	-59,151.03	0.14

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	1,729,170.100	102.960705	1,780,365.72	101.275910	1,751,232.75	-29,132.97	0.08
	Original Face:	Base	7,000,000.000	102.960705	1,780,365.72	101.275910	1,751,232.75	-29,132.97	0.08
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.555	01 Nov 2035		
		Local	1,113,323.550	103.656858	1,154,036.21	105.087085	1,169,959.27	15,923.06	0.05
	Original Face:	Base	5,000,000.000	103.656858	1,154,036.21	105.087085	1,169,959.27	15,923.06	0.05
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	5,152,200.200	106.193135	5,471,282.89	105.254027	5,422,898.19	-48,384.70	0.24
	Original Face:	Base	20,000,000.000	106.193135	5,471,282.89	105.254027	5,422,898.19	-48,384.70	0.24
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.504	01 May 2036		
		Local	1,256,347.050	103.807177	1,304,178.40	104.962802	1,318,697.07	14,518.67	0.06
	Original Face:	Base	5,000,000.000	103.807177	1,304,178.40	104.962802	1,318,697.07	14,518.67	0.06
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.423	01 Oct 2037		
		Local	567,179.360	107.117283	607,547.12	104.665867	593,643.19	-13,903.93	0.03
	Original Face:	Base	4,000,000.000	107.117283	607,547.12	104.665867	593,643.19	-13,903.93	0.03
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	3,154,580.320	104.888447	3,308,790.30	102.986396	3,248,788.58	-60,001.72	0.14
	Original Face:	Base	8,000,000.000	104.888447	3,308,790.30	102.986396	3,248,788.58	-60,001.72	0.14
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	3,544,810.900	106.216660	3,765,179.74	103.580176	3,671,721.37	-93,458.37	0.16
	Original Face:	Base	5,000,000.000	106.216660	3,765,179.74	103.580176	3,671,721.37	-93,458.37	0.16
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.595	01 Aug 2037		
		Local	331,178.700	107.410033	355,719.15	103.745855	343,584.17	-12,134.98	0.02
	Original Face:	Base	5,000,000.000	107.410033	355,719.15	103.745855	343,584.17	-12,134.98	0.02
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,348,975.900	104.263233	4,534,382.86	97.953000	4,259,952.36	-274,430.50	0.19
	Original Face:	Base	4,950,000.000	104.263233	4,534,382.86	97.953000	4,259,952.36	-274,430.50	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	5,620,175.870	102.919195	5,784,239.76	96.705000	5,434,991.08	-349,248.68	0.24
	Original Face:	Base	6,575,000.000	102.919195	5,784,239.76	96.705000	5,434,991.08	-349,248.68	0.24

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,364,729.720	102.780464	2,430,480.17	99.811190	2,360,264.87	-70,215.30	0.10
Original Face:		Base	6,000,000.000	102.780464	2,430,480.17	99.811190	2,360,264.87	-70,215.30	0.10
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	3,327,941.100	104.792613	3,487,436.45	101.276000	3,370,405.63	-117,030.82	0.15
Original Face:		Base	10,000,000.000	104.792613	3,487,436.45	101.276000	3,370,405.63	-117,030.82	0.15
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,261,924.150	100.712600	2,278,042.63	98.070396	2,218,277.97	-59,764.66	0.10
Original Face:		Base	5,000,000.000	100.712600	2,278,042.63	98.070396	2,218,277.97	-59,764.66	0.10
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	7,244,267.900	102.658429	7,436,851.63	101.646186	7,363,522.02	-73,329.61	0.32
Original Face:		Base	10,000,000.000	102.658429	7,436,851.63	101.646186	7,363,522.02	-73,329.61	0.32
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,311,851.860	104.978241	3,476,723.84	101.303000	3,355,005.29	-121,718.55	0.15
Original Face:		Base	6,000,000.000	104.978241	3,476,723.84	101.303000	3,355,005.29	-121,718.55	0.15
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	4,584,322.780	105.359151	4,830,003.55	99.703000	4,570,707.34	-259,296.21	0.20
Original Face:		Base	6,750,000.000	105.359151	4,830,003.55	99.703000	4,570,707.34	-259,296.21	0.20
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,119,826.450	100.518978	4,141,207.45	97.697844	4,024,981.62	-116,225.83	0.18
Original Face:		Base	5,000,000.000	100.518978	4,141,207.45	97.697844	4,024,981.62	-116,225.83	0.18
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.0	01 Dec 2044		
		Local	5,001,560.970	102.984939	5,150,854.49	102.497145	5,126,457.20	-24,397.29	0.22
Original Face:		Base	7,000,000.000	102.984939	5,150,854.49	102.497145	5,126,457.20	-24,397.29	0.22
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	4,060,002.800	101.357897	4,115,133.47	97.896628	3,974,605.84	-140,527.63	0.17
Original Face:		Base	5,000,000.000	101.357897	4,115,133.47	97.896628	3,974,605.84	-140,527.63	0.17
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,769,342.910	99.156910	4,729,133.04	97.265000	4,638,901.38	-90,231.66	0.20
Original Face:		Base	4,920,000.000	99.156910	4,729,133.04	97.265000	4,638,901.38	-90,231.66	0.20

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3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.234571	8,434,938.56	95.021825	8,076,855.13	-358,083.43	0.35
Original Face:		Base	8,500,000.000	99.234571	8,434,938.56	95.021825	8,076,855.13	-358,083.43	0.35
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.93	01 Nov 2026		
		Local	5,617,000.000	99.682605	5,599,171.91	96.821106	5,438,441.52	-160,730.39	0.24
Original Face:		Base	5,617,000.000	99.682605	5,599,171.91	96.821106	5,438,441.52	-160,730.39	0.24
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	3,415,980.340	101.449106	3,465,481.50	98.069000	3,350,017.76	-115,463.74	0.15
Original Face:		Base	8,125,000.000	101.449106	3,465,481.50	98.069000	3,350,017.76	-115,463.74	0.15
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	2,959,629.930	101.426050	3,001,835.72	96.905023	2,868,030.06	-133,805.66	0.13
Original Face:		Base	5,948,304.000	101.426050	3,001,835.72	96.905023	2,868,030.06	-133,805.66	0.13
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	3,771,043.380	101.381937	3,823,156.82	97.696013	3,684,159.03	-138,997.79	0.16
Original Face:		Base	6,000,000.000	101.381937	3,823,156.82	97.696013	3,684,159.03	-138,997.79	0.16
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.0	01 Dec 2035		
		Local	5,809,899.160	102.496577	5,954,947.75	98.633188	5,730,488.76	-224,458.99	0.25
Original Face:		Base	7,922,201.000	102.496577	5,954,947.75	98.633188	5,730,488.76	-224,458.99	0.25
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	4,805,713.560	100.768814	4,842,660.54	97.472357	4,684,242.28	-158,418.26	0.21
Original Face:		Base	6,000,000.000	100.768814	4,842,660.54	97.472357	4,684,242.28	-158,418.26	0.21
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,338,439.540	102.552074	3,423,638.99	101.249609	3,380,156.98	-43,482.01	0.15
Original Face:		Base	6,000,000.000	102.552074	3,423,638.99	101.249609	3,380,156.98	-43,482.01	0.15
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	6,423,457.600	105.085034	6,750,092.62	103.389968	6,641,210.76	-108,881.86	0.29
Original Face:		Base	11,523,254.000	105.085034	6,750,092.62	103.389968	6,641,210.76	-108,881.86	0.29
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	57,649.750	100.308640	57,827.68	100.076420	57,693.81	-133.87	0.00
Original Face:		Base	5,000,000.000	100.308640	57,827.68	100.076420	57,693.81	-133.87	0.00

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31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	85,729.650	100.488851	86,148.74	100.046990	85,769.93	-378.81	0.00
Original Face:		Base	5,000,000.000	100.488851	86,148.74	100.046990	85,769.93	-378.81	0.00
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	13,834.350	100.748716	13,937.93	100.017180	13,836.73	-101.20	0.00
Original Face:		Base	5,000,000.000	100.748716	13,937.93	100.017180	13,836.73	-101.20	0.00
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	12,752.480	101.536093	12,948.37	100.147570	12,771.30	-177.07	0.00
Original Face:		Base	10,127,769.000	101.536093	12,948.37	100.147570	12,771.30	-177.07	0.00
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	64,796.050	99.872739	64,713.59	100.902980	65,381.15	667.56	0.00
Original Face:		Base	5,000,000.000	99.872739	64,713.59	100.902980	65,381.15	667.56	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	24,075.010	100.466625	24,187.35	100.380480	24,166.61	-20.74	0.00
Original Face:		Base	760,000.000	100.466625	24,187.35	100.380480	24,166.61	-20.74	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	4,832,144.380	118.623843	5,732,075.36	115.838910	5,597,503.38	-134,571.98	0.25
Original Face:		Base	41,000,000.000	118.623843	5,732,075.36	115.838910	5,597,503.38	-134,571.98	0.25
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	312,560.800	101.664547	317,763.52	109.645710	342,709.51	24,945.99	0.02
Original Face:		Base	5,000,000.000	101.664547	317,763.52	109.645710	342,709.51	24,945.99	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	2,781,344.100	110.142719	3,063,448.03	107.155140	2,980,353.16	-83,094.87	0.13
Original Face:		Base	5,855,000.000	110.142719	3,063,448.03	107.155140	2,980,353.16	-83,094.87	0.13
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.03094	25 Sep 2039		
		Local	865,810.850	105.385898	912,442.54	109.870470	951,270.45	38,827.91	0.04
Original Face:		Base	5,000,000.000	105.385898	912,442.54	109.870470	951,270.45	38,827.91	0.04
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	116,017.500	101.916202	118,240.63	101.090890	117,283.12	-957.51	0.01
Original Face:		Base	6,000,000.000	101.916202	118,240.63	101.090890	117,283.12	-957.51	0.01

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31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	23,240.700	101.556235	23,602.38	100.178390	23,282.16	-320.22	0.00
Original Face:		Base	5,000,000.000	101.556235	23,602.38	100.178390	23,282.16	-320.22	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.57606	25 Aug 2039		
		Local	2,289,590.900	102.891493	2,355,794.25	108.276620	2,479,091.64	123,297.39	0.11
Original Face:		Base	10,000,000.000	102.891493	2,355,794.25	108.276620	2,479,091.64	123,297.39	0.11
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	126,360.840	102.412496	129,409.29	100.120320	126,512.88	-2,896.41	0.01
Original Face:		Base	6,000,000.000	102.412496	129,409.29	100.120320	126,512.88	-2,896.41	0.01
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.444485	4,972,224.26	98.603260	4,930,163.00	-42,061.26	0.22
Original Face:		Base	5,000,000.000	99.444485	4,972,224.26	98.603260	4,930,163.00	-42,061.26	0.22
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	381,149.100	103.048812	392,769.62	101.050090	385,151.51	-7,618.11	0.02
Original Face:		Base	5,000,000.000	103.048812	392,769.62	101.050090	385,151.51	-7,618.11	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05768	25 Oct 2040		
		Local	1,326,466.150	108.908067	1,444,628.65	109.704580	1,455,194.12	10,565.47	0.06
Original Face:		Base	5,000,000.000	108.908067	1,444,628.65	109.704580	1,455,194.12	10,565.47	0.06
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	4,941.300	100.003845	4,941.49	100.003845	4,941.49	0.00	0.00
Original Face:		Base	10,000,000.000	100.003845	4,941.49	100.003845	4,941.49	0.00	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,524,283.690	99.603293	1,518,236.75	108.339444	1,651,400.47	133,163.72	0.07
Original Face:		Base	11,959,998.000	99.603293	1,518,236.75	108.339444	1,651,400.47	133,163.72	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	72,231.200	100.166895	72,351.75	101.575429	73,369.15	1,017.40	0.00
Original Face:		Base	10,000,000.000	100.166895	72,351.75	101.575429	73,369.15	1,017.40	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	46,730.280	101.530956	47,445.70	100.749176	47,080.37	-365.33	0.00
Original Face:		Base	3,640,000.000	101.530956	47,445.70	100.749176	47,080.37	-365.33	0.00

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31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	65,717.850	100.320978	65,928.79	102.594144	67,422.67	1,493.88	0.00
Original Face:		Base	4,300,000.000	100.320978	65,928.79	102.594144	67,422.67	1,493.88	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	227,610.950	99.303997	226,026.77	106.976878	243,491.09	17,464.32	0.01
Original Face:		Base	5,000,000.000	99.303997	226,026.77	106.976878	243,491.09	17,464.32	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	256,545.510	100.670505	258,265.66	109.403382	280,669.46	22,403.80	0.01
Original Face:		Base	6,500,000.000	100.670505	258,265.66	109.403382	280,669.46	22,403.80	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	524,604.080	100.158948	525,437.93	109.401493	573,924.70	48,486.77	0.03
Original Face:		Base	8,000,000.000	100.158948	525,437.93	109.401493	573,924.70	48,486.77	0.03
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	405,465.080	100.521041	407,577.72	108.842348	441,317.71	33,739.99	0.02
Original Face:		Base	5,457,127.000	100.521041	407,577.72	108.842348	441,317.71	33,739.99	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	366,585.350	100.584991	368,729.84	108.526008	397,840.45	29,110.61	0.02
Original Face:		Base	5,000,000.000	100.584991	368,729.84	108.526008	397,840.45	29,110.61	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,063,890.370	101.073639	1,075,312.71	109.370769	1,163,585.08	88,272.37	0.05
Original Face:		Base	10,547,657.000	101.073639	1,075,312.71	109.370769	1,163,585.08	88,272.37	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	820,951.600	100.602578	825,898.47	109.940957	902,562.05	76,663.58	0.04
Original Face:		Base	17,500,000.000	100.602578	825,898.47	109.940957	902,562.05	76,663.58	0.04
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	337,423.450	103.741323	350,047.55	109.278512	368,731.33	18,683.78	0.02
Original Face:		Base	9,397,749.000	103.741323	350,047.55	109.278512	368,731.33	18,683.78	0.02
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	11,888,584.940	105.844803	12,583,449.34	102.000929	12,126,467.08	-456,982.26	0.53
Original Face:		Base	15,243,777.000	105.844803	12,583,449.34	102.000929	12,126,467.08	-456,982.26	0.53

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3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,212,169.130	100.697956	4,241,568.21	95.968614	4,042,360.33	-199,207.88	0.18
	Original Face:	Base	4,744,826.000	100.697956	4,241,568.21	95.968614	4,042,360.33	-199,207.88	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	3,849,279.950	100.727260	3,877,274.22	95.965232	3,693,970.43	-183,303.79	0.16
	Original Face:	Base	4,166,154.000	100.727260	3,877,274.22	95.965232	3,693,970.43	-183,303.79	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,240,009.300	102.736160	9,492,830.73	99.409219	9,185,421.08	-307,409.65	0.40
	Original Face:	Base	10,000,000.000	102.736160	9,492,830.73	99.409219	9,185,421.08	-307,409.65	0.40
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,654,251.400	108.810290	10,504,818.91	105.355434	10,171,278.46	-333,540.45	0.45
	Original Face:	Base	9,938,165.000	108.810290	10,504,818.91	105.355434	10,171,278.46	-333,540.45	0.45
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,595,151.440	108.809551	7,176,154.69	105.355445	6,948,351.15	-227,803.54	0.30
	Original Face:	Base	6,864,195.000	108.809551	7,176,154.69	105.355445	6,948,351.15	-227,803.54	0.30
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	3,072,375.000	107.515625	3,303,283.18	107.844414	3,313,384.81	10,101.63	0.15
	Original Face:	Base	3,075,747.000	107.515625	3,303,283.18	107.844414	3,313,384.81	10,101.63	0.15
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	8,815,775.570	107.515625	9,478,336.20	107.999082	9,520,956.69	42,620.49	0.42
	Original Face:	Base	8,825,385.000	107.515625	9,478,336.20	107.999082	9,520,956.69	42,620.49	0.42
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.5	01 Apr 2048		
		Local	11,668,342.000	105.771216	12,341,747.20	105.330229	12,290,291.35	-51,455.85	0.54
	Original Face:	Base	11,668,342.000	105.771216	12,341,747.20	105.330229	12,290,291.35	-51,455.85	0.54
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.0	01 Nov 2031		
		Local	9,699,007.600	99.798792	9,679,492.46	99.334714	9,634,481.46	-45,011.00	0.42
	Original Face:	Base	10,000,000.000	99.798792	9,679,492.46	99.334714	9,634,481.46	-45,011.00	0.42
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,940,387.820	100.831261	4,981,455.36	97.636316	4,823,612.66	-157,842.70	0.21
	Original Face:	Base	6,000,000.000	100.831261	4,981,455.36	97.636316	4,823,612.66	-157,842.70	0.21

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31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,373,943.390	105.595186	1,450,818.08	109.128015	1,499,357.15	48,539.07	0.07
	Original Face:	Base	9,100,000.000	105.595186	1,450,818.08	109.128015	1,499,357.15	48,539.07	0.07
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,201,572.530	101.507559	1,219,686.95	103.683970	1,245,838.10	26,151.15	0.05
	Original Face:	Base	7,060,000.000	101.507559	1,219,686.95	103.683970	1,245,838.10	26,151.15	0.05
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,052,029.920	103.442798	1,088,249.18	103.691495	1,090,865.55	2,616.37	0.05
	Original Face:	Base	6,000,000.000	103.442798	1,088,249.18	103.691495	1,090,865.55	2,616.37	0.05
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	1,917,173.300	104.539005	2,004,193.89	102.623793	1,967,475.96	-36,717.93	0.09
	Original Face:	Base	5,000,000.000	104.539005	2,004,193.89	102.623793	1,967,475.96	-36,717.93	0.09
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,308,549.980	103.816746	4,472,996.38	97.294000	4,191,960.62	-281,035.76	0.18
	Original Face:	Base	7,000,000.000	103.816746	4,472,996.38	97.294000	4,191,960.62	-281,035.76	0.18
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,451,841.550	101.381687	2,485,718.33	98.007850	2,402,997.19	-82,721.14	0.11
	Original Face:	Base	5,000,000.000	101.381687	2,485,718.33	98.007850	2,402,997.19	-82,721.14	0.11
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	545,772.220	101.413042	553,484.21	102.626655	560,107.77	6,623.56	0.02
	Original Face:	Base	7,000,000.000	101.413042	553,484.21	102.626655	560,107.77	6,623.56	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,569,738.070	106.570352	1,672,875.38	103.383000	1,622,842.31	-50,033.07	0.07
	Original Face:	Base	6,100,000.000	106.570352	1,672,875.38	103.383000	1,622,842.31	-50,033.07	0.07
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.5	01 Sep 2019		
		Local	314,647.020	101.176849	318,349.94	100.736196	316,963.44	-1,386.50	0.01
	Original Face:	Base	16,114,886.000	101.176849	318,349.94	100.736196	316,963.44	-1,386.50	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	5,290,468.680	102.240859	5,409,020.60	99.045640	5,239,978.56	-169,042.04	0.23
	Original Face:	Base	9,500,000.000	102.240859	5,409,020.60	99.045640	5,239,978.56	-169,042.04	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
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,373,723.600	103.201015	2,449,706.86	101.264424	2,403,737.53	-45,969.33	0.11
	Original Face:	Base	5,000,000.000	103.201015	2,449,706.86	101.264424	2,403,737.53	-45,969.33	0.11
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,672,348.390	104.527589	3,838,617.25	103.388861	3,796,799.17	-41,818.08	0.17
	Original Face:	Base	7,899,440.000	104.527589	3,838,617.25	103.388861	3,796,799.17	-41,818.08	0.17
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,080,303.840	106.878313	4,360,959.91	105.192955	4,292,192.18	-68,767.73	0.19
	Original Face:	Base	8,000,000.000	106.878313	4,360,959.91	105.192955	4,292,192.18	-68,767.73	0.19
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,850,553.840	102.689324	4,981,000.95	99.262047	4,814,759.03	-166,241.92	0.21
	Original Face:	Base	6,000,000.000	102.689324	4,981,000.95	99.262047	4,814,759.03	-166,241.92	0.21
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,336,965.700	102.806772	4,458,694.45	99.262047	4,304,960.93	-153,733.52	0.19
	Original Face:	Base	5,000,000.000	102.806772	4,458,694.45	99.262047	4,304,960.93	-153,733.52	0.19
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.0	01 Mar 2033		
		Local	4,943,053.850	103.810693	5,131,418.47	103.579365	5,119,983.79	-11,434.68	0.22
	Original Face:	Base	5,000,000.000	103.810693	5,131,418.47	103.579365	5,119,983.79	-11,434.68	0.22
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.564	01 Feb 2037		
		Local	858,530.050	103.387746	887,614.87	105.157116	902,805.44	15,190.57	0.04
	Original Face:	Base	5,000,000.000	103.387746	887,614.87	105.157116	902,805.44	15,190.57	0.04
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	708,438.270	106.795264	756,578.52	105.644709	748,427.55	-8,150.97	0.03
	Original Face:	Base	3,262,241.000	106.795264	756,578.52	105.644709	748,427.55	-8,150.97	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.295	01 Jan 2037		
		Local	1,307,145.080	103.380303	1,351,330.55	105.043052	1,373,065.09	21,734.54	0.06
	Original Face:	Base	6,271,091.000	103.380303	1,351,330.55	105.043052	1,373,065.09	21,734.54	0.06
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	1,713,137.760	103.620716	1,775,165.61	101.275910	1,734,995.86	-40,169.75	0.08
	Original Face:	Base	12,000,000.000	103.620716	1,775,165.61	101.275910	1,734,995.86	-40,169.75	0.08

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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	99.642314	4,982,115.71	126.996428	6,349,821.40	1,367,705.69	0.28
		Base		99.642314	4,982,115.71	126.996428	6,349,821.40	1,367,705.69	0.28
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	20,000,000.000	99.673539	19,934,707.79	99.169386	19,833,877.20	-100,830.59	0.87
		Base		99.673539	19,934,707.79	99.169386	19,833,877.20	-100,830.59	0.87
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.33063	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	101.001551	10,100,155.10	100,155.10	0.44
		Base		100.000000	10,000,000.00	101.001551	10,100,155.10	100,155.10	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	100.410563	5,020,528.15	20,528.15	0.22
		Base		100.000000	5,000,000.00	100.410563	5,020,528.15	20,528.15	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.907525	4,995,376.27	96.500000	4,825,000.00	-170,376.27	0.21
		Base		99.907525	4,995,376.27	96.500000	4,825,000.00	-170,376.27	0.21
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.38864	25 Jul 2022		
		Local	5,000,000.000	99.172808	4,958,640.39	98.474400	4,923,720.00	-34,920.39	0.22
Original Face:		Base	5,000,000.000	99.172808	4,958,640.39	98.474400	4,923,720.00	-34,920.39	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	4,561,871.970	111.621166	5,092,014.67	109.923000	5,014,546.53	-77,468.14	0.22
Original Face:		Base	8,707,929.000	111.621166	5,092,014.67	109.923000	5,014,546.53	-77,468.14	0.22
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.0	20 Sep 2047		
		Local	11,690,696.460	106.175560	12,412,662.46	103.626778	12,114,692.07	-297,970.39	0.53
Original Face:		Base	11,805,572.000	106.175560	12,412,662.46	103.626778	12,114,692.07	-297,970.39	0.53
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.5	20 Feb 2048		
		Local	9,965,250.500	100.000000	9,965,250.50	100.191600	9,984,343.92	19,093.42	0.44
Original Face:		Base	10,000,000.000	100.000000	9,965,250.50	100.191600	9,984,343.92	19,093.42	0.44

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36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	2,506,438.140	110.049755	2,758,329.04	107.774450	2,701,299.92	-57,029.12	0.12
Original Face:		Base	6,000,000.000	110.049755	2,758,329.04	107.774450	2,701,299.92	-57,029.12	0.12
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	4,772,209.160	106.186491	5,067,441.44	104.029341	4,964,497.74	-102,943.70	0.22
Original Face:		Base	5,682,660.000	106.186491	5,067,441.44	104.029341	4,964,497.74	-102,943.70	0.22
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.5	20 Mar 2047		
		Local	4,475,343.200	106.404246	4,761,955.19	105.003337	4,699,259.70	-62,695.49	0.21
Original Face:		Base	5,271,946.000	106.404246	4,761,955.19	105.003337	4,699,259.70	-62,695.49	0.21
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,577,036.580	106.171430	9,106,362.42	103.194126	8,850,997.94	-255,364.48	0.39
Original Face:		Base	8,934,236.000	106.171430	9,106,362.42	103.194126	8,850,997.94	-255,364.48	0.39
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	271,768.560	101.040518	274,596.36	109.604985	297,871.89	23,275.53	0.01
Original Face:		Base	7,000,000.000	101.040518	274,596.36	109.604985	297,871.89	23,275.53	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	3,627,543.590	105.296159	3,819,664.05	102.934000	3,733,975.72	-85,688.33	0.16
Original Face:		Base	22,821,698.000	105.296159	3,819,664.05	102.934000	3,733,975.72	-85,688.33	0.16
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	818,761.400	102.935166	842,793.41	99.594942	815,444.94	-27,348.47	0.04
Original Face:		Base	5,000,000.000	102.935166	842,793.41	99.594942	815,444.94	-27,348.47	0.04
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	16,901.930	99.983552	16,899.15	100.111623	16,920.80	21.65	0.00
Original Face:		Base	7,500,000.000	99.983552	16,899.15	100.111623	16,920.80	21.65	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	6,170,699.900	101.367355	6,255,075.27	96.640000	5,963,364.38	-291,710.89	0.26
Original Face:		Base	13,640,889.000	101.367355	6,255,075.27	96.640000	5,963,364.38	-291,710.89	0.26
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,089,285.750	108.915728	2,275,560.78	105.227776	2,198,508.93	-77,051.85	0.10
Original Face:		Base	5,000,000.000	108.915728	2,275,560.78	105.227776	2,198,508.93	-77,051.85	0.10

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3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	5,882,393.400	106.845550	6,285,075.58	102.353175	6,020,816.41	-264,259.17	0.26
Original Face:		Base	10,000,000.000	106.845550	6,285,075.58	102.353175	6,020,816.41	-264,259.17	0.26
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	1,573,512.170	104.261883	1,640,573.41	100.555010	1,582,245.32	-58,328.09	0.07
Original Face:		Base	14,082,000.000	104.261883	1,640,573.41	100.555010	1,582,245.32	-58,328.09	0.07
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	21,543.300	99.992016	21,541.58	102.155292	22,007.62	466.04	0.00
Original Face:		Base	5,000,000.000	99.992016	21,541.58	102.155292	22,007.62	466.04	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	239,420.390	100.977937	241,761.77	109.736017	262,730.40	20,968.63	0.01
Original Face:		Base	7,322,535.000	100.977937	241,761.77	109.736017	262,730.40	20,968.63	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,425,211.390	105.709286	1,506,580.79	107.088072	1,526,231.40	19,650.61	0.07
Original Face:		Base	8,800,000.000	105.709286	1,506,580.79	107.088072	1,526,231.40	19,650.61	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	100.973964	10,097,396.40	97,396.40	0.44
		Base		100.000000	10,000,000.00	100.973964	10,097,396.40	97,396.40	0.44
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					3.18746	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.708700	10,070,870.00	70,870.00	0.44
		Base		100.000000	10,000,000.00	100.708700	10,070,870.00	70,870.00	0.44
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.09707	20 Apr 2020		
		Local	8,000,000.000	100.000000	8,000,000.00	100.048560	8,003,884.80	3,884.80	0.35
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.048560	8,003,884.80	3,884.80	0.35
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,022,179.730	107.023723	1,093,974.80	99.678420	1,018,892.60	-75,082.20	0.04
Original Face:		Base	2,500,000.000	107.023723	1,093,974.80	99.678420	1,018,892.60	-75,082.20	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	2,955,561.900	102.650619	3,033,902.58	98.834860	2,921,125.47	-112,777.11	0.13
Original Face:		Base	10,000,000.000	102.650619	3,033,902.58	98.834860	2,921,125.47	-112,777.11	0.13

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38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,014,921.920	106.799882	4,287,931.89	97.465250	3,913,153.69	-374,778.20	0.17
Original Face:		Base	8,000,000.000	106.799882	4,287,931.89	97.465250	3,913,153.69	-374,778.20	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					1.8905	20 Aug 2067		
		Local	6,086,341.900	100.000000	6,086,341.90	99.859660	6,077,800.33	-8,541.57	0.27
Original Face:		Base	10,000,000.000	100.000000	6,086,341.90	99.859660	6,077,800.33	-8,541.57	0.27
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.24669	20 Apr 2067		
		Local	9,833,663.000	103.727448	10,200,207.65	103.072090	10,135,761.98	-64,445.67	0.44
Original Face:		Base	10,000,000.000	103.727448	10,200,207.65	103.072090	10,135,761.98	-64,445.67	0.44
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	689,499.700	103.892222	716,336.56	99.256800	684,375.34	-31,961.22	0.03
Original Face:		Base	10,000,000.000	103.892222	716,336.56	99.256800	684,375.34	-31,961.22	0.03
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	135,255.330	103.322974	139,749.83	100.521140	135,960.20	-3,789.63	0.01
Original Face:		Base	7,440,000.000	103.322974	139,749.83	100.521140	135,960.20	-3,789.63	0.01
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	173,395.350	103.164053	178,881.67	101.346500	175,730.12	-3,151.55	0.01
Original Face:		Base	4,500,000.000	103.164053	178,881.67	101.346500	175,730.12	-3,151.55	0.01
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	1,892,781.090	102.543884	1,940,931.24	99.918840	1,891,244.91	-49,686.33	0.08
Original Face:		Base	6,500,000.000	102.543884	1,940,931.24	99.918840	1,891,244.91	-49,686.33	0.08
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.8905	20 Jun 2063		
		Local	7,362,059.000	100.000000	7,362,059.00	99.743080	7,343,144.40	-18,914.60	0.32
Original Face:		Base	9,934,605.000	100.000000	7,362,059.00	99.743080	7,343,144.40	-18,914.60	0.32
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.25594	20 Dec 2066		
		Local	9,970,887.200	101.092557	10,079,824.85	101.069720	10,077,547.77	-2,277.08	0.44
Original Face:		Base	10,000,000.000	101.092557	10,079,824.85	101.069720	10,077,547.77	-2,277.08	0.44
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	135,124.350	104.664067	141,426.64	100.413990	135,683.75	-5,742.89	0.01
Original Face:		Base	7,600,000.000	104.664067	141,426.64	100.413990	135,683.75	-5,742.89	0.01

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38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72142	20 Aug 2034		
		Local	1,136,657.850	108.090881	1,228,623.48	108.131220	1,229,082.00	458.52	0.05
Original Face:		Base	5,000,000.000	108.090881	1,228,623.48	108.131220	1,229,082.00	458.52	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.05998	20 Apr 2037		
		Local	2,439,378.600	109.187885	2,663,505.90	107.979700	2,634,033.69	-29,472.21	0.12
Original Face:		Base	10,000,000.000	109.187885	2,663,505.90	107.979700	2,634,033.69	-29,472.21	0.12
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.406741	3,360,719.09	98.950490	3,215,890.93	-144,828.16	0.14
Original Face:		Base	3,250,000.000	103.406741	3,360,719.09	98.950490	3,215,890.93	-144,828.16	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.189336	5,209,466.79	98.723510	4,936,175.50	-273,291.29	0.22
Original Face:		Base	5,000,000.000	104.189336	5,209,466.79	98.723510	4,936,175.50	-273,291.29	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,229,615.140	102.955452	1,265,955.82	99.829050	1,227,513.11	-38,442.71	0.05
Original Face:		Base	6,500,000.000	102.955452	1,265,955.82	99.829050	1,227,513.11	-38,442.71	0.05
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.670103	1,993,402.05	93.509290	1,870,185.80	-123,216.25	0.08
Original Face:		Base	2,000,000.000	99.670103	1,993,402.05	93.509290	1,870,185.80	-123,216.25	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.620197	5,181,009.84	99.335450	4,966,772.50	-214,237.34	0.22
Original Face:		Base	5,000,000.000	103.620197	5,181,009.84	99.335450	4,966,772.50	-214,237.34	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,735,318.020	100.265033	1,739,917.19	98.442830	1,708,296.17	-31,621.02	0.07
Original Face:		Base	3,000,000.000	100.265033	1,739,917.19	98.442830	1,708,296.17	-31,621.02	0.07
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.0	20 Sep 2041		
		Local	5,591,387.760	100.309708	5,608,704.76	98.764740	5,522,319.58	-86,385.18	0.24
Original Face:		Base	12,000,000.000	100.309708	5,608,704.76	98.764740	5,522,319.58	-86,385.18	0.24
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	-96.238996	-5,224,815.09	97.793850	5,309,228.12	10,534,043.21	0.23
Original Face:		Base	5,429,000.000	-96.238996	-5,224,815.09	97.793850	5,309,228.12	10,534,043.21	0.23

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38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.05	16 Jan 2041		
		Local	2,036,327.600	99.877452	2,033,832.13	98.617590	2,008,177.20	-25,654.93	0.09
	Original Face:	Base	5,000,000.000	99.877452	2,033,832.13	98.617590	2,008,177.20	-25,654.93	0.09
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,156,089.300	102.695180	1,187,247.99	99.723630	1,152,894.22	-34,353.77	0.05
	Original Face:	Base	5,000,000.000	102.695180	1,187,247.99	99.723630	1,152,894.22	-34,353.77	0.05
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,455,151.880	102.950471	2,527,590.42	97.945020	2,404,699.00	-122,891.42	0.11
	Original Face:	Base	3,000,000.000	102.950471	2,527,590.42	97.945020	2,404,699.00	-122,891.42	0.11
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,414,250.800	99.883430	7,405,607.99	97.162480	7,203,869.95	-201,738.04	0.32
	Original Face:	Base	10,000,000.000	99.883430	7,405,607.99	97.162480	7,203,869.95	-201,738.04	0.32
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,392,572.950	102.248198	5,513,808.67	97.935570	5,281,247.06	-232,561.61	0.23
	Original Face:	Base	5,879,850.000	102.248198	5,513,808.67	97.935570	5,281,247.06	-232,561.61	0.23
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.09354	20 Nov 2042		
		Local	3,767,371.330	114.965617	4,331,181.68	110.355310	4,157,494.31	-173,687.37	0.18
	Original Face:	Base	5,010,613.000	114.965617	4,331,181.68	110.355310	4,157,494.31	-173,687.37	0.18
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.0	20 Jul 2045		
		Local	5,562,338.880	99.534388	5,536,439.95	98.214200	5,463,006.63	-73,433.32	0.24
	Original Face:	Base	6,000,000.000	99.534388	5,536,439.95	98.214200	5,463,006.63	-73,433.32	0.24
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	12,505,407.240	102.322663	12,795,865.67	98.290590	12,291,638.56	-504,227.11	0.54
	Original Face:	Base	13,484,830.000	102.322663	12,795,865.67	98.290590	12,291,638.56	-504,227.11	0.54
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.5	20 Nov 2042		
		Local	4,860,799.150	100.491668	4,884,698.13	98.397380	4,782,899.01	-101,799.12	0.21
	Original Face:	Base	5,000,000.000	100.491668	4,884,698.13	98.397380	4,782,899.01	-101,799.12	0.21
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.0	20 Apr 2043		
		Local	9,740,530.500	101.444672	9,881,249.23	99.120340	9,654,846.95	-226,402.28	0.42
	Original Face:	Base	10,000,000.000	101.444672	9,881,249.23	99.120340	9,654,846.95	-226,402.28	0.42

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38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.0	20 Nov 2044		
		Local	9,613,560.500	100.472181	9,658,953.95	98.308330	9,450,930.78	-208,023.17	0.41
Original Face:		Base	10,000,000.000	100.472181	9,658,953.95	98.308330	9,450,930.78	-208,023.17	0.41
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.5	20 Jul 2044		
		Local	9,912,827.300	97.927480	9,707,381.94	97.491380	9,664,152.13	-43,229.81	0.42
Original Face:		Base	10,000,000.000	97.927480	9,707,381.94	97.491380	9,664,152.13	-43,229.81	0.42
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	100.106327	10,010,632.70	10,632.70	0.44
		Base		100.000000	10,000,000.00	100.106327	10,010,632.70	10,632.70	0.44
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.777932	4,988,896.62	97.226038	4,861,301.90	-127,594.72	0.21
		Base		99.777932	4,988,896.62	97.226038	4,861,301.90	-127,594.72	0.21
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	120.486787	12,048,678.70	122.595730	12,259,573.00	210,894.30	0.54
		Base		120.486787	12,048,678.70	122.595730	12,259,573.00	210,894.30	0.54
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.358856	5,932,798.31	99.615830	5,717,948.64	-214,849.67	0.25
Original Face:		Base	5,740,000.000	103.358856	5,932,798.31	99.615830	5,717,948.64	-214,849.67	0.25
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.228674	4,961,433.71	125.710478	6,285,523.90	1,324,090.19	0.28
		Base		99.228674	4,961,433.71	125.710478	6,285,523.90	1,324,090.19	0.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.810015	9,981,001.52	95.838000	9,583,800.00	-397,201.52	0.42
		Base		99.810015	9,981,001.52	95.838000	9,583,800.00	-397,201.52	0.42
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.298331	10,929,833.09	103.506660	10,350,666.00	-579,167.09	0.45
Original Face:		Base	10,000,000.000	109.298331	10,929,833.09	103.506660	10,350,666.00	-579,167.09	0.45
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	3,157,012.350	107.581139	3,396,349.85	99.921150	3,154,523.05	-241,826.80	0.14
Original Face:		Base	5,775,000.000	107.581139	3,396,349.85	99.921150	3,154,523.05	-241,826.80	0.14

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46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	1,858,142.130	102.658882	1,907,547.94	100.073450	1,859,506.94	-48,041.00	0.08
	Original Face:	Base	10,000,000.000	102.658882	1,907,547.94	100.073450	1,859,506.94	-48,041.00	0.08
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	9,065,299.640	100.284763	9,091,114.29	98.577180	8,936,316.74	-154,797.55	0.39
	Original Face:	Base	10,000,000.000	100.284763	9,091,114.29	98.577180	8,936,316.74	-154,797.55	0.39
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694	15 Apr 2046		
		Local	3,686,741.410	100.727740	3,713,571.32	97.126700	3,580,810.27	-132,761.05	0.16
	Original Face:	Base	4,840,000.000	100.727740	3,713,571.32	97.126700	3,580,810.27	-132,761.05	0.16
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.320010	10,001,534.02	99.436740	9,625,627.58	-375,906.44	0.42
	Original Face:	Base	9,680,152.000	103.320010	10,001,534.02	99.436740	9,625,627.58	-375,906.44	0.42
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.168242	4,908,412.11	113.968508	5,698,425.40	790,013.29	0.25
		Base		98.168242	4,908,412.11	113.968508	5,698,425.40	790,013.29	0.25
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	99.295669	4,964,783.45	-35,216.55	0.22
		Base		100.000000	5,000,000.00	99.295669	4,964,783.45	-35,216.55	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.918203	4,995,910.14	94.446000	4,722,300.00	-273,610.14	0.21
		Base		99.918203	4,995,910.14	94.446000	4,722,300.00	-273,610.14	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	100.879561	15,131,934.15	131,934.15	0.66
		Base		100.000000	15,000,000.00	100.879561	15,131,934.15	131,934.15	0.66
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.712766	1,994,255.31	99.559591	1,991,191.82	-3,063.49	0.09
		Base		99.712766	1,994,255.31	99.559591	1,991,191.82	-3,063.49	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.918789	2,997,563.66	89.730000	2,691,900.00	-305,663.66	0.12
		Base		99.918789	2,997,563.66	89.730000	2,691,900.00	-305,663.66	0.12

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58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.690681	4,984,534.06	125.776333	6,288,816.65	1,304,282.59	0.28
		Base		99.690681	4,984,534.06	125.776333	6,288,816.65	1,304,282.59	0.28
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.999924	4,999,996.19	99.852230	4,992,611.50	-7,384.69	0.22
Original Face:		Base	5,000,000.000	99.999924	4,999,996.19	99.852230	4,992,611.50	-7,384.69	0.22
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.930911	4,996,545.56	99.619547	4,980,977.35	-15,568.21	0.22
		Base		99.930911	4,996,545.56	99.619547	4,980,977.35	-15,568.21	0.22
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	121.666089	12,166,608.85	120.642957	12,064,295.70	-102,313.15	0.53
		Base		121.666089	12,166,608.85	120.642957	12,064,295.70	-102,313.15	0.53
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	103.877485	3,220,202.05	104.041477	3,225,285.79	5,083.74	0.14
		Base		103.877485	3,220,202.05	104.041477	3,225,285.79	5,083.74	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.916103	4,995,805.15	97.750000	4,887,500.00	-108,305.15	0.21
		Base		99.916103	4,995,805.15	97.750000	4,887,500.00	-108,305.15	0.21
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		Local	10,000,000.000	99.812319	9,981,231.89	94.655226	9,465,522.60	-515,709.29	0.41
		Base		99.812319	9,981,231.89	94.655226	9,465,522.60	-515,709.29	0.41
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.717925	7,977,434.00	99.520205	7,961,616.40	-15,817.60	0.35
		Base		99.717925	7,977,434.00	99.520205	7,961,616.40	-15,817.60	0.35
65478HAA6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A1					1.5	17 Dec 2018		
		Local	3,667,779.230	100.000000	3,667,779.23	100.000500	3,667,797.57	18.34	0.16
Original Face:		Base	10,000,000.000	100.000000	3,667,779.23	100.000500	3,667,797.57	18.34	0.16
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.858413	4,992,920.67	94.412375	4,720,618.75	-272,301.92	0.21
		Base		99.858413	4,992,920.67	94.412375	4,720,618.75	-272,301.92	0.21

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69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.916511	7,993,320.85	97.994213	7,839,537.04	-153,783.81	0.34
		Base		99.916511	7,993,320.85	97.994213	7,839,537.04	-153,783.81	0.34
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	100.399433	20,079,886.60	79,886.60	0.88
		Base		100.000000	20,000,000.00	100.399433	20,079,886.60	79,886.60	0.88
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.899888	4,994,994.38	101.359985	5,067,999.25	73,004.87	0.22
		Base		99.899888	4,994,994.38	101.359985	5,067,999.25	73,004.87	0.22
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.14277	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.645884	20,129,176.80	129,176.80	0.88
		Base		100.000000	20,000,000.00	100.645884	20,129,176.80	129,176.80	0.88
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.934873	4,996,743.67	97.613544	4,880,677.20	-116,066.47	0.21
		Base		99.934873	4,996,743.67	97.613544	4,880,677.20	-116,066.47	0.21
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	120.340968	3,610,229.03	123.486000	3,704,580.00	94,350.97	0.16
		Base		120.340968	3,610,229.03	123.486000	3,704,580.00	94,350.97	0.16
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.756118	4,987,805.89	102.792228	5,139,611.40	151,805.51	0.23
		Base		99.756118	4,987,805.89	102.792228	5,139,611.40	151,805.51	0.23
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.886491	2,996,594.72	98.188024	2,945,640.72	-50,954.00	0.13
		Base		99.886491	2,996,594.72	98.188024	2,945,640.72	-50,954.00	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.948049	9,794,908.79	125.627295	12,311,474.91	2,516,566.12	0.54
		Base		99.948049	9,794,908.79	125.627295	12,311,474.91	2,516,566.12	0.54
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.998484	2,999,954.52	99.998484	2,999,954.52	0.00	0.13
		Base		99.998484	2,999,954.52	99.998484	2,999,954.52	0.00	0.13

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742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.603498	10,060,349.81	99.121200	9,912,120.00	-148,229.81	0.43
		Base		100.603498	10,060,349.81	99.121200	9,912,120.00	-148,229.81	0.43
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.733349	3,022,000.48	99.492000	2,984,760.00	-37,240.48	0.13
		Base		100.733349	3,022,000.48	99.492000	2,984,760.00	-37,240.48	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.627017	5,031,350.84	99.278674	4,963,933.70	-67,417.14	0.22
		Base		100.627017	5,031,350.84	99.278674	4,963,933.70	-67,417.14	0.22
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.738870	3,989,554.79	92.500000	3,700,000.00	-289,554.79	0.16
		Base		99.738870	3,989,554.79	92.500000	3,700,000.00	-289,554.79	0.16
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.2	25 Jan 2028		
		Local	10,000,000.000	99.853343	9,985,334.28	94.688566	9,468,856.60	-516,477.68	0.42
		Base		99.853343	9,985,334.28	94.688566	9,468,856.60	-516,477.68	0.42
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.2605	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.800181	10,080,018.10	80,018.10	0.44
		Base		100.000000	10,000,000.00	100.800181	10,080,018.10	80,018.10	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.938725	4,996,936.24	96.376000	4,818,800.00	-178,136.24	0.21
		Base		99.938725	4,996,936.24	96.376000	4,818,800.00	-178,136.24	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.987242	3,999,489.69	99.580159	3,983,206.36	-16,283.33	0.17
		Base		99.987242	3,999,489.69	99.580159	3,983,206.36	-16,283.33	0.17
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.989022	4,999,451.11	97.974793	4,898,739.65	-100,711.46	0.21
		Base		99.989022	4,999,451.11	97.974793	4,898,739.65	-100,711.46	0.21
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.918513	4,995,925.63	98.475136	4,923,756.80	-72,168.83	0.22
		Base		99.918513	4,995,925.63	98.475136	4,923,756.80	-72,168.83	0.22

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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
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.504623	5,425,231.17	123.348875	6,167,443.75	742,212.58	0.27
		Base		108.504623	5,425,231.17	123.348875	6,167,443.75	742,212.58	0.27
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.862798	4,993,139.88	100.283922	5,014,196.10	21,056.22	0.22
		Base		99.862798	4,993,139.88	100.283922	5,014,196.10	21,056.22	0.22
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.785266	2,993,557.99	103.463802	3,103,914.06	110,356.07	0.14
		Base		99.785266	2,993,557.99	103.463802	3,103,914.06	110,356.07	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.25	23 Aug 2021		
		Local	5,000,000.000	99.838112	4,991,905.62	96.230592	4,811,529.60	-180,376.02	0.21
		Base		99.838112	4,991,905.62	96.230592	4,811,529.60	-180,376.02	0.21
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.932946	14,989,941.89	96.627000	14,494,050.00	-495,891.89	0.64
		Base		99.932946	14,989,941.89	96.627000	14,494,050.00	-495,891.89	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	100.102212	7,007,154.84	7,154.84	0.31
		Base		100.000000	7,000,000.00	100.102212	7,007,154.84	7,154.84	0.31
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.662965	4,983,148.25	126.919902	6,345,995.10	1,362,846.85	0.28
		Base		99.662965	4,983,148.25	126.919902	6,345,995.10	1,362,846.85	0.28
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	99.387500	4,969,375.00	-30,625.00	0.22
		Base		100.000000	5,000,000.00	99.387500	4,969,375.00	-30,625.00	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	105.110185	7,883,263.89	107.238281	8,042,871.08	159,607.19	0.35
		Base		105.110185	7,883,263.89	107.238281	8,042,871.08	159,607.19	0.35

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912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	115.044610	5,752,230.51	118.312500	5,915,625.00	163,394.49	0.26
			Base	115.044610	5,752,230.51	118.312500	5,915,625.00	163,394.49	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	116.982022	5,849,101.08	120.835938	6,041,796.90	192,695.82	0.26
			Base	116.982022	5,849,101.08	120.835938	6,041,796.90	192,695.82	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	109.294247	5,464,712.34	119.464844	5,973,242.20	508,529.86	0.26
			Base	109.294247	5,464,712.34	119.464844	5,973,242.20	508,529.86	0.26
912810ES3	US TREASURY N/B 11/24 7.5					7.5	15 Nov 2024		
		5,000,000.000	Local	132.122202	6,606,110.11	127.675781	6,383,789.05	-222,321.06	0.28
			Base	132.122202	6,606,110.11	127.675781	6,383,789.05	-222,321.06	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	126.247657	15,780,957.11	126.222656	15,777,832.00	-3,125.11	0.69
			Base	126.247657	15,780,957.11	126.222656	15,777,832.00	-3,125.11	0.69
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	118.505261	14,813,157.59	121.605469	15,200,683.63	387,526.04	0.67
			Base	118.505261	14,813,157.59	121.605469	15,200,683.63	387,526.04	0.67
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	132.385647	26,477,129.31	128.328125	25,665,625.00	-811,504.31	1.12
			Base	132.385647	26,477,129.31	128.328125	25,665,625.00	-811,504.31	1.12
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	135.254451	16,906,806.34	127.054688	15,881,836.00	-1,024,970.34	0.70
			Base	135.254451	16,906,806.34	127.054688	15,881,836.00	-1,024,970.34	0.70
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	122.163883	18,324,582.44	128.019531	19,202,929.65	878,347.21	0.84
			Base	122.163883	18,324,582.44	128.019531	19,202,929.65	878,347.21	0.84
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	135.765904	20,364,885.56	126.539000	18,980,850.00	-1,384,035.56	0.83
			Base	135.765904	20,364,885.56	126.539000	18,980,850.00	-1,384,035.56	0.83

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912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		27,500,000.000	Local	128.449418	35,323,590.06	122.640625	33,726,171.88	-1,597,418.18	1.48
			Base	128.449418	35,323,590.06	122.640625	33,726,171.88	-1,597,418.18	1.48
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		17,500,000.000	Local	127.521282	22,316,224.30	120.847656	21,148,339.80	-1,167,884.50	0.93
			Base	127.521282	22,316,224.30	120.847656	21,148,339.80	-1,167,884.50	0.93
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		20,000,000.000	Local	125.676539	25,135,307.70	121.265625	24,253,125.00	-882,182.70	1.06
			Base	125.676539	25,135,307.70	121.265625	24,253,125.00	-882,182.70	1.06
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	136.718011	27,343,602.24	130.410156	26,082,031.20	-1,261,571.04	1.14
			Base	136.718011	27,343,602.24	130.410156	26,082,031.20	-1,261,571.04	1.14
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		17,500,000.000	Local	144.726736	25,327,178.78	133.273000	23,322,775.00	-2,004,403.78	1.02
			Base	144.726736	25,327,178.78	133.273000	23,322,775.00	-2,004,403.78	1.02
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	119.329402	2,983,235.06	129.125000	3,228,125.00	244,889.94	0.14
			Base	119.329402	2,983,235.06	129.125000	3,228,125.00	244,889.94	0.14
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.898011	4,994,900.53	98.703125	4,935,156.25	-59,744.28	0.22
			Base	99.898011	4,994,900.53	98.703125	4,935,156.25	-59,744.28	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.359266	2,583,981.65	96.203125	2,405,078.13	-178,903.52	0.11
			Base	103.359266	2,583,981.65	96.203125	2,405,078.13	-178,903.52	0.11
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	100.938829	5,046,941.47	100.402344	5,020,117.20	-26,824.27	0.22
			Base	100.938829	5,046,941.47	100.402344	5,020,117.20	-26,824.27	0.22
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		10,000,000.000	Local	99.588372	9,958,837.24	95.492000	9,549,200.00	-409,637.24	0.42
			Base	99.588372	9,958,837.24	95.492000	9,549,200.00	-409,637.24	0.42

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912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	104.603173	5,230,158.67	101.371094	5,068,554.70	-161,603.97	0.22
			Base	104.603173	5,230,158.67	101.371094	5,068,554.70	-161,603.97	0.22
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.816170	4,990,808.52	98.468750	4,923,437.50	-67,371.02	0.22
			Base	99.816170	4,990,808.52	98.468750	4,923,437.50	-67,371.02	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.668076	4,983,403.78	95.464844	4,773,242.20	-210,161.58	0.21
			Base	99.668076	4,983,403.78	95.464844	4,773,242.20	-210,161.58	0.21
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.834307	4,991,715.35	98.050781	4,902,539.05	-89,176.30	0.21
			Base	99.834307	4,991,715.35	98.050781	4,902,539.05	-89,176.30	0.21
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.246163	4,962,308.16	95.136719	4,756,835.95	-205,472.21	0.21
			Base	99.246163	4,962,308.16	95.136719	4,756,835.95	-205,472.21	0.21
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
		10,000,000.000	Local	95.687832	9,568,783.18	92.964844	9,296,484.40	-272,298.78	0.41
			Base	95.687832	9,568,783.18	92.964844	9,296,484.40	-272,298.78	0.41
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.759409	7,481,955.69	97.785156	7,333,886.70	-148,068.99	0.32
			Base	99.759409	7,481,955.69	97.785156	7,333,886.70	-148,068.99	0.32
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		107,454.000	Local	100.000009	107,454.01	100.000009	107,454.01	0.00	0.00
Original Face:		100,000.000	Base	100.000009	107,454.01	100.000009	107,454.01	0.00	0.00
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
		5,000,000.000	Local	95.490134	4,774,506.68	94.707031	4,735,351.55	-39,155.13	0.21
			Base	95.490134	4,774,506.68	94.707031	4,735,351.55	-39,155.13	0.21
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.979077	4,998,953.87	99.183594	4,959,179.70	-39,774.17	0.22
			Base	99.979077	4,998,953.87	99.183594	4,959,179.70	-39,774.17	0.22

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92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.986315	4,999,315.76	98.870630	4,943,531.50	-55,784.26	0.22
Original Face:		Base	5,000,000.000	99.986315	4,999,315.76	98.870630	4,943,531.50	-55,784.26	0.22
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.01	20 Sep 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	99.929810	10,492,630.05	-7,369.95	0.46
Original Face:		Base	10,500,000.000	100.000000	10,500,000.00	99.929810	10,492,630.05	-7,369.95	0.46
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.282734	9,923,652.87	100.662870	9,311,315.48	-612,337.39	0.41
Original Face:		Base	9,250,000.000	107.282734	9,923,652.87	100.662870	9,311,315.48	-612,337.39	0.41
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.636215	5,081,810.76	100.297000	5,014,850.00	-66,960.76	0.22
Original Face:		Base	5,000,000.000	101.636215	5,081,810.76	100.297000	5,014,850.00	-66,960.76	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	1,415,990.870	102.509225	1,451,521.26	99.899760	1,414,571.48	-36,949.78	0.06
Original Face:		Base	5,000,000.000	102.509225	1,451,521.26	99.899760	1,414,571.48	-36,949.78	0.06
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.007721	7,474,571.39	99.283260	7,346,961.24	-127,610.15	0.32
Original Face:		Base	7,400,000.000	101.007721	7,474,571.39	99.283260	7,346,961.24	-127,610.15	0.32
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	56,064.550	99.999625	56,064.34	99.875670	55,994.84	-69.50	0.00
Original Face:		Base	2,000,000.000	99.999625	56,064.34	99.875670	55,994.84	-69.50	0.00
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.916523	4,995,826.13	117.771043	5,888,552.15	892,726.02	0.26
		Base		99.916523	4,995,826.13	117.771043	5,888,552.15	892,726.02	0.26
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.30063	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.958789	4,997,939.45	-2,060.55	0.22
		Base		100.000000	5,000,000.00	99.958789	4,997,939.45	-2,060.55	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.927242	4,996,362.10	94.810000	4,740,500.00	-255,862.10	0.21
		Base		99.927242	4,996,362.10	94.810000	4,740,500.00	-255,862.10	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	97.797192	4,889,859.60	-110,140.40	0.21
		Base		100.000000	5,000,000.00	97.797192	4,889,859.60	-110,140.40	0.21
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.986926	9,998,692.55	97.964000	9,796,400.00	-202,292.55	0.43
		Base		99.986926	9,998,692.55	97.964000	9,796,400.00	-202,292.55	0.43
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	102.493000	15,373,950.00	373,950.00	0.67
		Base		100.000000	15,000,000.00	102.493000	15,373,950.00	373,950.00	0.67
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	1,160,374.330	99.997723	1,160,347.91	99.264050	1,151,834.56	-8,513.35	0.05
Original Face:		Base	3,500,000.000	99.997723	1,160,347.91	99.264050	1,151,834.56	-8,513.35	0.05
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.587631	5,179,381.55	99.298690	4,964,934.50	-214,447.05	0.22
Original Face:		Base	5,000,000.000	103.587631	5,179,381.55	99.298690	4,964,934.50	-214,447.05	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.688283	6,978,179.78	92.737000	6,491,590.00	-486,589.78	0.28
		Base		99.688283	6,978,179.78	92.737000	6,491,590.00	-486,589.78	0.28
US DOLLAR Total									
		Local	2,104,030,762.830		2,197,194,060.92		2,178,677,038.31	-18,517,022.61	95.50
Original Face:		Base	2,140,204,898.000		2,197,194,060.92		2,178,677,038.31	-18,517,022.61	95.50
FIXED INCOME Total									
		Base	2,104,030,762.830		2,197,194,060.92		2,178,677,038.31	-18,517,022.61	95.50
Original Face:			2,140,204,898.000						

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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								
		2,206,799,784.860	Base	2,299,834,684.13		2,281,317,357.67	-18,517,326.46	100.00
Original Face:		2,140,204,898.000						

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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	327,183.840	1.000000	327,183.84	1.000000	327,183.84	0.00	0.09
		Base		1.000000	327,183.84	1.000000	327,183.84	0.00	0.09
US DOLLAR Total									
		Local	327,183.840		327,183.84		327,183.84	0.00	0.09
		Base			327,183.84		327,183.84	0.00	0.09
CASH Total									
		Base	327,183.840		327,183.84		327,183.84	0.00	0.09
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	99.923247	2,997,697.41	96.537152	2,896,114.56	-101,582.85	0.81
		Base		99.923247	2,997,697.41	96.537152	2,896,114.56	-101,582.85	0.81
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.74	01 May 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		23,997,697.41		23,896,114.56	-101,582.85	6.72
		Base			23,997,697.41		23,896,114.56	-101,582.85	6.72
CASH EQUIVALENT Total									
		Base	24,000,000.000		23,997,697.41		23,896,114.56	-101,582.85	6.72
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	100.463700	502,318.50	2,318.50	0.14
		Base		100.000000	500,000.00	100.463700	502,318.50	2,318.50	0.14
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.309719	2,026,194.37	98.848650	1,976,973.00	-49,221.37	0.56
		Base		101.309719	2,026,194.37	98.848650	1,976,973.00	-49,221.37	0.56
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.21688	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.158310	4,006,332.40	6,332.40	1.13
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.158310	4,006,332.40	6,332.40	1.13
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		Local	2,000,000.000	99.940500	1,998,810.00	98.336348	1,966,726.96	-32,083.04	0.55
		Base		99.940500	1,998,810.00	98.336348	1,966,726.96	-32,083.04	0.55
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					2.92878	30 Oct 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.488129	2,009,762.58	9,762.58	0.57
		Base		100.000000	2,000,000.00	100.488129	2,009,762.58	9,762.58	0.57
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	100.113000	3,003,390.00	3,390.00	0.84
		Base		100.000000	3,000,000.00	100.113000	3,003,390.00	3,390.00	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	99.874779	4,993,738.95	-6,261.05	1.40
		Base		100.000000	5,000,000.00	99.874779	4,993,738.95	-6,261.05	1.40
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.1305	10 May 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.196901	2,003,938.02	3,938.02	0.56
		Base		100.000000	2,000,000.00	100.196901	2,003,938.02	3,938.02	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	100.218915	2,004,378.30	4,378.30	0.56
		Base		100.000000	2,000,000.00	100.218915	2,004,378.30	4,378.30	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	100.386373	5,019,318.65	19,318.65	1.41
		Base		100.000000	5,000,000.00	100.386373	5,019,318.65	19,318.65	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	100.844900	7,059,143.00	59,143.00	1.99
		Base		100.000000	7,000,000.00	100.844900	7,059,143.00	59,143.00	1.99
05581RAD8	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3					1.34	22 Jan 2019		
		Local	1,029,120.210	99.980467	1,028,919.19	99.888490	1,027,972.64	-946.55	0.29
	Original Face:	Base	4,280,000.000	99.980467	1,028,919.19	99.888490	1,027,972.64	-946.55	0.29
05584PAA5	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A1					1.35	22 Oct 2018		
		Local	458,533.560	100.000000	458,533.56	99.999800	458,532.64	-0.92	0.13
	Original Face:	Base	5,000,000.000	100.000000	458,533.56	99.999800	458,532.64	-0.92	0.13
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625	19 Oct 2020		
		Local	5,810,000.000	100.411470	5,833,906.41	98.808577	5,740,778.32	-93,128.09	1.61
		Base		100.411470	5,833,906.41	98.808577	5,740,778.32	-93,128.09	1.61
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					3.00509	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.578155	3,017,344.65	17,344.65	0.85
		Base		100.000000	3,000,000.00	100.578155	3,017,344.65	17,344.65	0.85
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.976830	499,884.15	98.699480	493,497.40	-6,386.75	0.14
		Base		99.976830	499,884.15	98.699480	493,497.40	-6,386.75	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.993628	2,999,808.83	97.958458	2,938,753.74	-61,055.09	0.83
		Base		99.993628	2,999,808.83	97.958458	2,938,753.74	-61,055.09	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	100.438894	5,021,944.70	21,944.70	1.41
		Base		100.000000	5,000,000.00	100.438894	5,021,944.70	21,944.70	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	99.792403	3,991,696.12	-8,303.88	1.12
		Base		100.000000	4,000,000.00	99.792403	3,991,696.12	-8,303.88	1.12
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.998258	1,999,965.15	99.657008	1,993,140.16	-6,824.99	0.56
		Base		99.998258	1,999,965.15	99.657008	1,993,140.16	-6,824.99	0.56

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12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	75,910.350	100.079225	75,970.49	99.933480	75,859.85	-110.64	0.02
Original Face:		Base	3,737,000.000	100.079225	75,970.49	99.933480	75,859.85	-110.64	0.02
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.830308	1,996,606.16	96.454530	1,929,090.60	-67,515.56	0.54
		Base		99.830308	1,996,606.16	96.454530	1,929,090.60	-67,515.56	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	100.466752	5,023,337.60	23,337.60	1.41
		Base		100.000000	5,000,000.00	100.466752	5,023,337.60	23,337.60	1.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.974104	999,741.04	98.434470	984,344.70	-15,396.34	0.28
Original Face:		Base	1,000,000.000	99.974104	999,741.04	98.434470	984,344.70	-15,396.34	0.28
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.56688	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.755080	2,015,101.60	15,101.60	0.57
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.755080	2,015,101.60	15,101.60	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	100.699482	3,020,984.46	20,984.46	0.85
		Base		100.000000	3,000,000.00	100.699482	3,020,984.46	20,984.46	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	100.421838	4,016,873.52	16,873.52	1.13
		Base		100.000000	4,000,000.00	100.421838	4,016,873.52	16,873.52	1.13
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.35	31 Jan 2020		
		Local	5,000,000.000	99.800328	4,990,016.39	98.428728	4,921,436.40	-68,579.99	1.38
		Base		99.800328	4,990,016.39	98.428728	4,921,436.40	-68,579.99	1.38
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.65	08 Aug 2022		
		Local	4,000,000.000	99.805214	3,992,208.54	95.626914	3,825,076.56	-167,131.98	1.08
		Base		99.805214	3,992,208.54	95.626914	3,825,076.56	-167,131.98	1.08
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	358,167.300	99.996365	358,154.28	99.834720	357,575.32	-578.96	0.10
Original Face:		Base	2,500,000.000	99.996365	358,154.28	99.834720	357,575.32	-578.96	0.10

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172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.7	30 Mar 2021		
		Local	2,370,000.000	100.306303	2,377,259.38	98.419393	2,332,539.61	-44,719.77	0.66
		Base		100.306303	2,377,259.38	98.419393	2,332,539.61	-44,719.77	0.66
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					2.61769	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.094396	4,003,775.84	3,775.84	1.13
		Base		100.000000	4,000,000.00	100.094396	4,003,775.84	3,775.84	1.13
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.993022	999,930.22	99.634490	996,344.90	-3,585.32	0.28
Original Face:		Base	1,000,000.000	99.993022	999,930.22	99.634490	996,344.90	-3,585.32	0.28
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65063	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.223531	1,002,235.31	2,235.31	0.28
		Base		100.000000	1,000,000.00	100.223531	1,002,235.31	2,235.31	0.28
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.929346	1,998,586.92	98.097002	1,961,940.04	-36,646.88	0.55
		Base		99.929346	1,998,586.92	98.097002	1,961,940.04	-36,646.88	0.55
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	663,713.300	99.991555	663,657.25	99.738350	661,976.69	-1,680.56	0.19
Original Face:		Base	2,000,000.000	99.991555	663,657.25	99.738350	661,976.69	-1,680.56	0.19
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.97	20 Jan 2023		
		Local	3,000,000.000	100.213860	3,006,415.80	99.202410	2,976,072.30	-30,343.50	0.84
Original Face:		Base	3,000,000.000	100.213860	3,006,415.80	99.202410	2,976,072.30	-30,343.50	0.84
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.991713	3,999,668.51	98.059096	3,922,363.84	-77,304.67	1.10
		Base		99.991713	3,999,668.51	98.059096	3,922,363.84	-77,304.67	1.10
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	99.504940	1,990,098.80	-9,901.20	0.56
		Base		100.000000	2,000,000.00	99.504940	1,990,098.80	-9,901.20	0.56
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.25	25 Jun 2022		
		Local	5,123,060.910	100.000000	5,123,060.91	97.172330	4,978,197.65	-144,863.26	1.40
Original Face:		Base	5,126,000.000	100.000000	5,123,060.91	97.172330	4,978,197.65	-144,863.26	1.40

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31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	13,286.610	100.596239	13,365.83	100.817621	13,395.24	29.41	0.00
	Original Face:	Base	1,100,000.000	100.596239	13,365.83	100.817621	13,395.24	29.41	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	836,240.960	103.623212	866,539.74	102.784399	859,525.24	-7,014.50	0.24
	Original Face:	Base	2,090,000.000	103.623212	866,539.74	102.784399	859,525.24	-7,014.50	0.24
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	4,184.780	100.066431	4,187.56	100.163900	4,191.64	4.08	0.00
	Original Face:	Base	1,500,000.000	100.066431	4,187.56	100.163900	4,191.64	4.08	0.00
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	0.760	101.315789	0.77	100.240411	0.76	-0.01	0.00
	Original Face:	Base	1,500,000.000	101.315789	0.77	100.240411	0.76	-0.01	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	4,206.300	101.073390	4,251.45	103.584741	4,357.08	105.63	0.00
	Original Face:	Base	250,000.000	101.073390	4,251.45	103.584741	4,357.08	105.63	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	55,534.010	100.115227	55,598.00	103.626012	57,547.68	1,949.68	0.02
	Original Face:	Base	1,000,000.000	100.115227	55,598.00	103.626012	57,547.68	1,949.68	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	63,667.600	100.689723	64,106.73	103.597665	65,958.15	1,851.42	0.02
	Original Face:	Base	2,206,300.000	100.689723	64,106.73	103.597665	65,958.15	1,851.42	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	947,588.600	101.529985	962,086.56	99.931168	946,936.36	-15,150.20	0.27
	Original Face:	Base	5,000,000.000	101.529985	962,086.56	99.931168	946,936.36	-15,150.20	0.27
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,386,709.200	102.196118	2,439,124.15	97.918183	2,337,022.28	-102,101.87	0.66
	Original Face:	Base	5,000,000.000	102.196118	2,439,124.15	97.918183	2,337,022.28	-102,101.87	0.66
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	55,372.110	101.172106	56,021.13	103.622139	57,377.76	1,356.63	0.02
	Original Face:	Base	1,000,000.000	101.172106	56,021.13	103.622139	57,377.76	1,356.63	0.02

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3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	514,430.940	101.412378	521,696.65	102.874000	529,215.69	7,519.04	0.15
Original Face:		Base	6,000,000.000	101.412378	521,696.65	102.874000	529,215.69	7,519.04	0.15
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	507,748.000	101.848726	517,134.87	101.291564	514,305.89	-2,828.98	0.14
Original Face:		Base	5,000,000.000	101.848726	517,134.87	101.291564	514,305.89	-2,828.98	0.14
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,097,717.400	103.991843	2,181,454.99	100.119431	2,100,222.72	-81,232.27	0.59
Original Face:		Base	5,000,000.000	103.991843	2,181,454.99	100.119431	2,100,222.72	-81,232.27	0.59
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,379,821.170	103.904199	1,433,692.14	102.689677	1,416,933.90	-16,758.24	0.40
Original Face:		Base	5,700,000.000	103.904199	1,433,692.14	102.689677	1,416,933.90	-16,758.24	0.40
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	613,189.040	103.613329	635,345.58	102.785895	630,271.84	-5,073.74	0.18
Original Face:		Base	2,000,000.000	103.613329	635,345.58	102.785895	630,271.84	-5,073.74	0.18
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375	13 Dec 2019		
		Local	5,000,000.000	100.427081	5,021,354.06	99.778300	4,988,915.00	-32,439.06	1.40
		Base		100.427081	5,021,354.06	99.778300	4,988,915.00	-32,439.06	1.40
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	97.359400	1,947,188.00	-52,812.00	0.55
		Base		100.000000	2,000,000.00	97.359400	1,947,188.00	-52,812.00	0.55
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.128105	2,903,715.04	99.031300	2,871,907.70	-31,807.34	0.81
		Base		100.128105	2,903,715.04	99.031300	2,871,907.70	-31,807.34	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	96.664200	4,833,210.00	-166,790.00	1.36
		Base		100.000000	5,000,000.00	96.664200	4,833,210.00	-166,790.00	1.36
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.984888	999,848.88	99.381200	993,812.00	-6,036.88	0.28
		Base		99.984888	999,848.88	99.381200	993,812.00	-6,036.88	0.28

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3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	99.954468	1,999,089.35	99.954468	1,999,089.35	0.00	0.56
		Base		99.954468	1,999,089.35	99.954468	1,999,089.35	0.00	0.56
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	894,563.580	100.712269	900,935.28	99.136850	886,842.15	-14,093.13	0.25
Original Face:		Base	1,000,000.000	100.712269	900,935.28	99.136850	886,842.15	-14,093.13	0.25
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.16207	25 Apr 2020		
		Local	460,892.370	99.985971	460,827.71	100.041300	461,082.72	255.01	0.13
Original Face:		Base	1,000,000.000	99.985971	460,827.71	100.041300	461,082.72	255.01	0.13
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	8,439.400	99.911487	8,431.93	100.736196	8,501.53	69.60	0.00
Original Face:		Base	2,360,770.000	99.911487	8,431.93	100.736196	8,501.53	69.60	0.00
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,408,807.530	100.177667	2,413,087.18	98.731470	2,378,251.08	-34,836.10	0.67
Original Face:		Base	2,500,000.000	100.177667	2,413,087.18	98.731470	2,378,251.08	-34,836.10	0.67
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	912,939.060	106.312142	970,565.07	103.826690	947,874.41	-22,690.66	0.27
Original Face:		Base	1,212,000.000	106.312142	970,565.07	103.826690	947,874.41	-22,690.66	0.27
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.666434	1,993,328.67	95.063600	1,901,272.00	-92,056.67	0.53
		Base		99.666434	1,993,328.67	95.063600	1,901,272.00	-92,056.67	0.53
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	408,368.580	103.096717	421,014.60	100.786409	411,580.03	-9,434.57	0.12
Original Face:		Base	500,000.000	103.096717	421,014.60	100.786409	411,580.03	-9,434.57	0.12
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,909,870.040	101.460344	1,937,760.71	97.754680	1,866,987.35	-70,773.36	0.52
Original Face:		Base	2,000,000.000	101.460344	1,937,760.71	97.754680	1,866,987.35	-70,773.36	0.52
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	630,642.530	101.449106	639,781.21	98.068992	618,464.77	-21,316.44	0.17
Original Face:		Base	1,500,000.000	101.449106	639,781.21	98.068992	618,464.77	-21,316.44	0.17

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31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	46,946.150	100.492330	47,177.28	103.345661	48,516.81	1,339.53	0.01
Original Face:		Base	2,500,000.000	100.492330	47,177.28	103.345661	48,516.81	1,339.53	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	88,688.510	101.591029	90,099.57	105.235996	93,332.24	3,232.67	0.03
Original Face:		Base	983,845.000	101.591029	90,099.57	105.235996	93,332.24	3,232.67	0.03
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	59,047.870	100.594297	59,398.79	103.108554	60,883.40	1,484.61	0.02
Original Face:		Base	1,800,000.000	100.594297	59,398.79	103.108554	60,883.40	1,484.61	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	82,419.180	101.597140	83,735.53	101.019659	83,259.57	-475.96	0.02
Original Face:		Base	3,350,000.000	101.597140	83,735.53	101.019659	83,259.57	-475.96	0.02
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	162.350	100.141669	162.58	99.782315	162.00	-0.58	0.00
Original Face:		Base	1,500,000.000	100.141669	162.58	99.782315	162.00	-0.58	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,958,847.750	103.988256	2,036,971.61	102.623014	2,010,228.60	-26,743.01	0.57
Original Face:		Base	5,200,000.000	103.988256	2,036,971.61	102.623014	2,010,228.60	-26,743.01	0.57
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	816,851.380	101.654874	830,369.24	98.112447	801,432.88	-28,936.36	0.23
Original Face:		Base	2,680,283.000	101.654874	830,369.24	98.112447	801,432.88	-28,936.36	0.23
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	5,716,973.100	102.443763	5,856,682.39	98.070304	5,606,652.90	-250,029.49	1.58
Original Face:		Base	15,000,000.000	102.443763	5,856,682.39	98.070304	5,606,652.90	-250,029.49	1.58
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,129,035.940	101.337432	2,157,510.34	98.007918	2,086,623.80	-70,886.54	0.59
Original Face:		Base	4,200,000.000	101.337432	2,157,510.34	98.007918	2,086,623.80	-70,886.54	0.59
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	159,366.860	102.326563	163,074.63	102.130893	162,762.80	-311.83	0.05
Original Face:		Base	1,500,000.000	102.326563	163,074.63	102.130893	162,762.80	-311.83	0.05

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	249,495.870	101.418060	253,033.87	102.626655	256,049.27	3,015.40	0.07
Original Face:		Base	3,200,000.000	101.418060	253,033.87	102.626655	256,049.27	3,015.40	0.07
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	209,365.630	103.212629	216,091.77	101.275910	212,036.95	-4,054.82	0.06
Original Face:		Base	765,534.000	103.212629	216,091.77	101.275910	212,036.95	-4,054.82	0.06
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	1,741,320.270	102.439300	1,783,796.29	98.072482	1,707,756.01	-76,040.28	0.48
Original Face:		Base	5,157,070.000	102.439300	1,783,796.29	98.072482	1,707,756.01	-76,040.28	0.48
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	281,662.050	101.671890	286,371.13	103.802348	292,371.82	6,000.69	0.08
Original Face:		Base	5,000,000.000	101.671890	286,371.13	103.802348	292,371.82	6,000.69	0.08
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	505,528.150	102.291619	517,112.93	102.622494	518,785.60	1,672.67	0.15
Original Face:		Base	5,000,000.000	102.291619	517,112.93	102.622494	518,785.60	1,672.67	0.15
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	487,180.300	103.756802	505,482.70	102.677576	500,224.92	-5,257.78	0.14
Original Face:		Base	2,000,000.000	103.756802	505,482.70	102.677576	500,224.92	-5,257.78	0.14
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	305,267.700	103.579868	316,195.88	104.628749	319,397.78	3,201.90	0.09
Original Face:		Base	5,000,000.000	103.579868	316,195.88	104.628749	319,397.78	3,201.90	0.09
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,762,361.120	107.081926	2,957,989.49	105.250289	2,907,393.06	-50,596.43	0.82
Original Face:		Base	14,750,000.000	107.081926	2,957,989.49	105.250289	2,907,393.06	-50,596.43	0.82
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	304,858.820	101.289577	308,790.21	99.811277	304,283.48	-4,506.73	0.09
Original Face:		Base	2,000,000.000	101.289577	308,790.21	99.811277	304,283.48	-4,506.73	0.09
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875	27 Jul 2020		
		Local	4,000,000.000	100.389450	4,015,578.01	99.580994	3,983,239.76	-32,338.25	1.12
		Base		100.389450	4,015,578.01	99.580994	3,983,239.76	-32,338.25	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	99.673539	4,983,676.95	99.169386	4,958,469.30	-25,207.65	1.39
		Base		99.673539	4,983,676.95	99.169386	4,958,469.30	-25,207.65	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	99.979647	999,796.47	-203.53	0.28
		Base		100.000000	1,000,000.00	99.979647	999,796.47	-203.53	0.28
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.91063	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.824976	1,008,249.76	8,249.76	0.28
		Base		100.000000	1,000,000.00	100.824976	1,008,249.76	8,249.76	0.28
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	100.159032	2,003,180.64	100.159032	2,003,180.64	0.00	0.56
		Base		100.159032	2,003,180.64	100.159032	2,003,180.64	0.00	0.56
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.985388	7,998,831.05	99.701479	7,976,118.32	-22,712.73	2.24
		Base		99.985388	7,998,831.05	99.701479	7,976,118.32	-22,712.73	2.24
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,508,374.200	98.786571	2,477,936.85	96.305090	2,415,692.03	-62,244.82	0.68
Original Face:		Base	4,000,000.000	98.786571	2,477,936.85	96.305090	2,415,692.03	-62,244.82	0.68
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,255,053.440	99.083555	1,243,551.57	94.893060	1,190,958.61	-52,592.96	0.33
Original Face:		Base	1,900,000.000	99.083555	1,243,551.57	94.893060	1,190,958.61	-52,592.96	0.33
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
		Local	2,454,275.160	99.537330	2,442,919.97	98.162020	2,409,166.07	-33,753.90	0.68
Original Face:		Base	3,050,000.000	99.537330	2,442,919.97	98.162020	2,409,166.07	-33,753.90	0.68
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,929,196.640	99.277427	2,908,031.05	96.397290	2,823,666.18	-84,364.87	0.79
Original Face:		Base	3,000,000.000	99.277427	2,908,031.05	96.397290	2,823,666.18	-84,364.87	0.79
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
		Local	4,860,799.150	99.857877	4,853,890.85	97.815330	4,754,606.73	-99,284.12	1.34
Original Face:		Base	5,000,000.000	99.857877	4,853,890.85	97.815330	4,754,606.73	-99,284.12	1.34

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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
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.997182	999,971.82	99.758604	997,586.04	-2,385.78	0.28
		Base		99.997182	999,971.82	99.758604	997,586.04	-2,385.78	0.28
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.100171	6,006,010.26	99.782321	5,986,939.26	-19,071.00	1.68
		Base		100.100171	6,006,010.26	99.782321	5,986,939.26	-19,071.00	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	95.263184	2,857,895.52	-142,104.48	0.80
		Base		100.000000	3,000,000.00	95.263184	2,857,895.52	-142,104.48	0.80
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.458639	3,978,345.55	98.170400	3,926,816.00	-51,529.55	1.10
		Base		99.458639	3,978,345.55	98.170400	3,926,816.00	-51,529.55	1.10
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.252123	501,260.62	1,260.62	0.14
		Base		100.000000	500,000.00	100.252123	501,260.62	1,260.62	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.986796	1,999,735.91	99.123679	1,982,473.58	-17,262.33	0.56
		Base		99.986796	1,999,735.91	99.123679	1,982,473.58	-17,262.33	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	100.478369	502,391.85	2,391.85	0.14
		Base		100.000000	500,000.00	100.478369	502,391.85	2,391.85	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
		Local	2,000,000.000	99.935697	1,998,713.94	97.606078	1,952,121.56	-46,592.38	0.55
		Base		99.935697	1,998,713.94	97.606078	1,952,121.56	-46,592.38	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.62954	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	99.999821	6,999,987.47	-12.53	1.97
		Base		100.000000	7,000,000.00	99.999821	6,999,987.47	-12.53	1.97
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	100.562018	5,530,910.99	30,910.99	1.56
		Base		100.000000	5,500,000.00	100.562018	5,530,910.99	30,910.99	1.56

& 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
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.993236	2,999,797.09	98.611215	2,958,336.45	-41,460.64	0.83
		Base		99.993236	2,999,797.09	98.611215	2,958,336.45	-41,460.64	0.83
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.360685	8,028,854.83	98.662288	7,892,983.04	-135,871.79	2.22
		Base		100.360685	8,028,854.83	98.662288	7,892,983.04	-135,871.79	2.22
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.956354	1,999,127.08	98.223901	1,964,478.02	-34,649.06	0.55
		Base		99.956354	1,999,127.08	98.223901	1,964,478.02	-34,649.06	0.55
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,396,465.900	99.988044	2,396,179.37	99.302870	2,379,759.42	-16,419.95	0.67
Original Face:		Base	3,000,000.000	99.988044	2,396,179.37	99.302870	2,379,759.42	-16,419.95	0.67
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
		Local	3,790,000.000	99.877627	3,785,362.08	98.298568	3,725,515.73	-59,846.35	1.05
		Base		99.877627	3,785,362.08	98.298568	3,725,515.73	-59,846.35	1.05
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.922777	1,998,455.53	97.994213	1,959,884.26	-38,571.27	0.55
		Base		99.922777	1,998,455.53	97.994213	1,959,884.26	-38,571.27	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	100.399433	2,007,988.66	7,988.66	0.56
		Base		100.000000	2,000,000.00	100.399433	2,007,988.66	7,988.66	0.56
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.159200	3,004,776.00	98.794303	2,963,829.09	-40,946.91	0.83
		Base		100.159200	3,004,776.00	98.794303	2,963,829.09	-40,946.91	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	99.253402	3,970,136.08	-29,863.92	1.12
		Base		100.000000	4,000,000.00	99.253402	3,970,136.08	-29,863.92	1.12
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.882612	3,995,304.49	99.860985	3,994,439.40	-865.09	1.12
		Base		99.882612	3,995,304.49	99.860985	3,994,439.40	-865.09	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
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	99.026281	4,951,314.05	-48,685.95	1.39
		Base		100.000000	5,000,000.00	99.026281	4,951,314.05	-48,685.95	1.39
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
		Local	3,000,000.000	99.969103	2,999,073.08	99.076592	2,972,297.76	-26,775.32	0.84
		Base		99.969103	2,999,073.08	99.076592	2,972,297.76	-26,775.32	0.84
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.997044	499,985.22	97.406120	487,030.60	-12,954.62	0.14
	Original Face:	Base	500,000.000	99.997044	499,985.22	97.406120	487,030.60	-12,954.62	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
		Local	5,000,000.000	99.799805	4,989,990.24	99.446100	4,972,305.00	-17,685.24	1.40
		Base		99.799805	4,989,990.24	99.446100	4,972,305.00	-17,685.24	1.40
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.477280	3,014,318.41	98.787820	2,963,634.60	-50,683.81	0.83
		Base		100.477280	3,014,318.41	98.787820	2,963,634.60	-50,683.81	0.83
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.987864	499,939.32	99.779306	498,896.53	-1,042.79	0.14
		Base		99.987864	499,939.32	99.779306	498,896.53	-1,042.79	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	99.681519	4,984,075.95	-15,924.05	1.40
		Base		100.000000	5,000,000.00	99.681519	4,984,075.95	-15,924.05	1.40
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.4	20 May 2019		
		Local	5,000,000.000	98.932060	4,946,602.98	98.875587	4,943,779.35	-2,823.63	1.39
		Base		98.932060	4,946,602.98	98.875587	4,943,779.35	-2,823.63	1.39
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	100.102212	5,005,110.60	5,110.60	1.41
		Base		100.000000	5,000,000.00	100.102212	5,005,110.60	5,110.60	1.41
9128283B4	US TREASURY FRN 10/19 VAR					1.8865046	31 Oct 2019		
		Local	5,000,000.000	100.004507	5,000,225.34	100.063631	5,003,181.55	2,956.21	1.41
		Base		100.004507	5,000,225.34	100.063631	5,003,181.55	2,956.21	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
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	1.12
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.12
931142DJ9	WALMART INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	100.584144	2,011,682.88	99.964940	1,999,298.80	-12,384.08	0.56
		Base		100.584144	2,011,682.88	99.964940	1,999,298.80	-12,384.08	0.56
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.986925	2,999,607.76	97.964127	2,938,923.81	-60,683.95	0.83
		Base		99.986925	2,999,607.76	97.964127	2,938,923.81	-60,683.95	0.83
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.396672	983,966.72	96.090367	960,903.67	-23,063.05	0.27
		Base		98.396672	983,966.72	96.090367	960,903.67	-23,063.05	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	101.030871	3,030,926.13	30,926.13	0.85
		Base		100.000000	3,000,000.00	101.030871	3,030,926.13	30,926.13	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	100.265600	4,010,624.00	10,624.00	1.13
		Base		100.000000	4,000,000.00	100.265600	4,010,624.00	10,624.00	1.13
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					2.57769	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.060584	5,003,029.20	3,029.20	1.41
		Base		100.000000	5,000,000.00	100.060584	5,003,029.20	3,029.20	1.41
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	331,535.530	99.997723	331,527.98	99.264050	329,095.59	-2,432.39	0.09
Original Face:		Base	1,000,000.000	99.997723	331,527.98	99.264050	329,095.59	-2,432.39	0.09
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.864405	1,997,288.09	96.305014	1,926,100.28	-71,187.81	0.54
		Base		99.864405	1,997,288.09	96.305014	1,926,100.28	-71,187.81	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
			4,000,000.000	Local	99.753397	3,990,135.89	99.678320	3,987,132.80	-3,003.09	1.12
	Original Face:		4,000,000.000	Base	99.753397	3,990,135.89	99.678320	3,987,132.80	-3,003.09	1.12
US DOLLAR Total									
			333,833,805.220	Local		334,704,264.42		331,395,837.71	-3,308,426.71	93.19
	Original Face:		197,098,802.000	Base		334,704,264.42		331,395,837.71	-3,308,426.71	93.19
FIXED INCOME Total									
			333,833,805.220	Base		334,704,264.42		331,395,837.71	-3,308,426.71	93.19
	Original Face:		197,098,802.000						

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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		358,160,989.060	Base	359,029,145.67		355,619,136.11	-3,410,009.56	100.00
Original Face:		197,098,802.000						

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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	419,314.100	1.000000	419,314.10	1.000000	419,314.10	0.00	0.28
		Base		1.000000	419,314.10	1.000000	419,314.10	0.00	0.28
US DOLLAR Total									
		Local	419,314.100		419,314.10		419,314.10	0.00	0.28
		Base			419,314.10		419,314.10	0.00	0.28
CASH Total									
		Base	419,314.100		419,314.10		419,314.10	0.00	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
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	0.16
		Base		100.000000	244,337.02	100.000000	244,337.02	0.00	0.16
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.74	01 May 2018		
		Local	16,000,000.000	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	10.68
		Base		100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	10.68
US DOLLAR Total									
		Local	16,244,337.020		16,244,337.02		16,244,337.02	0.00	10.84
		Base			16,244,337.02		16,244,337.02	0.00	10.84
CASH EQUIVALENT Total									
		Base	16,244,337.020		16,244,337.02		16,244,337.02	0.00	10.84
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
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	461,035.200	100.583298	463,724.41	98.402224	453,668.89	-10,055.52	0.30
	Original Face:	Base	1,000,000.000	100.583298	463,724.41	98.402224	453,668.89	-10,055.52	0.30
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	97.629169	976,291.69	96.523122	965,231.22	-11,060.47	0.64
		Base		97.629169	976,291.69	96.523122	965,231.22	-11,060.47	0.64
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,039,954.550	105.770281	2,157,665.65	103.803834	2,117,551.03	-40,114.62	1.41
	Original Face:	Base	5,000,000.000	105.770281	2,157,665.65	103.803834	2,117,551.03	-40,114.62	1.41
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,634,753.550	104.309344	1,705,200.70	100.294709	1,639,571.32	-65,629.38	1.09
	Original Face:	Base	5,000,000.000	104.309344	1,705,200.70	100.294709	1,639,571.32	-65,629.38	1.09
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,491,454.540	103.359480	1,541,559.66	98.323018	1,466,443.12	-75,116.54	0.98
	Original Face:	Base	4,372,786.000	103.359480	1,541,559.66	98.323018	1,466,443.12	-75,116.54	0.98
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,388,653.550	103.996336	1,444,148.81	99.964984	1,388,167.30	-55,981.51	0.93
	Original Face:	Base	5,000,000.000	103.996336	1,444,148.81	99.964984	1,388,167.30	-55,981.51	0.93
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,509,819.230	104.163249	1,572,676.77	102.127595	1,541,942.07	-30,734.70	1.03
	Original Face:	Base	7,500,000.000	104.163249	1,572,676.77	102.127595	1,541,942.07	-30,734.70	1.03
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	1,779,509.700	102.946834	1,831,948.89	98.322325	1,749,655.31	-82,293.58	1.17
	Original Face:	Base	5,000,000.000	102.946834	1,831,948.89	98.322325	1,749,655.31	-82,293.58	1.17
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,603,245.450	104.149827	1,669,777.36	99.965158	1,602,686.85	-67,090.51	1.07
	Original Face:	Base	5,000,000.000	104.149827	1,669,777.36	99.965158	1,602,686.85	-67,090.51	1.07
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,060,084.650	104.771211	1,110,663.53	102.138602	1,082,755.64	-27,907.89	0.72
	Original Face:	Base	4,169,641.000	104.771211	1,110,663.53	102.138602	1,082,755.64	-27,907.89	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	3,943,980.000	102.176075	4,029,803.98	97.228483	3,834,671.92	-195,132.06	2.56
Original Face:		Base	7,500,000.000	102.176075	4,029,803.98	97.228483	3,834,671.92	-195,132.06	2.56
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	821,873.080	101.269263	832,304.81	97.236687	799,162.15	-33,142.66	0.53
Original Face:		Base	2,000,000.000	101.269263	832,304.81	97.236687	799,162.15	-33,142.66	0.53
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	555,993.640	103.217454	573,882.48	100.335212	557,857.40	-16,025.08	0.37
Original Face:		Base	2,910,888.000	103.217454	573,882.48	100.335212	557,857.40	-16,025.08	0.37
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	1,706,450.100	105.482385	1,800,004.27	101.439958	1,731,022.26	-68,982.01	1.16
Original Face:		Base	12,190,366.000	105.482385	1,800,004.27	101.439958	1,731,022.26	-68,982.01	1.16
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	904,969.700	107.515573	972,983.36	105.394784	953,790.86	-19,192.50	0.64
Original Face:		Base	5,000,000.000	107.515573	972,983.36	105.394784	953,790.86	-19,192.50	0.64
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.75	20 Sep 2040		
		Local	1,457,370.310	103.436722	1,507,456.07	103.203161	1,504,052.23	-3,403.84	1.00
Original Face:		Base	9,450,000.000	103.436722	1,507,456.07	103.203161	1,504,052.23	-3,403.84	1.00
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	992,357.430	101.451043	1,006,756.96	98.156993	974,068.21	-32,688.75	0.65
Original Face:		Base	2,500,000.000	101.451043	1,006,756.96	98.156993	974,068.21	-32,688.75	0.65
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	678,551.810	101.367356	687,830.03	96.639823	655,751.27	-32,078.76	0.44
Original Face:		Base	1,500,000.000	101.367356	687,830.03	96.639823	655,751.27	-32,078.76	0.44
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,070,678.700	106.014208	1,135,071.54	102.827748	1,100,954.80	-34,116.74	0.73
Original Face:		Base	5,872,458.000	106.014208	1,135,071.54	102.827748	1,100,954.80	-34,116.74	0.73
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	45,954.080	103.088583	47,373.41	104.105286	47,840.63	467.22	0.03
Original Face:		Base	1,000,000.000	103.088583	47,373.41	104.105286	47,840.63	467.22	0.03

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36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	43,708.990	105.328698	46,038.11	105.937968	46,304.42	266.31	0.03
Original Face:		Base	1,000,000.000	105.328698	46,038.11	105.937968	46,304.42	266.31	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	577.290	101.926242	588.41	104.659848	604.19	15.78	0.00
Original Face:		Base	25,000.000	101.926242	588.41	104.659848	604.19	15.78	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	133,351.180	103.599841	138,151.61	107.089912	142,805.66	4,654.05	0.10
Original Face:		Base	2,000,000.000	103.599841	138,151.61	107.089912	142,805.66	4,654.05	0.10
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	9,559.980	100.000000	9,559.98	101.081770	9,663.40	103.42	0.01
Original Face:		Base	410,000.000	100.000000	9,559.98	101.081770	9,663.40	103.42	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	948.990	100.894635	957.48	99.924060	948.27	-9.21	0.00
Original Face:		Base	500,000.000	100.894635	957.48	99.924060	948.27	-9.21	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.9105	20 Apr 2067		
		Local	2,989,338.060	100.000000	2,989,338.06	99.963430	2,988,244.86	-1,093.20	1.99
Original Face:		Base	4,006,379.000	100.000000	2,989,338.06	99.963430	2,988,244.86	-1,093.20	1.99
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.8905	20 Jun 2063		
		Local	3,681,029.130	100.000000	3,681,029.13	99.743080	3,671,571.83	-9,457.30	2.45
Original Face:		Base	4,967,302.000	100.000000	3,681,029.13	99.743080	3,671,571.83	-9,457.30	2.45
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	823,302.440	101.159578	832,849.27	97.766800	804,916.45	-27,932.82	0.54
Original Face:		Base	2,720,000.000	101.159578	832,849.27	97.766800	804,916.45	-27,932.82	0.54
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,154,360.000	101.621219	1,173,074.70	96.830890	1,117,777.06	-55,297.64	0.75
Original Face:		Base	4,000,000.000	101.621219	1,173,074.70	96.830890	1,117,777.06	-55,297.64	0.75
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,061,068.590	102.285768	2,108,179.84	95.608360	1,970,553.88	-137,625.96	1.31
Original Face:		Base	4,400,000.000	102.285768	2,108,179.84	95.608360	1,970,553.88	-137,625.96	1.31

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	1,881,280.650	99.289454	1,867,913.29	96.305090	1,811,769.02	-56,144.27	1.21
Original Face:		Base	3,000,000.000	99.289454	1,867,913.29	96.305090	1,811,769.02	-56,144.27	1.21
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	801,196.540	99.715011	798,913.22	98.026890	785,388.05	-13,525.17	0.52
Original Face:		Base	2,000,000.000	99.715011	798,913.22	98.026890	785,388.05	-13,525.17	0.52
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.65	16 Aug 2048		
		Local	1,285,856.520	97.466125	1,253,274.52	94.511780	1,215,285.89	-37,988.63	0.81
Original Face:		Base	2,000,000.000	97.466125	1,253,274.52	94.511780	1,215,285.89	-37,988.63	0.81
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	713,665.090	100.654203	718,333.91	95.357390	680,532.40	-37,801.51	0.45
Original Face:		Base	1,000,000.000	100.654203	718,333.91	95.357390	680,532.40	-37,801.51	0.45
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,494,688.000	101.321313	1,514,437.51	98.215170	1,468,010.36	-46,427.15	0.98
Original Face:		Base	2,000,000.000	101.321313	1,514,437.51	98.215170	1,468,010.36	-46,427.15	0.98
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	602,691.130	101.389936	611,068.15	97.857990	589,781.43	-21,286.72	0.39
Original Face:		Base	1,000,000.000	101.389936	611,068.15	97.857990	589,781.43	-21,286.72	0.39
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154	16 May 2054		
		Local	2,675,960.580	98.854626	2,645,310.83	97.284290	2,603,289.25	-42,021.58	1.74
Original Face:		Base	4,270,000.000	98.854626	2,645,310.83	97.284290	2,603,289.25	-42,021.58	1.74
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	703,490.370	100.774286	708,937.40	96.547190	679,200.18	-29,737.22	0.45
Original Face:		Base	1,000,000.000	100.774286	708,937.40	96.547190	679,200.18	-29,737.22	0.45
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	654,536.810	100.879744	660,295.06	97.365110	637,290.49	-23,004.57	0.43
Original Face:		Base	1,000,000.000	100.879744	660,295.06	97.365110	637,290.49	-23,004.57	0.43
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	741,425.080	99.883426	740,560.77	97.162480	720,387.00	-20,173.77	0.48
Original Face:		Base	1,000,000.000	99.883426	740,560.77	97.162480	720,387.00	-20,173.77	0.48

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38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	754,509.450	100.335541	757,041.14	97.201140	733,391.79	-23,649.35	0.49
Original Face:		Base	1,000,000.000	100.335541	757,041.14	97.201140	733,391.79	-23,649.35	0.49
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	837,992.100	100.961422	846,048.74	97.768330	819,290.88	-26,757.86	0.55
Original Face:		Base	1,000,000.000	100.961422	846,048.74	97.768330	819,290.88	-26,757.86	0.55
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
		Local	7,359,856.500	98.405337	7,242,491.61	96.415540	7,096,045.39	-146,446.22	4.73
Original Face:		Base	7,500,000.000	98.405337	7,242,491.61	96.415540	7,096,045.39	-146,446.22	4.73
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	2,960,359.350	101.242187	2,997,132.56	101.092360	2,992,697.13	-4,435.43	2.00
Original Face:		Base	3,000,000.000	101.242187	2,997,132.56	101.092360	2,992,697.13	-4,435.43	2.00
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	6,280,000.000	101.179200	6,354,053.77	99.532884	6,250,665.12	-103,388.65	4.17
		Base		101.179200	6,354,053.77	99.532884	6,250,665.12	-103,388.65	4.17
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	101.810437	1,018,104.37	100.635000	1,006,350.00	-11,754.37	0.67
		Base		101.810437	1,018,104.37	100.635000	1,006,350.00	-11,754.37	0.67
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	100.687363	5,034,368.13	99.592962	4,979,648.10	-54,720.03	3.32
		Base		100.687363	5,034,368.13	99.592962	4,979,648.10	-54,720.03	3.32
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	103.688761	2,592,219.03	100.280000	2,507,000.00	-85,219.03	1.67
		Base		103.688761	2,592,219.03	100.280000	2,507,000.00	-85,219.03	1.67
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		Local	4,500,000.000	101.798762	4,580,944.30	101.798762	4,580,944.30	0.00	3.06
		Base		101.798762	4,580,944.30	101.798762	4,580,944.30	0.00	3.06
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	99.448027	1,988,960.53	101.010000	2,020,200.00	31,239.47	1.35
		Base		99.448027	1,988,960.53	101.010000	2,020,200.00	31,239.47	1.35

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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	101.643960	1,457,783.36	100.380000	1,439,655.57	-18,127.79	0.96
Original Face:		Base	3,000,000.000	101.643960	1,457,783.36	100.380000	1,439,655.57	-18,127.79	0.96
690353R74	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/18 0.00000					1.0	23 Jul 2018		
		Local	1,900,000.000	101.585217	1,930,119.12	101.585217	1,930,119.12	0.00	1.29
		Base		101.585217	1,930,119.12	101.585217	1,930,119.12	0.00	1.29
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	101.394803	2,027,896.06	100.680000	2,013,600.00	-14,296.06	1.34
		Base		101.394803	2,027,896.06	100.680000	2,013,600.00	-14,296.06	1.34
690353W37	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 VAR					1.89	15 Jun 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.67
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.67
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.563270	3,459,376.50	99.273100	3,414,994.64	-44,381.86	2.28
		Base		100.563270	3,459,376.50	99.273100	3,414,994.64	-44,381.86	2.28
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	1,603,944.990	102.126615	1,638,054.73	100.624660	1,613,964.19	-24,090.54	1.08
Original Face:		Base	4,000,000.000	102.126615	1,638,054.73	100.624660	1,613,964.19	-24,090.54	1.08
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	565,423.300	101.710488	575,094.80	99.927830	565,015.23	-10,079.57	0.38
Original Face:		Base	1,000,000.000	101.710488	575,094.80	99.927830	565,015.23	-10,079.57	0.38
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.999398	2,269,986.34	99.398000	2,256,334.60	-13,651.74	1.51
		Base		99.999398	2,269,986.34	99.398000	2,256,334.60	-13,651.74	1.51
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.214093	1,002,140.93	98.525400	985,254.00	-16,886.93	0.66
		Base		100.214093	1,002,140.93	98.525400	985,254.00	-16,886.93	0.66
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.815420	2,964,462.60	95.799100	2,873,973.00	-90,489.60	1.92
		Base		98.815420	2,964,462.60	95.799100	2,873,973.00	-90,489.60	1.92

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9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
		Local	5,000,000.000	98.983341	4,949,167.07	97.976562	4,898,828.10	-50,338.97	3.27
		Base		98.983341	4,949,167.07	97.976562	4,898,828.10	-50,338.97	3.27
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.009468	5,000,473.42	99.500000	4,975,000.00	-25,473.42	3.32
		Base		100.009468	5,000,473.42	99.500000	4,975,000.00	-25,473.42	3.32
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
		Local	5,000,000.000	99.634675	4,981,733.74	98.644531	4,932,226.55	-49,507.19	3.29
		Base		99.634675	4,981,733.74	98.644531	4,932,226.55	-49,507.19	3.29
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
		Local	5,000,000.000	98.016478	4,900,823.91	97.335938	4,866,796.90	-34,027.01	3.25
		Base		98.016478	4,900,823.91	97.335938	4,866,796.90	-34,027.01	3.25
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	2,000,000.000	100.064765	2,001,295.30	99.558594	1,991,171.88	-10,123.42	1.33
		Base		100.064765	2,001,295.30	99.558594	1,991,171.88	-10,123.42	1.33
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	1,000,000.000	99.386275	993,862.75	95.937500	959,375.00	-34,487.75	0.64
		Base		99.386275	993,862.75	95.937500	959,375.00	-34,487.75	0.64
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		Local	3,000,000.000	99.970159	2,999,104.76	99.726398	2,991,791.94	-7,312.82	2.00
		Base		99.970159	2,999,104.76	99.726398	2,991,791.94	-7,312.82	2.00
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.749751	4,987,487.56	98.304688	4,915,234.40	-72,253.16	3.28
		Base		99.749751	4,987,487.56	98.304688	4,915,234.40	-72,253.16	3.28
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	483,772.350	102.408244	495,422.77	99.924120	483,405.26	-12,017.51	0.32
Original Face:		Base	2,000,000.000	102.408244	495,422.77	99.924120	483,405.26	-12,017.51	0.32
US DOLLAR Total									
		Local	134,488,788.320		135,611,585.53		133,204,141.66	-2,407,443.87	88.88
Original Face:		Base	160,764,820.000		135,611,585.53		133,204,141.66	-2,407,443.87	88.88

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

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		134,488,788.320	Base	135,611,585.53		133,204,141.66	-2,407,443.87	88.88
Original Face:		160,764,820.000						

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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									
		151,152,439.440	Base		152,275,236.65		149,867,792.78	-2,407,443.87	100.00
Original Face:		160,764,820.000							

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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								
			-11,652.190	Local	1.000000	-11,652.19	1.000000	-11,652.19	0.00	0.00
				Base	1.000000	-11,652.19	1.000000	-11,652.19	0.00	0.00
US DOLLAR Total									
			-11,652.190	Local		-11,652.19		-11,652.19	0.00	0.00
				Base		-11,652.19		-11,652.19	0.00	0.00
CASH Total									
			-11,652.190	Base		-11,652.19		-11,652.19	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.875151	31 Dec 2030		
			4,967,261.320	Local	100.015120	4,968,012.39	100.020000	4,968,254.77	242.38	0.24
				Base	100.015120	4,968,012.39	100.020000	4,968,254.77	242.38	0.24
US DOLLAR Total									
			4,967,261.320	Local		4,968,012.39		4,968,254.77	242.38	0.24
				Base		4,968,012.39		4,968,254.77	242.38	0.24
CASH EQUIVALENT Total									
			4,967,261.320	Base		4,968,012.39		4,968,254.77	242.38	0.24
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			69,802.000	Local	19.799637	1,382,054.24	45.570000	3,180,877.14	1,798,822.90	0.16
				Base	19.799637	1,382,054.24	45.570000	3,180,877.14	1,798,822.90	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
00130H105	AES CORP COMMON STOCK USD.01								
		59,195.000	Local	19.889201	1,177,341.27	12.240000	724,546.80	-452,794.47	0.04
			Base	19.889201	1,177,341.27	12.240000	724,546.80	-452,794.47	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		549,940.000	Local	34.732459	19,100,768.56	32.700000	17,983,038.00	-1,117,730.56	0.89
			Base	34.732459	19,100,768.56	32.700000	17,983,038.00	-1,117,730.56	0.89
002824100	ABBOTT LABORATORIES COMMON STOCK								
		155,854.000	Local	26.761053	4,170,817.14	58.130000	9,059,793.02	4,888,975.88	0.45
			Base	26.761053	4,170,817.14	58.130000	9,059,793.02	4,888,975.88	0.45
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		142,814.000	Local	30.827456	4,402,592.26	96.550000	13,788,691.70	9,386,099.44	0.68
			Base	30.827456	4,402,592.26	96.550000	13,788,691.70	9,386,099.44	0.68
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		67,928.000	Local	36.160159	2,456,287.28	66.350000	4,507,022.80	2,050,735.52	0.22
			Base	36.160159	2,456,287.28	66.350000	4,507,022.80	2,050,735.52	0.22
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		3,774.000	Local	244.664099	923,362.31	119.770000	452,011.98	-471,350.33	0.02
			Base	244.664099	923,362.31	119.770000	452,011.98	-471,350.33	0.02
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		44,020.000	Local	36.676619	1,614,504.79	221.600000	9,754,832.00	8,140,327.21	0.48
			Base	36.676619	1,614,504.79	221.600000	9,754,832.00	8,140,327.21	0.48
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		6,622.000	Local	159.662539	1,057,285.33	114.450000	757,887.90	-299,397.43	0.04
			Base	159.662539	1,057,285.33	114.450000	757,887.90	-299,397.43	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		73,758.000	Local	13.136390	968,913.88	10.880000	802,487.04	-166,426.84	0.04
			Base	13.136390	968,913.88	10.880000	802,487.04	-166,426.84	0.04
00817Y108	AETNA INC COMMON STOCK USD.01								
		29,227.000	Local	34.168304	998,637.03	179.050000	5,233,094.35	4,234,457.32	0.26
			Base	34.168304	998,637.03	179.050000	5,233,094.35	4,234,457.32	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
			4,876.000	Local 202.564225	987,703.16	164.860000	803,857.36	-183,845.80	0.04
				Base 202.564225	987,703.16	164.860000	803,857.36	-183,845.80	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
			28,896.000	Local 30.921467	893,506.72	65.740000	1,899,623.04	1,006,116.32	0.09
				Base 30.921467	893,506.72	65.740000	1,899,623.04	1,006,116.32	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
			19,604.000	Local 72.319317	1,417,747.90	162.290000	3,181,533.16	1,763,785.26	0.16
				Base 72.319317	1,417,747.90	162.290000	3,181,533.16	1,763,785.26	0.16
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
			15,224.000	Local 43.435236	661,258.03	71.650000	1,090,799.60	429,541.57	0.05
				Base 43.435236	661,258.03	71.650000	1,090,799.60	429,541.57	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
			11,013.000	Local 65.662358	723,139.55	64.930000	715,074.09	-8,065.46	0.04
				Base 65.662358	723,139.55	64.930000	715,074.09	-8,065.46	0.04
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
			9,906.000	Local 83.271542	824,887.90	96.960000	960,485.76	135,597.86	0.05
				Base 83.271542	824,887.90	96.960000	960,485.76	135,597.86	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
			9,064.000	Local 114.565759	1,038,424.04	124.570000	1,129,102.48	90,678.44	0.06
				Base 114.565759	1,038,424.04	124.570000	1,129,102.48	90,678.44	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
			19,850.000	Local 109.044320	2,164,529.76	117.630000	2,334,955.50	170,425.74	0.11
				Base 109.044320	2,164,529.76	117.630000	2,334,955.50	170,425.74	0.11
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
			6,458.000	Local 145.582471	940,171.60	249.850000	1,613,531.30	673,359.70	0.08
				Base 145.582471	940,171.60	249.850000	1,613,531.30	673,359.70	0.08
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
			4,320.000	Local 254.588150	1,099,820.81	203.050000	877,176.00	-222,644.81	0.04
				Base 254.588150	1,099,820.81	203.050000	877,176.00	-222,644.81	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	20,726.000	40.058172	830,245.67	42.950000	890,181.70	59,936.03	0.04
		Base		40.058172	830,245.67	42.950000	890,181.70	59,936.03	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	31,739.000	39.291331	1,247,067.55	97.820000	3,104,708.98	1,857,641.43	0.15
		Base		39.291331	1,247,067.55	97.820000	3,104,708.98	1,857,641.43	0.15
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,253.000	325.860677	8,880,681.04	1,017.330000	27,725,294.49	18,844,613.45	1.36
		Base		325.860677	8,880,681.04	1,017.330000	27,725,294.49	18,844,613.45	1.36
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,727.000	311.316448	8,320,554.70	1,018.580000	27,223,587.66	18,903,032.96	1.34
		Base		311.316448	8,320,554.70	1,018.580000	27,223,587.66	18,903,032.96	1.34
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,169.000	18.254496	3,106,349.30	56.110000	9,548,182.59	6,441,833.29	0.47
		Base		18.254496	3,106,349.30	56.110000	9,548,182.59	6,441,833.29	0.47
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	35,976.000	169.673446	6,104,171.89	1,566.130000	56,343,092.88	50,238,920.99	2.77
		Base		169.673446	6,104,171.89	1,566.130000	56,343,092.88	50,238,920.99	2.77
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	21,725.000	39.476704	857,631.39	58.620000	1,273,519.50	415,888.11	0.06
		Base		39.476704	857,631.39	58.620000	1,273,519.50	415,888.11	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	37,713.000	48.337789	1,822,963.05	42.930000	1,619,019.09	-203,943.96	0.08
		Base		48.337789	1,822,963.05	42.930000	1,619,019.09	-203,943.96	0.08
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,054.000	37.957258	1,672,169.06	69.980000	3,082,898.92	1,410,729.86	0.15
		Base		37.957258	1,672,169.06	69.980000	3,082,898.92	1,410,729.86	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	64,501.000	44.750815	2,886,472.33	98.750000	6,369,473.75	3,483,001.42	0.31
		Base		44.750815	2,886,472.33	98.750000	6,369,473.75	3,483,001.42	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	80,493.000	107.732602	8,671,720.30	56.000000	4,507,608.00	-4,164,112.30	0.22
		Base		107.732602	8,671,720.30	56.000000	4,507,608.00	-4,164,112.30	0.22
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	39,466.000	56.560915	2,232,233.07	136.360000	5,381,583.76	3,149,350.69	0.26
		Base		56.560915	2,232,233.07	136.360000	5,381,583.76	3,149,350.69	0.26
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	15,989.000	68.270393	1,091,575.31	86.580000	1,384,327.62	292,752.31	0.07
		Base		68.270393	1,091,575.31	86.580000	1,384,327.62	292,752.31	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,557.000	27.741421	403,831.86	90.580000	1,318,573.06	914,741.20	0.06
		Base		27.741421	403,831.86	90.580000	1,318,573.06	914,741.20	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	13,103.000	38.872544	509,346.94	140.210000	1,837,171.63	1,327,824.69	0.09
		Base		38.872544	509,346.94	140.210000	1,837,171.63	1,327,824.69	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,716.000	46.686120	967,149.66	69.800000	1,445,976.80	478,827.14	0.07
		Base		46.686120	967,149.66	69.800000	1,445,976.80	478,827.14	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	59,880.000	64.785608	3,879,362.23	174.480000	10,447,862.40	6,568,500.17	0.51
		Base		64.785608	3,879,362.23	174.480000	10,447,862.40	6,568,500.17	0.51
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,362.000	23.192299	634,587.68	83.710000	2,290,473.02	1,655,885.34	0.11
		Base		23.192299	634,587.68	83.710000	2,290,473.02	1,655,885.34	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	46,143.000	49.467984	2,282,601.19	67.320000	3,106,346.76	823,745.57	0.15
		Base		49.467984	2,282,601.19	67.320000	3,106,346.76	823,745.57	0.15
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,112.000	47.851164	1,584,447.75	87.350000	2,892,333.20	1,307,885.45	0.14
		Base		47.851164	1,584,447.75	87.350000	2,892,333.20	1,307,885.45	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03349M105	ANDEAVOR COMMON STOCK USD.167								
		12,666.000	Local	51.774075	655,770.43	138.320000	1,751,961.12	1,096,190.69	0.09
			Base	51.774075	655,770.43	138.320000	1,751,961.12	1,096,190.69	0.09
03662Q105	ANSYS INC COMMON STOCK USD.01								
		7,512.000	Local	121.750000	914,586.00	161.660000	1,214,389.92	299,803.92	0.06
			Base	121.750000	914,586.00	161.660000	1,214,389.92	299,803.92	0.06
036752103	ANTHEM INC COMMON STOCK USD.01								
		22,897.000	Local	54.117553	1,239,129.62	235.990000	5,403,463.03	4,164,333.41	0.27
			Base	54.117553	1,239,129.62	235.990000	5,403,463.03	4,164,333.41	0.27
037411105	APACHE CORP COMMON STOCK USD.625								
		34,173.000	Local	67.082865	2,292,422.74	40.950000	1,399,384.35	-893,038.39	0.07
			Base	67.082865	2,292,422.74	40.950000	1,399,384.35	-893,038.39	0.07
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		14,087.000	Local	24.402767	343,761.78	40.600000	571,932.20	228,170.42	0.03
			Base	24.402767	343,761.78	40.600000	571,932.20	228,170.42	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		454,361.000	Local	24.053134	10,928,806.10	165.260000	75,087,698.86	64,158,892.76	3.70
			Base	24.053134	10,928,806.10	165.260000	75,087,698.86	64,158,892.76	3.70
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		94,080.000	Local	19.976476	1,879,386.86	49.670000	4,672,953.60	2,793,566.74	0.23
			Base	19.976476	1,879,386.86	49.670000	4,672,953.60	2,793,566.74	0.23
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		50,075.000	Local	24.171108	1,210,368.23	45.380000	2,272,403.50	1,062,035.27	0.11
			Base	24.171108	1,210,368.23	45.380000	2,272,403.50	1,062,035.27	0.11
03965L100	ARCONIC INC COMMON STOCK								
		38,057.000	Local	43.953931	1,672,754.76	17.810000	677,795.17	-994,959.59	0.03
			Base	43.953931	1,672,754.76	17.810000	677,795.17	-994,959.59	0.03
04621X108	ASSURANT INC COMMON STOCK USD.01								
		4,699.000	Local	53.872428	253,146.54	92.820000	436,161.18	183,014.64	0.02
			Base	53.872428	253,146.54	92.820000	436,161.18	183,014.64	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
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,724.000	39.289510	774,946.29	125.900000	2,483,251.60	1,708,305.31	0.12
		Base		39.289510	774,946.29	125.900000	2,483,251.60	1,708,305.31	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,690.000	41.041667	1,628,943.78	118.080000	4,686,595.20	3,057,651.42	0.23
		Base		41.041667	1,628,943.78	118.080000	4,686,595.20	3,057,651.42	0.23
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,441.000	216.748296	529,082.59	624.520000	1,524,453.32	995,370.73	0.08
		Base		216.748296	529,082.59	624.520000	1,524,453.32	995,370.73	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,363.000	132.017674	1,632,134.50	163.000000	2,015,169.00	383,034.50	0.10
		Base		132.017674	1,632,134.50	163.000000	2,015,169.00	383,034.50	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,875.000	49.785039	392,057.18	104.810000	825,378.75	433,321.57	0.04
		Base		49.785039	392,057.18	104.810000	825,378.75	433,321.57	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	69,606.000	32.621461	2,270,649.44	52.800000	3,675,196.80	1,404,547.36	0.18
		Base		32.621461	2,270,649.44	52.800000	3,675,196.80	1,404,547.36	0.18
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	37,839.000	57.000660	2,156,847.99	36.110000	1,366,366.29	-790,481.70	0.07
		Base		57.000660	2,156,847.99	36.110000	1,366,366.29	-790,481.70	0.07
058498106	BALL CORP COMMON STOCK								
		Local	31,344.000	15.724638	492,873.04	40.090000	1,256,580.96	763,707.92	0.06
		Base		15.724638	492,873.04	40.090000	1,256,580.96	763,707.92	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	856,949.000	23.785985	20,383,375.83	29.920000	25,639,914.08	5,256,538.25	1.26
		Base		23.785985	20,383,375.83	29.920000	25,639,914.08	5,256,538.25	1.26
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	90,415.000	35.427122	3,203,143.28	54.510000	4,928,521.65	1,725,378.37	0.24
		Base		35.427122	3,203,143.28	54.510000	4,928,521.65	1,725,378.37	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
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	44,489.000	26.411376	1,175,015.71	69.500000	3,091,985.50	1,916,969.79	0.15
		Base		26.411376	1,175,015.71	69.500000	3,091,985.50	1,916,969.79	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	23,845.000	116.919634	2,787,948.67	231.870000	5,528,940.15	2,740,991.48	0.27
		Base		116.919634	2,787,948.67	231.870000	5,528,940.15	2,740,991.48	0.27
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	172,463.000	83.153407	14,340,886.05	193.730000	33,411,256.99	19,070,370.94	1.64
		Base		83.153407	14,340,886.05	193.730000	33,411,256.99	19,070,370.94	1.64
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	22,765.000	32.664506	743,607.47	76.530000	1,742,205.45	998,597.98	0.09
		Base		32.664506	743,607.47	76.530000	1,742,205.45	998,597.98	0.09
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	18,943.000	91.398781	1,731,367.11	273.600000	5,182,804.80	3,451,437.69	0.26
		Base		91.398781	1,731,367.11	273.600000	5,182,804.80	3,451,437.69	0.26
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,078.000	214.468852	2,375,885.94	521.500000	5,777,177.00	3,401,291.06	0.28
		Base		214.468852	2,375,885.94	521.500000	5,777,177.00	3,401,291.06	0.28
093671105	H+R BLOCK INC COMMON STOCK								
		Local	18,719.000	19.356723	362,338.49	27.650000	517,580.35	155,241.86	0.03
		Base		19.356723	362,338.49	27.650000	517,580.35	155,241.86	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	49,539.000	65.325809	3,236,175.24	333.560000	16,524,228.84	13,288,053.60	0.81
		Base		65.325809	3,236,175.24	333.560000	16,524,228.84	13,288,053.60	0.81
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	4,369.000	352.837848	1,541,548.56	2,178.000000	9,515,682.00	7,974,133.44	0.47
		Base		352.837848	1,541,548.56	2,178.000000	9,515,682.00	7,974,133.44	0.47
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,721.000	33.601165	595,446.24	48.940000	867,265.74	271,819.50	0.04
		Base		33.601165	595,446.24	48.940000	867,265.74	271,819.50	0.04

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101121101	BOSTON PROPERTIES INC REIT USD.01								
		13,819.000	Local	91.942205	1,270,549.33	121.410000	1,677,764.79	407,215.46	0.08
			Base	91.942205	1,270,549.33	121.410000	1,677,764.79	407,215.46	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		123,111.000	Local	17.217122	2,119,617.14	28.720000	3,535,747.92	1,416,130.78	0.17
			Base	17.217122	2,119,617.14	28.720000	3,535,747.92	1,416,130.78	0.17
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		8,579.000	Local	48.963379	420,056.83	50.780000	435,641.62	15,584.79	0.02
			Base	48.963379	420,056.83	50.780000	435,641.62	15,584.79	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		146,230.000	Local	40.676336	5,948,100.57	52.130000	7,622,969.90	1,674,869.33	0.38
			Base	40.676336	5,948,100.57	52.130000	7,622,969.90	1,674,869.33	0.38
11135F101	BROADCOM INC COMMON STOCK								
		67,175.000	Local	177.027719	11,891,837.05	229.420000	15,411,288.50	3,519,451.45	0.76
			Base	177.027719	11,891,837.05	229.420000	15,411,288.50	3,519,451.45	0.76
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		23,423.000	Local	20.388023	477,548.67	56.040000	1,312,624.92	835,076.25	0.06
			Base	20.388023	477,548.67	56.040000	1,312,624.92	835,076.25	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		30,905.000	Local	37.621290	1,162,685.96	49.200000	1,520,526.00	357,840.04	0.07
			Base	37.621290	1,162,685.96	49.200000	1,520,526.00	357,840.04	0.07
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		10,092.000	Local	84.548049	853,258.91	106.780000	1,077,623.76	224,364.85	0.05
			Base	84.548049	853,258.91	106.780000	1,077,623.76	224,364.85	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		27,044.000	Local	21.575488	583,487.49	45.310000	1,225,363.64	641,876.15	0.06
			Base	21.575488	583,487.49	45.310000	1,225,363.64	641,876.15	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		20,885.000	Local	27.150192	567,031.75	38.800000	810,338.00	243,306.25	0.04
			Base	27.150192	567,031.75	38.800000	810,338.00	243,306.25	0.04

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12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,516.000	53.157347	665,317.36	92.030000	1,151,847.48	486,530.12	0.06
		Base		53.157347	665,317.36	92.030000	1,151,847.48	486,530.12	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	21,752.000	38.810594	844,208.05	171.820000	3,737,428.64	2,893,220.59	0.18
		Base		38.810594	844,208.05	171.820000	3,737,428.64	2,893,220.59	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	30,478.000	86.912038	2,648,905.09	157.680000	4,805,771.04	2,156,865.95	0.24
		Base		86.912038	2,648,905.09	157.680000	4,805,771.04	2,156,865.95	0.24
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,288.000	20.531411	519,198.33	47.190000	1,193,340.72	674,142.39	0.06
		Base		20.531411	519,198.33	47.190000	1,193,340.72	674,142.39	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	79,416.000	11.612413	922,211.36	59.390000	4,716,516.24	3,794,304.88	0.23
		Base		11.612413	922,211.36	59.390000	4,716,516.24	3,794,304.88	0.23
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	90,827.000	35.801000	3,251,697.39	69.830000	6,342,449.41	3,090,752.02	0.31
		Base		35.801000	3,251,697.39	69.830000	6,342,449.41	3,090,752.02	0.31
12673P105	CA INC COMMON STOCK USD.1								
		Local	27,999.000	31.581367	884,246.70	34.800000	974,365.20	90,118.50	0.05
		Base		31.581367	884,246.70	34.800000	974,365.20	90,118.50	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	41,259.000	17.139881	707,174.33	23.910000	986,502.69	279,328.36	0.05
		Base		17.139881	707,174.33	23.910000	986,502.69	279,328.36	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,328.000	38.258855	969,020.27	40.060000	1,014,639.68	45,619.41	0.05
		Base		38.258855	969,020.27	40.060000	1,014,639.68	45,619.41	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,234.000	37.112709	639,600.42	40.780000	702,802.52	63,202.10	0.03
		Base		37.112709	639,600.42	40.780000	702,802.52	63,202.10	0.03

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14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,556.000	56.034851	2,440,653.95	90.620000	3,947,044.72	1,506,390.77	0.19
		Base		56.034851	2,440,653.95	90.620000	3,947,044.72	1,506,390.77	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	28,179.000	42.829604	1,206,895.41	64.170000	1,808,246.43	601,351.02	0.09
		Base		42.829604	1,206,895.41	64.170000	1,808,246.43	601,351.02	0.09
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	16,202.000	24.595227	398,491.86	62.500000	1,012,625.00	614,133.14	0.05
		Base		24.595227	398,491.86	62.500000	1,012,625.00	614,133.14	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,357.000	38.599498	1,403,361.94	63.060000	2,292,672.42	889,310.48	0.11
		Base		38.599498	1,403,361.94	63.060000	2,292,672.42	889,310.48	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	53,534.000	56.202517	3,008,745.55	144.360000	7,728,168.24	4,719,422.69	0.38
		Base		56.202517	3,008,745.55	144.360000	7,728,168.24	4,719,422.69	0.38
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	67,328.000	33.972884	2,287,326.32	87.100000	5,864,268.80	3,576,942.48	0.29
		Base		33.972884	2,287,326.32	87.100000	5,864,268.80	3,576,942.48	0.29
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	15,542.000	62.227834	967,145.00	108.580000	1,687,550.36	720,405.36	0.08
		Base		62.227834	967,145.00	108.580000	1,687,550.36	720,405.36	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	38,594.000	18.737781	723,165.92	25.330000	977,586.02	254,420.10	0.05
		Base		18.737781	723,165.92	25.330000	977,586.02	254,420.10	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	87,051.000	43.305151	3,769,756.74	18.580000	1,617,407.58	-2,152,349.16	0.08
		Base		43.305151	3,769,756.74	18.580000	1,617,407.58	-2,152,349.16	0.08
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,292.000	31.020999	877,646.10	58.250000	1,648,009.00	770,362.90	0.08
		Base		31.020999	877,646.10	58.250000	1,648,009.00	770,362.90	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	271.290000	4,519,420.11	-46,676.29	0.22
		Base		274.091866	4,566,096.40	271.290000	4,519,420.11	-46,676.29	0.22
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	171,120.000	64.939507	11,112,448.45	125.110000	21,408,823.20	10,296,374.75	1.05
		Base		64.939507	11,112,448.45	125.110000	21,408,823.20	10,296,374.75	1.05
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,202.000	302.913955	667,016.53	423.330000	932,172.66	265,156.13	0.05
		Base		302.913955	667,016.53	423.330000	932,172.66	265,156.13	0.05
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	21,843.000	43.255730	944,834.92	46.200000	1,009,146.60	64,311.68	0.05
		Base		43.255730	944,834.92	46.200000	1,009,146.60	64,311.68	0.05
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,545.000	137.137217	1,171,837.52	100.590000	859,541.55	-312,295.97	0.04
		Base		137.137217	1,171,837.52	100.590000	859,541.55	-312,295.97	0.04
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,362.000	37.623978	502,731.59	70.340000	939,883.08	437,151.49	0.05
		Base		37.623978	502,731.59	70.340000	939,883.08	437,151.49	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	431,569.000	28.337343	12,229,518.82	44.290000	19,114,191.01	6,884,672.19	0.94
		Base		28.337343	12,229,518.82	44.290000	19,114,191.01	6,884,672.19	0.94
172908105	CINTAS CORP COMMON STOCK								
		Local	7,723.000	40.033692	309,180.20	170.300000	1,315,226.90	1,006,046.70	0.06
		Base		40.033692	309,180.20	170.300000	1,315,226.90	1,006,046.70	0.06
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	230,161.000	82.132038	18,903,592.06	68.270000	15,713,091.47	-3,190,500.59	0.77
		Base		82.132038	18,903,592.06	68.270000	15,713,091.47	-3,190,500.59	0.77
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	43,636.000	20.063596	875,495.09	41.490000	1,810,457.64	934,962.55	0.09
		Base		20.063596	875,495.09	41.490000	1,810,457.64	934,962.55	0.09

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,581.000	33.917391	392,797.31	102.910000	1,191,800.71	799,003.40	0.06
		Base		33.917391	392,797.31	102.910000	1,191,800.71	799,003.40	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,588.000	60.864872	705,302.14	117.200000	1,358,113.60	652,811.46	0.07
		Base		60.864872	705,302.14	117.200000	1,358,113.60	652,811.46	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	343,857.000	28.732777	9,879,966.37	43.210000	14,858,060.97	4,978,094.60	0.73
		Base		28.732777	9,879,966.37	43.210000	14,858,060.97	4,978,094.60	0.73
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	52,656.000	25.010245	1,316,939.45	81.820000	4,308,313.92	2,991,374.47	0.21
		Base		25.010245	1,316,939.45	81.820000	4,308,313.92	2,991,374.47	0.21
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	78,389.000	35.440045	2,778,109.68	65.230000	5,113,314.47	2,335,204.79	0.25
		Base		35.440045	2,778,109.68	65.230000	5,113,314.47	2,335,204.79	0.25
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	415,030.000	13.311238	5,524,563.19	31.390000	13,027,791.70	7,503,228.51	0.64
		Base		13.311238	5,524,563.19	31.390000	13,027,791.70	7,503,228.51	0.64
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	15,469.000	45.032363	696,605.63	94.580000	1,463,058.02	766,452.39	0.07
		Base		45.032363	696,605.63	94.580000	1,463,058.02	766,452.39	0.07
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	35,876.000	19.691334	706,446.30	37.070000	1,329,923.32	623,477.02	0.07
		Base		19.691334	706,446.30	37.070000	1,329,923.32	623,477.02	0.07
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,347.000	97.199146	1,297,317.00	157.210000	2,098,281.87	800,964.87	0.10
		Base		97.199146	1,297,317.00	157.210000	2,098,281.87	800,964.87	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	105,280.000	40.129250	4,224,807.48	65.500000	6,895,840.00	2,671,032.52	0.34
		Base		40.129250	4,224,807.48	65.500000	6,895,840.00	2,671,032.52	0.34

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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								
		Local	27,793.000	48.944327	1,360,309.69	80.130000	2,227,053.09	866,743.40	0.11
		Base		48.944327	1,360,309.69	80.130000	2,227,053.09	866,743.40	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,343.000	41.117697	630,868.82	233.130000	3,576,913.59	2,946,044.77	0.18
		Base		41.117697	630,868.82	233.130000	3,576,913.59	2,946,044.77	0.18
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,383.000	184.644330	809,296.10	228.710000	1,002,435.93	193,139.83	0.05
		Base		184.644330	809,296.10	228.710000	1,002,435.93	193,139.83	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	77,816.000	22.353790	1,739,482.55	27.020000	2,102,588.32	363,105.77	0.10
		Base		22.353790	1,739,482.55	27.020000	2,102,588.32	363,105.77	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,318.000	62.653321	2,463,403.27	197.160000	7,751,936.88	5,288,533.61	0.38
		Base		62.653321	2,463,403.27	197.160000	7,751,936.88	5,288,533.61	0.38
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	42,325.000	23.366784	988,999.12	17.350000	734,338.75	-254,660.37	0.04
		Base		23.366784	988,999.12	17.350000	734,338.75	-254,660.37	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,130.000	67.641795	2,511,539.85	100.870000	3,745,303.10	1,233,763.25	0.18
		Base		67.641795	2,511,539.85	100.870000	3,745,303.10	1,233,763.25	0.18
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,946.000	44.511285	620,754.38	159.860000	2,229,407.56	1,608,653.18	0.11
		Base		44.511285	620,754.38	159.860000	2,229,407.56	1,608,653.18	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	30,637.000	27.618526	846,148.77	44.140000	1,352,317.18	506,168.41	0.07
		Base		27.618526	846,148.77	44.140000	1,352,317.18	506,168.41	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,062.000	47.814392	767,994.77	105.400000	1,692,934.80	924,940.03	0.08
		Base		47.814392	767,994.77	105.400000	1,692,934.80	924,940.03	0.08

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Base Currency: USD - US DOLLAR

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23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	25,543.000	63.838016	1,630,614.44	103.060000	2,632,461.58	1,001,847.14	0.13
		Base		63.838016	1,630,614.44	103.060000	2,632,461.58	1,001,847.14	0.13
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	54,965.000	30.538350	1,678,540.39	100.320000	5,514,088.80	3,835,548.41	0.27
		Base		30.538350	1,678,540.39	100.320000	5,514,088.80	3,835,548.41	0.27
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,064.000	33.158689	366,867.73	92.860000	1,027,403.04	660,535.31	0.05
		Base		33.158689	366,867.73	92.860000	1,027,403.04	660,535.31	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	13,038.000	36.022954	469,667.28	62.790000	818,656.02	348,988.74	0.04
		Base		36.022954	469,667.28	62.790000	818,656.02	348,988.74	0.04
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,999.000	52.015505	1,508,397.63	135.330000	3,924,434.67	2,416,037.04	0.19
		Base		52.015505	1,508,397.63	135.330000	3,924,434.67	2,416,037.04	0.19
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	58,256.000	23.254875	1,354,736.00	52.220000	3,042,128.32	1,687,392.32	0.15
		Base		23.254875	1,354,736.00	52.220000	3,042,128.32	1,687,392.32	0.15
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	20,566.000	45.502621	935,806.91	50.340000	1,035,292.44	99,485.53	0.05
		Base		45.502621	935,806.91	50.340000	1,035,292.44	99,485.53	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	47,107.000	44.018416	2,073,575.54	36.330000	1,711,397.31	-362,178.23	0.08
		Base		44.018416	2,073,575.54	36.330000	1,711,397.31	-362,178.23	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,388.000	99.838255	1,835,825.84	105.690000	1,943,427.72	107,601.88	0.10
		Base		99.838255	1,835,825.84	105.690000	1,943,427.72	107,601.88	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	134,668.000	37.611069	5,065,007.46	100.330000	13,511,240.44	8,446,232.98	0.67
		Base		37.611069	5,065,007.46	100.330000	13,511,240.44	8,446,232.98	0.67

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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
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	31,761.000	21.099850	670,152.34	71.250000	2,262,971.25	1,592,818.91	0.11
		Base		21.099850	670,152.34	71.250000	2,262,971.25	1,592,818.91	0.11
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	13,933.000	18.986533	264,539.37	23.650000	329,515.45	64,976.08	0.02
		Base		18.986533	264,539.37	23.650000	329,515.45	64,976.08	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	27,344.000	22.261595	608,721.05	22.220000	607,583.68	-1,137.37	0.03
		Base		22.261595	608,721.05	22.220000	607,583.68	-1,137.37	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,418.000	62.348050	1,273,022.48	33.550000	685,023.90	-587,998.58	0.03
		Base		62.348050	1,273,022.48	33.550000	685,023.90	-587,998.58	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,103.000	52.850767	1,221,011.26	96.530000	2,230,132.59	1,009,121.33	0.11
		Base		52.850767	1,221,011.26	96.530000	2,230,132.59	1,009,121.33	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,236.000	48.851678	1,037,414.23	95.890000	2,036,320.04	998,905.81	0.10
		Base		48.851678	1,037,414.23	95.890000	2,036,320.04	998,905.81	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	58,338.000	42.955265	2,505,924.24	66.560000	3,882,977.28	1,377,053.04	0.19
		Base		42.955265	2,505,924.24	66.560000	3,882,977.28	1,377,053.04	0.19
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	13,828.000	38.552173	533,099.45	92.700000	1,281,855.60	748,756.15	0.06
		Base		38.552173	533,099.45	92.700000	1,281,855.60	748,756.15	0.06
26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		Local	209,624.000	36.849715	7,724,584.57	63.240000	13,256,621.76	5,532,037.19	0.65
		Base		36.849715	7,724,584.57	63.240000	13,256,621.76	5,532,037.19	0.65
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	16,108.000	27.520291	443,296.84	119.960000	1,932,315.68	1,489,018.84	0.10
		Base		27.520291	443,296.84	119.960000	1,932,315.68	1,489,018.84	0.10

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264411505	DUKE REALTY CORP REIT USD.01								
		31,965.000	Local	28.497231	910,914.00	27.100000	866,251.50	-44,662.50	0.04
			Base	28.497231	910,914.00	27.100000	866,251.50	-44,662.50	0.04
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		62,695.000	Local	53.564291	3,358,213.21	80.160000	5,025,631.20	1,667,417.99	0.25
			Base	53.564291	3,358,213.21	80.160000	5,025,631.20	1,667,417.99	0.25
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		51,855.000	Local	41.044483	2,128,361.67	118.170000	6,127,705.35	3,999,343.68	0.30
			Base	41.044483	2,128,361.67	118.170000	6,127,705.35	3,999,343.68	0.30
26884L109	EQT CORP COMMON STOCK								
		21,922.000	Local	48.545927	1,064,223.81	50.190000	1,100,265.18	36,041.37	0.05
			Base	48.545927	1,064,223.81	50.190000	1,100,265.18	36,041.37	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		23,848.000	Local	26.375355	628,999.46	60.680000	1,447,096.64	818,097.18	0.07
			Base	26.375355	628,999.46	60.680000	1,447,096.64	818,097.18	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,798.000	Local	34.575472	442,496.89	102.080000	1,306,419.84	863,922.95	0.06
			Base	34.575472	442,496.89	102.080000	1,306,419.84	863,922.95	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		84,280.000	Local	11.869330	1,000,347.14	37.880000	3,192,526.40	2,192,179.26	0.16
			Base	11.869330	1,000,347.14	37.880000	3,192,526.40	2,192,179.26	0.16
278865100	ECOLAB INC COMMON STOCK USD1.0								
		23,276.000	Local	49.573395	1,153,870.34	144.770000	3,369,666.52	2,215,796.18	0.17
			Base	49.573395	1,153,870.34	144.770000	3,369,666.52	2,215,796.18	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK								
		29,182.000	Local	35.943041	1,048,889.82	65.520000	1,912,004.64	863,114.82	0.09
			Base	35.943041	1,048,889.82	65.520000	1,912,004.64	863,114.82	0.09
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		18,813.000	Local	46.800857	880,464.53	127.360000	2,396,023.68	1,515,559.15	0.12
			Base	46.800857	880,464.53	127.360000	2,396,023.68	1,515,559.15	0.12

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285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,465.000	36.724426	1,008,636.36	117.980000	3,240,320.70	2,231,684.34	0.16
		Base		36.724426	1,008,636.36	117.980000	3,240,320.70	2,231,684.34	0.16
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	56,861.000	38.991035	2,217,069.25	66.410000	3,776,139.01	1,559,069.76	0.19
		Base		38.991035	2,217,069.25	66.410000	3,776,139.01	1,559,069.76	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,186.000	61.074312	988,548.81	81.590000	1,320,615.74	332,066.93	0.07
		Base		61.074312	988,548.81	81.590000	1,320,615.74	332,066.93	0.07
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	10,833.000	63.662036	689,650.84	37.170000	402,662.61	-286,988.23	0.02
		Base		63.662036	689,650.84	37.170000	402,662.61	-286,988.23	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,750.000	108.427033	1,165,590.60	112.050000	1,204,537.50	38,946.90	0.06
		Base		108.427033	1,165,590.60	112.050000	1,204,537.50	38,946.90	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	7,093.000	269.053350	1,908,395.41	420.790000	2,984,663.47	1,076,268.06	0.15
		Base		269.053350	1,908,395.41	420.790000	2,984,663.47	1,076,268.06	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	32,966.000	44.621809	1,471,002.54	61.710000	2,034,331.86	563,329.32	0.10
		Base		44.621809	1,471,002.54	61.710000	2,034,331.86	563,329.32	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,913.000	179.537401	1,061,604.65	239.690000	1,417,286.97	355,682.32	0.07
		Base		179.537401	1,061,604.65	239.690000	1,417,286.97	355,682.32	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,374.000	31.329612	888,946.40	60.250000	1,709,533.50	820,587.10	0.08
		Base		31.329612	888,946.40	60.250000	1,709,533.50	820,587.10	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	86,432.000	41.225803	3,563,228.63	39.680000	3,429,621.76	-133,606.87	0.17
		Base		41.225803	3,563,228.63	39.680000	3,429,621.76	-133,606.87	0.17

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30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,956.000	56.747703	621,727.83	115.140000	1,261,473.84	639,746.01	0.06
		Base		56.747703	621,727.83	115.140000	1,261,473.84	639,746.01	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,808.000	41.742663	659,868.02	63.860000	1,009,498.88	349,630.86	0.05
		Base		41.742663	659,868.02	63.860000	1,009,498.88	349,630.86	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	50,533.000	26.934400	1,361,076.01	75.700000	3,825,348.10	2,464,272.09	0.19
		Base		26.934400	1,361,076.01	75.700000	3,825,348.10	2,464,272.09	0.19
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,284.000	86.051940	971,010.09	89.590000	1,010,933.56	39,923.47	0.05
		Base		86.051940	971,010.09	89.590000	1,010,933.56	39,923.47	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	379,564.000	59.335812	22,521,738.14	77.750000	29,511,101.00	6,989,362.86	1.45
		Base		59.335812	22,521,738.14	77.750000	29,511,101.00	6,989,362.86	1.45
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,439.000	29.381425	365,475.55	53.550000	666,108.45	300,632.90	0.03
		Base		29.381425	365,475.55	53.550000	666,108.45	300,632.90	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,031.000	31.276814	376,291.35	79.730000	959,231.63	582,940.28	0.05
		Base		31.276814	376,291.35	79.730000	959,231.63	582,940.28	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	214,533.000	66.244406	14,211,611.05	172.000000	36,899,676.00	22,688,064.95	1.82
		Base		66.244406	14,211,611.05	172.000000	36,899,676.00	22,688,064.95	1.82
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	25,761.000	30.278283	779,998.85	49.990000	1,287,792.39	507,793.54	0.06
		Base		30.278283	779,998.85	49.990000	1,287,792.39	507,793.54	0.06
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,553.000	150.388195	985,493.84	115.850000	759,165.05	-226,328.79	0.04
		Base		150.388195	985,493.84	115.850000	759,165.05	-226,328.79	0.04

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31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	22,067.000	81.288579	1,793,795.08	247.200000	5,454,962.40	3,661,167.32	0.27
		Base		81.288579	1,793,795.08	247.200000	5,454,962.40	3,661,167.32	0.27
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,538.000	128.059915	709,195.81	163.090000	903,192.42	193,996.61	0.04
		Base		128.059915	709,195.81	163.090000	903,192.42	193,996.61	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,661.000	36.871955	1,093,659.06	94.970000	2,816,905.17	1,723,246.11	0.14
		Base		36.871955	1,093,659.06	94.970000	2,816,905.17	1,723,246.11	0.14
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	62,125.000	24.214395	1,504,319.32	33.170000	2,060,686.25	556,366.93	0.10
		Base		24.214395	1,504,319.32	33.170000	2,060,686.25	556,366.93	0.10
337738108	FISERV INC COMMON STOCK USD.01								
		Local	37,011.000	11.059818	409,334.94	70.860000	2,622,599.46	2,213,264.52	0.13
		Base		11.059818	409,334.94	70.860000	2,622,599.46	2,213,264.52	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	40,029.000	44.417996	1,778,007.97	34.400000	1,376,997.60	-401,010.37	0.07
		Base		44.417996	1,778,007.97	34.400000	1,376,997.60	-401,010.37	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	12,527.000	41.850279	524,258.44	58.950000	738,466.65	214,208.21	0.04
		Base		41.850279	524,258.44	58.950000	738,466.65	214,208.21	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,714.000	24.757911	290,014.17	44.410000	520,218.74	230,204.57	0.03
		Base		24.757911	290,014.17	44.410000	520,218.74	230,204.57	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,853.000	63.722305	691,578.18	43.080000	467,547.24	-224,030.94	0.02
		Base		63.722305	691,578.18	43.080000	467,547.24	-224,030.94	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	349,757.000	12.468748	4,361,032.01	11.240000	3,931,268.68	-429,763.33	0.19
		Base		12.468748	4,361,032.01	11.240000	3,931,268.68	-429,763.33	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	70.310000	1,928,111.13	1,386,685.02	0.09
		Base		19.743504	541,426.11	70.310000	1,928,111.13	1,386,685.02	0.09
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	13,604.000	56.895778	774,010.16	54.690000	744,002.76	-30,007.40	0.04
		Base		56.895778	774,010.16	54.690000	744,002.76	-30,007.40	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	29,147.000	25.755572	750,697.67	33.640000	980,505.08	229,807.41	0.05
		Base		25.755572	750,697.67	33.640000	980,505.08	229,807.41	0.05
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	120,496.000	24.723229	2,979,050.20	15.210000	1,832,744.16	-1,146,306.04	0.09
		Base		24.723229	2,979,050.20	15.210000	1,832,744.16	-1,146,306.04	0.09
36174X101	GGP INC REIT USD.01								
		Local	56,500.000	21.722622	1,227,328.15	19.990000	1,129,435.00	-97,893.15	0.06
		Base		21.722622	1,227,328.15	19.990000	1,129,435.00	-97,893.15	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,249.000	48.496725	788,023.29	69.990000	1,137,267.51	349,244.22	0.06
		Base		48.496725	788,023.29	69.990000	1,137,267.51	349,244.22	0.06
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,512.000	27.296244	532,604.31	29.240000	570,530.88	37,926.57	0.03
		Base		27.296244	532,604.31	29.240000	570,530.88	37,926.57	0.03
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,135.000	109.564826	891,309.86	121.290000	986,694.15	95,384.29	0.05
		Base		109.564826	891,309.86	121.290000	986,694.15	95,384.29	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	24,726.000	58.268394	1,440,744.31	201.310000	4,977,591.06	3,536,846.75	0.25
		Base		58.268394	1,440,744.31	201.310000	4,977,591.06	3,536,846.75	0.25
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	778,027.000	31.677887	24,646,251.64	14.070000	10,946,839.89	-13,699,411.75	0.54
		Base		31.677887	24,646,251.64	14.070000	10,946,839.89	-13,699,411.75	0.54

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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
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	50,964.000	28.896879	1,472,700.56	43.740000	2,229,165.36	756,464.80	0.11
		Base		28.896879	1,472,700.56	43.740000	2,229,165.36	756,464.80	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	113,197.000	35.420283	4,009,469.81	36.740000	4,158,857.78	149,387.97	0.20
		Base		35.420283	4,009,469.81	36.740000	4,158,857.78	149,387.97	0.20
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,138.000	42.068095	552,690.63	88.320000	1,160,348.16	607,657.53	0.06
		Base		42.068095	552,690.63	88.320000	1,160,348.16	607,657.53	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	117,296.000	21.875681	2,565,929.83	72.230000	8,472,290.08	5,906,360.25	0.42
		Base		21.875681	2,565,929.83	72.230000	8,472,290.08	5,906,360.25	0.42
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,251.000	73.125409	1,042,110.20	113.050000	1,611,075.55	568,965.35	0.08
		Base		73.125409	1,042,110.20	113.050000	1,611,075.55	568,965.35	0.08
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	31,621.000	119.196702	3,769,118.92	238.330000	7,536,232.93	3,767,114.01	0.37
		Base		119.196702	3,769,118.92	238.330000	7,536,232.93	3,767,114.01	0.37
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	21,528.000	23.060039	496,436.52	25.110000	540,568.08	44,131.56	0.03
		Base		23.060039	496,436.52	25.110000	540,568.08	44,131.56	0.03
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,573.000	95.966956	438,856.89	281.350000	1,286,613.55	847,756.66	0.06
		Base		95.966956	438,856.89	281.350000	1,286,613.55	847,756.66	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	25,068.000	72.967094	1,829,139.11	95.740000	2,400,010.32	570,871.21	0.12
		Base		72.967094	1,829,139.11	95.740000	2,400,010.32	570,871.21	0.12
40414L109	HCP INC REIT USD1.0								
		Local	42,034.000	35.945910	1,510,950.40	23.360000	981,914.24	-529,036.16	0.05
		Base		35.945910	1,510,950.40	23.360000	981,914.24	-529,036.16	0.05

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40434L105	HP INC COMMON STOCK USD.01								
		Local	146,621.000	15.336191	2,248,607.70	21.490000	3,150,885.29	902,277.59	0.16
		Base		15.336191	2,248,607.70	21.490000	3,150,885.29	902,277.59	0.16
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	78,145.000	32.118919	2,509,932.94	52.990000	4,140,903.55	1,630,970.61	0.20
		Base		32.118919	2,509,932.94	52.990000	4,140,903.55	1,630,970.61	0.20
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,257.000	33.736147	1,088,226.90	18.470000	595,786.79	-492,440.11	0.03
		Base		33.736147	1,088,226.90	18.470000	595,786.79	-492,440.11	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	15,079.000	42.952384	647,679.00	41.130000	620,199.27	-27,479.73	0.03
		Base		42.952384	647,679.00	41.130000	620,199.27	-27,479.73	0.03
413875105	HARRIS CORP COMMON STOCK USD1.0								
		Local	10,632.000	51.717294	549,858.27	156.420000	1,663,057.44	1,113,199.17	0.08
		Base		51.717294	549,858.27	156.420000	1,663,057.44	1,113,199.17	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	31,958.000	43.892312	1,402,710.52	53.840000	1,720,618.72	317,908.20	0.08
		Base		43.892312	1,402,710.52	53.840000	1,720,618.72	317,908.20	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,119.000	31.243522	316,153.20	88.090000	891,382.71	575,229.51	0.04
		Base		31.243522	316,153.20	88.090000	891,382.71	575,229.51	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	9,745.000	47.142620	459,404.83	69.550000	677,764.75	218,359.92	0.03
		Base		47.142620	459,404.83	69.550000	677,764.75	218,359.92	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	12,616.000	45.617717	575,513.12	91.940000	1,159,915.04	584,401.92	0.06
		Base		45.617717	575,513.12	91.940000	1,159,915.04	584,401.92	0.06
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	23,970.000	51.700456	1,239,259.93	56.990000	1,366,050.30	126,790.37	0.07
		Base		51.700456	1,239,259.93	56.990000	1,366,050.30	126,790.37	0.07

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42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		140,392.000	Local	10.813745	1,518,163.27	17.050000	2,393,683.60	875,520.33	0.12
			Base	10.813745	1,518,163.27	17.050000	2,393,683.60	875,520.33	0.12
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		25,369.000	Local	69.557485	1,764,603.83	78.840000	2,000,091.96	235,488.13	0.10
			Base	69.557485	1,764,603.83	78.840000	2,000,091.96	235,488.13	0.10
436440101	HOLOGIC INC COMMON STOCK USD.01								
		24,760.000	Local	35.256326	872,946.62	38.790000	960,440.40	87,493.78	0.05
			Base	35.256326	872,946.62	38.790000	960,440.40	87,493.78	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		104,603.000	Local	45.585538	4,768,383.99	184.800000	19,330,634.40	14,562,250.41	0.95
			Base	45.585538	4,768,383.99	184.800000	19,330,634.40	14,562,250.41	0.95
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		67,354.000	Local	49.566260	3,338,485.89	144.680000	9,744,776.72	6,406,290.83	0.48
			Base	49.566260	3,338,485.89	144.680000	9,744,776.72	6,406,290.83	0.48
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		24,191.000	Local	10.931406	264,441.65	36.250000	876,923.75	612,482.10	0.04
			Base	10.931406	264,441.65	36.250000	876,923.75	612,482.10	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		65,734.000	Local	18.777374	1,234,311.88	19.560000	1,285,757.04	51,445.16	0.06
			Base	18.777374	1,234,311.88	19.560000	1,285,757.04	51,445.16	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		12,332.000	Local	45.533580	561,520.11	294.180000	3,627,827.76	3,066,307.65	0.18
			Base	45.533580	561,520.11	294.180000	3,627,827.76	3,066,307.65	0.18
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		7,665.000	Local	82.217429	630,196.59	117.430000	900,100.95	269,904.36	0.04
			Base	82.217429	630,196.59	117.430000	900,100.95	269,904.36	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		98,704.000	Local	10.279884	1,014,665.66	14.910000	1,471,676.64	457,010.98	0.07
			Base	10.279884	1,014,665.66	14.910000	1,471,676.64	457,010.98	0.07

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446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	4,065.000	228.109100	927,263.49	243.210000	988,648.65	61,385.16	0.05
		Base		228.109100	927,263.49	243.210000	988,648.65	61,385.16	0.05
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,388.000	239.837037	812,567.88	213.030000	721,745.64	-90,822.24	0.04
		Base		239.837037	812,567.88	213.030000	721,745.64	-90,822.24	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,801.000	116.440433	908,351.82	194.490000	1,517,216.49	608,864.67	0.07
		Base		116.440433	908,351.82	194.490000	1,517,216.49	608,864.67	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,538.000	45.079328	1,241,394.54	142.020000	3,910,946.76	2,669,552.22	0.19
		Base		45.079328	1,241,394.54	142.020000	3,910,946.76	2,669,552.22	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,162.000	179.094240	2,357,238.39	240.930000	3,171,120.66	813,882.27	0.16
		Base		179.094240	2,357,238.39	240.930000	3,171,120.66	813,882.27	0.16
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,730.000	132.579546	2,085,476.26	61.940000	974,316.20	-1,111,160.06	0.05
		Base		132.579546	2,085,476.26	61.940000	974,316.20	-1,111,160.06	0.05
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	419,052.000	28.850172	12,089,722.45	51.620000	21,631,464.24	9,541,741.79	1.06
		Base		28.850172	12,089,722.45	51.620000	21,631,464.24	9,541,741.79	1.06
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	52,140.000	29.562706	1,541,399.50	72.460000	3,778,064.40	2,236,664.90	0.19
		Base		29.562706	1,541,399.50	72.460000	3,778,064.40	2,236,664.90	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	76,704.000	117.162249	8,986,813.15	144.960000	11,119,011.84	2,132,198.69	0.55
		Base		117.162249	8,986,813.15	144.960000	11,119,011.84	2,132,198.69	0.55
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,066.000	46.106959	325,791.77	141.260000	998,143.16	672,351.39	0.05
		Base		46.106959	325,791.77	141.260000	998,143.16	672,351.39	0.05

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460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		36,968.000	Local	34.731243	1,283,944.58	51.560000	1,906,070.08	622,125.50	0.09
			Base	34.731243	1,283,944.58	51.560000	1,906,070.08	622,125.50	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		34,426.000	Local	17.647750	607,541.45	23.590000	812,109.34	204,567.89	0.04
			Base	17.647750	607,541.45	23.590000	812,109.34	204,567.89	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		21,785.000	Local	38.233200	832,910.26	184.790000	4,025,650.15	3,192,739.89	0.20
			Base	38.233200	832,910.26	184.790000	4,025,650.15	3,192,739.89	0.20
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		10,059.000	Local	120.213404	1,209,226.63	440.780000	4,433,806.02	3,224,579.39	0.22
			Base	120.213404	1,209,226.63	440.780000	4,433,806.02	3,224,579.39	0.22
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		13,054.000	Local	97.231942	1,269,265.77	95.760000	1,250,051.04	-19,214.73	0.06
			Base	97.231942	1,269,265.77	95.760000	1,250,051.04	-19,214.73	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01								
		25,208.000	Local	30.861299	777,951.62	33.940000	855,559.52	77,607.90	0.04
			Base	30.861299	777,951.62	33.940000	855,559.52	77,607.90	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		307,217.000	Local	42.380099	13,019,886.73	108.780000	33,419,065.26	20,399,178.53	1.65
			Base	42.380099	13,019,886.73	108.780000	33,419,065.26	20,399,178.53	1.65
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		10,782.000	Local	74.608372	804,427.47	58.090000	626,326.38	-178,101.09	0.03
			Base	74.608372	804,427.47	58.090000	626,326.38	-178,101.09	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		240,305.000	Local	61.178961	14,701,610.30	126.490000	30,396,179.45	15,694,569.15	1.50
			Base	61.178961	14,701,610.30	126.490000	30,396,179.45	15,694,569.15	1.50
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		30,794.000	Local	19.991472	615,617.40	24.590000	757,224.46	141,607.06	0.04
			Base	19.991472	615,617.40	24.590000	757,224.46	141,607.06	0.04

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482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	14,025.000	44.158901	619,328.58	101.740000	1,426,903.50	807,574.92	0.07
		Base		44.158901	619,328.58	101.740000	1,426,903.50	807,574.92	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,228.000	111.555921	1,029,438.04	106.630000	983,981.64	-45,456.40	0.05
		Base		111.555921	1,029,438.04	106.630000	983,981.64	-45,456.40	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	22,286.000	45.103662	1,005,180.22	58.900000	1,312,645.40	307,465.18	0.06
		Base		45.103662	1,005,180.22	58.900000	1,312,645.40	307,465.18	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	94,976.000	13.381648	1,270,935.43	19.920000	1,891,921.92	620,986.49	0.09
		Base		13.381648	1,270,935.43	19.920000	1,891,921.92	620,986.49	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	31,411.000	61.575806	1,934,157.63	103.540000	3,252,294.94	1,318,137.31	0.16
		Base		61.575806	1,934,157.63	103.540000	3,252,294.94	1,318,137.31	0.16
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	38,095.000	23.893646	910,228.46	14.510000	552,758.45	-357,470.01	0.03
		Base		23.893646	910,228.46	14.510000	552,758.45	-357,470.01	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	169,992.000	35.940906	6,109,666.53	15.820000	2,689,273.44	-3,420,393.09	0.13
		Base		35.940906	6,109,666.53	15.820000	2,689,273.44	-3,420,393.09	0.13
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	15,038.000	50.828068	764,352.49	62.120000	934,160.56	169,808.07	0.05
		Base		50.828068	764,352.49	62.120000	934,160.56	169,808.07	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	53,478.000	30.895819	1,652,246.62	56.380000	3,015,089.64	1,362,843.02	0.15
		Base		30.895819	1,652,246.62	56.380000	3,015,089.64	1,362,843.02	0.15
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	78,919.000	13.539798	1,068,547.28	25.190000	1,987,969.61	919,422.33	0.10
		Base		13.539798	1,068,547.28	25.190000	1,987,969.61	919,422.33	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
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	21,989.000	31.316261	688,613.27	34.910000	767,635.99	79,022.72	0.04
		Base		31.316261	688,613.27	34.910000	767,635.99	79,022.72	0.04
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	27,719.000	31.478377	872,549.13	31.020000	859,843.38	-12,705.75	0.04
		Base		31.478377	872,549.13	31.020000	859,843.38	-12,705.75	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,028.000	79.729155	560,336.50	195.880000	1,376,644.64	816,308.14	0.07
		Base		79.729155	560,336.50	195.880000	1,376,644.64	816,308.14	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,127.000	72.470262	661,436.08	170.750000	1,558,435.25	896,999.17	0.08
		Base		72.470262	661,436.08	170.750000	1,558,435.25	896,999.17	0.08
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	14,593.000	41.657309	607,905.11	185.060000	2,700,580.58	2,092,675.47	0.13
		Base		41.657309	607,905.11	185.060000	2,700,580.58	2,092,675.47	0.13
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	20,107.000	34.817696	700,079.41	148.090000	2,977,645.63	2,277,566.22	0.15
		Base		34.817696	700,079.41	148.090000	2,977,645.63	2,277,566.22	0.15
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,846.000	23.356193	276,677.46	40.550000	480,355.30	203,677.84	0.02
		Base		23.356193	276,677.46	40.550000	480,355.30	203,677.84	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	24,455.000	52.634454	1,287,175.58	52.890000	1,293,424.95	6,249.37	0.06
		Base		52.634454	1,287,175.58	52.890000	1,293,424.95	6,249.37	0.06
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	28,072.000	31.394204	881,298.09	24.040000	674,850.88	-206,447.21	0.03
		Base		31.394204	881,298.09	24.040000	674,850.88	-206,447.21	0.03
532457108	ELI LILLY + CO COMMON STOCK								
		Local	86,341.000	59.011863	5,095,143.23	81.070000	6,999,664.87	1,904,521.64	0.34
		Base		59.011863	5,095,143.23	81.070000	6,999,664.87	1,904,521.64	0.34

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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
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		19,543.000	Local	39.928087	780,314.60	70.640000	1,380,517.52	600,202.92	0.07
			Base	39.928087	780,314.60	70.640000	1,380,517.52	600,202.92	0.07
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		22,251.000	Local	69.691865	1,550,713.69	320.840000	7,139,010.84	5,588,297.15	0.35
			Base	69.691865	1,550,713.69	320.840000	7,139,010.84	5,588,297.15	0.35
540424108	LOEWS CORP COMMON STOCK USD.01								
		24,144.000	Local	28.665271	692,094.30	52.460000	1,266,594.24	574,499.94	0.06
			Base	28.665271	692,094.30	52.460000	1,266,594.24	574,499.94	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		74,308.000	Local	24.923834	1,852,040.24	82.430000	6,125,208.44	4,273,168.20	0.30
			Base	24.923834	1,852,040.24	82.430000	6,125,208.44	4,273,168.20	0.30
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		13,443.000	Local	100.010241	1,344,437.67	182.270000	2,450,255.61	1,105,817.94	0.12
			Base	100.010241	1,344,437.67	182.270000	2,450,255.61	1,105,817.94	0.12
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		45,641.000	Local	32.898363	1,501,514.20	31.420000	1,434,040.22	-67,473.98	0.07
			Base	32.898363	1,501,514.20	31.420000	1,434,040.22	-67,473.98	0.07
554382101	MACERICH CO/THE REIT USD.01								
		9,711.000	Local	70.266936	682,362.22	57.620000	559,547.82	-122,814.40	0.03
			Base	70.266936	682,362.22	57.620000	559,547.82	-122,814.40	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		27,292.000	Local	32.252741	880,241.81	31.070000	847,962.44	-32,279.37	0.04
			Base	32.252741	880,241.81	31.070000	847,962.44	-32,279.37	0.04
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		76,079.000	Local	17.655799	1,343,235.54	18.250000	1,388,441.75	45,206.21	0.07
			Base	17.655799	1,343,235.54	18.250000	1,388,441.75	45,206.21	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		42,490.000	Local	13.688697	581,632.73	74.910000	3,182,925.90	2,601,293.17	0.16
			Base	13.688697	581,632.73	74.910000	3,182,925.90	2,601,293.17	0.16

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571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,465.000	37.054566	1,684,685.83	81.500000	3,705,397.50	2,020,711.67	0.18
		Base		37.054566	1,684,685.83	81.500000	3,705,397.50	2,020,711.67	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	26,889.000	38.158424	1,026,041.85	136.680000	3,675,188.52	2,649,146.67	0.18
		Base		38.158424	1,026,041.85	136.680000	3,675,188.52	2,649,146.67	0.18
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,622.000	134.445390	755,851.98	194.770000	1,094,996.94	339,144.96	0.05
		Base		134.445390	755,851.98	194.770000	1,094,996.94	339,144.96	0.05
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	28,061.000	19.832069	556,507.68	37.870000	1,062,670.07	506,162.39	0.05
		Base		19.832069	556,507.68	37.870000	1,062,670.07	506,162.39	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	82,660.000	30.698774	2,537,560.66	178.270000	14,735,798.20	12,198,237.54	0.73
		Base		30.698774	2,537,560.66	178.270000	14,735,798.20	12,198,237.54	0.73
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	30,795.000	22.000305	677,499.39	14.800000	455,766.00	-221,733.39	0.02
		Base		22.000305	677,499.39	14.800000	455,766.00	-221,733.39	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	10,846.000	40.309378	437,195.51	105.410000	1,143,276.86	706,081.35	0.06
		Base		40.309378	437,195.51	105.410000	1,143,276.86	706,081.35	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	71,376.000	50.776741	3,624,240.63	167.440000	11,951,197.44	8,326,956.81	0.59
		Base		50.776741	3,624,240.63	167.440000	11,951,197.44	8,326,956.81	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	18,475.000	62.016862	1,145,761.52	156.210000	2,885,979.75	1,740,218.23	0.14
		Base		62.016862	1,145,761.52	156.210000	2,885,979.75	1,740,218.23	0.14
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	241,421.000	46.275891	11,171,971.80	58.870000	14,212,454.27	3,040,482.47	0.70
		Base		46.275891	11,171,971.80	58.870000	14,212,454.27	3,040,482.47	0.70

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59156R108	METLIFE INC COMMON STOCK USD.01								
		92,823.000	Local	36.191720	3,359,424.02	47.670000	4,424,872.41	1,065,448.39	0.22
			Base	36.191720	3,359,424.02	47.670000	4,424,872.41	1,065,448.39	0.22
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		2,281.000	Local	407.480701	929,463.48	559.930000	1,277,200.33	347,736.85	0.06
			Base	407.480701	929,463.48	559.930000	1,277,200.33	347,736.85	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		689,448.000	Local	33.847812	23,336,306.13	93.520000	64,477,176.96	41,140,870.83	3.17
			Base	33.847812	23,336,306.13	93.520000	64,477,176.96	41,140,870.83	3.17
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		20,983.000	Local	37.365570	784,041.75	83.660000	1,755,437.78	971,396.03	0.09
			Base	37.365570	784,041.75	83.660000	1,755,437.78	971,396.03	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		103,537.000	Local	18.929684	1,959,922.74	45.980000	4,760,631.26	2,800,708.52	0.23
			Base	18.929684	1,959,922.74	45.980000	4,760,631.26	2,800,708.52	0.23
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		10,173.000	Local	88.986300	905,257.63	91.460000	930,422.58	25,164.95	0.05
			Base	88.986300	905,257.63	91.460000	930,422.58	25,164.95	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		5,663.000	Local	80.285705	454,657.95	209.880000	1,188,550.44	733,892.49	0.06
			Base	80.285705	454,657.95	209.880000	1,188,550.44	733,892.49	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		16,561.000	Local	51.743998	856,932.35	71.240000	1,179,805.64	322,873.29	0.06
			Base	51.743998	856,932.35	71.240000	1,179,805.64	322,873.29	0.06
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		133,178.000	Local	17.527339	2,334,255.91	39.500000	5,260,531.00	2,926,275.09	0.26
			Base	17.527339	2,334,255.91	39.500000	5,260,531.00	2,926,275.09	0.26
61166W101	MONSANTO CO COMMON STOCK USD.01								
		39,469.000	Local	52.567693	2,074,794.28	125.370000	4,948,228.53	2,873,434.25	0.24
			Base	52.567693	2,074,794.28	125.370000	4,948,228.53	2,873,434.25	0.24

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	37,022.000	27.876236	1,032,034.01	55.000000	2,036,210.00	1,004,175.99	0.10
		Base		27.876236	1,032,034.01	55.000000	2,036,210.00	1,004,175.99	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	14,882.000	31.623706	470,624.00	162.200000	2,413,860.40	1,943,236.40	0.12
		Base		31.623706	470,624.00	162.200000	2,413,860.40	1,943,236.40	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	123,566.000	36.610259	4,523,783.27	51.620000	6,378,476.92	1,854,693.65	0.31
		Base		36.610259	4,523,783.27	51.620000	6,378,476.92	1,854,693.65	0.31
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	31,389.000	49.760221	1,561,923.57	26.950000	845,933.55	-715,990.02	0.04
		Base		49.760221	1,561,923.57	26.950000	845,933.55	-715,990.02	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,504.000	71.157916	1,032,074.41	109.830000	1,592,974.32	560,899.91	0.08
		Base		71.157916	1,032,074.41	109.830000	1,592,974.32	560,899.91	0.08
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	27,037.000	24.036572	649,876.80	31.000000	838,147.00	188,270.20	0.04
		Base		24.036572	649,876.80	31.000000	838,147.00	188,270.20	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,439.000	31.804358	332,005.69	88.320000	921,972.48	589,966.79	0.05
		Base		31.804358	332,005.69	88.320000	921,972.48	589,966.79	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,020.000	47.018916	1,599,583.53	38.670000	1,315,553.40	-284,030.13	0.06
		Base		47.018916	1,599,583.53	38.670000	1,315,553.40	-284,030.13	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	23,550.000	16.462097	387,682.39	13.260000	312,273.00	-75,409.39	0.02
		Base		16.462097	387,682.39	13.260000	312,273.00	-75,409.39	0.02
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	14,409.000	107.037193	1,542,298.91	83.660000	1,205,456.94	-336,841.97	0.06
		Base		107.037193	1,542,298.91	83.660000	1,205,456.94	-336,841.97	0.06

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64110D104	NETAPP INC COMMON STOCK USD.001								
		23,991.000	Local	35.218900	844,936.64	66.580000	1,597,320.78	752,384.14	0.08
			Base	35.218900	844,936.64	66.580000	1,597,320.78	752,384.14	0.08
64110L106	NETFLIX INC COMMON STOCK USD.001								
		38,856.000	Local	32.327013	1,256,098.41	312.460000	12,140,945.76	10,884,847.35	0.60
			Base	32.327013	1,256,098.41	312.460000	12,140,945.76	10,884,847.35	0.60
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		43,463.000	Local	34.278092	1,489,828.70	27.630000	1,200,882.69	-288,946.01	0.06
			Base	34.278092	1,489,828.70	27.630000	1,200,882.69	-288,946.01	0.06
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		17,890.000	Local	52.627470	941,505.43	29.800000	533,122.00	-408,383.43	0.03
			Base	52.627470	941,505.43	29.800000	533,122.00	-408,383.43	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		47,816.000	Local	37.506467	1,793,409.22	39.290000	1,878,690.64	85,281.42	0.09
			Base	37.506467	1,793,409.22	39.290000	1,878,690.64	85,281.42	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		34,293.000	Local	12.067410	413,827.68	15.980000	548,002.14	134,174.46	0.03
			Base	12.067410	413,827.68	15.980000	548,002.14	134,174.46	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		10,938.000	Local	13.018362	142,394.84	16.250000	177,742.50	35,347.66	0.01
			Base	13.018362	142,394.84	16.250000	177,742.50	35,347.66	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		42,135.000	Local	54.954753	2,315,518.50	163.910000	6,906,347.85	4,590,829.35	0.34
			Base	54.954753	2,315,518.50	163.910000	6,906,347.85	4,590,829.35	0.34
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		116,214.000	Local	15.605730	1,813,604.30	68.390000	7,947,875.46	6,134,271.16	0.39
			Base	15.605730	1,813,604.30	68.390000	7,947,875.46	6,134,271.16	0.39
65473P105	NISOURCE INC COMMON STOCK USD.01								
		30,199.000	Local	9.395063	283,721.51	24.390000	736,553.61	452,832.10	0.04
			Base	9.395063	283,721.51	24.390000	736,553.61	452,832.10	0.04

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655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	44,071.000	40.478595	1,783,932.17	33.830000	1,490,921.93	-293,010.24	0.07
		Base		40.478595	1,783,932.17	33.830000	1,490,921.93	-293,010.24	0.07
655664100	NORDSTROM INC COMMON STOCK								
		Local	10,465.000	29.393962	307,607.81	50.560000	529,110.40	221,502.59	0.03
		Base		29.393962	307,607.81	50.560000	529,110.40	221,502.59	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	25,454.000	42.906017	1,092,129.76	143.470000	3,651,885.38	2,559,755.62	0.18
		Base		42.906017	1,092,129.76	143.470000	3,651,885.38	2,559,755.62	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	19,050.000	57.728415	1,099,726.31	106.750000	2,033,587.50	933,861.19	0.10
		Base		57.728415	1,099,726.31	106.750000	2,033,587.50	933,861.19	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	15,580.000	52.927507	824,610.56	322.040000	5,017,383.20	4,192,772.64	0.25
		Base		52.927507	824,610.56	322.040000	5,017,383.20	4,192,772.64	0.25
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	28,476.000	35.139641	1,000,636.41	61.620000	1,754,691.12	754,054.71	0.09
		Base		35.139641	1,000,636.41	61.620000	1,754,691.12	754,054.71	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	54,179.000	29.184286	1,581,175.42	224.900000	12,184,857.10	10,603,681.68	0.60
		Base		29.184286	1,581,175.42	224.900000	12,184,857.10	10,603,681.68	0.60
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	7,494.000	48.553159	363,857.37	256.070000	1,918,988.58	1,555,131.21	0.09
		Base		48.553159	363,857.37	256.070000	1,918,988.58	1,555,131.21	0.09
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	68,533.000	45.194863	3,097,339.55	77.260000	5,294,859.58	2,197,520.03	0.26
		Base		45.194863	3,097,339.55	77.260000	5,294,859.58	2,197,520.03	0.26
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	20,612.000	42.919618	884,659.17	73.660000	1,518,279.92	633,620.75	0.07
		Base		42.919618	884,659.17	73.660000	1,518,279.92	633,620.75	0.07

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682680103	ONEOK INC COMMON STOCK USD.01								
		Local	36,749.000	38.331399	1,408,640.59	60.220000	2,213,024.78	804,384.19	0.11
		Base		38.331399	1,408,640.59	60.220000	2,213,024.78	804,384.19	0.11
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	270,705.000	22.019807	5,960,871.98	45.670000	12,363,097.35	6,402,225.37	0.61
		Base		22.019807	5,960,871.98	45.670000	12,363,097.35	6,402,225.37	0.61
69331C108	P G + E CORP COMMON STOCK								
		Local	46,110.000	38.871201	1,792,351.07	46.100000	2,125,671.00	333,319.93	0.10
		Base		38.871201	1,792,351.07	46.100000	2,125,671.00	333,319.93	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	42,227.000	80.550181	3,401,392.48	145.610000	6,148,673.47	2,747,280.99	0.30
		Base		80.550181	3,401,392.48	145.610000	6,148,673.47	2,747,280.99	0.30
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	22,782.000	36.319332	827,427.03	105.880000	2,412,158.16	1,584,731.13	0.12
		Base		36.319332	827,427.03	105.880000	2,412,158.16	1,584,731.13	0.12
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	62,146.000	26.164803	1,626,037.87	29.100000	1,808,448.60	182,410.73	0.09
		Base		26.164803	1,626,037.87	29.100000	1,808,448.60	182,410.73	0.09
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,890.000	119.459128	823,073.39	159.670000	1,100,126.30	277,052.91	0.05
		Base		119.459128	823,073.39	159.670000	1,100,126.30	277,052.91	0.05
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,517.000	30.883893	973,367.65	63.670000	2,006,687.39	1,033,319.74	0.10
		Base		30.883893	973,367.65	63.670000	2,006,687.39	1,033,319.74	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,448.000	110.278335	931,631.37	115.690000	977,349.12	45,717.75	0.05
		Base		110.278335	931,631.37	115.690000	977,349.12	45,717.75	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,912.000	51.090024	608,584.36	164.620000	1,960,953.44	1,352,369.08	0.10
		Base		51.090024	608,584.36	164.620000	1,960,953.44	1,352,369.08	0.10

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704326107	PAYCHEX INC COMMON STOCK USD.01								
		28,633.000	Local	33.370674	955,502.52	60.570000	1,734,300.81	778,798.29	0.09
			Base	33.370674	955,502.52	60.570000	1,734,300.81	778,798.29	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		101,029.000	Local	18.599247	1,879,063.33	74.610000	7,537,773.69	5,658,710.36	0.37
			Base	18.599247	1,879,063.33	74.610000	7,537,773.69	5,658,710.36	0.37
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		31,080.000	Local	16.571939	515,055.85	18.290000	568,453.20	53,397.35	0.03
			Base	16.571939	515,055.85	18.290000	568,453.20	53,397.35	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		127,375.000	Local	54.686392	6,965,679.12	100.940000	12,857,232.50	5,891,553.38	0.63
			Base	54.686392	6,965,679.12	100.940000	12,857,232.50	5,891,553.38	0.63
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		9,895.000	Local	26.971679	266,884.76	73.360000	725,897.20	459,012.44	0.04
			Base	26.971679	266,884.76	73.360000	725,897.20	459,012.44	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		533,178.000	Local	28.273830	15,074,984.30	36.610000	19,519,646.58	4,444,662.28	0.96
			Base	28.273830	15,074,984.30	36.610000	19,519,646.58	4,444,662.28	0.96
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		139,113.000	Local	40.482253	5,631,607.67	82.000000	11,407,266.00	5,775,658.33	0.56
			Base	40.482253	5,631,607.67	82.000000	11,407,266.00	5,775,658.33	0.56
718546104	PHILLIPS 66 COMMON STOCK								
		37,601.000	Local	28.010270	1,053,214.16	111.310000	4,185,367.31	3,132,153.15	0.21
			Base	28.010270	1,053,214.16	111.310000	4,185,367.31	3,132,153.15	0.21
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,008.000	Local	42.829226	428,634.89	80.500000	805,644.00	377,009.11	0.04
			Base	42.829226	428,634.89	80.500000	805,644.00	377,009.11	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		15,249.000	Local	92.271635	1,407,050.16	201.550000	3,073,435.95	1,666,385.79	0.15
			Base	92.271635	1,407,050.16	201.550000	3,073,435.95	1,666,385.79	0.15

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74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	25,717.000	58.508567	1,504,664.83	152.520000	3,922,356.84	2,417,692.01	0.19
		Base		58.508567	1,504,664.83	152.520000	3,922,356.84	2,417,692.01	0.19
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	21,907.000	41.934524	918,659.61	113.820000	2,493,454.74	1,574,795.13	0.12
		Base		41.934524	918,659.61	113.820000	2,493,454.74	1,574,795.13	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	24,124.000	32.931122	794,430.38	59.220000	1,428,623.28	634,192.90	0.07
		Base		32.931122	794,430.38	59.220000	1,428,623.28	634,192.90	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	225,792.000	56.532331	12,764,548.10	72.340000	16,333,793.28	3,569,245.18	0.80
		Base		56.532331	12,764,548.10	72.340000	16,333,793.28	3,569,245.18	0.80
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	52,148.000	17.889545	932,903.97	60.290000	3,144,002.92	2,211,098.95	0.15
		Base		17.889545	932,903.97	60.290000	3,144,002.92	2,211,098.95	0.15
74340W103	PROLOGIS INC REIT USD.01								
		Local	47,730.000	42.182260	2,013,359.29	64.910000	3,098,154.30	1,084,795.01	0.15
		Base		42.182260	2,013,359.29	64.910000	3,098,154.30	1,084,795.01	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	37,802.000	50.091987	1,893,577.29	106.320000	4,019,108.64	2,125,531.35	0.20
		Base		50.091987	1,893,577.29	106.320000	4,019,108.64	2,125,531.35	0.20
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,206.000	29.651984	1,340,447.60	52.150000	2,357,492.90	1,017,045.30	0.12
		Base		29.651984	1,340,447.60	52.150000	2,357,492.90	1,017,045.30	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,414.000	100.820411	1,352,404.99	201.780000	2,706,676.92	1,354,271.93	0.13
		Base		100.820411	1,352,404.99	201.780000	2,706,676.92	1,354,271.93	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,599.000	18.018766	425,224.87	30.360000	716,465.64	291,240.77	0.04
		Base		18.018766	425,224.87	30.360000	716,465.64	291,240.77	0.04

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74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,325.000	81.000427	917,329.84	67.400000	763,305.00	-154,024.84	0.04
		Base		81.000427	917,329.84	67.400000	763,305.00	-154,024.84	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	132,529.000	43.696377	5,791,037.19	51.010000	6,760,304.29	969,267.10	0.33
		Base		43.696377	5,791,037.19	51.010000	6,760,304.29	969,267.10	0.33
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,767.000	23.845831	328,285.55	32.500000	447,427.50	119,141.95	0.02
		Base		23.845831	328,285.55	32.500000	447,427.50	119,141.95	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,147.000	45.209097	549,154.90	101.200000	1,229,276.40	680,121.50	0.06
		Base		45.209097	549,154.90	101.200000	1,229,276.40	680,121.50	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,963.000	96.122910	477,058.00	109.850000	545,185.55	68,127.55	0.03
		Base		96.122910	477,058.00	109.850000	545,185.55	68,127.55	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	20,251.000	46.024125	932,034.55	13.850000	280,476.35	-651,558.20	0.01
		Base		46.024125	932,034.55	13.850000	280,476.35	-651,558.20	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,604.000	78.016742	905,306.27	89.750000	1,041,459.00	136,152.73	0.05
		Base		78.016742	905,306.27	89.750000	1,041,459.00	136,152.73	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,831.000	46.165753	1,192,507.57	204.940000	5,293,805.14	4,101,297.57	0.26
		Base		46.165753	1,192,507.57	204.940000	5,293,805.14	4,101,297.57	0.26
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,453.000	51.574227	1,312,718.79	50.510000	1,285,631.03	-27,087.76	0.06
		Base		51.574227	1,312,718.79	50.510000	1,285,631.03	-27,087.76	0.06
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	15,849.000	30.867767	489,223.24	163.060000	2,584,337.94	2,095,114.70	0.13
		Base		30.867767	489,223.24	163.060000	2,584,337.94	2,095,114.70	0.13

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758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	13,309.000	68.769031	915,247.03	58.850000	783,234.65	-132,012.38	0.04
		Base		68.769031	915,247.03	58.850000	783,234.65	-132,012.38	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,914.000	250.171433	1,729,685.29	303.680000	2,099,643.52	369,958.23	0.10
		Base		250.171433	1,729,685.29	303.680000	2,099,643.52	369,958.23	0.10
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	100,461.000	12.746486	1,280,524.72	18.700000	1,878,620.70	598,095.98	0.09
		Base		12.746486	1,280,524.72	18.700000	1,878,620.70	598,095.98	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	20,171.000	24.013607	484,378.47	64.680000	1,304,660.28	820,281.81	0.06
		Base		24.013607	484,378.47	64.680000	1,304,660.28	820,281.81	0.06
761152107	RESMED INC COMMON STOCK USD.004								
		Local	12,804.000	77.253996	989,160.17	94.640000	1,211,770.56	222,610.39	0.06
		Base		77.253996	989,160.17	94.640000	1,211,770.56	222,610.39	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	11,129.000	29.725527	330,815.39	60.750000	676,086.75	345,271.36	0.03
		Base		29.725527	330,815.39	60.750000	676,086.75	345,271.36	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	11,441.000	46.859126	536,115.26	164.530000	1,882,387.73	1,346,272.47	0.09
		Base		46.859126	536,115.26	164.530000	1,882,387.73	1,346,272.47	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	14,679.000	54.223183	795,942.11	132.540000	1,945,554.66	1,149,612.55	0.10
		Base		54.223183	795,942.11	132.540000	1,945,554.66	1,149,612.55	0.10
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,206.000	74.575628	686,543.23	264.190000	2,432,133.14	1,745,589.91	0.12
		Base		74.575628	686,543.23	264.190000	2,432,133.14	1,745,589.91	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	34,218.000	14.645110	501,126.37	80.850000	2,766,525.30	2,265,398.93	0.14
		Base		14.645110	501,126.37	80.850000	2,766,525.30	2,265,398.93	0.14

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78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,725.000	41.333341	939,300.17	188.600000	4,285,935.00	3,346,634.83	0.21
		Base		41.333341	939,300.17	188.600000	4,285,935.00	3,346,634.83	0.21
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,433.000	153.418048	1,600,610.49	160.230000	1,671,679.59	71,069.10	0.08
		Base		153.418048	1,600,610.49	160.230000	1,671,679.59	71,069.10	0.08
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	8,088.000	132.076118	1,068,231.64	97.740000	790,521.12	-277,710.52	0.04
		Base		132.076118	1,068,231.64	97.740000	790,521.12	-277,710.52	0.04
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,734.000	264.565689	1,252,453.97	299.610000	1,418,353.74	165,899.77	0.07
		Base		264.565689	1,252,453.97	299.610000	1,418,353.74	165,899.77	0.07
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	61,452.000	34.809206	2,139,095.35	120.990000	7,435,077.48	5,295,982.13	0.37
		Base		34.809206	2,139,095.35	120.990000	7,435,077.48	5,295,982.13	0.37
80589M102	SCANA CORP COMMON STOCK								
		Local	12,775.000	40.821127	521,489.90	36.770000	469,736.75	-51,753.15	0.02
		Base		40.821127	521,489.90	36.770000	469,736.75	-51,753.15	0.02
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,765.000	69.815977	961,016.92	76.000000	1,046,140.00	85,123.08	0.05
		Base		69.815977	961,016.92	76.000000	1,046,140.00	85,123.08	0.05
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	123,957.000	85.561201	10,605,909.74	68.560000	8,498,491.92	-2,107,417.82	0.42
		Base		85.561201	10,605,909.74	68.560000	8,498,491.92	-2,107,417.82	0.42
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	107,302.000	21.502385	2,307,248.88	55.680000	5,974,575.36	3,667,326.48	0.29
		Base		21.502385	2,307,248.88	55.680000	5,974,575.36	3,667,326.48	0.29
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	14,986.000	24.020879	359,976.89	43.850000	657,136.10	297,159.21	0.03
		Base		24.020879	359,976.89	43.850000	657,136.10	297,159.21	0.03

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816851109	SEMPRA ENERGY COMMON STOCK								
		22,878.000	Local	53.615728	1,226,620.62	111.800000	2,557,760.40	1,331,139.78	0.13
			Base	53.615728	1,226,620.62	111.800000	2,557,760.40	1,331,139.78	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		7,406.000	Local	73.378076	543,438.03	367.660000	2,722,889.96	2,179,451.93	0.13
			Base	73.378076	543,438.03	367.660000	2,722,889.96	2,179,451.93	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		27,858.000	Local	84.360625	2,350,118.28	156.340000	4,355,319.72	2,005,201.44	0.21
			Base	84.360625	2,350,118.28	156.340000	4,355,319.72	2,005,201.44	0.21
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		16,342.000	Local	92.588038	1,513,073.72	86.760000	1,417,831.92	-95,241.80	0.07
			Base	92.588038	1,513,073.72	86.760000	1,417,831.92	-95,241.80	0.07
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		13,025.000	Local	53.778534	700,465.40	61.350000	799,083.75	98,618.35	0.04
			Base	53.778534	700,465.40	61.350000	799,083.75	98,618.35	0.04
832696405	JM SMUCKER CO/THE COMMON STOCK								
		10,172.000	Local	62.746700	638,259.43	114.080000	1,160,421.76	522,162.33	0.06
			Base	62.746700	638,259.43	114.080000	1,160,421.76	522,162.33	0.06
833034101	SNAP ON INC COMMON STOCK USD1.0								
		5,080.000	Local	48.828020	248,046.34	145.250000	737,870.00	489,823.66	0.04
			Base	48.828020	248,046.34	145.250000	737,870.00	489,823.66	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		90,312.000	Local	34.023795	3,072,757.01	46.120000	4,165,189.44	1,092,432.43	0.21
			Base	34.023795	3,072,757.01	46.120000	4,165,189.44	1,092,432.43	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		48,435.000	Local	14.089378	682,419.03	52.830000	2,558,821.05	1,876,402.02	0.13
			Base	14.089378	682,419.03	52.830000	2,558,821.05	1,876,402.02	0.13
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		13,731.000	Local	54.671853	750,699.21	141.590000	1,944,172.29	1,193,473.08	0.10
			Base	54.671853	750,699.21	141.590000	1,944,172.29	1,193,473.08	0.10

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855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	125,834.000	14.250240	1,793,164.76	57.570000	7,244,263.38	5,451,098.62	0.36
		Base		14.250240	1,793,164.76	57.570000	7,244,263.38	5,451,098.62	0.36
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	32,914.000	53.943704	1,775,503.07	99.780000	3,284,158.92	1,508,655.85	0.16
		Base		53.943704	1,775,503.07	99.780000	3,284,158.92	1,508,655.85	0.16
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	7,659.000	69.055459	528,895.76	58.710000	449,659.89	-79,235.87	0.02
		Base		69.055459	528,895.76	58.710000	449,659.89	-79,235.87	0.02
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,858.000	55.241153	1,594,149.20	169.420000	4,889,122.36	3,294,973.16	0.24
		Base		55.241153	1,594,149.20	169.420000	4,889,122.36	3,294,973.16	0.24
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	41,933.000	42.743558	1,792,365.62	66.800000	2,801,124.40	1,008,758.78	0.14
		Base		42.743558	1,792,365.62	66.800000	2,801,124.40	1,008,758.78	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	55,513.000	28.960096	1,607,661.80	27.790000	1,542,706.27	-64,955.53	0.08
		Base		28.960096	1,607,661.80	27.790000	1,542,706.27	-64,955.53	0.08
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,319.000	70.252463	935,692.55	85.510000	1,138,907.69	203,215.14	0.06
		Base		70.252463	935,692.55	85.510000	1,138,907.69	203,215.14	0.06
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	64,007.000	31.785120	2,034,470.20	33.170000	2,123,112.19	88,641.99	0.10
		Base		31.785120	2,034,470.20	33.170000	2,123,112.19	88,641.99	0.10
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	42,994.000	28.047062	1,205,855.38	62.540000	2,688,844.76	1,482,989.38	0.13
		Base		28.047062	1,205,855.38	62.540000	2,688,844.76	1,482,989.38	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	56,604.000	17.105019	968,212.52	84.850000	4,802,849.40	3,834,636.88	0.24
		Base		17.105019	968,212.52	84.850000	4,802,849.40	3,834,636.88	0.24

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874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,243.000	107.284247	1,098,912.54	99.710000	1,021,329.53	-77,583.01	0.05
		Base		107.284247	1,098,912.54	99.710000	1,021,329.53	-77,583.01	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	25,508.000	32.589876	831,302.55	53.770000	1,371,565.16	540,262.61	0.07
		Base		32.589876	831,302.55	53.770000	1,371,565.16	540,262.61	0.07
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	48,686.000	46.400764	2,259,067.58	72.600000	3,534,603.60	1,275,536.02	0.17
		Base		46.400764	2,259,067.58	72.600000	3,534,603.60	1,275,536.02	0.17
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	88,089.000	35.571382	3,133,447.50	101.430000	8,934,867.27	5,801,419.77	0.44
		Base		35.571382	3,133,447.50	101.430000	8,934,867.27	5,801,419.77	0.44
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	23,440.000	32.101480	752,458.68	62.140000	1,456,561.60	704,102.92	0.07
		Base		32.101480	752,458.68	62.140000	1,456,561.60	704,102.92	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	35,991.000	59.206229	2,130,891.39	210.350000	7,570,706.85	5,439,815.46	0.37
		Base		59.206229	2,130,891.39	210.350000	7,570,706.85	5,439,815.46	0.37
88579Y101	3M CO COMMON STOCK USD.01								
		Local	53,304.000	74.476270	3,969,883.07	194.390000	10,361,764.56	6,391,881.49	0.51
		Base		74.476270	3,969,883.07	194.390000	10,361,764.56	6,391,881.49	0.51
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,124.000	45.217302	412,562.66	102.830000	938,220.92	525,658.26	0.05
		Base		45.217302	412,562.66	102.830000	938,220.92	525,658.26	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	69,865.000	59.870597	4,182,859.28	94.800000	6,623,202.00	2,440,342.72	0.33
		Base		59.870597	4,182,859.28	94.800000	6,623,202.00	2,440,342.72	0.33
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,498.000	21.063427	200,060.43	86.740000	823,856.52	623,796.09	0.04
		Base		21.063427	200,060.43	86.740000	823,856.52	623,796.09	0.04

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891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,811.000	27.743020	410,901.87	84.060000	1,245,012.66	834,110.79	0.06
		Base		27.743020	410,901.87	84.060000	1,245,012.66	834,110.79	0.06
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,206.000	72.127716	808,263.18	68.000000	762,008.00	-46,255.18	0.04
		Base		72.127716	808,263.18	68.000000	762,008.00	-46,255.18	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,348.000	265.223620	1,153,192.30	320.570000	1,393,838.36	240,646.06	0.07
		Base		265.223620	1,153,192.30	320.570000	1,393,838.36	240,646.06	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,313.000	44.975704	1,093,494.30	131.600000	3,199,590.80	2,106,096.50	0.16
		Base		44.975704	1,093,494.30	131.600000	3,199,590.80	2,106,096.50	0.16
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,719.000	36.794365	357,604.43	37.420000	363,684.98	6,080.55	0.02
		Base		36.794365	357,604.43	37.420000	363,684.98	6,080.55	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	94,377.000	16.385799	1,546,442.51	36.560000	3,450,423.12	1,903,980.61	0.17
		Base		16.385799	1,546,442.51	36.560000	3,450,423.12	1,903,980.61	0.17
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	39,325.000	26.854640	1,056,058.73	36.070000	1,418,452.75	362,394.02	0.07
		Base		26.854640	1,056,058.73	36.070000	1,418,452.75	362,394.02	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,647.000	22.584909	601,820.07	70.100000	1,867,954.70	1,266,134.63	0.09
		Base		22.584909	601,820.07	70.100000	1,867,954.70	1,266,134.63	0.09
902653104	UDR INC REIT USD.01								
		Local	24,011.000	35.892177	861,807.05	36.150000	867,997.65	6,190.60	0.04
		Base		35.892177	861,807.05	36.150000	867,997.65	6,190.60	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	140,490.000	26.627054	3,740,834.85	50.450000	7,087,720.50	3,346,885.65	0.35
		Base		26.627054	3,740,834.85	50.450000	7,087,720.50	3,346,885.65	0.35

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90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,189.000	207.221553	1,075,272.64	250.910000	1,301,971.99	226,699.35	0.06
		Base		207.221553	1,075,272.64	250.910000	1,301,971.99	226,699.35	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,590.000	28.409195	471,308.55	17.760000	294,638.40	-176,670.15	0.01
		Base		28.409195	471,308.55	17.760000	294,638.40	-176,670.15	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	16,506.000	25.956924	428,444.98	15.350000	253,367.10	-175,077.88	0.01
		Base		25.956924	428,444.98	15.350000	253,367.10	-175,077.88	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	70,467.000	27.467956	1,935,584.47	133.630000	9,416,505.21	7,480,920.74	0.46
		Base		27.467956	1,935,584.47	133.630000	9,416,505.21	7,480,920.74	0.46
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	21,660.000	56.867520	1,231,750.48	67.540000	1,462,916.40	231,165.92	0.07
		Base		56.867520	1,231,750.48	67.540000	1,462,916.40	231,165.92	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	61,626.000	69.911929	4,308,392.56	113.500000	6,994,551.00	2,686,158.44	0.34
		Base		69.911929	4,308,392.56	113.500000	6,994,551.00	2,686,158.44	0.34
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,569.000	114.617002	867,536.09	150.000000	1,135,350.00	267,813.91	0.06
		Base		114.617002	867,536.09	150.000000	1,135,350.00	267,813.91	0.06
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	66,616.000	57.108860	3,804,363.85	120.150000	8,003,912.40	4,199,548.55	0.39
		Base		57.108860	3,804,363.85	120.150000	8,003,912.40	4,199,548.55	0.39
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	86,689.000	41.776950	3,621,601.98	236.400000	20,493,279.60	16,871,677.62	1.01
		Base		41.776950	3,621,601.98	236.400000	20,493,279.60	16,871,677.62	1.01
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,791.000	114.384110	891,166.60	114.200000	889,732.20	-1,434.40	0.04
		Base		114.384110	891,166.60	114.200000	889,732.20	-1,434.40	0.04

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,808.000	23.918264	473,772.98	48.380000	958,311.04	484,538.06	0.05
		Base		23.918264	473,772.98	48.380000	958,311.04	484,538.06	0.05
918204108	VF CORP COMMON STOCK								
		Local	29,485.000	21.692968	639,617.17	80.870000	2,384,451.95	1,744,834.78	0.12
		Base		21.692968	639,617.17	80.870000	2,384,451.95	1,744,834.78	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	38,792.000	30.756211	1,193,094.93	110.930000	4,303,196.56	3,110,101.63	0.21
		Base		30.756211	1,193,094.93	110.930000	4,303,196.56	3,110,101.63	0.21
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,175.000	44.940498	367,388.57	115.590000	944,948.25	577,559.68	0.05
		Base		44.940498	367,388.57	115.590000	944,948.25	577,559.68	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	31,893.000	43.183902	1,377,264.20	51.420000	1,639,938.06	262,673.86	0.08
		Base		43.183902	1,377,264.20	51.420000	1,639,938.06	262,673.86	0.08
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	7,480.000	27.533297	205,949.06	117.420000	878,301.60	672,352.54	0.04
		Base		27.533297	205,949.06	117.420000	878,301.60	672,352.54	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	369,622.000	42.505339	15,710,908.45	49.350000	18,240,845.70	2,529,937.25	0.90
		Base		42.505339	15,710,908.45	49.350000	18,240,845.70	2,529,937.25	0.90
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	13,889.000	81.395853	1,130,507.00	106.450000	1,478,484.05	347,977.05	0.07
		Base		81.395853	1,130,507.00	106.450000	1,478,484.05	347,977.05	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	22,739.000	81.417967	1,851,363.16	153.160000	3,482,705.24	1,631,342.08	0.17
		Base		81.417967	1,851,363.16	153.160000	3,482,705.24	1,631,342.08	0.17
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,600.000	44.167867	1,395,704.60	30.160000	953,056.00	-442,648.60	0.05
		Base		44.167867	1,395,704.60	30.160000	953,056.00	-442,648.60	0.05

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92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	161,396.000	27.051023	4,365,926.89	126.880000	20,477,924.48	16,111,997.59	1.01
		Base		27.051023	4,365,926.89	126.880000	20,477,924.48	16,111,997.59	1.01
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,480.000	59.479630	920,744.67	68.030000	1,053,104.40	132,359.73	0.05
		Base		59.479630	920,744.67	68.030000	1,053,104.40	132,359.73	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,867.000	57.903286	687,138.30	111.690000	1,325,425.23	638,286.93	0.07
		Base		57.903286	687,138.30	111.690000	1,325,425.23	638,286.93	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,254.000	35.889947	1,014,034.55	64.280000	1,816,167.12	802,132.57	0.09
		Base		35.889947	1,014,034.55	64.280000	1,816,167.12	802,132.57	0.09
931142103	WALMART INC COMMON STOCK USD.1								
		Local	130,021.000	54.679998	7,109,547.96	88.460000	11,501,657.66	4,392,109.70	0.57
		Base		54.679998	7,109,547.96	88.460000	11,501,657.66	4,392,109.70	0.57
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	76,253.000	41.043741	3,129,708.39	66.450000	5,067,011.85	1,937,303.46	0.25
		Base		41.043741	3,129,708.39	66.450000	5,067,011.85	1,937,303.46	0.25
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,729.000	30.680875	1,096,196.98	81.290000	2,904,410.41	1,808,213.43	0.14
		Base		30.680875	1,096,196.98	81.290000	2,904,410.41	1,808,213.43	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,054.000	53.303224	376,000.94	188.410000	1,329,044.14	953,043.20	0.07
		Base		53.303224	376,000.94	188.410000	1,329,044.14	953,043.20	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	393,008.000	38.450647	15,111,412.07	51.960000	20,420,695.68	5,309,283.61	1.01
		Base		38.450647	15,111,412.07	51.960000	20,420,695.68	5,309,283.61	1.01
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	33,162.000	55.317210	1,834,429.32	53.440000	1,772,177.28	-62,252.04	0.09
		Base		55.317210	1,834,429.32	53.440000	1,772,177.28	-62,252.04	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		26,646.000	Local	39.882838	1,062,718.11	78.790000	2,099,438.34	1,036,720.23	0.10
			Base	39.882838	1,062,718.11	78.790000	2,099,438.34	1,036,720.23	0.10
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		41,147.000	Local	17.344734	713,683.76	19.750000	812,653.25	98,969.49	0.04
			Base	17.344734	713,683.76	19.750000	812,653.25	98,969.49	0.04
96145D105	WESTROCK CO COMMON STOCK								
		22,837.000	Local	44.261959	1,010,810.35	59.160000	1,351,036.92	340,226.57	0.07
			Base	44.261959	1,010,810.35	59.160000	1,351,036.92	340,226.57	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		67,623.000	Local	27.818212	1,881,150.92	36.780000	2,487,173.94	606,023.02	0.12
			Base	27.818212	1,881,150.92	36.780000	2,487,173.94	606,023.02	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		6,332.000	Local	92.441745	585,341.13	154.950000	981,143.40	395,802.27	0.05
			Base	92.441745	585,341.13	154.950000	981,143.40	395,802.27	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		74,050.000	Local	28.212638	2,089,145.84	25.730000	1,905,306.50	-183,839.34	0.09
			Base	28.212638	2,089,145.84	25.730000	1,905,306.50	-183,839.34	0.09
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		8,929.000	Local	33.589813	299,923.44	114.210000	1,019,781.09	719,857.65	0.05
			Base	33.589813	299,923.44	114.210000	1,019,781.09	719,857.65	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		7,195.000	Local	74.258890	534,292.71	186.190000	1,339,637.05	805,344.34	0.07
			Base	74.258890	534,292.71	186.190000	1,339,637.05	805,344.34	0.07
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		45,512.000	Local	23.504000	1,069,714.07	46.840000	2,131,782.08	1,062,068.01	0.10
			Base	23.504000	1,069,714.07	46.840000	2,131,782.08	1,062,068.01	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		22,816.000	Local	38.025445	867,588.55	64.240000	1,465,699.84	598,111.29	0.07
			Base	38.025445	867,588.55	64.240000	1,465,699.84	598,111.29	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
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	19,161.000	36.824132	705,587.19	31.450000	602,613.45	-102,973.74	0.03
		Base		36.824132	705,587.19	31.450000	602,613.45	-102,973.74	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,107.000	27.752208	447,004.82	72.900000	1,174,200.30	727,195.48	0.06
		Base		27.752208	447,004.82	72.900000	1,174,200.30	727,195.48	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	29,771.000	22.498514	669,803.25	87.100000	2,593,054.10	1,923,250.85	0.13
		Base		22.498514	669,803.25	87.100000	2,593,054.10	1,923,250.85	0.13
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,195.000	69.563612	1,265,709.92	115.170000	2,095,518.15	829,808.23	0.10
		Base		69.563612	1,265,709.92	115.170000	2,095,518.15	829,808.23	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	17,597.000	37.052758	652,017.38	54.750000	963,435.75	311,418.37	0.05
		Base		37.052758	652,017.38	54.750000	963,435.75	311,418.37	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,643.000	33.203454	1,449,098.34	83.480000	3,643,317.64	2,194,219.30	0.18
		Base		33.203454	1,449,098.34	83.480000	3,643,317.64	2,194,219.30	0.18
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,522.000	29.957397	255,296.94	77.180000	657,727.96	402,431.02	0.03
		Base		29.957397	255,296.94	77.180000	657,727.96	402,431.02	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	29,589.000	170.394260	5,041,795.76	153.650000	4,546,349.85	-495,445.91	0.22
		Base		170.394260	5,041,795.76	153.650000	4,546,349.85	-495,445.91	0.22
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	22,047.000	41.617992	917,551.88	142.470000	3,141,036.09	2,223,484.21	0.15
		Base		41.617992	917,551.88	142.470000	3,141,036.09	2,223,484.21	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	55,235.000	64.494496	3,562,353.47	151.200000	8,351,532.00	4,789,178.53	0.41
		Base		64.494496	3,562,353.47	151.200000	8,351,532.00	4,789,178.53	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	39,420.000	36.688588	1,446,264.14	75.030000	2,957,682.60	1,511,418.46	0.15
		Base		36.688588	1,446,264.14	75.030000	2,957,682.60	1,511,418.46	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,657.000	254.521501	930,785.13	232.670000	850,874.19	-79,910.94	0.04
		Base		254.521501	930,785.13	232.670000	850,874.19	-79,910.94	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,414.000	45.989515	1,490,704.15	49.130000	1,592,499.82	101,795.67	0.08
		Base		45.989515	1,490,704.15	49.130000	1,592,499.82	101,795.67	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	22,373.000	36.399696	814,370.39	83.890000	1,876,870.97	1,062,500.58	0.09
		Base		36.399696	814,370.39	83.890000	1,876,870.97	1,062,500.58	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	36,444.000	23.782696	866,736.57	28.970000	1,055,782.68	189,046.11	0.05
		Base		23.782696	866,736.57	28.970000	1,055,782.68	189,046.11	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	69,539.000	37.147442	2,583,195.99	33.870000	2,355,285.93	-227,910.06	0.12
		Base		37.147442	2,583,195.99	33.870000	2,355,285.93	-227,910.06	0.12
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	121,382.000	74.855306	9,086,086.75	80.130000	9,726,339.66	640,252.91	0.48
		Base		74.855306	9,086,086.75	80.130000	9,726,339.66	640,252.91	0.48
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	13,617.000	80.891901	1,101,505.01	68.420000	931,675.14	-169,829.87	0.05
		Base		80.891901	1,101,505.01	68.420000	931,675.14	-169,829.87	0.05
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,809.000	33.341195	793,820.52	84.580000	2,013,765.22	1,219,944.70	0.10
		Base		33.341195	793,820.52	84.580000	2,013,765.22	1,219,944.70	0.10
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	30,027.000	39.193660	1,176,868.04	31.450000	944,349.15	-232,518.89	0.05
		Base		39.193660	1,176,868.04	31.450000	944,349.15	-232,518.89	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
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	18,468.000	55.718843	1,029,015.59	53.470000	987,483.96	-41,531.63	0.05
		Base		55.718843	1,029,015.59	53.470000	987,483.96	-41,531.63	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	25,504.000	28.385849	723,952.69	57.890000	1,476,426.56	752,473.87	0.07
		Base		28.385849	723,952.69	57.890000	1,476,426.56	752,473.87	0.07
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,838.000	39.452862	585,401.57	67.280000	998,300.64	412,899.07	0.05
		Base		39.452862	585,401.57	67.280000	998,300.64	412,899.07	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	39,272.000	34.975375	1,373,552.93	32.960000	1,294,405.12	-79,147.81	0.06
		Base		34.975375	1,373,552.93	32.960000	1,294,405.12	-79,147.81	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,831.000	126.927073	1,501,674.20	148.510000	1,757,021.81	255,347.61	0.09
		Base		126.927073	1,501,674.20	148.510000	1,757,021.81	255,347.61	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,731.000	123.297652	1,446,404.76	78.140000	916,660.34	-529,744.42	0.05
		Base		123.297652	1,446,404.76	78.140000	916,660.34	-529,744.42	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		Local	23,004.000	37.164957	854,942.68	55.590000	1,278,792.36	423,849.68	0.06
		Base		37.164957	854,942.68	55.590000	1,278,792.36	423,849.68	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		Local	41,552.000	76.884743	3,194,714.85	135.670000	5,637,359.84	2,442,644.99	0.28
		Base		76.884743	3,194,714.85	135.670000	5,637,359.84	2,442,644.99	0.28
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,907.000	42.770013	423,722.52	58.670000	581,243.69	157,521.17	0.03
		Base		42.770013	423,722.52	58.670000	581,243.69	157,521.17	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	31,450.000	36.698660	1,154,172.86	91.750000	2,885,537.50	1,731,364.64	0.14
		Base		36.698660	1,154,172.86	91.750000	2,885,537.50	1,731,364.64	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	28,967.000	55.603581	1,610,668.94	105.730000	3,062,680.91	1,452,011.97	0.15
		Base		55.603581	1,610,668.94	105.730000	3,062,680.91	1,452,011.97	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,083.000	53.347555	2,458,415.36	38.760000	1,786,177.08	-672,238.28	0.09
		Base		53.347555	2,458,415.36	38.760000	1,786,177.08	-672,238.28	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,311.000	79.571863	1,218,324.80	108.190000	1,656,497.09	438,172.29	0.08
		Base		79.571863	1,218,324.80	108.190000	1,656,497.09	438,172.29	0.08
US DOLLAR Total									
		Local	26,106,558.000		1,052,943,946.78		2,026,318,051.99	973,374,105.21	99.75
		Base			1,052,943,946.78		2,026,318,051.99	973,374,105.21	99.75
EQUITY Total									
		Base	26,106,558.000		1,052,943,946.78		2,026,318,051.99	973,374,105.21	99.75

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		31,062,167.130	Base	1,057,900,306.98		2,031,274,654.57	973,374,347.59	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								
		-4,937,260.140	Local	1.000000	-4,937,260.14	1.000000	-4,937,260.14	0.00	0.46
			Base	1.000000	-4,937,260.14	1.000000	-4,937,260.14	0.00	0.46
US DOLLAR Total									
		-4,937,260.140	Local		-4,937,260.14		-4,937,260.14	0.00	0.46
			Base		-4,937,260.14		-4,937,260.14	0.00	0.46
CASH Total									
		-4,937,260.140	Base		-4,937,260.14		-4,937,260.14	0.00	0.46
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5FR0	PRIVATE EXP. FUNDING					1.61	25 Jun 2018		
		10,000,000.000	Local	99.754028	9,975,402.78	99.754028	9,975,402.78	0.00	0.92
			Base	99.754028	9,975,402.78	99.754028	9,975,402.78	0.00	0.92
912796MB2	TREASURY BILL 05/18 0.00000					1.6176	24 May 2018		
		10,000,000.000	Local	99.896653	9,989,665.33	99.896653	9,989,665.33	0.00	0.92
			Base	99.896653	9,989,665.33	99.896653	9,989,665.33	0.00	0.92
912796MF3	TREASURY BILL 06/18 0.00000					1.5003	21 Jun 2018		
		30,000,000.000	Local	99.800174	29,940,052.33	99.800174	29,940,052.33	0.00	2.76
			Base	99.800174	29,940,052.33	99.800174	29,940,052.33	0.00	2.76
912796MK2	TREASURY BILL 07/18 0.00000					1.5775	19 Jul 2018		
		45,000,000.000	Local	99.628017	44,832,607.78	99.628017	44,832,607.78	0.00	4.14
			Base	99.628017	44,832,607.78	99.628017	44,832,607.78	0.00	4.14
912796NV7	TREASURY BILL 09/18 0.00000					1.2825	13 Sep 2018		
		10,000,000.000	Local	99.519063	9,951,906.25	99.298826	9,929,882.60	-22,023.65	0.92
			Base	99.519063	9,951,906.25	99.298826	9,929,882.60	-22,023.65	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796NZ8	TREASURY BILL 10/18 0.00000					1.35	11 Oct 2018		
		5,000,000.000	Local	99.388750	4,969,437.50	99.121375	4,956,068.75	-13,368.75	0.46
			Base	99.388750	4,969,437.50	99.121375	4,956,068.75	-13,368.75	0.46
912796PC7	TREASURY BILL 05/18 0.00000					1.431	03 May 2018		
		30,000,000.000	Local	99.992074	29,997,622.17	99.992074	29,997,622.17	0.00	2.77
			Base	99.992074	29,997,622.17	99.992074	29,997,622.17	0.00	2.77
912796PF0	TREASURY BILL 05/18 0.00000					1.4876	10 May 2018		
		10,000,000.000	Local	99.962810	9,996,281.00	99.962810	9,996,281.00	0.00	0.92
			Base	99.962810	9,996,281.00	99.962810	9,996,281.00	0.00	0.92
912796PH6	TREASURY BILL 05/18 0.00000					1.621	31 May 2018		
		20,000,000.000	Local	99.864917	19,972,983.33	99.864917	19,972,983.33	0.00	1.84
			Base	99.864917	19,972,983.33	99.864917	19,972,983.33	0.00	1.84
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		20,000,000.000	Local	98.797453	19,759,490.61	98.635202	19,727,040.40	-32,450.21	1.82
			Base	98.797453	19,759,490.61	98.635202	19,727,040.40	-32,450.21	1.82
912796PM5	TREASURY BILL 06/18 0.00000					1.536	28 Jun 2018		
		50,000,000.000	Local	99.747893	49,873,946.67	99.747893	49,873,946.67	0.00	4.60
			Base	99.747893	49,873,946.67	99.747893	49,873,946.67	0.00	4.60
912796PN3	TREASURY BILL 07/18 0.00000					1.5613	05 Jul 2018		
		20,000,000.000	Local	99.720924	19,944,184.86	99.720924	19,944,184.86	0.00	1.84
			Base	99.720924	19,944,184.86	99.720924	19,944,184.86	0.00	1.84
912796PP8	TREASURY BILL 01/19 0.00000					1.8375	31 Jan 2019		
		20,000,000.000	Local	98.596354	19,719,270.84	98.428577	19,685,715.40	-33,555.44	1.82
			Base	98.596354	19,719,270.84	98.428577	19,685,715.40	-33,555.44	1.82
912796PQ6	TREASURY BILL 07/18 0.00000					1.547	12 Jul 2018		
		20,000,000.000	Local	99.690300	19,938,060.00	99.690300	19,938,060.00	0.00	1.84
			Base	99.690300	19,938,060.00	99.690300	19,938,060.00	0.00	1.84
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		30,000,000.000	Local	99.578572	29,873,571.66	99.535208	29,860,562.40	-13,009.26	2.75
			Base	99.578572	29,873,571.66	99.535208	29,860,562.40	-13,009.26	2.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.546861	19,909,372.22	99.495375	19,899,075.00	-10,297.22	1.84
		Base		99.546861	19,909,372.22	99.495375	19,899,075.00	-10,297.22	1.84
912796PZ6	TREASURY BILL 09/18 0.00000					1.9205	20 Sep 2018		
		Local	20,000,000.000	99.242469	19,848,493.89	99.252896	19,850,579.20	2,085.31	1.83
		Base		99.242469	19,848,493.89	99.252896	19,850,579.20	2,085.31	1.83
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.68	01 May 2018		
		Local	42,277,220.190	100.000000	42,277,220.19	100.000000	42,277,220.19	0.00	3.90
		Base		100.000000	42,277,220.19	100.000000	42,277,220.19	0.00	3.90
978UHK000	DAIWA CAPITAL MARKETS REPO					1.7	01 May 2018		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.45
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.45
US DOLLAR Total									
		Local	612,277,220.190		610,769,569.41		610,646,950.19	-122,619.22	56.32
		Base			610,769,569.41		610,646,950.19	-122,619.22	56.32

CASH EQUIVALENT Total

		Base	612,277,220.190		610,769,569.41		610,646,950.19	-122,619.22	56.32

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	100.583296	5,100,967.93	98.402224	4,990,357.35	-110,610.58	0.46
		Base		100.583296	5,100,967.93	98.402224	4,990,357.35	-110,610.58	0.46
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.5	15 Sep 2040		
		Local	5,000,000.000	101.031124	5,051,556.19	100.456010	5,022,800.50	-28,755.69	0.46
	Original Face:	Base	5,000,000.000	101.031124	5,051,556.19	100.456010	5,022,800.50	-28,755.69	0.46
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		Local	2,907,432.900	102.965870	2,993,663.59	102.865743	2,990,752.45	-2,911.14	0.28
	Original Face:	Base	15,000,000.000	102.965870	2,993,663.59	102.865743	2,990,752.45	-2,911.14	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
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.0	20 Jul 2047		
		Local	4,387,722.400	100.397898	4,405,181.08	98.555303	4,324,333.11	-80,847.97	0.40
Original Face:		Base	5,000,000.000	100.397898	4,405,181.08	98.555303	4,324,333.11	-80,847.97	0.40
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	1,331.740	100.845510	1,343.00	101.138137	1,346.90	3.90	0.00
Original Face:		Base	159,822.000	100.845510	1,343.00	101.138137	1,346.90	3.90	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	2,583.320	101.116780	2,612.17	101.286934	2,616.57	4.40	0.00
Original Face:		Base	200,000.000	101.116780	2,612.17	101.286934	2,616.57	4.40	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	710.040	100.146471	711.08	100.146471	711.08	0.00	0.00
Original Face:		Base	2,150,000.000	100.146471	711.08	100.146471	711.08	0.00	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	2,101.800	100.228376	2,106.60	100.228376	2,106.60	0.00	0.00
Original Face:		Base	3,000,000.000	100.228376	2,106.60	100.228376	2,106.60	0.00	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	8,806.930	100.315547	8,834.72	100.813265	8,878.55	43.83	0.00
Original Face:		Base	6,427,055.000	100.315547	8,834.72	100.813265	8,878.55	43.83	0.00
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	180.660	100.553526	181.66	101.039432	182.54	0.88	0.00
Original Face:		Base	50,000.000	100.553526	181.66	101.039432	182.54	0.88	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	7,161.790	100.400459	7,190.47	100.926322	7,228.13	37.66	0.00
Original Face:		Base	2,975,426.000	100.400459	7,190.47	100.926322	7,228.13	37.66	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	54,055.160	101.708477	54,978.68	102.659271	55,492.63	513.95	0.01
Original Face:		Base	2,793,101.000	101.708477	54,978.68	102.659271	55,492.63	513.95	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	54,720.540	101.836952	55,725.73	102.796996	56,251.07	525.34	0.01
Original Face:		Base	1,680,083.000	101.836952	55,725.73	102.796996	56,251.07	525.34	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	34,126.610	102.369939	34,935.39	104.156272	35,545.00	609.61	0.00
Original Face:		Base	754,224.000	102.369939	34,935.39	104.156272	35,545.00	609.61	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	4,997.670	102.073166	5,101.28	104.505493	5,222.84	121.56	0.00
Original Face:		Base	300,000.000	102.073166	5,101.28	104.505493	5,222.84	121.56	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	37,125.960	102.646208	38,108.39	104.884421	38,939.35	830.96	0.00
Original Face:		Base	300,000.000	102.646208	38,108.39	104.884421	38,939.35	830.96	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	27,126.350	102.673084	27,851.46	104.517768	28,351.86	500.40	0.00
Original Face:		Base	1,297,789.000	102.673084	27,851.46	104.517768	28,351.86	500.40	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	11,707.690	102.758614	12,030.66	104.434452	12,226.86	196.20	0.00
Original Face:		Base	1,048,917.000	102.758614	12,030.66	104.434452	12,226.86	196.20	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	24,063.070	102.718149	24,717.14	104.938042	25,251.31	534.17	0.00
Original Face:		Base	438,038.000	102.718149	24,717.14	104.938042	25,251.31	534.17	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	1,724,297.200	103.298999	1,781,181.74	105.561047	1,820,186.18	39,004.44	0.17
Original Face:		Base	10,000,000.000	103.298999	1,781,181.74	105.561047	1,820,186.18	39,004.44	0.17
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	958,595.090	105.827969	1,014,461.71	101.253090	970,607.15	-43,854.56	0.09
Original Face:		Base	17,600,000.000	105.827969	1,014,461.71	101.253090	970,607.15	-43,854.56	0.09
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	263,320.460	100.840444	265,533.52	104.136950	274,213.90	8,680.38	0.03
Original Face:		Base	16,300,000.000	100.840444	265,533.52	104.136950	274,213.90	8,680.38	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	2,951,845.500	105.782186	3,122,526.70	100.997820	2,981,299.60	-141,227.10	0.27
Original Face:		Base	50,000,000.000	105.782186	3,122,526.70	100.997820	2,981,299.60	-141,227.10	0.27

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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
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.29707	20 Jun 2042		
		Local	1,565,173.700	100.120272	1,567,056.16	99.919270	1,563,910.14	-3,146.02	0.14
Original Face:		Base	10,000,000.000	100.120272	1,567,056.16	99.919270	1,563,910.14	-3,146.02	0.14
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	18,751,754.760	102.498523	19,220,271.60	95.120240	17,836,714.13	-1,383,557.47	1.65
Original Face:		Base	41,570,000.000	102.498523	19,220,271.60	95.120240	17,836,714.13	-1,383,557.47	1.65
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.19688	16 Jun 2037		
		Local	2,188,679.540	100.196280	2,192,975.49	99.732190	2,182,818.04	-10,157.45	0.20
Original Face:		Base	32,313,742.000	100.196280	2,192,975.49	99.732190	2,182,818.04	-10,157.45	0.20
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.0	20 Jan 2065		
		Local	7,222,749.000	99.794067	7,207,874.97	98.919000	7,144,671.08	-63,203.89	0.66
Original Face:		Base	8,021,011.000	99.794067	7,207,874.97	98.919000	7,144,671.08	-63,203.89	0.66
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	2,523,373.490	99.673657	2,515,138.63	98.734520	2,491,440.70	-23,697.93	0.23
Original Face:		Base	2,750,000.000	99.673657	2,515,138.63	98.734520	2,491,440.70	-23,697.93	0.23
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,199,952.270	106.788843	1,281,415.14	103.324250	1,239,841.68	-41,573.46	0.11
Original Face:		Base	10,300,000.000	106.788843	1,281,415.14	103.324250	1,239,841.68	-41,573.46	0.11
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.861454	10,286,145.37	98.811360	9,881,136.00	-405,009.37	0.91
Original Face:		Base	10,000,000.000	102.861454	10,286,145.37	98.811360	9,881,136.00	-405,009.37	0.91
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	18,979.700	100.423927	19,060.16	99.924060	18,965.29	-94.87	0.00
Original Face:		Base	10,000,000.000	100.423927	19,060.16	99.924060	18,965.29	-94.87	0.00
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	466,919.700	103.587711	483,671.43	101.773550	475,200.75	-8,470.68	0.04
Original Face:		Base	5,000,000.000	103.587711	483,671.43	101.773550	475,200.75	-8,470.68	0.04
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.9105	20 Apr 2067		
		Local	2,055,170.240	100.000000	2,055,170.24	99.963430	2,054,418.66	-751.58	0.19
Original Face:		Base	2,754,386.000	100.000000	2,055,170.24	99.963430	2,054,418.66	-751.58	0.19

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.8905	20 Jun 2063		
		Local	7,362,059.740	100.000000	7,362,059.74	99.743080	7,343,145.14	-18,914.60	0.68
	Original Face:	Base	9,934,606.000	100.000000	7,362,059.74	99.743080	7,343,145.14	-18,914.60	0.68
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	638,339.200	101.294498	646,602.49	100.303300	640,275.28	-6,327.21	0.06
	Original Face:	Base	8,000,000.000	101.294498	646,602.49	100.303300	640,275.28	-6,327.21	0.06
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,739,792.250	100.136935	4,746,282.70	98.296290	4,659,039.94	-87,242.76	0.43
	Original Face:	Base	5,000,000.000	100.136935	4,746,282.70	98.296290	4,659,039.94	-87,242.76	0.43
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	698,490.600	103.931402	725,951.07	100.518740	702,113.95	-23,837.12	0.06
	Original Face:	Base	10,000,000.000	103.931402	725,951.07	100.518740	702,113.95	-23,837.12	0.06
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	693,565.550	105.858156	734,195.70	100.901550	699,818.39	-34,377.31	0.06
	Original Face:	Base	7,350,000.000	105.858156	734,195.70	100.901550	699,818.39	-34,377.31	0.06
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	1,105,540.500	100.910234	1,115,603.51	99.608250	1,101,209.55	-14,393.96	0.10
	Original Face:	Base	10,000,000.000	100.910234	1,115,603.51	99.608250	1,101,209.55	-14,393.96	0.10
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	176,290.600	100.183890	176,614.78	100.189260	176,624.25	9.47	0.02
	Original Face:	Base	3,600,000.000	100.183890	176,614.78	100.189260	176,624.25	9.47	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	990,345.900	99.964757	989,996.87	98.907800	979,529.34	-10,467.53	0.09
	Original Face:	Base	5,000,000.000	99.964757	989,996.87	98.907800	979,529.34	-10,467.53	0.09
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	181,663.550	101.529008	184,441.20	100.400050	182,390.30	-2,050.90	0.02
	Original Face:	Base	5,000,000.000	101.529008	184,441.20	100.400050	182,390.30	-2,050.90	0.02
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	1,775,427.500	99.788306	1,771,669.03	99.535660	1,767,183.48	-4,485.55	0.16
	Original Face:	Base	10,000,000.000	99.788306	1,771,669.03	99.535660	1,767,183.48	-4,485.55	0.16

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38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	1,775,427.500	101.098025	1,794,922.14	100.518350	1,784,630.43	-10,291.71	0.16
Original Face:		Base	10,000,000.000	101.098025	1,794,922.14	100.518350	1,784,630.43	-10,291.71	0.16
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	1,009,423.000	99.953543	1,008,954.05	99.037840	999,710.74	-9,243.31	0.09
Original Face:		Base	10,000,000.000	99.953543	1,008,954.05	99.037840	999,710.74	-9,243.31	0.09
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	381,382.850	102.500152	390,918.00	104.128680	397,128.93	6,210.93	0.04
Original Face:		Base	5,000,000.000	102.500152	390,918.00	104.128680	397,128.93	6,210.93	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	624,555.250	99.905248	623,963.47	99.067010	618,728.21	-5,235.26	0.06
Original Face:		Base	5,000,000.000	99.905248	623,963.47	99.067010	618,728.21	-5,235.26	0.06
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,944,871.740	99.809766	1,941,171.94	97.379000	1,893,896.65	-47,275.29	0.17
Original Face:		Base	10,815,142.000	99.809766	1,941,171.94	97.379000	1,893,896.65	-47,275.29	0.17
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	294,851.350	101.614987	299,613.16	100.310920	295,768.10	-3,845.06	0.03
Original Face:		Base	5,000,000.000	101.614987	299,613.16	100.310920	295,768.10	-3,845.06	0.03
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	589,702.700	100.554773	592,974.21	99.965010	589,496.36	-3,477.85	0.05
Original Face:		Base	10,000,000.000	100.554773	592,974.21	99.965010	589,496.36	-3,477.85	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	713,776.800	102.514245	731,722.90	101.435190	724,020.85	-7,702.05	0.07
Original Face:		Base	5,648,629.000	102.514245	731,722.90	101.435190	724,020.85	-7,702.05	0.07
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	960,947.700	101.206607	972,542.56	99.659130	957,672.12	-14,870.44	0.09
Original Face:		Base	30,000,000.000	101.206607	972,542.56	99.659130	957,672.12	-14,870.44	0.09
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.19707	20 Nov 2042		
		Local	12,937,963.700	100.000000	12,937,963.70	100.245300	12,969,700.52	31,736.82	1.20
Original Face:		Base	25,333,333.000	100.000000	12,937,963.70	100.245300	12,969,700.52	31,736.82	1.20

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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
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.24688	16 Nov 2041		
		Local	3,574,083.500	100.150814	3,579,473.71	100.456660	3,590,404.91	10,931.20	0.33
	Original Face:	Base	10,000,000.000	100.150814	3,579,473.71	100.456660	3,590,404.91	10,931.20	0.33
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	1,742,999.040	104.738018	1,825,582.65	100.548560	1,752,560.44	-73,022.21	0.16
	Original Face:	Base	10,359,452.000	104.738018	1,825,582.65	100.548560	1,752,560.44	-73,022.21	0.16
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.24688	16 Dec 2041		
		Local	5,891,592.680	100.150917	5,900,484.07	100.580300	5,925,781.59	25,297.52	0.55
	Original Face:	Base	12,911,372.000	100.150917	5,900,484.07	100.580300	5,925,781.59	25,297.52	0.55
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	5,794,755.150	101.593789	5,887,111.30	99.486510	5,764,999.66	-122,111.64	0.53
	Original Face:	Base	15,000,000.000	101.593789	5,887,111.30	99.486510	5,764,999.66	-122,111.64	0.53
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	12,922,604.200	101.335171	13,095,143.11	97.381740	12,584,256.82	-510,886.29	1.16
	Original Face:	Base	20,000,000.000	101.335171	13,095,143.11	97.381740	12,584,256.82	-510,886.29	1.16
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,917,625.800	95.189991	4,681,087.57	94.272480	4,635,967.80	-45,119.77	0.43
	Original Face:	Base	10,000,000.000	95.189991	4,681,087.57	94.272480	4,635,967.80	-45,119.77	0.43
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	1,534,778.200	104.088573	1,597,528.72	99.543550	1,527,772.70	-69,756.02	0.14
	Original Face:	Base	10,000,000.000	104.088573	1,597,528.72	99.543550	1,527,772.70	-69,756.02	0.14
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	8,739,057.750	101.038262	8,829,792.07	95.149960	8,315,209.95	-514,582.12	0.77
	Original Face:	Base	25,000,000.000	101.038262	8,829,792.07	95.149960	8,315,209.95	-514,582.12	0.77
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	4,340,462.700	100.186940	4,348,576.78	93.614770	4,063,314.17	-285,262.61	0.37
	Original Face:	Base	10,000,000.000	100.186940	4,348,576.78	93.614770	4,063,314.17	-285,262.61	0.37
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,340,462.700	100.895349	4,379,325.01	94.794520	4,114,520.78	-264,804.23	0.38
	Original Face:	Base	10,000,000.000	100.895349	4,379,325.01	94.794520	4,114,520.78	-264,804.23	0.38

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38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	5,741,702.380	101.908546	5,851,285.40	93.639860	5,376,522.07	-474,763.33	0.50
Original Face:		Base	18,249,312.000	101.908546	5,851,285.40	93.639860	5,376,522.07	-474,763.33	0.50
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	4,834,421.600	100.000000	4,834,421.58	93.105920	4,501,132.71	-333,288.87	0.42
Original Face:		Base	10,000,000.000	100.000000	4,834,421.58	93.105920	4,501,132.71	-333,288.87	0.42
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	4,834,421.600	101.711347	4,917,155.31	93.471190	4,518,791.40	-398,363.91	0.42
Original Face:		Base	10,000,000.000	101.711347	4,917,155.31	93.471190	4,518,791.40	-398,363.91	0.42
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	4,762,812.900	101.866782	4,851,724.24	95.524450	4,549,650.83	-302,073.41	0.42
Original Face:		Base	10,000,000.000	101.866782	4,851,724.24	95.524450	4,549,650.83	-302,073.41	0.42
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	11,287,683.900	99.122291	11,188,610.85	96.305090	10,870,614.14	-317,996.71	1.00
Original Face:		Base	18,000,000.000	99.122291	11,188,610.85	96.305090	10,870,614.14	-317,996.71	1.00
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,312,386.000	94.131445	6,883,254.59	92.551170	6,767,698.80	-115,555.79	0.62
Original Face:		Base	10,000,000.000	94.131445	6,883,254.59	92.551170	6,767,698.80	-115,555.79	0.62
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,526,480.200	98.982455	3,490,596.66	96.358400	3,398,059.90	-92,536.76	0.31
Original Face:		Base	5,000,000.000	98.982455	3,490,596.66	96.358400	3,398,059.90	-92,536.76	0.31
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	10,955,630.400	99.302515	10,879,216.55	93.205300	10,211,228.18	-667,988.37	0.94
Original Face:		Base	15,000,000.000	99.302515	10,879,216.55	93.205300	10,211,228.18	-667,988.37	0.94
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,242,032.000	101.468298	2,274,951.71	98.215170	2,202,015.54	-72,936.17	0.20
Original Face:		Base	3,000,000.000	101.468298	2,274,951.71	98.215170	2,202,015.54	-72,936.17	0.20
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	602,691.130	101.389936	611,068.15	97.857990	589,781.43	-21,286.72	0.05
Original Face:		Base	1,000,000.000	101.389936	611,068.15	97.857990	589,781.43	-21,286.72	0.05

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,406,980.740	100.774281	1,417,874.73	96.547190	1,358,400.37	-59,474.36	0.13
Original Face:		Base	2,000,000.000	100.774281	1,417,874.73	96.547190	1,358,400.37	-59,474.36	0.13
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	654,536.810	100.879744	660,295.06	97.365110	637,290.49	-23,004.57	0.06
Original Face:		Base	1,000,000.000	100.879744	660,295.06	97.365110	637,290.49	-23,004.57	0.06
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,212,959.450	101.158220	2,238,590.38	96.983820	2,146,212.61	-92,377.77	0.20
Original Face:		Base	5,000,000.000	101.158220	2,238,590.38	96.983820	2,146,212.61	-92,377.77	0.20
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,015,382.720	100.835404	5,057,281.45	97.768330	4,903,455.93	-153,825.52	0.45
Original Face:		Base	5,985,000.000	100.835404	5,057,281.45	97.768330	4,903,455.93	-153,825.52	0.45
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,652,138.750	97.610348	4,540,968.84	95.304890	4,433,715.72	-107,253.12	0.41
Original Face:		Base	5,000,000.000	97.610348	4,540,968.84	95.304890	4,433,715.72	-107,253.12	0.41
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	10,009,318.000	100.885977	10,097,998.22	98.071610	9,816,299.31	-281,698.91	0.91
Original Face:		Base	20,000,000.000	100.885977	10,097,998.22	98.071610	9,816,299.31	-281,698.91	0.91
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,275,731.000	100.244407	5,288,625.28	97.580180	5,148,067.81	-140,557.47	0.47
Original Face:		Base	10,000,000.000	100.244407	5,288,625.28	97.580180	5,148,067.81	-140,557.47	0.47
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,899,638.360	95.628132	3,729,151.33	93.506260	3,646,405.98	-82,745.35	0.34
Original Face:		Base	4,000,000.000	95.628132	3,729,151.33	93.506260	3,646,405.98	-82,745.35	0.34
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,860,440.950	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.42
Original Face:		Base	5,000,000.000	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.42
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.0	20 Mar 2044		
		Local	4,813,750.500	99.510408	4,790,182.78	96.697890	4,654,795.16	-135,387.62	0.43
Original Face:		Base	5,000,000.000	99.510408	4,790,182.78	96.697890	4,654,795.16	-135,387.62	0.43

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38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,545,712.800	99.892992	9,535,498.10	96.710010	9,231,659.80	-303,838.30	0.85
Original Face:		Base	10,000,000.000	99.892992	9,535,498.10	96.710010	9,231,659.80	-303,838.30	0.85
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	5,042,478.760	101.242187	5,105,115.80	101.092360	5,097,560.78	-7,555.02	0.47
Original Face:		Base	5,110,000.000	101.242187	5,105,115.80	101.092360	5,097,560.78	-7,555.02	0.47
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,722,991.280	101.577354	2,765,942.50	99.000200	2,695,766.81	-70,175.69	0.25
Original Face:		Base	3,000,000.000	101.577354	2,765,942.50	99.000200	2,695,766.81	-70,175.69	0.25
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.2775	06 Feb 2020		
		Local	1,171,748.370	99.008155	1,160,126.44	100.188230	1,173,953.95	13,827.51	0.11
Original Face:		Base	4,000,000.000	99.008155	1,160,126.44	100.188230	1,173,953.95	13,827.51	0.11
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	101.810437	4,785,090.54	100.635000	4,729,845.00	-55,245.54	0.44
		Base		101.810437	4,785,090.54	100.635000	4,729,845.00	-55,245.54	0.44
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	103.688761	1,244,265.13	100.280000	1,203,360.00	-40,905.13	0.11
		Base		103.688761	1,244,265.13	100.280000	1,203,360.00	-40,905.13	0.11
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	101.394803	3,041,844.09	100.680000	3,020,400.00	-21,444.09	0.28
		Base		101.394803	3,041,844.09	100.680000	3,020,400.00	-21,444.09	0.28
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	3,981,918.270	109.020088	4,341,090.80	103.966360	4,139,855.48	-201,235.32	0.38
Original Face:		Base	28,600,000.000	109.020088	4,341,090.80	103.966360	4,139,855.48	-201,235.32	0.38
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					4.575	25 Dec 2018		
		Local	93,316.190	100.690898	93,960.91	99.807231	93,136.31	-824.60	0.01
Original Face:		Base	2,152,855.000	100.690898	93,960.91	99.807231	93,136.31	-824.60	0.01
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					4.325	25 Sep 2022		
		Local	402,231.400	103.565858	416,574.40	101.153567	406,871.41	-9,702.99	0.04
Original Face:		Base	2,348,960.000	103.565858	416,574.40	101.153567	406,871.41	-9,702.99	0.04

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83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.075	25 Aug 2024		
		Local	1,217,182.150	104.338089	1,269,984.60	101.991377	1,241,420.84	-28,563.76	0.11
Original Face:		Base	4,240,960.000	104.338089	1,269,984.60	101.991377	1,241,420.84	-28,563.76	0.11
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					4.325	25 Feb 2024		
		Local	1,913,541.550	104.619445	2,001,936.55	102.411345	1,959,683.64	-42,252.91	0.18
Original Face:		Base	6,113,646.000	104.619445	2,001,936.55	102.411345	1,959,683.64	-42,252.91	0.18
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					5.575	25 Jul 2024		
		Local	1,696,146.350	107.570904	1,824,559.96	105.946558	1,797,008.68	-27,551.28	0.17
Original Face:		Base	4,650,545.000	107.570904	1,824,559.96	105.946558	1,797,008.68	-27,551.28	0.17
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.842	25 Aug 2019		
		Local	248,184.260	101.814337	252,687.16	100.610422	249,699.23	-2,987.93	0.02
Original Face:		Base	5,080,000.000	101.814337	252,687.16	100.610422	249,699.23	-2,987.93	0.02
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					5.713	25 Nov 2024		
		Local	3,957,161.100	108.242333	4,283,323.51	106.255711	4,204,709.66	-78,613.85	0.39
Original Face:		Base	12,180,140.000	108.242333	4,283,323.51	106.255711	4,204,709.66	-78,613.85	0.39
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					5.544	25 Jan 2025		
		Local	4,815,506.340	107.948821	5,198,282.33	106.231002	5,115,560.64	-82,721.69	0.47
Original Face:		Base	10,243,765.000	107.948821	5,198,282.33	106.231002	5,115,560.64	-82,721.69	0.47
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.045	25 Jan 2029		
		Local	3,985,333.900	112.184731	4,470,936.12	110.918934	4,420,489.88	-50,446.24	0.41
Original Face:		Base	5,000,000.000	112.184731	4,470,936.12	110.918934	4,420,489.88	-50,446.24	0.41
912796RX9	CASH MGMT BILL 12/17 0.00000						08 Dec 2017		
		Local	0.000	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		
		Local	5,000,000.000	99.997768	4,999,888.39	99.566406	4,978,320.30	-21,568.09	0.46
		Base		99.997768	4,999,888.39	99.566406	4,978,320.30	-21,568.09	0.46
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	101.953891	5,097,694.57	98.703125	4,935,156.25	-162,538.32	0.46
		Base		101.953891	5,097,694.57	98.703125	4,935,156.25	-162,538.32	0.46

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912828M64	US TREASURY N/B 11/18 1.25				1.25	15 Nov 2018		
	4,000,000.000	Local	100.132185	4,005,287.39	99.558594	3,982,343.76	-22,943.63	0.37
		Base	100.132185	4,005,287.39	99.558594	3,982,343.76	-22,943.63	0.37
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.484045	4,974,202.26	95.937500	4,796,875.00	-177,327.26	0.44
		Base	99.484045	4,974,202.26	95.937500	4,796,875.00	-177,327.26	0.44
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		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828QT0	US TREASURY N/B 06/18 2.375				2.375	30 Jun 2018		
	20,000,000.000	Local	100.179535	20,035,907.04	100.179535	20,035,907.04	0.00	1.85
		Base	100.179535	20,035,907.04	100.179535	20,035,907.04	0.00	1.85
912828R93	US TREASURY N/B 06/18 0.625				0.625	30 Jun 2018		
	20,000,000.000	Local	99.883773	19,976,754.60	99.883773	19,976,754.60	0.00	1.84
		Base	99.883773	19,976,754.60	99.883773	19,976,754.60	0.00	1.84
912828T83	US TREASURY N/B 10/18 0.75				0.75	31 Oct 2018		
	5,000,000.000	Local	99.812417	4,990,620.84	99.351562	4,967,578.10	-23,042.74	0.46
		Base	99.812417	4,990,620.84	99.351562	4,967,578.10	-23,042.74	0.46
912828TR1	US TREASURY N/B 09/19 1				1.0	30 Sep 2019		
	10,000,000.000	Local	99.996789	9,999,678.93	98.050781	9,805,078.10	-194,600.83	0.90
		Base	99.996789	9,999,678.93	98.050781	9,805,078.10	-194,600.83	0.90
912828UU2	US TREASURY N/B 03/18 0.75				0.75	31 Mar 2018		
	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
912828VK3	US TREASURY N/B 06/18 1.375				1.375	30 Jun 2018		
	45,000,000.000	Local	100.024800	45,011,160.03	100.024800	45,011,160.03	0.00	4.15
		Base	100.024800	45,011,160.03	100.024800	45,011,160.03	0.00	4.15

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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
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	101.465863	5,073,293.14	98.816406	4,940,820.30	-132,472.84	0.46
			Base	101.465863	5,073,293.14	98.816406	4,940,820.30	-132,472.84	0.46
912828X54	US TREASURY FRN 04/19 VAR					1.9085046	30 Apr 2019		
		15,000,000.000	Local	100.002922	15,000,438.29	100.117454	15,017,618.10	17,179.81	1.39
			Base	100.002922	15,000,438.29	100.117454	15,017,618.10	17,179.81	1.39
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
		5,000,000.000	Local	100.847302	5,042,365.11	97.605469	4,880,273.45	-162,091.66	0.45
			Base	100.847302	5,042,365.11	97.605469	4,880,273.45	-162,091.66	0.45
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.097108	9,909,710.80	98.757812	9,875,781.20	-33,929.60	0.91
			Base	99.097108	9,909,710.80	98.757812	9,875,781.20	-33,929.60	0.91
912833KR0	STRIPS 05/18 0.00000					0.01	15 May 2018		
		10,000,000.000	Local	99.951483	9,995,148.27	99.951483	9,995,148.27	0.00	0.92
			Base	99.951483	9,995,148.27	99.951483	9,995,148.27	0.00	0.92
US DOLLAR Total									
		475,515,583.840	Local		478,895,537.61		468,601,386.39	-10,294,151.22	43.22
	Original Face:	865,091,311.000	Base		478,895,537.61		468,601,386.39	-10,294,151.22	43.22
FIXED INCOME Total									
		475,515,583.840	Base		478,895,537.61		468,601,386.39	-10,294,151.22	43.22
	Original Face:	865,091,311.000							

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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		1,082,855,543.890	Base	1,084,727,846.88		1,074,311,076.44	-10,416,770.44	100.00
Original Face:		865,091,311.000						

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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	362,927.170	1.000000	362,927.17	1.000000	362,927.17	0.00	0.02
		Base		1.000000	362,927.17	1.000000	362,927.17	0.00	0.02
US DOLLAR Total									
		Local	362,927.170		362,927.17		362,927.17	0.00	0.02
		Base			362,927.17		362,927.17	0.00	0.02
CASH Total									
		Base	362,927.170		362,927.17		362,927.17	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KG50	AMERICAN HONDA FINAN					2.07	05 Jul 2018		
		Local	20,000,000.000	99.626250	19,925,250.00	99.626250	19,925,250.00	0.00	0.87
		Base		99.626250	19,925,250.00	99.626250	19,925,250.00	0.00	0.87
03785EFT6	APPLE INC					1.91	27 Jun 2018		
		Local	25,000,000.000	99.697583	24,924,395.83	99.697583	24,924,395.83	0.00	1.09
		Base		99.697583	24,924,395.83	99.697583	24,924,395.83	0.00	1.09
03785EGP3	APPLE INC					1.98	23 Jul 2018		
		Local	25,000,000.000	99.543500	24,885,875.00	99.543500	24,885,875.00	0.00	1.09
		Base		99.543500	24,885,875.00	99.543500	24,885,875.00	0.00	1.09
06417GH43	BANK OF NOVA SCOTIA					1.8	02 Jul 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
06538CE23	BANK TOKYO MIT UFJ NY					1.78	02 May 2018		
		Local	20,000,000.000	99.995056	19,999,011.11	99.995056	19,999,011.11	0.00	0.88
		Base		99.995056	19,999,011.11	99.995056	19,999,011.11	0.00	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
16677KEM1	CHEVRON CORP					1.79	21 May 2018		
		25,000,000.000	Local	99.900556	24,975,138.89	99.900556	24,975,138.89	0.00	1.10
			Base	99.900556	24,975,138.89	99.900556	24,975,138.89	0.00	1.10
19121BFR5	COCA-COLA COMPANY					2.02	25 Jun 2018		
		25,000,000.000	Local	99.691389	24,922,847.19	99.691389	24,922,847.19	0.00	1.09
			Base	99.691389	24,922,847.19	99.691389	24,922,847.19	0.00	1.09
19121BGK9	COCA-COLA COMPANY					2.0	19 Jul 2018		
		20,000,000.000	Local	99.561111	19,912,222.22	99.561111	19,912,222.22	0.00	0.87
			Base	99.561111	19,912,222.22	99.561111	19,912,222.22	0.00	0.87
2063C1GP9	CONCORD MIN CPTL CO					2.35	23 Jul 2018		
		7,043,000.000	Local	99.458195	7,004,840.64	99.458195	7,004,840.64	0.00	0.31
			Base	99.458195	7,004,840.64	99.458195	7,004,840.64	0.00	0.31
2284K1GA5	CROWN POINT CAP CO.					2.37	10 Jul 2018		
		25,000,000.000	Local	99.539167	24,884,791.67	99.539167	24,884,791.67	0.00	1.09
			Base	99.539167	24,884,791.67	99.539167	24,884,791.67	0.00	1.09
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	100.411800	7,028,826.00	28,826.00	0.31
			Base	100.000000	7,000,000.00	100.411800	7,028,826.00	28,826.00	0.31
30229BFK8	EXXON MOBIL CORP					1.86	19 Jun 2018		
		33,000,000.000	Local	99.746833	32,916,455.00	99.746833	32,916,455.00	0.00	1.44
			Base	99.746833	32,916,455.00	99.746833	32,916,455.00	0.00	1.44
30601WFE4	FAIRWAY FINANCE CORP					1.95	14 Jun 2018		
		4,000,000.000	Local	99.761667	3,990,466.66	99.761667	3,990,466.66	0.00	0.18
			Base	99.761667	3,990,466.66	99.761667	3,990,466.66	0.00	0.18
345397XH1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 2.24					2.24	15 Jun 2018		
		15,000,000.000	Local	100.050016	15,007,502.46	100.050016	15,007,502.46	0.00	0.66
			Base	100.050016	15,007,502.46	100.050016	15,007,502.46	0.00	0.66
36960MFU2	GENERAL ELECTRIC CO					2.04	28 Jun 2018		
		25,000,000.000	Local	99.671333	24,917,833.34	99.671333	24,917,833.34	0.00	1.09
			Base	99.671333	24,917,833.34	99.671333	24,917,833.34	0.00	1.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36960MFV0	GENERAL ELECTRIC CO					1.76	29 Jun 2018		
		20,000,000.000	Local	99.711556	19,942,311.11	99.711556	19,942,311.11	0.00	0.87
			Base	99.711556	19,942,311.11	99.711556	19,942,311.11	0.00	0.87
38346ME18	GOTHAM FDG CORP					1.73	01 May 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
38346MF17	GOTHAM FDG CORP					1.9	01 Jun 2018		
		20,000,000.000	Local	99.836389	19,967,277.78	99.836389	19,967,277.78	0.00	0.88
			Base	99.836389	19,967,277.78	99.836389	19,967,277.78	0.00	0.88
38346MFD1	GOTHAM FDG CORP					1.97	13 Jun 2018		
		8,790,000.000	Local	99.764694	8,769,316.64	99.764694	8,769,316.64	0.00	0.38
			Base	99.764694	8,769,316.64	99.764694	8,769,316.64	0.00	0.38
40588ME29	HALKIN FINANCE LLC USC					1.78	02 May 2018		
		20,000,000.000	Local	99.995056	19,999,011.11	99.995056	19,999,011.11	0.00	0.88
			Base	99.995056	19,999,011.11	99.995056	19,999,011.11	0.00	0.88
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		20,000,000.000	Local	99.679667	19,935,933.33	99.679667	19,935,933.33	0.00	0.87
			Base	99.679667	19,935,933.33	99.679667	19,935,933.33	0.00	0.87
4497W1G26	ING US FUNDING LLC					1.8	02 Jul 2018		
		20,000,000.000	Local	99.690000	19,938,000.00	99.690000	19,938,000.00	0.00	0.87
			Base	99.690000	19,938,000.00	99.690000	19,938,000.00	0.00	0.87
45113VGB0	IBM CREDIT LLC					2.06	11 Jul 2018		
		25,000,000.000	Local	99.593722	24,898,430.56	99.593722	24,898,430.56	0.00	1.09
			Base	99.593722	24,898,430.56	99.593722	24,898,430.56	0.00	1.09
45779QER3	INSTITUTIONAL SECURED					1.98	25 May 2018		
		20,000,000.000	Local	99.868000	19,973,600.00	99.868000	19,973,600.00	0.00	0.88
			Base	99.868000	19,973,600.00	99.868000	19,973,600.00	0.00	0.88
45779QEX0	INSTITUTIONAL SECURED					1.98	31 May 2018		
		20,000,000.000	Local	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	0.88
			Base	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	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
45826FFN8	INTEL CORPORATION					1.9	22 Jun 2018		
		25,000,000.000	Local	99.725556	24,931,388.89	99.725556	24,931,388.89	0.00	1.09
			Base	99.725556	24,931,388.89	99.725556	24,931,388.89	0.00	1.09
45826FFV0	INTEL CORPORATION					1.9	29 Jun 2018		
		25,000,000.000	Local	99.688611	24,922,152.78	99.688611	24,922,152.78	0.00	1.09
			Base	99.688611	24,922,152.78	99.688611	24,922,152.78	0.00	1.09
4820P3E41	JUPITER SECT CO LLC					1.8	04 May 2018		
		20,000,000.000	Local	99.985000	19,997,000.00	99.985000	19,997,000.00	0.00	0.88
			Base	99.985000	19,997,000.00	99.985000	19,997,000.00	0.00	0.88
52952MEA4	LEXINGTN PKR CAP CO LL					1.85	10 May 2018		
		25,000,000.000	Local	99.953750	24,988,437.50	99.953750	24,988,437.50	0.00	1.10
			Base	99.953750	24,988,437.50	99.953750	24,988,437.50	0.00	1.10
52952MFN5	LEXINGTN PKR CAP CO LL					2.05	22 Jun 2018		
		25,000,000.000	Local	99.703889	24,925,972.22	99.703889	24,925,972.22	0.00	1.09
			Base	99.703889	24,925,972.22	99.703889	24,925,972.22	0.00	1.09
53127UEP1	LIBERTY FUNDING LLC					1.87	23 May 2018		
		25,000,000.000	Local	99.885722	24,971,430.55	99.885722	24,971,430.55	0.00	1.10
			Base	99.885722	24,971,430.55	99.885722	24,971,430.55	0.00	1.10
62455BE27	MOUNTCLIFF					1.83	02 May 2018		
		25,000,000.000	Local	99.994917	24,998,729.17	99.994917	24,998,729.17	0.00	1.10
			Base	99.994917	24,998,729.17	99.994917	24,998,729.17	0.00	1.10
62455BFN0	MOUNTCLIFF					2.08	22 Jun 2018		
		30,000,000.000	Local	99.699556	29,909,866.67	99.699556	29,909,866.67	0.00	1.31
			Base	99.699556	29,909,866.67	99.699556	29,909,866.67	0.00	1.31
82124MER7	SHEFFIELD RECEIVABLE					1.9	25 May 2018		
		32,242,000.000	Local	99.873333	32,201,160.13	99.873333	32,201,160.13	0.00	1.41
			Base	99.873333	32,201,160.13	99.873333	32,201,160.13	0.00	1.41
86562LG63	SUMITOMO MTSU BKG CORP					1.91	06 Jul 2018		
		30,000,000.000	Local	99.649833	29,894,950.00	99.649833	29,894,950.00	0.00	1.31
			Base	99.649833	29,894,950.00	99.649833	29,894,950.00	0.00	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
86564E4S2	SUMITOMO MITSUI TRUST NY					1.76	01 May 2018		
		Local	8,300,000.000	100.000000	8,300,000.00	100.000000	8,300,000.00	0.00	0.36
		Base		100.000000	8,300,000.00	100.000000	8,300,000.00	0.00	0.36
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		Local	20,000,000.000	99.690000	19,938,000.00	99.690000	19,938,000.00	0.00	0.87
		Base		99.690000	19,938,000.00	99.690000	19,938,000.00	0.00	0.87
912796MB2	TREASURY BILL 05/18 0.00000					1.6176	24 May 2018		
		Local	10,000,000.000	99.896653	9,989,665.33	99.896653	9,989,665.33	0.00	0.44
		Base		99.896653	9,989,665.33	99.896653	9,989,665.33	0.00	0.44
912796PC7	TREASURY BILL 05/18 0.00000					1.4181	03 May 2018		
		Local	10,000,000.000	99.992122	9,999,212.17	99.992122	9,999,212.17	0.00	0.44
		Base		99.992122	9,999,212.17	99.992122	9,999,212.17	0.00	0.44
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		Local	10,000,000.000	98.778722	9,877,872.22	98.635202	9,863,520.20	-14,352.02	0.43
		Base		98.778722	9,877,872.22	98.635202	9,863,520.20	-14,352.02	0.43
912796PN3	TREASURY BILL 07/18 0.00000					1.53	05 Jul 2018		
		Local	10,000,000.000	99.723750	9,972,375.00	99.723750	9,972,375.00	0.00	0.44
		Base		99.723750	9,972,375.00	99.723750	9,972,375.00	0.00	0.44
912796PS2	TREASURY BILL 08/18 0.00000					1.622	02 Aug 2018		
		Local	10,000,000.000	99.580983	9,958,098.33	99.535208	9,953,520.80	-4,577.53	0.44
		Base		99.580983	9,958,098.33	99.535208	9,953,520.80	-4,577.53	0.44
926NKW009	AMHERST PIERPONT 04/15 VAR					1.8	01 May 2018		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.16
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.16
93114FEP5	WAL-MART STORES INC					1.82	23 May 2018		
		Local	25,000,000.000	99.888778	24,972,194.45	99.888778	24,972,194.45	0.00	1.10
		Base		99.888778	24,972,194.45	99.888778	24,972,194.45	0.00	1.10
96121T5V6	WESTPAC BKING CORP N					1.81	02 Jul 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96327SFJ6	WHEELS INC					2.0	18 Jun 2018		
		35,000,000.000	Local	99.733333	34,906,666.66	99.733333	34,906,666.66	0.00	1.53
			Base	99.733333	34,906,666.66	99.733333	34,906,666.66	0.00	1.53
979QHR003	SOUTH STREET REPO					1.75	01 May 2018		
		66,573,021.350	Local	100.000000	66,573,021.35	100.000000	66,573,021.35	0.00	2.92
			Base	100.000000	66,573,021.35	100.000000	66,573,021.35	0.00	2.92
979QHR003	SOUTH STREET REPO					1.82	01 May 2018		
		350,000,000.000	Local	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	15.35
			Base	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	15.35
979QHT009	WELLS FARGO REPO					1.69	01 May 2018		
		60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.63
			Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.63
US DOLLAR Total									
		1,686,948,021.350	Local		1,684,885,703.96		1,684,895,600.41	9,896.45	73.90
			Base		1,684,885,703.96		1,684,895,600.41	9,896.45	73.90
CASH EQUIVALENT Total									
		1,686,948,021.350	Base		1,684,885,703.96		1,684,895,600.41	9,896.45	73.90

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YAN9	ABBVIE INC SR UNSECURED 05/18 1.8					1.8	14 May 2018		
		2,000,000.000	Local	99.997948	1,999,958.95	99.997948	1,999,958.95	0.00	0.09
			Base	99.997948	1,999,958.95	99.997948	1,999,958.95	0.00	0.09
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	100.366637	5,018,331.85	18,331.85	0.22
			Base	100.000000	5,000,000.00	100.366637	5,018,331.85	18,331.85	0.22
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					2.08902	06 May 2019		
		5,000,000.000	Local	100.113638	5,005,681.89	100.334245	5,016,712.25	11,030.36	0.22
			Base	100.113638	5,005,681.89	100.334245	5,016,712.25	11,030.36	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
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	97.503104	9,750,310.40	-249,689.60	0.43
		Base		100.000000	10,000,000.00	97.503104	9,750,310.40	-249,689.60	0.43
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	7,000,000.000	99.891060	6,992,374.18	100.124070	7,008,684.90	16,310.72	0.31
		Base		99.891060	6,992,374.18	100.124070	7,008,684.90	16,310.72	0.31
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.325063	10,032,506.30	32,506.30	0.44
		Base		100.000000	10,000,000.00	100.325063	10,032,506.30	32,506.30	0.44
073902CD8	BEAR STEARNS COS LLC COMPANY GUAR 07/18 4.65					4.65	02 Jul 2018		
		Local	8,000,000.000	100.455944	8,036,475.51	100.455944	8,036,475.51	0.00	0.35
		Base		100.455944	8,036,475.51	100.455944	8,036,475.51	0.00	0.35
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					2.5873	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.195600	5,009,780.00	9,780.00	0.22
		Base		100.000000	5,000,000.00	100.195600	5,009,780.00	9,780.00	0.22
126650CH1	CVS HEALTH CORP SR UNSECURED 07/18 1.9					1.9	20 Jul 2018		
		Local	1,500,000.000	99.985093	1,499,776.40	99.985093	1,499,776.40	0.00	0.07
		Base		99.985093	1,499,776.40	99.985093	1,499,776.40	0.00	0.07
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.45	30 Apr 2021		
		Local	15,000,000.000	99.912083	14,986,812.51	100.014322	15,002,148.30	15,335.79	0.66
		Base		99.912083	14,986,812.51	100.014322	15,002,148.30	15,335.79	0.66
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	99.921527	9,992,152.70	-7,847.30	0.44
		Base		100.000000	10,000,000.00	99.921527	9,992,152.70	-7,847.30	0.44
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	3,015,542.930	99.987089	3,015,153.59	99.362800	2,996,327.89	-18,825.70	0.13
Original Face:		Base	4,000,000.000	99.987089	3,015,153.59	99.362800	2,996,327.89	-18,825.70	0.13
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65063	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.223531	4,008,941.24	8,941.24	0.18
		Base		100.000000	4,000,000.00	100.223531	4,008,941.24	8,941.24	0.18

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Base Currency: USD - US DOLLAR

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29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.991713	2,999,751.38	98.059096	2,941,772.88	-57,978.50	0.13
		Base		99.991713	2,999,751.38	98.059096	2,941,772.88	-57,978.50	0.13
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	872,077.220	101.792239	887,706.93	99.931169	871,476.96	-16,229.97	0.04
Original Face:		Base	2,752,950.000	101.792239	887,706.93	99.931169	871,476.96	-16,229.97	0.04
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	6,725.640	100.476089	6,757.66	100.715879	6,773.79	16.13	0.00
Original Face:		Base	3,000,000.000	100.476089	6,757.66	100.715879	6,773.79	16.13	0.00
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.990137	11,748,841.10	99.990137	11,748,841.10	0.00	0.52
		Base		99.990137	11,748,841.10	99.990137	11,748,841.10	0.00	0.52
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,389,242.150	105.112992	5,664,793.67	100.119982	5,395,708.27	-269,085.40	0.24
Original Face:		Base	11,354,753.000	105.112992	5,664,793.67	100.119982	5,395,708.27	-269,085.40	0.24
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,390,878.720	105.010198	2,510,666.47	100.120027	2,393,748.42	-116,918.05	0.10
Original Face:		Base	5,677,376.000	105.010198	2,510,666.47	100.120027	2,393,748.42	-116,918.05	0.10
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.0725	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.496938	10,049,693.80	49,693.80	0.44
		Base		100.000000	10,000,000.00	100.496938	10,049,693.80	49,693.80	0.44
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.01826	23 Nov 2018		
		Local	15,000,000.000	99.965599	14,994,839.88	100.127126	15,019,068.90	24,229.02	0.66
		Base		99.965599	14,994,839.88	100.127126	15,019,068.90	24,229.02	0.66
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.23826	22 Jan 2021		
		Local	20,000,000.000	99.989086	19,997,817.19	100.868488	20,173,697.60	175,880.41	0.88
		Base		99.989086	19,997,817.19	100.868488	20,173,697.60	175,880.41	0.88
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	99.096400	24,675,003.60	-224,996.40	1.08
		Base		100.000000	24,900,000.00	99.096400	24,675,003.60	-224,996.40	1.08

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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
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.96826	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.862660	9,986,266.00	-13,734.00	0.44
		Base		100.000000	10,000,000.00	99.862660	9,986,266.00	-13,734.00	0.44
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.390100	10,932,911.00	-67,089.00	0.48
		Base		100.000000	11,000,000.00	99.390100	10,932,911.00	-67,089.00	0.48
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.964651	19,992,930.11	99.332200	19,866,440.00	-126,490.11	0.87
		Base		99.964651	19,992,930.11	99.332200	19,866,440.00	-126,490.11	0.87
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	100.000000	22,709,506.00	0.00	1.00
		Base		100.000000	22,709,506.00	100.000000	22,709,506.00	0.00	1.00
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	393,015.620	103.071430	405,086.82	99.077450	389,389.85	-15,696.97	0.02
Original Face:		Base	2,838,688.000	103.071430	405,086.82	99.077450	389,389.85	-15,696.97	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	656,660.180	100.143129	657,600.05	99.256680	651,779.09	-5,820.96	0.03
Original Face:		Base	5,677,376.000	100.143129	657,600.05	99.256680	651,779.09	-5,820.96	0.03
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,037,408.810	101.625200	2,070,520.77	93.171470	1,898,283.74	-172,237.03	0.08
Original Face:		Base	5,677,376.000	101.625200	2,070,520.77	93.171470	1,898,283.74	-172,237.03	0.08
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,881,529.540	101.704880	3,947,704.96	97.677630	3,791,386.06	-156,318.90	0.17
Original Face:		Base	11,275,256.000	101.704880	3,947,704.96	97.677630	3,791,386.06	-156,318.90	0.17
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,791,898.470	100.864796	1,807,394.73	99.152820	1,776,717.86	-30,676.87	0.08
Original Face:		Base	7,317,571.000	100.864796	1,807,394.73	99.152820	1,776,717.86	-30,676.87	0.08
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,720,747.090	101.549654	1,747,412.71	93.679400	1,611,985.55	-135,427.16	0.07
Original Face:		Base	5,677,376.000	101.549654	1,747,412.71	93.679400	1,611,985.55	-135,427.16	0.07

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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
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,559,785.720	100.874357	3,590,910.97	93.798420	3,339,022.76	-251,888.21	0.15
Original Face:		Base	6,713,909.000	100.874357	3,590,910.97	93.798420	3,339,022.76	-251,888.21	0.15
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,387,983.770	99.685014	2,380,461.96	93.022380	2,221,359.34	-159,102.62	0.10
Original Face:		Base	5,677,376.000	99.685014	2,380,461.96	93.022380	2,221,359.34	-159,102.62	0.10
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,500,336.300	101.654002	3,558,231.94	94.217490	3,297,929.00	-260,302.94	0.14
Original Face:		Base	6,995,663.000	101.654002	3,558,231.94	94.217490	3,297,929.00	-260,302.94	0.14
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,387,983.770	100.304823	2,395,262.89	93.742970	2,238,566.91	-156,695.98	0.10
Original Face:		Base	5,677,376.000	100.304823	2,395,262.89	93.742970	2,238,566.91	-156,695.98	0.10
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,423,737.850	100.747583	4,456,808.98	92.036560	4,071,456.14	-385,352.84	0.18
Original Face:		Base	11,354,753.000	100.747583	4,456,808.98	92.036560	4,071,456.14	-385,352.84	0.18
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,216,723.000	100.441258	2,226,504.46	97.439030	2,159,953.39	-66,551.07	0.09
Original Face:		Base	5,677,376.000	100.441258	2,226,504.46	97.439030	2,159,953.39	-66,551.07	0.09
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,039,422.080	98.469165	1,023,510.24	94.888300	986,289.94	-37,220.30	0.04
Original Face:		Base	2,000,000.000	98.469165	1,023,510.24	94.888300	986,289.94	-37,220.30	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,151,039.940	101.757979	3,206,434.56	94.032350	2,962,996.91	-243,437.65	0.13
Original Face:		Base	8,516,065.000	101.757979	3,206,434.56	94.032350	2,962,996.91	-243,437.65	0.13
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,263,624.030	99.852710	2,260,289.94	93.860310	2,124,644.53	-135,645.41	0.09
Original Face:		Base	5,677,376.000	99.852710	2,260,289.94	93.860310	2,124,644.53	-135,645.41	0.09
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	3,474,478.070	98.115520	3,409,002.23	93.418620	3,245,809.47	-163,192.76	0.14
Original Face:		Base	6,060,416.000	98.115520	3,409,002.23	93.418620	3,245,809.47	-163,192.76	0.14

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	561,123.510	98.080644	550,353.55	95.544450	536,122.37	-14,231.18	0.02
Original Face:		Base	2,838,688.000	98.080644	550,353.55	95.544450	536,122.37	-14,231.18	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	38,564.970	101.410244	39,108.83	99.960260	38,549.64	-559.19	0.00
Original Face:		Base	648,587.000	101.410244	39,108.83	99.960260	38,549.64	-559.19	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,259,985.080	100.144719	1,261,808.52	97.265620	1,225,532.30	-36,276.22	0.05
Original Face:		Base	5,946,910.000	100.144719	1,261,808.52	97.265620	1,225,532.30	-36,276.22	0.05
3137A6SX1	FREDDIE MAC FHR 3812 BE					2.75	15 Sep 2018		
		Local	25,919.680	100.137733	25,955.38	99.988010	25,916.57	-38.81	0.00
Original Face:		Base	4,000,000.000	100.137733	25,955.38	99.988010	25,916.57	-38.81	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	192,711.950	104.449024	201,285.75	100.883910	194,415.35	-6,870.40	0.01
Original Face:		Base	500,000.000	104.449024	201,285.75	100.883910	194,415.35	-6,870.40	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	34,034.170	101.721564	34,620.09	100.076140	34,060.08	-560.01	0.00
Original Face:		Base	5,677,376.000	101.721564	34,620.09	100.076140	34,060.08	-560.01	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,468,909.550	101.504970	1,491,016.20	98.497360	1,446,837.13	-44,179.07	0.06
Original Face:		Base	11,354,753.000	101.504970	1,491,016.20	98.497360	1,446,837.13	-44,179.07	0.06
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	771,437.820	99.346970	766,400.10	97.378880	751,217.51	-15,182.59	0.03
Original Face:		Base	2,838,688.000	99.346970	766,400.10	97.378880	751,217.51	-15,182.59	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	901,548.290	99.975527	901,327.65	96.071200	866,128.26	-35,199.39	0.04
Original Face:		Base	2,838,688.000	99.975527	901,327.65	96.071200	866,128.26	-35,199.39	0.04
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	795,020.050	99.951143	794,631.63	96.097300	763,992.80	-30,638.83	0.03
Original Face:		Base	3,247,459.000	99.951143	794,631.63	96.097300	763,992.80	-30,638.83	0.03

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.259761	1,434,258.50	94.702070	1,354,753.37	-79,505.13	0.06
Original Face:		Base	5,677,376.000	100.259761	1,434,258.50	94.702070	1,354,753.37	-79,505.13	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,344,411.500	100.398450	3,357,737.32	94.809480	3,170,819.15	-186,918.17	0.14
Original Face:		Base	8,516,065.000	100.398450	3,357,737.32	94.809480	3,170,819.15	-186,918.17	0.14
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,129,188.690	100.082527	3,131,771.10	93.841270	2,936,470.41	-195,300.69	0.13
Original Face:		Base	7,380,589.000	100.082527	3,131,771.10	93.841270	2,936,470.41	-195,300.69	0.13
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,208,158.860	101.378332	3,252,377.93	91.793940	2,944,895.42	-307,482.51	0.13
Original Face:		Base	5,677,376.000	101.378332	3,252,377.93	91.793940	2,944,895.42	-307,482.51	0.13
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,674,275.620	100.025974	2,674,970.24	94.588530	2,529,558.00	-145,412.24	0.11
Original Face:		Base	5,677,376.000	100.025974	2,674,970.24	94.588530	2,529,558.00	-145,412.24	0.11
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,685,689.520	100.805337	6,739,531.84	94.180770	6,296,633.87	-442,897.97	0.28
Original Face:		Base	14,193,441.000	100.805337	6,739,531.84	94.180770	6,296,633.87	-442,897.97	0.28
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,646,276.990	100.512571	4,670,092.44	94.952620	4,411,761.73	-258,330.71	0.19
Original Face:		Base	14,193,441.000	100.512571	4,670,092.44	94.952620	4,411,761.73	-258,330.71	0.19
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,580,343.280	99.884931	1,578,524.80	94.499980	1,493,424.08	-85,100.72	0.07
Original Face:		Base	3,250,000.000	99.884931	1,578,524.80	94.499980	1,493,424.08	-85,100.72	0.07
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,024,029.230	100.573893	3,041,383.93	96.155010	2,907,755.61	-133,628.32	0.13
Original Face:		Base	5,677,376.000	100.573893	3,041,383.93	96.155010	2,907,755.61	-133,628.32	0.13
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,369,330.150	99.896135	4,364,791.95	93.133420	4,069,306.60	-295,485.35	0.18
Original Face:		Base	8,516,065.000	99.896135	4,364,791.95	93.133420	4,069,306.60	-295,485.35	0.18

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3137B2CF5	FREDDIE MAC FHR 4203 DC					1.75	15 Apr 2033		
		Local	1,104,144.880	97.559846	1,077,202.04	96.274300	1,063,007.75	-14,194.29	0.05
Original Face:		Base	2,500,000.000	97.559846	1,077,202.04	96.274300	1,063,007.75	-14,194.29	0.05
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,875,293.700	103.416354	4,007,687.45	100.632900	3,899,820.43	-107,867.02	0.17
Original Face:		Base	10,000,000.000	103.416354	4,007,687.45	100.632900	3,899,820.43	-107,867.02	0.17
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,465,373.250	101.930747	4,551,588.29	98.762030	4,410,093.27	-141,495.02	0.19
Original Face:		Base	5,000,000.000	101.930747	4,551,588.29	98.762030	4,410,093.27	-141,495.02	0.19
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
		Local	9,963,687.800	102.677541	10,230,469.60	101.589640	10,122,074.57	-108,395.03	0.44
Original Face:		Base	10,000,000.000	102.677541	10,230,469.60	101.589640	10,122,074.57	-108,395.03	0.44
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	162,514.220	103.621234	168,399.24	99.811162	162,207.33	-6,191.91	0.01
Original Face:		Base	495,228.000	103.621234	168,399.24	99.811162	162,207.33	-6,191.91	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.402218	1,014,022.18	98.179219	981,792.19	-32,229.99	0.04
Original Face:		Base	1,000,000.000	101.402218	1,014,022.18	98.179219	981,792.19	-32,229.99	0.04
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,288,393.970	103.250297	4,427,779.49	98.004606	4,202,823.61	-224,955.88	0.18
Original Face:		Base	8,516,065.000	103.250297	4,427,779.49	98.004606	4,202,823.61	-224,955.88	0.18
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	916,617.370	101.350098	928,992.60	99.779140	914,592.93	-14,399.67	0.04
Original Face:		Base	44,567,405.000	101.350098	928,992.60	99.779140	914,592.93	-14,399.67	0.04
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	41,248.810	109.398574	45,125.61	108.430040	44,726.10	-399.51	0.00
Original Face:		Base	1,000,000.000	109.398574	45,125.61	108.430040	44,726.10	-399.51	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	959,932.370	106.220782	1,019,647.67	107.725320	1,034,090.22	14,442.55	0.05
Original Face:		Base	24,898,134.000	106.220782	1,019,647.67	107.725320	1,034,090.22	14,442.55	0.05

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	880,290.210	99.148235	872,792.21	99.122040	872,561.61	-230.60	0.04
Original Face:		Base	5,677,376.000	99.148235	872,792.21	99.122040	872,561.61	-230.60	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	557,745.540	105.534909	588,616.25	103.793210	578,902.00	-9,714.25	0.03
Original Face:		Base	8,516,065.000	105.534909	588,616.25	103.793210	578,902.00	-9,714.25	0.03
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.91063	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	100.824976	9,074,247.84	74,247.84	0.40
		Base		100.000000	9,000,000.00	100.824976	9,074,247.84	74,247.84	0.40
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	99.168548	4,958,427.40	-41,572.60	0.22
		Base		100.000000	5,000,000.00	99.168548	4,958,427.40	-41,572.60	0.22
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	101.017170	20,203,434.00	203,434.00	0.89
		Base		100.000000	20,000,000.00	101.017170	20,203,434.00	203,434.00	0.89
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	42,819.060	102.675561	43,964.71	102.539163	43,906.31	-58.40	0.00
Original Face:		Base	1,675,000.000	102.675561	43,964.71	102.539163	43,906.31	-58.40	0.00
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.89281	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.401000	3,012,030.00	12,030.00	0.13
		Base		100.000000	3,000,000.00	100.401000	3,012,030.00	12,030.00	0.13
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.970776	9,997,077.63	99.701479	9,970,147.90	-26,929.73	0.44
		Base		99.970776	9,997,077.63	99.701479	9,970,147.90	-26,929.73	0.44
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	89,547.930	105.911248	94,841.33	103.277300	92,482.68	-2,358.65	0.00
Original Face:		Base	877,500.000	105.911248	94,841.33	103.277300	92,482.68	-2,358.65	0.00
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	759.190	101.809824	772.93	99.924060	758.61	-14.32	0.00
Original Face:		Base	400,000.000	101.809824	772.93	99.924060	758.61	-14.32	0.00

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38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,863,170.100	101.598791	3,924,934.10	99.486510	3,843,333.11	-81,600.99	0.17
Original Face:		Base	10,000,000.000	101.598791	3,924,934.10	99.486510	3,843,333.11	-81,600.99	0.17
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,347,528.470	98.779901	2,318,886.29	93.435830	2,193,432.71	-125,453.58	0.10
Original Face:		Base	3,000,000.000	98.779901	2,318,886.29	93.435830	2,193,432.71	-125,453.58	0.10
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,917,625.800	95.189991	4,681,087.57	94.272480	4,635,967.80	-45,119.77	0.20
Original Face:		Base	10,000,000.000	95.189991	4,681,087.57	94.272480	4,635,967.80	-45,119.77	0.20
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,554,662.360	102.286329	4,658,796.92	94.794520	4,317,570.32	-341,226.60	0.19
Original Face:		Base	10,493,495.000	102.286329	4,658,796.92	94.794520	4,317,570.32	-341,226.60	0.19
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,860,440.950	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.20
Original Face:		Base	5,000,000.000	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.20
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	4,772,856.400	99.892992	4,767,749.05	96.710010	4,615,829.90	-151,919.15	0.20
Original Face:		Base	5,000,000.000	99.892992	4,767,749.05	96.710010	4,615,829.90	-151,919.15	0.20
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	1,122,639.330	100.000000	1,122,639.33	100.000260	1,122,642.25	2.92	0.05
Original Face:		Base	6,000,000.000	100.000000	1,122,639.33	100.000260	1,122,642.25	2.92	0.05
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.948533	4,997,426.65	98.609977	4,930,498.85	-66,927.80	0.22
		Base		99.948533	4,997,426.65	98.609977	4,930,498.85	-66,927.80	0.22
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	98.909500	19,781,900.00	-218,100.00	0.87
		Base		100.000000	20,000,000.00	98.909500	19,781,900.00	-218,100.00	0.87
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.252123	1,992,091.89	5,009.89	0.09
		Base		100.000000	1,987,082.00	100.252123	1,992,091.89	5,009.89	0.09

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459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.986795	14,998,019.31	99.123679	14,868,551.85	-129,467.46	0.65
		Base		99.986795	14,998,019.31	99.123679	14,868,551.85	-129,467.46	0.65
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.59561	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.275838	30,082,751.40	82,751.40	1.32
		Base		100.000000	30,000,000.00	100.275838	30,082,751.40	82,751.40	1.32
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.390575	10,039,057.46	99.582088	9,958,208.80	-80,848.66	0.44
		Base		100.390575	10,039,057.46	99.582088	9,958,208.80	-80,848.66	0.44
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.994912	9,999,491.23	98.651187	9,865,118.70	-134,372.53	0.43
		Base		99.994912	9,999,491.23	98.651187	9,865,118.70	-134,372.53	0.43
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	99.913217	2,997,396.50	96.608164	2,898,244.92	-99,151.58	0.13
		Base		99.913217	2,997,396.50	96.608164	2,898,244.92	-99,151.58	0.13
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.930914	9,993,091.39	97.867837	9,786,783.70	-206,307.69	0.43
		Base		99.930914	9,993,091.39	97.867837	9,786,783.70	-206,307.69	0.43
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	0.25
		Base		100.000000	5,677,376.00	100.000000	5,677,376.00	0.00	0.25
71713UAQ5	PHARMACIA LLC COMPANY GUAR 12/18 6.5					6.5	01 Dec 2018		
		Local	1,000,000.000	102.612251	1,026,122.51	102.352300	1,023,523.00	-2,599.51	0.04
		Base		102.612251	1,026,122.51	102.352300	1,023,523.00	-2,599.51	0.04
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					2.2669	30 Apr 2018		
		Local	0.000	0.000000	34,638.47	0.000000	0.00	-34,638.47	0.00
		Base		0.000000	34,638.47	0.000000	0.00	-34,638.47	0.00

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78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	10,000,000.000	100.282850	10,028,285.00	100.328021	10,032,802.10	4,517.10	0.44
		Base		100.282850	10,028,285.00	100.328021	10,032,802.10	4,517.10	0.44
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.59711	25 Jan 2029		
		Local	1,178,302.200	100.000000	1,178,302.20	99.807150	1,176,029.84	-2,272.36	0.05
	Original Face:	Base	2,838,688.000	100.000000	1,178,302.20	99.807150	1,176,029.84	-2,272.36	0.05
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.987870	9,998,786.99	99.474429	9,947,442.90	-51,344.09	0.44
		Base		99.987870	9,998,786.99	99.474429	9,947,442.90	-51,344.09	0.44
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.484045	4,974,202.26	95.937500	4,796,875.00	-177,327.26	0.21
		Base		99.484045	4,974,202.26	95.937500	4,796,875.00	-177,327.26	0.21
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.812417	4,990,620.84	99.351562	4,967,578.10	-23,042.74	0.22
		Base		99.812417	4,990,620.84	99.351562	4,967,578.10	-23,042.74	0.22
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.038154	10,003,815.41	100.038154	10,003,815.41	0.00	0.44
		Base		100.038154	10,003,815.41	100.038154	10,003,815.41	0.00	0.44
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.097108	9,909,710.80	98.757812	9,875,781.20	-33,929.60	0.43
		Base		99.097108	9,909,710.80	98.757812	9,875,781.20	-33,929.60	0.43
913017BZ1	UNITED TECHNOLOGIES CORP JR SUBORDINA 05/18 VAR					1.778	04 May 2018		
		Local	1,500,000.000	99.998659	1,499,979.88	99.998659	1,499,979.88	0.00	0.07
		Base		99.998659	1,499,979.88	99.998659	1,499,979.88	0.00	0.07
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	101.030871	4,041,234.84	41,234.84	0.18
		Base		100.000000	4,000,000.00	101.030871	4,041,234.84	41,234.84	0.18
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	0.20
		Base		100.000000	4,541,901.00	100.000000	4,541,901.00	0.00	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
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
			5,000,000.000	Local 99.926265	4,996,313.27	98.887104	4,944,355.20	-51,958.07	0.22
				Base 99.926265	4,996,313.27	98.887104	4,944,355.20	-51,958.07	0.22
US DOLLAR Total									
			601,233,801.230	Local	602,495,988.85		594,563,045.27	-7,932,943.58	26.08
	Original Face:		425,704,242.000	Base	602,495,988.85		594,563,045.27	-7,932,943.58	26.08
FIXED INCOME Total									
			601,233,801.230	Base	602,495,988.85		594,563,045.27	-7,932,943.58	26.08
	Original Face:		425,704,242.000						

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

Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		2,288,544,749.750	Base	2,287,744,619.98		2,279,821,572.85	-7,923,047.13	100.00
Original Face:		425,704,242.000						

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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	23,179.920	1.000000	23,179.92	1.000000	23,179.92	0.00	0.02
		Base		1.000000	23,179.92	1.000000	23,179.92	0.00	0.02
US DOLLAR Total									
		Local	23,179.920		23,179.92		23,179.92	0.00	0.02
		Base			23,179.92		23,179.92	0.00	0.02
CASH Total									
		Base	23,179.920		23,179.92		23,179.92	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.869822	31 Dec 2030		
		Local	151,696.570	100.000567	151,697.43	100.020000	151,726.91	29.48	0.14
		Base		100.000567	151,697.43	100.020000	151,726.91	29.48	0.14
06371EKG1	BANK OF MONTREAL-					1.57	16 Aug 2018		
		Local	750,000.000	99.884727	749,135.45	99.799748	748,498.11	-637.34	0.71
		Base		99.884727	749,135.45	99.799748	748,498.11	-637.34	0.71
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.971982	2,999,159.45	98.430700	2,952,921.00	-46,238.45	2.82
		Base		99.971982	2,999,159.45	98.430700	2,952,921.00	-46,238.45	2.82
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.993396	1,999,867.92	98.441700	1,968,834.00	-31,033.92	1.88
		Base		99.993396	1,999,867.92	98.441700	1,968,834.00	-31,033.92	1.88
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.36902	06 Nov 2021		
		Local	1,000,000.000	100.219320	1,002,193.20	101.052785	1,010,527.85	8,334.65	0.96
		Base		100.219320	1,002,193.20	101.052785	1,010,527.85	8,334.65	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009N2L9	ROYAL BK OF CANADA					1.7	04 Oct 2018		
		1,500,000.000	Local	99.699149	1,495,487.23	99.702585	1,495,538.78	51.55	1.43
			Base	99.699149	1,495,487.23	99.702585	1,495,538.78	51.55	1.43
86958JJG5	SVENSKA HANDLSBNKN A					2.2105	12 Feb 2019		
		1,500,000.000	Local	100.000000	1,500,000.00	100.216000	1,503,240.00	3,240.00	1.43
			Base	100.000000	1,500,000.00	100.216000	1,503,240.00	3,240.00	1.43
89113XZN7	TORONTO-DOMINION					2.19	19 Jun 2018		
		950,000.000	Local	99.991752	949,921.64	99.991752	949,921.64	0.00	0.91
			Base	99.991752	949,921.64	99.991752	949,921.64	0.00	0.91
96121T4N5	WESTPAC BKING CORP N					1.6	19 Sep 2018		
		1,000,000.000	Local	99.722084	997,220.84	99.734251	997,342.51	121.67	0.95
			Base	99.722084	997,220.84	99.734251	997,342.51	121.67	0.95
96121T4V7	WESTPAC BKING CORP N					1.71	19 Oct 2018		
		800,000.000	Local	99.813583	798,508.66	99.709089	797,672.71	-835.95	0.76
			Base	99.813583	798,508.66	99.709089	797,672.71	-835.95	0.76
US DOLLAR Total									
		12,651,696.570	Local		12,643,191.82		12,576,223.51	-66,968.31	11.99
			Base		12,643,191.82		12,576,223.51	-66,968.31	11.99
CASH EQUIVALENT Total									
		12,651,696.570	Base		12,643,191.82		12,576,223.51	-66,968.31	11.99

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	99.986294	649,910.91	97.999930	636,999.55	-12,911.36	0.61
Original Face:		650,000.000	Base	99.986294	649,910.91	97.999930	636,999.55	-12,911.36	0.61
0258M0DK2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 2.125					2.125	18 Mar 2019		
		650,000.000	Local	99.630077	647,595.50	99.634009	647,621.06	25.56	0.62
			Base	99.630077	647,595.50	99.634009	647,621.06	25.56	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					2.56698	05 Nov 2018		
		Local	1,105,000.000	100.022323	1,105,246.67	100.284772	1,108,146.73	2,900.06	1.06
		Base		100.022323	1,105,246.67	100.284772	1,108,146.73	2,900.06	1.06
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.960091	474,810.43	98.160598	466,262.84	-8,547.59	0.44
		Base		99.960091	474,810.43	98.160598	466,262.84	-8,547.59	0.44
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.998014	1,399,972.19	99.998014	1,399,972.19	0.00	1.33
		Base		99.998014	1,399,972.19	99.998014	1,399,972.19	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	100.325300	1,003,253.00	3,253.00	0.96
		Base		100.000000	1,000,000.00	100.325300	1,003,253.00	3,253.00	0.96
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,177,785.770	99.532941	1,172,284.82	99.116950	1,167,385.33	-4,899.49	1.11
Original Face:		Base	1,185,000.000	99.532941	1,172,284.82	99.116950	1,167,385.33	-4,899.49	1.11
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.37	27 Dec 2022		
		Local	1,300,000.000	98.844429	1,284,977.58	97.634870	1,269,253.31	-15,724.27	1.21
Original Face:		Base	1,300,000.000	98.844429	1,284,977.58	97.634870	1,269,253.31	-15,724.27	1.21
06050TME9	BANK OF AMERICA NA SR UNSECURED 12/18 2.05					2.05	07 Dec 2018		
		Local	500,000.000	100.011786	500,058.93	99.783666	498,918.33	-1,140.60	0.48
		Base		100.011786	500,058.93	99.783666	498,918.33	-1,140.60	0.48
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					2.3334	01 Aug 2018		
		Local	1,150,000.000	100.002293	1,150,026.37	100.130706	1,151,503.12	1,476.75	1.10
		Base		100.002293	1,150,026.37	100.130706	1,151,503.12	1,476.75	1.10
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.325063	1,856,013.67	6,013.67	1.77
		Base		100.000000	1,850,000.00	100.325063	1,856,013.67	6,013.67	1.77
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.977927	589,869.77	99.348465	586,155.94	-3,713.83	0.56
		Base		99.977927	589,869.77	99.348465	586,155.94	-3,713.83	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	100.266694	1,102,933.63	100.570794	1,106,278.73	3,345.10	1.05
		Base		100.266694	1,102,933.63	100.570794	1,106,278.73	3,345.10	1.05
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	141,355.090	99.969113	141,311.43	99.755220	141,009.08	-302.35	0.13
Original Face:		Base	1,250,000.000	99.969113	141,311.43	99.755220	141,009.08	-302.35	0.13
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	936,366.950	99.307307	929,880.80	99.086830	927,816.33	-2,064.47	0.88
Original Face:		Base	1,065,000.000	99.307307	929,880.80	99.086830	927,816.33	-2,064.47	0.88
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	1,042,277.530	99.854268	1,040,758.60	99.036800	1,032,238.31	-8,520.29	0.98
Original Face:		Base	1,060,000.000	99.854268	1,040,758.60	99.036800	1,032,238.31	-8,520.29	0.98
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	64,445.650	99.912003	64,388.94	99.911290	64,388.48	-0.46	0.06
Original Face:		Base	1,500,000.000	99.912003	64,388.94	99.911290	64,388.48	-0.46	0.06
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.986053	189,973.50	98.416640	186,991.62	-2,981.88	0.18
Original Face:		Base	190,000.000	99.986053	189,973.50	98.416640	186,991.62	-2,981.88	0.18
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.05	15 Aug 2023		
		Local	1,000,000.000	98.313505	983,135.05	97.969630	979,696.30	-3,438.75	0.93
Original Face:		Base	1,000,000.000	98.313505	983,135.05	97.969630	979,696.30	-3,438.75	0.93
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.989041	934,897.53	98.567240	921,603.69	-13,293.84	0.88
Original Face:		Base	935,000.000	99.989041	934,897.53	98.567240	921,603.69	-13,293.84	0.88
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.982180	499,910.90	98.449820	492,249.10	-7,661.80	0.47
Original Face:		Base	500,000.000	99.982180	499,910.90	98.449820	492,249.10	-7,661.80	0.47
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.999621	664,997.48	99.999621	664,997.48	0.00	0.63
		Base		99.999621	664,997.48	99.999621	664,997.48	0.00	0.63

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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
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.067832	1,300,881.81	99.626093	1,295,139.21	-5,742.60	1.23
		Base		100.067832	1,300,881.81	99.626093	1,295,139.21	-5,742.60	1.23
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	99.053045	1,089,583.50	-10,416.50	1.04
		Base		100.000000	1,100,000.00	99.053045	1,089,583.50	-10,416.50	1.04
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.45	15 Jun 2020		
		Local	2,000,000.000	99.495121	1,989,902.42	99.308000	1,986,160.00	-3,742.42	1.89
		Base		99.495121	1,989,902.42	99.308000	1,986,160.00	-3,742.42	1.89
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.12746	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.710544	715,044.86	5,044.86	0.68
		Base		100.000000	710,000.00	100.710544	715,044.86	5,044.86	0.68
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.65866	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	100.049763	1,750,870.85	870.85	1.67
		Base		100.000000	1,750,000.00	100.049763	1,750,870.85	870.85	1.67
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.977317	589,866.17	99.835383	589,028.76	-837.41	0.56
		Base		99.977317	589,866.17	99.835383	589,028.76	-837.41	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	100.106475	560,596.26	596.26	0.53
		Base		100.000000	560,000.00	100.106475	560,596.26	596.26	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	100.545257	1,005,452.57	5,452.57	0.96
		Base		100.000000	1,000,000.00	100.545257	1,005,452.57	5,452.57	0.96
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.974789	659,833.61	98.793116	652,034.57	-7,799.04	0.62
		Base		99.974789	659,833.61	98.793116	652,034.57	-7,799.04	0.62
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.142775	440,628.21	99.411881	437,412.28	-3,215.93	0.42
		Base		100.142775	440,628.21	99.411881	437,412.28	-3,215.93	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.983249	709,881.07	99.688330	707,787.14	-2,093.93	0.67
		Base		99.983249	709,881.07	99.688330	707,787.14	-2,093.93	0.67
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.9	17 Oct 2022		
		Local	340,000.000	99.537982	338,429.14	98.178530	333,807.00	-4,622.14	0.32
Original Face:		Base	340,000.000	99.537982	338,429.14	98.178530	333,807.00	-4,622.14	0.32
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.993916	2,119,871.01	98.231610	2,082,510.13	-37,360.88	1.99
Original Face:		Base	2,120,000.000	99.993916	2,119,871.01	98.231610	2,082,510.13	-37,360.88	1.99
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					2.29419	30 May 2019		
		Local	1,100,000.000	99.984953	1,099,834.48	100.251878	1,102,770.66	2,936.18	1.05
		Base		99.984953	1,099,834.48	100.251878	1,102,770.66	2,936.18	1.05
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.969190	304,906.03	99.372870	303,087.25	-1,818.78	0.29
		Base		99.969190	304,906.03	99.372870	303,087.25	-1,818.78	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.918853	999,188.53	98.049138	980,491.38	-18,697.15	0.93
		Base		99.918853	999,188.53	98.049138	980,491.38	-18,697.15	0.93
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.991711	304,974.72	98.059096	299,080.24	-5,894.48	0.29
		Base		99.991711	304,974.72	98.059096	299,080.24	-5,894.48	0.29
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.117317	1,201,407.80	99.493000	1,193,916.00	-7,491.80	1.14
		Base		100.117317	1,201,407.80	99.493000	1,193,916.00	-7,491.80	1.14
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	388,229.230	101.313245	393,327.63	98.178482	381,157.56	-12,170.07	0.36
Original Face:		Base	1,419,000.000	101.313245	393,327.63	98.178482	381,157.56	-12,170.07	0.36
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.957577	2,798,812.15	98.591800	2,760,570.40	-38,241.75	2.63
		Base		99.957577	2,798,812.15	98.591800	2,760,570.40	-38,241.75	2.63

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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
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.578800	1,084,366.80	-15,633.20	1.03
		Base		100.000000	1,100,000.00	98.578800	1,084,366.80	-15,633.20	1.03
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	162,420.000	100.747254	163,633.69	98.569900	160,097.23	-3,536.46	0.15
Original Face:		Base	1,000,000.000	100.747254	163,633.69	98.569900	160,097.23	-3,536.46	0.15
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	62,687.350	100.940461	63,276.90	99.323220	62,263.09	-1,013.81	0.06
Original Face:		Base	1,000,000.000	100.940461	63,276.90	99.323220	62,263.09	-1,013.81	0.06
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	165,966.350	101.372471	168,244.19	98.879008	164,105.88	-4,138.31	0.16
Original Face:		Base	485,000.000	101.372471	168,244.19	98.879008	164,105.88	-4,138.31	0.16
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	3,090.380	100.177972	3,095.88	99.836730	3,085.33	-10.55	0.00
Original Face:		Base	550,000.000	100.177972	3,095.88	99.836730	3,085.33	-10.55	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	1,532,860.350	101.140338	1,550,340.14	98.276826	1,506,446.50	-43,893.64	1.44
Original Face:		Base	5,000,000.000	101.140338	1,550,340.14	98.276826	1,506,446.50	-43,893.64	1.44
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					2.88155	27 Sep 2019		
		Local	1,205,000.000	100.273471	1,208,295.32	100.467091	1,210,628.45	2,333.13	1.15
		Base		100.273471	1,208,295.32	100.467091	1,210,628.45	2,333.13	1.15
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.2	30 Oct 2020		
		Local	900,000.000	99.968523	899,716.71	97.706051	879,354.46	-20,362.25	0.84
		Base		99.968523	899,716.71	97.706051	879,354.46	-20,362.25	0.84
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.8	15 Feb 2022		
		Local	325,000.000	99.997892	324,993.15	98.304280	319,488.91	-5,504.24	0.30
Original Face:		Base	325,000.000	99.997892	324,993.15	98.304280	319,488.91	-5,504.24	0.30
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	159,550.780	100.000000	159,550.78	99.785040	159,207.81	-342.97	0.15
Original Face:		Base	1,050,000.000	100.000000	159,550.78	99.785040	159,207.81	-342.97	0.15

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34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	330,589.470	99.991981	330,562.96	99.717110	329,654.27	-908.69	0.31
Original Face:		Base	995,000.000	99.991981	330,562.96	99.717110	329,654.27	-908.69	0.31
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.996583	629,978.47	98.183860	618,558.32	-11,420.15	0.59
Original Face:		Base	630,000.000	99.996583	629,978.47	98.183860	618,558.32	-11,420.15	0.59
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.01	15 Mar 2022		
		Local	750,000.000	99.983813	749,878.60	98.686190	740,146.43	-9,732.17	0.71
Original Face:		Base	750,000.000	99.983813	749,878.60	98.686190	740,146.43	-9,732.17	0.71
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.2	09 Jan 2020		
		Local	850,000.000	100.417099	853,545.34	98.718828	839,110.04	-14,435.30	0.80
		Base		100.417099	853,545.34	98.718828	839,110.04	-14,435.30	0.80
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.14769	15 Apr 2020		
		Local	750,000.000	100.042715	750,320.36	100.715036	755,362.77	5,042.41	0.72
		Base		100.042715	750,320.36	100.715036	755,362.77	5,042.41	0.72
375558AV5	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05					2.05	01 Apr 2019		
		Local	500,000.000	99.829278	499,146.39	99.518420	497,592.10	-1,554.29	0.47
		Base		99.829278	499,146.39	99.518420	497,592.10	-1,554.29	0.47
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.012855	1,000,128.55	99.849896	998,498.96	-1,629.59	0.95
		Base		100.012855	1,000,128.55	99.849896	998,498.96	-1,629.59	0.95
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
		Local	570,000.000	99.975658	569,861.25	98.748100	562,864.17	-6,997.08	0.54
		Base		99.975658	569,861.25	98.748100	562,864.17	-6,997.08	0.54
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	82,930.020	101.408947	84,098.46	99.688820	82,671.96	-1,426.50	0.08
Original Face:		Base	2,750,000.000	101.408947	84,098.46	99.688820	82,671.96	-1,426.50	0.08
40428HPU0	HSBC USA INC SR UNSECURED 08/18 2					2.0	07 Aug 2018		
		Local	1,000,000.000	99.997293	999,972.93	99.924172	999,241.72	-731.21	0.95
		Base		99.997293	999,972.93	99.924172	999,241.72	-731.21	0.95

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40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					2.56345	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.153298	681,042.43	1,042.43	0.65
		Base		100.000000	680,000.00	100.153298	681,042.43	1,042.43	0.65
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	100.269177	1,012,718.69	2,718.69	0.97
		Base		100.000000	1,010,000.00	100.269177	1,012,718.69	2,718.69	0.97
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.993453	829,945.66	98.449770	817,133.09	-12,812.57	0.78
Original Face:		Base	830,000.000	99.993453	829,945.66	98.449770	817,133.09	-12,812.57	0.78
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	70.470	99.787143	70.32	99.941370	70.43	0.11	0.00
Original Face:		Base	800,000.000	99.787143	70.32	99.941370	70.43	0.11	0.00
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.79	20 Sep 2021		
		Local	255,000.000	99.990765	254,976.45	98.375690	250,858.01	-4,118.44	0.24
Original Face:		Base	255,000.000	99.990765	254,976.45	98.375690	250,858.01	-4,118.44	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	301,427.760	99.999124	301,425.12	99.413370	299,659.49	-1,765.63	0.29
Original Face:		Base	435,000.000	99.999124	301,425.12	99.413370	299,659.49	-1,765.63	0.29
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.960500	1,499,407.50	98.037595	1,470,563.93	-28,843.57	1.40
		Base		99.960500	1,499,407.50	98.037595	1,470,563.93	-28,843.57	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	100.304474	1,003,044.74	3,044.74	0.96
		Base		100.000000	1,000,000.00	100.304474	1,003,044.74	3,044.74	0.96
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	112,191.940	99.998770	112,190.56	99.723870	111,882.14	-308.42	0.11
Original Face:		Base	565,000.000	99.998770	112,190.56	99.723870	111,882.14	-308.42	0.11
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	187,123.310	99.992460	187,109.20	99.698990	186,560.05	-549.15	0.18
Original Face:		Base	395,000.000	99.992460	187,109.20	99.698990	186,560.05	-549.15	0.18

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44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	871,159.940	99.979018	870,977.15	99.455640	866,417.69	-4,559.46	0.83
	Original Face:	Base	900,000.000	99.979018	870,977.15	99.455640	866,417.69	-4,559.46	0.83
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.77	18 Jan 2022		
		Local	600,000.000	99.985732	599,914.39	98.281200	589,687.20	-10,227.19	0.56
	Original Face:	Base	600,000.000	99.985732	599,914.39	98.281200	589,687.20	-10,227.19	0.56
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.1605	11 May 2022		
		Local	1,500,000.000	100.192746	1,502,891.19	100.795470	1,511,932.05	9,040.86	1.44
		Base		100.192746	1,502,891.19	100.795470	1,511,932.05	9,040.86	1.44
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					2.98878	28 Jan 2019		
		Local	1,251,000.000	99.658973	1,246,733.75	100.345716	1,255,324.91	8,591.16	1.20
		Base		99.658973	1,246,733.75	100.345716	1,255,324.91	8,591.16	1.20
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.56378	29 Oct 2020		
		Local	500,000.000	101.294576	506,472.88	102.066101	510,330.51	3,857.63	0.49
		Base		101.294576	506,472.88	102.066101	510,330.51	3,857.63	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	100.594821	603,568.93	3,568.93	0.58
		Base		100.000000	600,000.00	100.594821	603,568.93	3,568.93	0.58
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	389,463.640	100.000000	389,463.64	99.772440	388,577.38	-886.26	0.37
	Original Face:	Base	1,400,000.000	100.000000	389,463.64	99.772440	388,577.38	-886.26	0.37
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	421,439.070	99.999777	421,438.13	99.749170	420,381.97	-1,056.16	0.40
	Original Face:	Base	740,000.000	99.999777	421,438.13	99.749170	420,381.97	-1,056.16	0.40
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.11	15 Jul 2024		
		Local	1,000,000.000	98.040622	980,406.22	97.773620	977,736.20	-2,670.02	0.93
	Original Face:	Base	1,000,000.000	98.040622	980,406.22	97.773620	977,736.20	-2,670.02	0.93
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.95	10 Nov 2020		
		Local	135,000.000	99.909793	134,878.22	97.971117	132,261.01	-2,617.21	0.13
		Base		99.909793	134,878.22	97.971117	132,261.01	-2,617.21	0.13

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49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					2.71394	22 Nov 2021		
		Local	990,000.000	101.273990	1,002,612.50	101.024938	1,000,146.89	-2,465.61	0.95
		Base		101.273990	1,002,612.50	101.024938	1,000,146.89	-2,465.61	0.95
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.998401	899,985.61	98.843681	889,593.13	-10,392.48	0.85
		Base		99.998401	899,985.61	98.843681	889,593.13	-10,392.48	0.85
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.965420	1,369,526.26	98.699742	1,352,186.47	-17,339.79	1.29
		Base		99.965420	1,369,526.26	98.699742	1,352,186.47	-17,339.79	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	100.949100	1,817,083.80	17,083.80	1.73
		Base		100.000000	1,800,000.00	100.949100	1,817,083.80	17,083.80	1.73
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	763,436.430	99.992270	763,377.42	99.090030	756,489.39	-6,888.03	0.72
Original Face:		Base	840,000.000	99.992270	763,377.42	99.090030	756,489.39	-6,888.03	0.72
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	172,584.310	99.939247	172,479.46	99.710410	172,084.52	-394.94	0.16
Original Face:		Base	600,000.000	99.939247	172,479.46	99.710410	172,084.52	-394.94	0.16
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.75	15 Dec 2021		
		Local	1,300,000.000	99.779098	1,297,128.27	99.210450	1,289,735.85	-7,392.42	1.23
Original Face:		Base	1,300,000.000	99.779098	1,297,128.27	99.210450	1,289,735.85	-7,392.42	1.23
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.983028	989,831.98	99.625407	986,291.53	-3,540.45	0.94
		Base		99.983028	989,831.98	99.625407	986,291.53	-3,540.45	0.94
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.956355	659,711.94	98.223901	648,277.75	-11,434.19	0.62
		Base		99.956355	659,711.94	98.223901	648,277.75	-11,434.19	0.62
61746BDX1	MORGAN STANLEY SR UNSECURED 02/19 2.45					2.45	01 Feb 2019		
		Local	1,000,000.000	100.021170	1,000,211.70	99.886130	998,861.30	-1,350.40	0.95
		Base		100.021170	1,000,211.70	99.886130	998,861.30	-1,350.40	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	100.727672	1,460,551.24	99.145356	1,437,607.66	-22,943.58	1.37
		Base		100.727672	1,460,551.24	99.145356	1,437,607.66	-22,943.58	1.37
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.992743	419,969.52	98.606250	414,146.25	-5,823.27	0.39
Original Face:		Base	420,000.000	99.992743	419,969.52	98.606250	414,146.25	-5,823.27	0.39
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	144,166.260	99.947720	144,090.89	99.787680	143,860.17	-230.72	0.14
Original Face:		Base	1,150,000.000	99.947720	144,090.89	99.787680	143,860.17	-230.72	0.14
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	21,477.560	99.996834	21,476.88	99.988970	21,475.19	-1.69	0.02
Original Face:		Base	1,400,000.000	99.996834	21,476.88	99.988970	21,475.19	-1.69	0.02
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.75	15 Oct 2021		
		Local	900,000.000	98.493559	886,442.03	98.373920	885,365.28	-1,076.75	0.84
Original Face:		Base	900,000.000	98.493559	886,442.03	98.373920	885,365.28	-1,076.75	0.84
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.12	18 Apr 2022		
		Local	335,000.000	99.984842	334,949.22	98.560150	330,176.50	-4,772.72	0.31
Original Face:		Base	335,000.000	99.984842	334,949.22	98.560150	330,176.50	-4,772.72	0.31
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	487,223.050	99.726222	485,889.14	99.048050	482,584.93	-3,304.21	0.46
Original Face:		Base	500,000.000	99.726222	485,889.14	99.048050	482,584.93	-3,304.21	0.46
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					2.92769	15 Jan 2019		
		Local	500,000.000	100.128194	500,640.97	100.307293	501,536.47	895.50	0.48
		Base		100.128194	500,640.97	100.307293	501,536.47	895.50	0.48
69353RCH9	PNC BANK NA SR UNSECURED 01/19 2.2					2.2	28 Jan 2019		
		Local	672,000.000	100.345632	674,322.65	99.774096	670,481.93	-3,840.72	0.64
		Base		100.345632	674,322.65	99.774096	670,481.93	-3,840.72	0.64
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					2.42625	01 Jun 2018		
		Local	1,400,000.000	99.995571	1,399,938.00	99.995571	1,399,938.00	0.00	1.33
		Base		99.995571	1,399,938.00	99.995571	1,399,938.00	0.00	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
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.941952	249,854.88	98.350886	245,877.22	-3,977.66	0.23
		Base		99.941952	249,854.88	98.350886	245,877.22	-3,977.66	0.23
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.997953	554,988.64	99.997953	554,988.64	0.00	0.53
		Base		99.997953	554,988.64	99.997953	554,988.64	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	98.110887	264,899.39	-5,100.61	0.25
		Base		100.000000	270,000.00	98.110887	264,899.39	-5,100.61	0.25
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.893077	998,930.77	99.434144	994,341.44	-4,589.33	0.95
		Base		99.893077	998,930.77	99.434144	994,341.44	-4,589.33	0.95
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.9	23 Oct 2020		
		Local	780,000.000	99.873292	779,011.68	98.130124	765,414.97	-13,596.71	0.73
		Base		99.873292	779,011.68	98.130124	765,414.97	-13,596.71	0.73
747525AM5	QUALCOMM INC SR UNSECURED 05/19 1.85					1.85	20 May 2019		
		Local	1,200,000.000	100.115370	1,201,384.44	99.754384	1,197,052.61	-4,331.83	1.14
		Base		100.115370	1,201,384.44	99.754384	1,197,052.61	-4,331.83	1.14
747525AQ6	QUALCOMM INC SR UNSECURED 05/20 VAR					2.33494	20 May 2020		
		Local	795,000.000	100.000000	795,000.00	100.406933	798,235.12	3,235.12	0.76
		Base		100.000000	795,000.00	100.406933	798,235.12	3,235.12	0.76
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.999267	704,994.83	99.999267	704,994.83	0.00	0.67
		Base		99.999267	704,994.83	99.999267	704,994.83	0.00	0.67
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	101.520250	1,065,962.63	99.225865	1,041,871.58	-24,091.05	0.99
		Base		101.520250	1,065,962.63	99.225865	1,041,871.58	-24,091.05	0.99
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.988102	1,534,817.36	99.745977	1,531,100.75	-3,716.61	1.46
		Base		99.988102	1,534,817.36	99.745977	1,531,100.75	-3,716.61	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	299,952.250	99.998320	299,947.21	99.613750	298,793.68	-1,153.53	0.28
Original Face:		Base	440,000.000	99.998320	299,947.21	99.613750	298,793.68	-1,153.53	0.28
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.992322	319,975.43	98.939090	316,605.09	-3,370.34	0.30
Original Face:		Base	320,000.000	99.992322	319,975.43	98.939090	316,605.09	-3,370.34	0.30
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	440,802.530	99.818220	440,001.24	99.467600	438,455.70	-1,545.54	0.42
Original Face:		Base	750,000.000	99.818220	440,001.24	99.467600	438,455.70	-1,545.54	0.42
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.78	15 Nov 2021		
		Local	545,000.000	99.993670	544,965.50	98.248570	535,454.71	-9,510.79	0.51
Original Face:		Base	545,000.000	99.993670	544,965.50	98.248570	535,454.71	-9,510.79	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	100.464053	688,178.76	3,178.76	0.66
		Base		100.000000	685,000.00	100.464053	688,178.76	3,178.76	0.66
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.36457	04 Mar 2021		
		Local	500,000.000	101.927264	509,636.32	102.493000	512,465.00	2,828.68	0.49
		Base		101.927264	509,636.32	102.493000	512,465.00	2,828.68	0.49
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.7405	11 Feb 2022		
		Local	1,000,000.000	100.676958	1,006,769.58	101.030871	1,010,308.71	3,539.13	0.96
		Base		100.676958	1,006,769.58	101.030871	1,010,308.71	3,539.13	0.96
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.65769	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	100.030361	600,182.17	182.17	0.57
		Base		100.000000	600,000.00	100.030361	600,182.17	182.17	0.57
US DOLLAR Total									
		Local	92,831,073.440		92,830,002.45		92,294,894.24	-535,108.21	87.99
Original Face:		Base	46,469,000.000		92,830,002.45		92,294,894.24	-535,108.21	87.99
FIXED INCOME Total									
		Base	92,831,073.440		92,830,002.45		92,294,894.24	-535,108.21	87.99

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Base Currency: 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: 46,469,000.000

& 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: *April 30, 2018* *View Date:* *May 8, 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								
		105,505,949.930	Base	105,496,374.19		104,894,297.67	-602,076.52	100.00
Original Face:		46,469,000.000						

& 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								
		Local	18,750.000	1.000000	18,750.00	1.000000	18,750.00	0.00	0.00
		Base		1.000000	18,750.00	1.000000	18,750.00	0.00	0.00
US DOLLAR Total									
		Local	18,750.000		18,750.00		18,750.00	0.00	0.00
		Base			18,750.00		18,750.00	0.00	0.00
CASH Total									
		Base	18,750.000		18,750.00		18,750.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5FR0	PRIVATE EXP. FUNDING					1.61	25 Jun 2018		
		Local	10,000,000.000	99.754028	9,975,402.78	99.754028	9,975,402.78	0.00	0.96
		Base		99.754028	9,975,402.78	99.754028	9,975,402.78	0.00	0.96
912796MB2	TREASURY BILL 05/18 0.00000					1.6176	24 May 2018		
		Local	10,000,000.000	99.896653	9,989,665.33	99.896653	9,989,665.33	0.00	0.96
		Base		99.896653	9,989,665.33	99.896653	9,989,665.33	0.00	0.96
912796MF3	TREASURY BILL 06/18 0.00000					1.5003	21 Jun 2018		
		Local	20,000,000.000	99.787458	19,957,491.50	99.787458	19,957,491.50	0.00	1.92
		Base		99.787458	19,957,491.50	99.787458	19,957,491.50	0.00	1.92
912796MK2	TREASURY BILL 07/18 0.00000					1.5855	19 Jul 2018		
		Local	20,000,000.000	99.652949	19,930,589.72	99.652949	19,930,589.72	0.00	1.91
		Base		99.652949	19,930,589.72	99.652949	19,930,589.72	0.00	1.91
912796PC7	TREASURY BILL 05/18 0.00000					1.431	03 May 2018		
		Local	20,000,000.000	99.992086	19,998,417.17	99.992086	19,998,417.17	0.00	1.92
		Base		99.992086	19,998,417.17	99.992086	19,998,417.17	0.00	1.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PF0	TREASURY BILL 05/18 0.00000					1.4876	10 May 2018		
		Local	10,000,000.000	99.962810	9,996,281.00	99.962810	9,996,281.00	0.00	0.96
		Base		99.962810	9,996,281.00	99.962810	9,996,281.00	0.00	0.96
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		Local	20,000,000.000	98.797453	19,759,490.61	98.635202	19,727,040.40	-32,450.21	1.89
		Base		98.797453	19,759,490.61	98.635202	19,727,040.40	-32,450.21	1.89
912796PM5	TREASURY BILL 06/18 0.00000					1.536	28 Jun 2018		
		Local	50,000,000.000	99.747958	49,873,978.88	99.747958	49,873,978.88	0.00	4.79
		Base		99.747958	49,873,978.88	99.747958	49,873,978.88	0.00	4.79
912796PN3	TREASURY BILL 07/18 0.00000					1.5613	05 Jul 2018		
		Local	10,000,000.000	99.718099	9,971,809.86	99.718099	9,971,809.86	0.00	0.96
		Base		99.718099	9,971,809.86	99.718099	9,971,809.86	0.00	0.96
912796PQ6	TREASURY BILL 07/18 0.00000					1.55	12 Jul 2018		
		Local	20,000,000.000	99.690300	19,938,060.00	99.690300	19,938,060.00	0.00	1.91
		Base		99.690300	19,938,060.00	99.690300	19,938,060.00	0.00	1.91
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		Local	20,000,000.000	99.579175	19,915,835.00	99.535208	19,907,041.60	-8,793.40	1.91
		Base		99.579175	19,915,835.00	99.535208	19,907,041.60	-8,793.40	1.91
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.546861	19,909,372.22	99.495375	19,899,075.00	-10,297.22	1.91
		Base		99.546861	19,909,372.22	99.495375	19,899,075.00	-10,297.22	1.91
979QHR003	SOUTH STREET REPO					1.75	01 May 2018		
		Local	156,176,766.130	100.000000	156,176,766.13	100.000000	156,176,766.13	0.00	15.00
		Base		100.000000	156,176,766.13	100.000000	156,176,766.13	0.00	15.00
US DOLLAR Total									
		Local	386,176,766.130		385,393,160.20		385,341,619.37	-51,540.83	37.01
		Base			385,393,160.20		385,341,619.37	-51,540.83	37.01
CASH EQUIVALENT Total									
		Base	386,176,766.130		385,393,160.20		385,341,619.37	-51,540.83	37.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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		
			9,957,395.170	Local	101.411625	10,097,956.24	97.917899	9,750,072.15	-347,884.09	0.94
	Original Face:		20,540,000.000	Base	101.411625	10,097,956.24	97.917899	9,750,072.15	-347,884.09	0.94
31315LYN2	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 06/18 0.00000						25 Jun 2018		
			5,000,000.000	Local	99.738750	4,986,937.50	99.738750	4,986,937.50	0.00	0.48
				Base	99.738750	4,986,937.50	99.738750	4,986,937.50	0.00	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
			11,622,597.520	Local	105.112991	12,216,859.94	100.119982	11,636,542.54	-580,317.40	1.12
	Original Face:		24,487,993.000	Base	105.112991	12,216,859.94	100.119982	11,636,542.54	-580,317.40	1.12
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
			4,211,239.000	Local	105.010197	4,422,230.37	100.120027	4,216,293.62	-205,936.75	0.40
	Original Face:		10,000,000.000	Base	105.010197	4,422,230.37	100.120027	4,216,293.62	-205,936.75	0.40
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.0725	19 Feb 2020		
			20,000,000.000	Local	100.000000	20,000,000.00	100.496938	20,099,387.60	99,387.60	1.93
				Base	100.000000	20,000,000.00	100.496938	20,099,387.60	99,387.60	1.93
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.388	03 Jan 2022		
			5,000,000.000	Local	100.292161	5,014,608.07	100.174635	5,008,731.75	-5,876.32	0.48
				Base	100.292161	5,014,608.07	100.174635	5,008,731.75	-5,876.32	0.48
313313XB9	FED FARM CRD DISCOUNT NT DISCOUNT NOT 05/18 0.00000						21 May 2018		
			14,408,000.000	Local	99.920556	14,396,553.64	99.920556	14,396,553.64	0.00	1.38
				Base	99.920556	14,396,553.64	99.920556	14,396,553.64	0.00	1.38
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
			9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.86
				Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	0.86
313385QN9	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/17 0.00000						15 Dec 2017		
			0.000	Local	0.000000	-0.06	0.000000	0.00	0.06	0.00
				Base	0.000000	-0.06	0.000000	0.00	0.06	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
313385WU6	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000						14 May 2018		
		Local	10,000,000.000	99.947639	9,994,763.89	99.947639	9,994,763.89	0.00	0.96
		Base		99.947639	9,994,763.89	99.947639	9,994,763.89	0.00	0.96
313385YC4	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						15 Jun 2018		
		Local	17,400,000.000	99.815000	17,367,810.00	99.815000	17,367,810.00	0.00	1.67
		Base		99.815000	17,367,810.00	99.815000	17,367,810.00	0.00	1.67
313385YH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					0.01	20 Jun 2018		
		Local	40,000,000.000	99.791667	39,916,666.67	99.791667	39,916,666.67	0.00	3.83
		Base		99.791667	39,916,666.67	99.791667	39,916,666.67	0.00	3.83
313385YK6	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						22 Jun 2018		
		Local	20,000,000.000	99.781889	19,956,377.78	99.781889	19,956,377.78	0.00	1.92
		Base		99.781889	19,956,377.78	99.781889	19,956,377.78	0.00	1.92
313385YN0	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						25 Jun 2018		
		Local	20,500,000.000	99.767778	20,452,394.44	99.767778	20,452,394.44	0.00	1.96
		Base		99.767778	20,452,394.44	99.767778	20,452,394.44	0.00	1.96
313385YP5	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						26 Jun 2018		
		Local	10,000,000.000	99.779111	9,977,911.11	99.779111	9,977,911.11	0.00	0.96
		Base		99.779111	9,977,911.11	99.779111	9,977,911.11	0.00	0.96
313385YS9	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						29 Jun 2018		
		Local	20,000,000.000	99.767278	19,953,455.55	99.767278	19,953,455.55	0.00	1.92
		Base		99.767278	19,953,455.55	99.767278	19,953,455.55	0.00	1.92

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385YY6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000						05 Jul 2018		
		10,000,000.000	Local	99.716528	9,971,652.78	99.716528	9,971,652.78	0.00	0.96
			Base	99.716528	9,971,652.78	99.716528	9,971,652.78	0.00	0.96
313397XR7	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						04 Jun 2018		
		10,000,000.000	Local	99.864944	9,986,494.44	99.864944	9,986,494.44	0.00	0.96
			Base	99.864944	9,986,494.44	99.864944	9,986,494.44	0.00	0.96
313397YH8	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						20 Jun 2018		
		10,000,000.000	Local	99.798611	9,979,861.11	99.798611	9,979,861.11	0.00	0.96
			Base	99.798611	9,979,861.11	99.798611	9,979,861.11	0.00	0.96
313397YW5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/18 0.00000						03 Jul 2018		
		10,000,000.000	Local	99.742750	9,974,275.00	99.742750	9,974,275.00	0.00	0.96
			Base	99.742750	9,974,275.00	99.742750	9,974,275.00	0.00	0.96
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		20,000,000.000	Local	99.995429	19,999,085.74	99.579000	19,915,800.00	-83,285.74	1.91
			Base	99.995429	19,999,085.74	99.579000	19,915,800.00	-83,285.74	1.91
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.01826	23 Nov 2018		
		20,000,000.000	Local	99.965599	19,993,119.84	100.127126	20,025,425.20	32,305.36	1.92
			Base	99.965599	19,993,119.84	100.127126	20,025,425.20	32,305.36	1.92
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		6,875,000.000	Local	100.000000	6,875,000.00	99.435000	6,836,156.25	-38,843.75	0.66
			Base	100.000000	6,875,000.00	99.435000	6,836,156.25	-38,843.75	0.66
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.23826	22 Jan 2021		
		10,000,000.000	Local	99.989086	9,998,908.59	100.868488	10,086,848.80	87,940.21	0.97
			Base	99.989086	9,998,908.59	100.868488	10,086,848.80	87,940.21	0.97
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					2.06826	22 Jan 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.190483	5,009,524.15	9,524.15	0.48
			Base	100.000000	5,000,000.00	100.190483	5,009,524.15	9,524.15	0.48
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					2.04688	15 Mar 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.205083	10,020,508.30	20,508.30	0.96
			Base	100.000000	10,000,000.00	100.205083	10,020,508.30	20,508.30	0.96

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3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.07695	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.329116	10,032,911.60	32,911.60	0.96
		Base		100.000000	10,000,000.00	100.329116	10,032,911.60	32,911.60	0.96
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.204300	5,654,645.10	-45,354.90	0.54
		Base		100.000000	5,700,000.00	99.204300	5,654,645.10	-45,354.90	0.54
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.5	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.731900	4,089,007.90	-10,992.10	0.39
		Base		100.000000	4,100,000.00	99.731900	4,089,007.90	-10,992.10	0.39
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.984889	8,998,640.00	99.381200	8,944,308.00	-54,332.00	0.86
		Base		99.984889	8,998,640.00	99.381200	8,944,308.00	-54,332.00	0.86
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.559500	9,855,950.00	-144,050.00	0.95
		Base		100.000000	10,000,000.00	98.559500	9,855,950.00	-144,050.00	0.95
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.964651	9,996,465.05	99.332200	9,933,220.00	-63,245.05	0.95
		Base		99.964651	9,996,465.05	99.332200	9,933,220.00	-63,245.05	0.95
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	0.96
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96
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	1.89
		Base		100.000000	19,726,000.00	100.000000	19,726,000.00	0.00	1.89
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	578,313.100	100.143123	579,140.80	99.256680	574,014.38	-5,126.42	0.06
Original Face:		Base	5,000,000.000	100.143123	579,140.80	99.256680	574,014.38	-5,126.42	0.06
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	4,915,543.430	99.747253	4,903,119.55	92.027170	4,523,635.51	-379,484.04	0.43
Original Face:		Base	11,452,445.000	99.747253	4,903,119.55	92.027170	4,523,635.51	-379,484.04	0.43

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3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,211,364.210	100.311198	6,230,693.83	90.749340	5,636,772.03	-593,921.80	0.54
Original Face:		Base	11,058,708.000	100.311198	6,230,693.83	90.749340	5,636,772.03	-593,921.80	0.54
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	12,311,001.200	102.042438	12,562,445.71	99.322610	12,227,607.71	-334,838.00	1.17
Original Face:		Base	38,900,000.000	102.042438	12,562,445.71	99.322610	12,227,607.71	-334,838.00	1.17
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					1.99207	25 Nov 2018		
		Local	10,287,065.950	100.079004	10,295,193.19	99.941940	10,281,093.28	-14,099.91	0.99
Original Face:		Base	26,125,000.000	100.079004	10,295,193.19	99.941940	10,281,093.28	-14,099.91	0.99
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.16207	25 Apr 2020		
		Local	2,304,461.850	99.985971	2,304,138.56	100.041300	2,305,413.59	1,275.03	0.22
Original Face:		Base	5,000,000.000	99.985971	2,304,138.56	100.041300	2,305,413.59	1,275.03	0.22
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	840,128.750	98.469817	827,273.24	99.259880	833,910.79	6,637.55	0.08
Original Face:		Base	5,000,000.000	98.469817	827,273.24	99.259880	833,910.79	6,637.55	0.08
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	145,394.050	101.842510	148,072.95	100.484470	146,098.44	-1,974.51	0.01
Original Face:		Base	5,000,000.000	101.842510	148,072.95	100.484470	146,098.44	-1,974.51	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	29,973.500	101.721587	30,489.52	100.076140	29,996.32	-493.20	0.00
Original Face:		Base	5,000,000.000	101.721587	30,489.52	100.076140	29,996.32	-493.20	0.00
3137AEV77	FHLMC MULTIFAMILY STRUCTURED P FHMS K703 A2					2.699	25 May 2018		
		Local	506,861.860	100.056226	507,146.85	100.056226	507,146.85	0.00	0.05
Original Face:		Base	3,862,000.000	100.056226	507,146.85	100.056226	507,146.85	0.00	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,175,933.000	99.975531	3,175,155.87	96.071200	3,051,156.94	-123,998.93	0.29
Original Face:		Base	10,000,000.000	99.975531	3,175,155.87	96.071200	3,051,156.94	-123,998.93	0.29
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,392,859.600	103.181209	2,468,981.46	98.336320	2,353,050.07	-115,931.39	0.23
Original Face:		Base	10,000,000.000	103.181209	2,468,981.46	98.336320	2,353,050.07	-115,931.39	0.23

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3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	3,521,479.650	100.800939	3,549,684.54	96.129680	3,385,187.12	-164,497.42	0.33
Original Face:		Base	12,022,600.000	100.800939	3,549,684.54	96.129680	3,385,187.12	-164,497.42	0.33
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,033,597.470	100.398450	6,057,638.34	94.809480	5,720,422.39	-337,215.95	0.55
Original Face:		Base	15,363,692.000	100.398450	6,057,638.34	94.809480	5,720,422.39	-337,215.95	0.55
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	9,226,020.960	101.703032	9,383,143.09	95.720600	8,831,202.62	-551,940.47	0.85
Original Face:		Base	24,000,000.000	101.703032	9,383,143.09	95.720600	8,831,202.62	-551,940.47	0.85
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	2,533,462.800	100.369601	2,542,826.51	97.533350	2,470,971.14	-71,855.37	0.24
Original Face:		Base	10,000,000.000	100.369601	2,542,826.51	97.533350	2,470,971.14	-71,855.37	0.24
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	7,546,931.370	100.829647	7,609,544.28	97.989880	7,395,228.99	-214,315.29	0.71
Original Face:		Base	29,723,368.000	100.829647	7,609,544.28	97.989880	7,395,228.99	-214,315.29	0.71
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	1,608,378.160	101.791179	1,637,187.09	94.228260	1,515,546.75	-121,640.34	0.15
Original Face:		Base	9,815,000.000	101.791179	1,637,187.09	94.228260	1,515,546.75	-121,640.34	0.15
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	2,674,105.370	100.166038	2,678,545.39	97.331150	2,602,737.51	-75,807.88	0.25
Original Face:		Base	4,690,000.000	100.166038	2,678,545.39	97.331150	2,602,737.51	-75,807.88	0.25
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	8,930,746.500	101.930747	9,103,176.60	98.762030	8,820,186.54	-282,990.06	0.85
Original Face:		Base	10,000,000.000	101.930747	9,103,176.60	98.762030	8,820,186.54	-282,990.06	0.85
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,393,327.800	102.011725	1,421,357.73	97.261460	1,355,170.96	-66,186.77	0.13
Original Face:		Base	10,000,000.000	102.011725	1,421,357.73	97.261460	1,355,170.96	-66,186.77	0.13
3138WCBZ5	FNMA POOL AS2755 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	7,788,260.770	101.770063	7,926,117.87	98.599887	7,679,216.32	-246,901.55	0.74
Original Face:		Base	19,415,417.000	101.770063	7,926,117.87	98.599887	7,679,216.32	-246,901.55	0.74

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313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,604,882.810	110.491668	1,773,261.78	111.402890	1,787,885.83	14,624.05	0.17
Original Face:		Base	12,777,000.000	110.491668	1,773,261.78	111.402890	1,787,885.83	14,624.05	0.17
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	385,543.900	106.220781	409,527.74	107.725320	415,328.40	5,800.66	0.04
Original Face:		Base	10,000,000.000	106.220781	409,527.74	107.725320	415,328.40	5,800.66	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	452,006.900	104.556687	472,603.44	101.658100	459,501.63	-13,101.81	0.04
Original Face:		Base	5,000,000.000	104.556687	472,603.44	101.658100	459,501.63	-13,101.81	0.04
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	697,862.880	103.156789	719,892.94	102.327590	714,106.27	-5,786.67	0.07
Original Face:		Base	16,000,000.000	103.156789	719,892.94	102.327590	714,106.27	-5,786.67	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	327,466.700	105.534902	345,591.66	103.793210	339,888.20	-5,703.46	0.03
Original Face:		Base	5,000,000.000	105.534902	345,591.66	103.793210	339,888.20	-5,703.46	0.03
31418BED4	FNMA POOL MA1931 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	3,696,810.600	101.738137	3,761,066.24	98.877071	3,655,298.04	-105,768.20	0.35
Original Face:		Base	10,000,000.000	101.738137	3,761,066.24	98.877071	3,655,298.04	-105,768.20	0.35
31418BK70	FNMA POOL MA2117 FN 12/24 FIXED 2.5					2.5	01 Dec 2024		
		Local	1,881,864.580	101.828963	1,916,283.18	98.678474	1,856,995.25	-59,287.93	0.18
Original Face:		Base	4,245,000.000	101.828963	1,916,283.18	98.678474	1,856,995.25	-59,287.93	0.18
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		Local	1,914,219.900	102.965829	1,970,992.39	102.865743	1,969,076.52	-1,915.87	0.19
Original Face:		Base	9,875,825.000	102.965829	1,970,992.39	102.865743	1,969,076.52	-1,915.87	0.19
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	4,673,355.400	101.079260	4,723,793.06	95.766820	4,475,523.85	-248,269.21	0.43
Original Face:		Base	10,000,000.000	101.079260	4,723,793.06	95.766820	4,475,523.85	-248,269.21	0.43
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,835,180.720	99.673656	1,829,191.72	98.734520	1,811,956.88	-17,234.84	0.17
Original Face:		Base	2,000,000.000	99.673656	1,829,191.72	98.734520	1,811,956.88	-17,234.84	0.17

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38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,739,792.250	100.136935	4,746,282.70	98.296290	4,659,039.94	-87,242.76	0.45
Original Face:		Base	5,000,000.000	100.136935	4,746,282.70	98.296290	4,659,039.94	-87,242.76	0.45
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,863,170.100	101.598791	3,924,934.10	99.486510	3,843,333.11	-81,600.99	0.37
Original Face:		Base	10,000,000.000	101.598791	3,924,934.10	99.486510	3,843,333.11	-81,600.99	0.37
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,917,625.800	95.189991	4,681,087.57	94.272480	4,635,967.80	-45,119.77	0.45
Original Face:		Base	10,000,000.000	95.189991	4,681,087.57	94.272480	4,635,967.80	-45,119.77	0.45
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,312,386.000	94.131445	6,883,254.59	92.551170	6,767,698.80	-115,555.79	0.65
Original Face:		Base	10,000,000.000	94.131445	6,883,254.59	92.551170	6,767,698.80	-115,555.79	0.65
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	98.678400	11,481,264.40	-153,768.60	1.10
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	98.678400	11,481,264.40	-153,768.60	1.10
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,652,138.750	97.610348	4,540,968.84	95.304890	4,433,715.72	-107,253.12	0.43
Original Face:		Base	5,000,000.000	97.610348	4,540,968.84	95.304890	4,433,715.72	-107,253.12	0.43
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	5,004,659.000	100.885977	5,048,999.11	98.071610	4,908,149.66	-140,849.45	0.47
Original Face:		Base	10,000,000.000	100.885977	5,048,999.11	98.071610	4,908,149.66	-140,849.45	0.47
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,275,731.000	100.244407	5,288,625.28	97.580180	5,148,067.81	-140,557.47	0.49
Original Face:		Base	10,000,000.000	100.244407	5,288,625.28	97.580180	5,148,067.81	-140,557.47	0.49
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,899,638.360	95.628132	3,729,151.33	93.506260	3,646,405.98	-82,745.35	0.35
Original Face:		Base	4,000,000.000	95.628132	3,729,151.33	93.506260	3,646,405.98	-82,745.35	0.35
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,860,440.950	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.44
Original Face:		Base	5,000,000.000	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.44

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38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,545,712.800	99.892992	9,535,498.11	96.710010	9,231,659.80	-303,838.31	0.89
	Original Face:	Base	10,000,000.000	99.892992	9,535,498.11	96.710010	9,231,659.80	-303,838.31	0.89
742651DG4	PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375					4.375	15 Mar 2019		
		Local	16,077,000.000	101.854227	16,375,104.14	101.743600	16,357,318.57	-17,785.57	1.57
		Base		101.854227	16,375,104.14	101.743600	16,357,318.57	-17,785.57	1.57
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.484045	4,974,202.26	95.937500	4,796,875.00	-177,327.26	0.46
		Base		99.484045	4,974,202.26	95.937500	4,796,875.00	-177,327.26	0.46
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
912828QT0	US TREASURY N/B 06/18 2.375					2.375	30 Jun 2018		
		Local	10,000,000.000	100.179535	10,017,953.52	100.179535	10,017,953.52	0.00	0.96
		Base		100.179535	10,017,953.52	100.179535	10,017,953.52	0.00	0.96
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.812417	4,990,620.84	99.351562	4,967,578.10	-23,042.74	0.48
		Base		99.812417	4,990,620.84	99.351562	4,967,578.10	-23,042.74	0.48
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 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
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	30,000,000.000	100.039545	30,011,863.55	100.039545	30,011,863.55	0.00	2.88
		Base		100.039545	30,011,863.55	100.039545	30,011,863.55	0.00	2.88
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.097108	9,909,710.80	98.757812	9,875,781.20	-33,929.60	0.95
		Base		99.097108	9,909,710.80	98.757812	9,875,781.20	-33,929.60	0.95
US DOLLAR Total									
		Local	661,707,965.440		662,886,962.12		655,861,049.00	-7,025,913.12	62.99
	Original Face:	Base	511,989,081.000		662,886,962.12		655,861,049.00	-7,025,913.12	62.99

& 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								
		661,707,965.440	Base	662,886,962.12		655,861,049.00	-7,025,913.12	62.99
Original Face:		511,989,081.000						

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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		1,047,903,481.570	Base	1,048,298,872.32		1,041,221,418.37	-7,077,453.95	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	291,402.580	1.000000	291,402.58	1.000000	291,402.58	0.00	0.02
		Base		1.000000	291,402.58	1.000000	291,402.58	0.00	0.02
US DOLLAR Total									
		Local	291,402.580		291,402.58		291,402.58	0.00	0.02
		Base			291,402.58		291,402.58	0.00	0.02
CASH Total									
		Base	291,402.580		291,402.58		291,402.58	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785EE26	APPLE INC					1.72	02 May 2018		
		Local	25,000,000.000	99.995222	24,998,805.56	99.995222	24,998,805.56	0.00	1.42
		Base		99.995222	24,998,805.56	99.995222	24,998,805.56	0.00	1.42
03785EFS8	APPLE INC					1.91	26 Jun 2018		
		Local	25,000,000.000	99.702889	24,925,722.22	99.702889	24,925,722.22	0.00	1.42
		Base		99.702889	24,925,722.22	99.702889	24,925,722.22	0.00	1.42
03948HE98	ARCHER DANIELS MIDLA					1.9	09 May 2018		
		Local	25,000,000.000	99.957778	24,989,444.45	99.957778	24,989,444.45	0.00	1.42
		Base		99.957778	24,989,444.45	99.957778	24,989,444.45	0.00	1.42
04821UEX6	ATLANTIC ASSET SECUR					1.84	31 May 2018		
		Local	25,000,000.000	99.846667	24,961,666.67	99.846667	24,961,666.67	0.00	1.42
		Base		99.846667	24,961,666.67	99.846667	24,961,666.67	0.00	1.42
04821UF56	ATLANTIC ASSET SECUR					2.1	05 Jun 2018		
		Local	25,000,000.000	99.795833	24,948,958.33	99.795833	24,948,958.33	0.00	1.42
		Base		99.795833	24,948,958.33	99.795833	24,948,958.33	0.00	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09702MFL2	BOEING CO.					1.9	20 Jun 2018		
		25,000,000.000	Local	99.736111	24,934,027.78	99.736111	24,934,027.78	0.00	1.42
			Base	99.736111	24,934,027.78	99.736111	24,934,027.78	0.00	1.42
13738KEE3	CAN AST & CAN LTD JT					1.83	14 May 2018		
		20,000,000.000	Local	99.933917	19,986,783.33	99.933917	19,986,783.33	0.00	1.13
			Base	99.933917	19,986,783.33	99.933917	19,986,783.33	0.00	1.13
14912EEV5	CATERPLR FIN SRV CO.					2.05	29 May 2018		
		26,606,000.000	Local	99.840556	26,563,578.21	99.840556	26,563,578.21	0.00	1.51
			Base	99.840556	26,563,578.21	99.840556	26,563,578.21	0.00	1.51
15060YFB1	CEDAR SPRING CPTL CO					2.22	11 Jun 2018		
		25,000,000.000	Local	99.747167	24,936,791.66	99.747167	24,936,791.66	0.00	1.42
			Base	99.747167	24,936,791.66	99.747167	24,936,791.66	0.00	1.42
16677KE33	CHEVRON CORP					1.71	03 May 2018		
		25,000,000.000	Local	99.990500	24,997,625.00	99.990500	24,997,625.00	0.00	1.42
			Base	99.990500	24,997,625.00	99.990500	24,997,625.00	0.00	1.42
16677KF16	CHEVRON CORP					1.83	01 Jun 2018		
		25,000,000.000	Local	99.842417	24,960,604.17	99.842417	24,960,604.17	0.00	1.42
			Base	99.842417	24,960,604.17	99.842417	24,960,604.17	0.00	1.42
2063C1E22	CONCORD MIN CPTL CO					1.9	02 May 2018		
		25,000,000.000	Local	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.42
			Base	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.42
2063C1GQ7	CONCORD MIN CPTL CO					2.35	24 Jul 2018		
		25,000,000.000	Local	99.451667	24,862,916.66	99.451667	24,862,916.66	0.00	1.41
			Base	99.451667	24,862,916.66	99.451667	24,862,916.66	0.00	1.41
22599G006	CREDIT AGRICOLE REPO REPO					1.68	01 May 2018		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	11.36
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	11.36
2284K1G98	CROWN POINT CAP CO.					2.3	09 Jul 2018		
		25,000,000.000	Local	99.559167	24,889,791.66	99.559167	24,889,791.66	0.00	1.41
			Base	99.559167	24,889,791.66	99.559167	24,889,791.66	0.00	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
30229BE78	EXXON MOBIL CORP					1.71	07 May 2018		
		25,000,000.000	Local	99.971500	24,992,875.00	99.971500	24,992,875.00	0.00	1.42
			Base	99.971500	24,992,875.00	99.971500	24,992,875.00	0.00	1.42
30229BFM4	EXXON MOBIL CORP					1.85	21 Jun 2018		
		25,000,000.000	Local	99.737917	24,934,479.17	99.737917	24,934,479.17	0.00	1.42
			Base	99.737917	24,934,479.17	99.737917	24,934,479.17	0.00	1.42
30601WE21	FAIRWAY FINANCE CORP					1.72	02 May 2018		
		20,000,000.000	Local	99.995222	19,999,044.44	99.995222	19,999,044.44	0.00	1.14
			Base	99.995222	19,999,044.44	99.995222	19,999,044.44	0.00	1.14
36955EFD5	GEN DYNAMICS CORP					2.0	13 Jun 2018		
		25,000,000.000	Local	99.761111	24,940,277.78	99.761111	24,940,277.78	0.00	1.42
			Base	99.761111	24,940,277.78	99.761111	24,940,277.78	0.00	1.42
38346MEN0	GOTHAM FDG CORP					2.0	22 May 2018		
		25,000,000.000	Local	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.42
			Base	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.42
40588MEN3	HALKIN FINANCE LLC USC					2.0	22 May 2018		
		25,000,000.000	Local	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.42
			Base	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.42
40588MF44	HALKIN FINANCE LLC USC					2.03	04 Jun 2018		
		20,000,000.000	Local	99.808278	19,961,655.55	99.808278	19,961,655.55	0.00	1.13
			Base	99.808278	19,961,655.55	99.808278	19,961,655.55	0.00	1.13
45113VF62	IBM CREDIT LLC					1.9	06 Jun 2018		
		25,000,000.000	Local	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	1.42
			Base	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	1.42
45113VGB0	IBM CREDIT LLC					2.06	11 Jul 2018		
		25,000,000.000	Local	99.593722	24,898,430.56	99.593722	24,898,430.56	0.00	1.41
			Base	99.593722	24,898,430.56	99.593722	24,898,430.56	0.00	1.41
45779QEX0	INSTITUTIONAL SECURED					1.98	31 May 2018		
		25,000,000.000	Local	99.835000	24,958,750.00	99.835000	24,958,750.00	0.00	1.42
			Base	99.835000	24,958,750.00	99.835000	24,958,750.00	0.00	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45826FFN8	INTEL CORPORATION					1.9	22 Jun 2018		
		17,450,000.000	Local	99.725556	17,402,109.45	99.725556	17,402,109.45	0.00	0.99
			Base	99.725556	17,402,109.45	99.725556	17,402,109.45	0.00	0.99
45826FFV0	INTEL CORPORATION					1.9	29 Jun 2018		
		21,000,000.000	Local	99.688611	20,934,608.34	99.688611	20,934,608.34	0.00	1.19
			Base	99.688611	20,934,608.34	99.688611	20,934,608.34	0.00	1.19
48802TZF5	KELLS FDG LLC					0.01	17 May 2018		
		25,000,000.000	Local	99.912000	24,978,000.00	99.912000	24,978,000.00	0.00	1.42
			Base	99.912000	24,978,000.00	99.912000	24,978,000.00	0.00	1.42
48803TGQ1	KELLS FDG LLC					1.93	18 Jun 2018		
		25,000,000.000	Local	99.748028	24,937,006.94	99.748028	24,937,006.94	0.00	1.42
			Base	99.748028	24,937,006.94	99.748028	24,937,006.94	0.00	1.42
52952ME22	LEXINGTN PKR CAP CO LL					2.0	02 May 2018		
		25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.42
			Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.42
52952MFB1	LEXINGTN PKR CAP CO LL					2.0	11 Jun 2018		
		25,000,000.000	Local	99.772222	24,943,055.56	99.772222	24,943,055.56	0.00	1.42
			Base	99.772222	24,943,055.56	99.772222	24,943,055.56	0.00	1.42
53127UE71	LIBERTY FUNDING LLC					1.84	07 May 2018		
		27,000,000.000	Local	99.969333	26,991,720.00	99.969333	26,991,720.00	0.00	1.53
			Base	99.969333	26,991,720.00	99.969333	26,991,720.00	0.00	1.53
62455BE19	MOUNTCLIFF					1.84	01 May 2018		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.42
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.42
62455BFC4	MOUNTCLIFF					1.97	12 Jun 2018		
		30,000,000.000	Local	99.770167	29,931,050.00	99.770167	29,931,050.00	0.00	1.70
			Base	99.770167	29,931,050.00	99.770167	29,931,050.00	0.00	1.70
63743DE49	NATL RURAL UTIL COOP					1.83	04 May 2018		
		20,000,000.000	Local	99.984750	19,996,950.00	99.984750	19,996,950.00	0.00	1.14
			Base	99.984750	19,996,950.00	99.984750	19,996,950.00	0.00	1.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105HEN8	NESTLE CAP CORP					1.79	22 May 2018		
		25,000,000.000	Local	99.895583	24,973,895.83	99.895583	24,973,895.83	0.00	1.42
			Base	99.895583	24,973,895.83	99.895583	24,973,895.83	0.00	1.42
66844DE73	NORTHWESTERN UNIVERS					1.55	07 May 2018		
		30,000,000.000	Local	99.974167	29,992,250.00	99.974167	29,992,250.00	0.00	1.70
			Base	99.974167	29,992,250.00	99.974167	29,992,250.00	0.00	1.70
67983UE33	OLD LINE FUNDING LLC					1.85	03 May 2018		
		25,000,000.000	Local	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00	1.42
			Base	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00	1.42
67983UGR8	OLD LINE FUNDING LLC					2.24	25 Jul 2018		
		25,000,000.000	Local	99.471111	24,867,777.78	99.471111	24,867,777.78	0.00	1.41
			Base	99.471111	24,867,777.78	99.471111	24,867,777.78	0.00	1.41
69372BEW6	PACCAR FINANCIAL COR					1.82	30 May 2018		
		25,000,000.000	Local	99.853389	24,963,347.23	99.853389	24,963,347.23	0.00	1.42
			Base	99.853389	24,963,347.23	99.853389	24,963,347.23	0.00	1.42
71708FEM0	PFIZER INC					1.75	21 May 2018		
		6,274,000.000	Local	99.902778	6,267,900.28	99.902778	6,267,900.28	0.00	0.36
			Base	99.902778	6,267,900.28	99.902778	6,267,900.28	0.00	0.36
77119MFE2	ROCHE HOLDING INC					1.85	14 Jun 2018		
		25,000,000.000	Local	99.773889	24,943,472.22	99.773889	24,943,472.22	0.00	1.42
			Base	99.773889	24,943,472.22	99.773889	24,943,472.22	0.00	1.42
82124MEN6	SHEFFIELD RECEIVABLE					1.88	22 May 2018		
		25,000,000.000	Local	99.890333	24,972,583.33	99.890333	24,972,583.33	0.00	1.42
			Base	99.890333	24,972,583.33	99.890333	24,972,583.33	0.00	1.42
88580DEF7	3M CO					1.85	15 May 2018		
		7,500,000.000	Local	99.928056	7,494,604.17	99.928056	7,494,604.17	0.00	0.43
			Base	99.928056	7,494,604.17	99.928056	7,494,604.17	0.00	0.43
88602UEA4	THUNDER BAY FNDNG LLC					1.8	10 May 2018		
		25,000,000.000	Local	99.955000	24,988,750.00	99.955000	24,988,750.00	0.00	1.42
			Base	99.955000	24,988,750.00	99.955000	24,988,750.00	0.00	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602UEE6	THUNDER BAY FNDNG LLC					1.84	14 May 2018		
		Local	25,000,000.000	99.933556	24,983,388.89	99.933556	24,983,388.89	0.00	1.42
		Base		99.933556	24,983,388.89	99.933556	24,983,388.89	0.00	1.42
90477EG24	UNILEVER CAPITAL CRP					1.95	02 Jul 2018		
		Local	5,040,000.000	99.664167	5,023,074.00	99.664167	5,023,074.00	0.00	0.29
		Base		99.664167	5,023,074.00	99.664167	5,023,074.00	0.00	0.29
9113A3G24	UNITED PARCEL SERVIC					1.82	02 Jul 2018		
		Local	25,000,000.000	99.686556	24,921,638.89	99.686556	24,921,638.89	0.00	1.42
		Base		99.686556	24,921,638.89	99.686556	24,921,638.89	0.00	1.42
912796PF0	TREASURY BILL 05/18 0.00000					1.48	10 May 2018		
		Local	5,000,000.000	99.963000	4,998,150.00	99.963000	4,998,150.00	0.00	0.28
		Base		99.963000	4,998,150.00	99.963000	4,998,150.00	0.00	0.28
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.68	01 May 2018		
		Local	37,327,040.350	100.000000	37,327,040.35	100.000000	37,327,040.35	0.00	2.12
		Base		100.000000	37,327,040.35	100.000000	37,327,040.35	0.00	2.12
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	0.41
		Base		100.000000	7,187,598.94	100.000000	7,187,598.94	0.00	0.41
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.47	10 May 2018		
		Local	2,393,787.960	100.000000	2,393,787.96	100.000000	2,393,787.96	0.00	0.14
		Base		100.000000	2,393,787.96	100.000000	2,393,787.96	0.00	0.14
92646LEA4	VICTORY RECEIVABLES					1.81	10 May 2018		
		Local	20,000,000.000	99.954750	19,990,950.00	99.954750	19,990,950.00	0.00	1.14
		Base		99.954750	19,990,950.00	99.954750	19,990,950.00	0.00	1.14
92646LF47	VICTORY RECEIVABLES					1.91	04 Jun 2018		
		Local	8,000,000.000	99.819611	7,985,568.89	99.819611	7,985,568.89	0.00	0.45
		Base		99.819611	7,985,568.89	99.819611	7,985,568.89	0.00	0.45
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.62	01 May 2018		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.68
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.68

& 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
930ABD003	FIDELITY INVESTMENTS MONEY					1.69	01 May 2018		
		50,934,487.260	Local	100.000000	50,934,487.26	100.000000	50,934,487.26	0.00	2.89
			Base	100.000000	50,934,487.26	100.000000	50,934,487.26	0.00	2.89
93114FE75	WAL-MART STORES INC					1.8	07 May 2018		
		25,000,000.000	Local	99.970000	24,992,500.00	99.970000	24,992,500.00	0.00	1.42
			Base	99.970000	24,992,500.00	99.970000	24,992,500.00	0.00	1.42
96327SFD9	WHEELS INC					2.0	13 Jun 2018		
		25,000,000.000	Local	99.761111	24,940,277.78	99.761111	24,940,277.78	0.00	1.42
			Base	99.761111	24,940,277.78	99.761111	24,940,277.78	0.00	1.42
96327SFJ6	WHEELS INC					2.0	18 Jun 2018		
		15,000,000.000	Local	99.733333	14,960,000.00	99.733333	14,960,000.00	0.00	0.85
			Base	99.733333	14,960,000.00	99.733333	14,960,000.00	0.00	0.85
979QRC005	BANK OF AMERICA REPO					1.55	01 May 2018		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.68
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.68
98162QAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 B A1					2.25	15 Apr 2019		
		5,500,000.000	Local	100.000000	5,500,000.00	100.002230	5,500,122.65	122.65	0.31
			Base	100.000000	5,500,000.00	100.002230	5,500,122.65	122.65	0.31
US DOLLAR Total									
		1,702,212,914.510	Local		1,700,248,661.18		1,700,248,783.83	122.65	96.54
			Base		1,700,248,661.18		1,700,248,783.83	122.65	96.54
CASH EQUIVALENT Total									
		1,702,212,914.510	Base		1,700,248,661.18		1,700,248,783.83	122.65	96.54

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	99.998138	4,999,906.90	99.998138	4,999,906.90	0.00	0.28
			Base	99.998138	4,999,906.90	99.998138	4,999,906.90	0.00	0.28

& 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: *April 30, 2018* *View Date:* *May 8, 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
14314XAA7	CARMAX AUTO OWNER TRUST CARMX 2018 2 A1					2.3	15 May 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	100.003330	9,000,299.70	299.70	0.51
Original Face:		Base	9,000,000.000	100.000000	9,000,000.00	100.003330	9,000,299.70	299.70	0.51
3133EHUJ0	FEDERAL FARM CREDIT BANK BONDS 08/18 1.25					1.25	10 Aug 2018		
		Local	10,000,000.000	99.993556	9,999,355.62	99.825200	9,982,520.00	-16,835.62	0.57
		Base		99.993556	9,999,355.62	99.825200	9,982,520.00	-16,835.62	0.57
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	11,209,161.540	100.000000	11,209,161.54	100.001390	11,209,317.35	155.81	0.64
Original Face:		Base	20,000,000.000	100.000000	11,209,161.54	100.001390	11,209,317.35	155.81	0.64
45905U7K4	INTL BK RECON + DEVELOP SR UNSECURED 05/19 VAR					1.95	10 May 2019		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.42
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.42
96328DAY0	WHEELS SPV LLC WHLS 2017 1A A1 144A					1.4	20 Jul 2018		
		Local	407,890.430	100.000000	407,890.43	100.000000	407,890.43	0.00	0.02
Original Face:		Base	9,750,000.000	100.000000	407,890.43	100.000000	407,890.43	0.00	0.02
US DOLLAR Total									
		Local	60,617,051.970		60,616,314.49		60,599,934.38	-16,380.11	3.44
Original Face:		Base	38,750,000.000		60,616,314.49		60,599,934.38	-16,380.11	3.44
FIXED INCOME Total									
		Base	60,617,051.970		60,616,314.49		60,599,934.38	-16,380.11	3.44
Original Face:			38,750,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		1,763,121,369.060	Base	1,761,156,378.25		1,761,140,120.79	-16,257.46	100.00
Original Face:		38,750,000.000						

& 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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		245.500	Local	1.000000	245.50	1.000000	245.50	0.00	0.00
			Base	1.000000	245.50	1.000000	245.50	0.00	0.00
US DOLLAR Total									
		245.500	Local		245.50		245.50	0.00	0.00
			Base		245.50		245.50	0.00	0.00
CASH Total									
		245.500	Base		245.50		245.50	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796MB2	TREASURY BILL 05/18 0.00000					1.441	24 May 2018		
		120,000,000.000	Local	99.904337	119,885,204.43	99.904337	119,885,204.43	0.00	8.88
			Base	99.904337	119,885,204.43	99.904337	119,885,204.43	0.00	8.88
912796MF3	TREASURY BILL 06/18 0.00000					1.696	21 Jun 2018		
		40,000,000.000	Local	99.759733	39,903,893.33	99.759733	39,903,893.33	0.00	2.96
			Base	99.759733	39,903,893.33	99.759733	39,903,893.33	0.00	2.96
912796MK2	TREASURY BILL 07/18 0.00000					1.766	19 Jul 2018		
		40,000,000.000	Local	99.612461	39,844,984.45	99.612461	39,844,984.45	0.00	2.95
			Base	99.612461	39,844,984.45	99.612461	39,844,984.45	0.00	2.95
912796NQ8	TREASURY BILL 08/18 0.00000					1.53	16 Aug 2018		
		80,000,000.000	Local	99.511738	79,609,390.56	99.458958	79,567,166.40	-42,224.16	5.89
			Base	99.511738	79,609,390.56	99.458958	79,567,166.40	-42,224.16	5.89
912796NV7	TREASURY BILL 09/18 0.00000					1.621	13 Sep 2018		
		40,000,000.000	Local	99.392125	39,756,850.00	99.298826	39,719,530.40	-37,319.60	2.94
			Base	99.392125	39,756,850.00	99.298826	39,719,530.40	-37,319.60	2.94

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796NZ8	TREASURY BILL 10/18 0.00000					1.6125	11 Oct 2018		
		50,000,000.000	Local	99.269851	49,634,925.27	99.121375	49,560,687.50	-74,237.77	3.67
			Base	99.269851	49,634,925.27	99.121375	49,560,687.50	-74,237.77	3.67
912796PC7	TREASURY BILL 05/18 0.00000					1.4976	03 May 2018		
		125,000,000.000	Local	99.991614	124,989,518.09	99.991614	124,989,518.09	0.00	9.26
			Base	99.991614	124,989,518.09	99.991614	124,989,518.09	0.00	9.26
912796PD5	TREASURY BILL 11/18 0.00000					1.608	08 Nov 2018		
		40,000,000.000	Local	99.146867	39,658,746.66	98.984028	39,593,611.20	-65,135.46	2.93
			Base	99.146867	39,658,746.66	98.984028	39,593,611.20	-65,135.46	2.93
912796PF0	TREASURY BILL 05/18 0.00000					1.6005	10 May 2018		
		40,000,000.000	Local	99.959988	39,983,995.00	99.959988	39,983,995.00	0.00	2.96
			Base	99.959988	39,983,995.00	99.959988	39,983,995.00	0.00	2.96
912796PG8	TREASURY BILL 05/18 0.00000					1.4205	17 May 2018		
		80,000,000.000	Local	99.937011	79,949,608.89	99.937011	79,949,608.89	0.00	5.92
			Base	99.937011	79,949,608.89	99.937011	79,949,608.89	0.00	5.92
912796PH6	TREASURY BILL 05/18 0.00000					1.4	31 May 2018		
		40,000,000.000	Local	99.883333	39,953,333.33	99.883333	39,953,333.33	0.00	2.96
			Base	99.883333	39,953,333.33	99.883333	39,953,333.33	0.00	2.96
912796PL7	TREASURY BILL 06/18 0.00000					1.64	14 Jun 2018		
		40,000,000.000	Local	99.799556	39,919,822.22	99.799556	39,919,822.22	0.00	2.96
			Base	99.799556	39,919,822.22	99.799556	39,919,822.22	0.00	2.96
912796PM5	TREASURY BILL 06/18 0.00000					1.707	28 Jun 2018		
		40,000,000.000	Local	99.725177	39,890,070.67	99.725177	39,890,070.67	0.00	2.95
			Base	99.725177	39,890,070.67	99.725177	39,890,070.67	0.00	2.95
912796PN3	TREASURY BILL 07/18 0.00000					1.7413	05 Jul 2018		
		80,000,000.000	Local	99.686849	79,749,479.17	99.686849	79,749,479.17	0.00	5.91
			Base	99.686849	79,749,479.17	99.686849	79,749,479.17	0.00	5.91
912796PR4	TREASURY BILL 07/18 0.00000					1.836	26 Jul 2018		
		40,000,000.000	Local	99.561400	39,824,560.00	99.561400	39,824,560.00	0.00	2.95
			Base	99.561400	39,824,560.00	99.561400	39,824,560.00	0.00	2.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PU7	TREASURY BILL 08/18 0.00000					1.8305	09 Aug 2018		
		Local	40,000,000.000	99.491528	39,796,611.11	99.495375	39,798,150.00	1,538.89	2.95
		Base		99.491528	39,796,611.11	99.495375	39,798,150.00	1,538.89	2.95
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.68	01 May 2018		
		Local	120,395,739.440	100.000000	120,395,739.44	100.000000	120,395,739.44	0.00	8.92
		Base		100.000000	120,395,739.44	100.000000	120,395,739.44	0.00	8.92
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	0.40
		Base		100.000000	5,406,704.42	100.000000	5,406,704.42	0.00	0.40
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					1.47	10 May 2018		
		Local	5,720,195.350	100.000000	5,720,195.35	100.000000	5,720,195.35	0.00	0.42
		Base		100.000000	5,720,195.35	100.000000	5,720,195.35	0.00	0.42
930ABD003	FIDELITY INVESTMENTS MONEY					1.47	01 May 2018		
		Local	10,225,255.820	100.000000	10,225,255.82	100.000000	10,225,255.82	0.00	0.76
		Base		100.000000	10,225,255.82	100.000000	10,225,255.82	0.00	0.76
979QHT009	WELLS FARGO REPO					1.69	01 May 2018		
		Local	160,000,000.000	100.000000	160,000,000.00	100.000000	160,000,000.00	0.00	11.85
		Base		100.000000	160,000,000.00	100.000000	160,000,000.00	0.00	11.85
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.21	01 May 2018		
		Local	763,554.220	100.000000	763,554.22	100.000000	763,554.22	0.00	0.06
		Base		100.000000	763,554.22	100.000000	763,554.22	0.00	0.06
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.35	01 May 2018		
		Local	52,633,346.490	100.000000	52,633,346.49	100.000000	52,633,346.49	0.00	3.90
		Base		100.000000	52,633,346.49	100.000000	52,633,346.49	0.00	3.90
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.74	01 May 2018		
		Local	62,957,129.780	100.000000	62,957,129.78	100.000000	62,957,129.78	0.00	4.66
		Base		100.000000	62,957,129.78	100.000000	62,957,129.78	0.00	4.66
US DOLLAR Total									
		Local	1,353,101,925.520		1,350,452,918.70		1,350,235,540.60	-217,378.10	100.00
		Base			1,350,452,918.70		1,350,235,540.60	-217,378.10	100.00

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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 EQUIVALENT Total								
		1,353,101,925.520	Base	1,350,452,918.70		1,350,235,540.60	-217,378.10	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 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG

As of: *April 30, 2018* *View Date:* *May 8, 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								
		1,353,102,171.020	Base	1,350,453,164.20		1,350,235,786.10	-217,378.10	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								
			32,438.720	Local	1.000000	32,438.72	1.000000	32,438.72	0.00	0.02
				Base	1.000000	32,438.72	1.000000	32,438.72	0.00	0.02
US DOLLAR Total									
			32,438.720	Local		32,438.72		32,438.72	0.00	0.02
				Base		32,438.72		32,438.72	0.00	0.02
CASH Total									
			32,438.720	Base		32,438.72		32,438.72	0.00	0.02
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	101.464214	2,156,114.55	100.741000	2,140,746.25	-15,368.30	1.29
				Base	101.464214	2,156,114.55	100.741000	2,140,746.25	-15,368.30	1.29
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
			1,000,000.000	Local	100.901000	1,009,010.00	100.633000	1,006,330.00	-2,680.00	0.61
				Base	100.901000	1,009,010.00	100.633000	1,006,330.00	-2,680.00	0.61
US DOLLAR Total									
			3,125,000.000	Local		3,165,124.55		3,147,076.25	-18,048.30	1.90
				Base		3,165,124.55		3,147,076.25	-18,048.30	1.90
CASH EQUIVALENT Total									
			3,125,000.000	Base		3,165,124.55		3,147,076.25	-18,048.30	1.90
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

& 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
021087VV0	ALPINE UT SCH DIST ALPSCD 03/19 FIXED 5					5.0	15 Mar 2019		
		Local	10,050,000.000	103.132053	10,364,771.35	102.816000	10,333,008.00	-31,763.35	6.24
		Base		103.132053	10,364,771.35	102.816000	10,333,008.00	-31,763.35	6.24
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		Local	2,865,000.000	100.328810	2,874,420.41	100.007000	2,865,200.55	-9,219.86	1.73
		Base		100.328810	2,874,420.41	100.007000	2,865,200.55	-9,219.86	1.73
145628YG2	CARROLLTON FARMERS BRANCH TX I CLTSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,550,000.000	102.841159	3,650,861.16	102.524000	3,639,602.00	-11,259.16	2.20
		Base		102.841159	3,650,861.16	102.524000	3,639,602.00	-11,259.16	2.20
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	100.476032	7,033,322.23	100.392000	7,027,440.00	-5,882.23	4.25
		Base		100.476032	7,033,322.23	100.392000	7,027,440.00	-5,882.23	4.25
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					1.7	01 Jan 2037		
		Local	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	3.41
		Base		100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	3.41
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					1.7	01 Jul 2048		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.24
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.24
248866W27	DENTON TX DNN 02/19 FIXED 3					3.0	15 Feb 2019		
		Local	3,000,000.000	101.140799	3,034,223.97	101.001000	3,030,030.00	-4,193.97	1.83
		Base		101.140799	3,034,223.97	101.001000	3,030,030.00	-4,193.97	1.83
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.0	15 Jun 2019		
		Local	1,675,000.000	102.814192	1,722,137.72	102.459000	1,716,188.25	-5,949.47	1.04
		Base		102.814192	1,722,137.72	102.459000	1,716,188.25	-5,949.47	1.04
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	100.677611	2,214,907.45	100.677611	2,214,907.45	0.00	1.34
		Base		100.677611	2,214,907.45	100.677611	2,214,907.45	0.00	1.34
37358MCW9	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 03/19 FIXED 5					5.0	01 Mar 2019		
		Local	7,850,000.000	102.942667	8,080,999.33	102.674000	8,059,909.00	-21,090.33	4.87
		Base		102.942667	8,080,999.33	102.674000	8,059,909.00	-21,090.33	4.87

& 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
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	100.769330	7,809,623.07	100.660000	7,801,150.00	-8,473.07	4.71
		Base		100.769330	7,809,623.07	100.660000	7,801,150.00	-8,473.07	4.71
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.76	01 Nov 2039		
		Local	6,585,000.000	100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	3.98
		Base		100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	3.98
495260G21	KING CNTY WA SCH DIST 414 LAK KINSCD 12/18 FIXED 4					4.0	01 Dec 2018		
		Local	2,955,000.000	101.507700	2,999,552.53	101.304000	2,993,533.20	-6,019.33	1.81
		Base		101.507700	2,999,552.53	101.304000	2,993,533.20	-6,019.33	1.81
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					1.77	01 Oct 2039		
		Local	4,635,000.000	100.000000	4,635,000.00	100.000000	4,635,000.00	0.00	2.80
		Base		100.000000	4,635,000.00	100.000000	4,635,000.00	0.00	2.80
574193FY9	MARYLAND ST MDS 08/18 FIXED 5					5.0	01 Aug 2018		
		Local	5,000,000.000	100.917456	5,045,872.81	100.810000	5,040,500.00	-5,372.81	3.05
		Base		100.917456	5,045,872.81	100.810000	5,040,500.00	-5,372.81	3.05
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	4,950,000.000	104.427379	5,169,155.27	103.939000	5,144,980.50	-24,174.77	3.11
		Base		104.427379	5,169,155.27	103.939000	5,144,980.50	-24,174.77	3.11
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	100.656250	3,019,687.51	100.656250	3,019,687.51	0.00	1.82
		Base		100.656250	3,019,687.51	100.656250	3,019,687.51	0.00	1.82
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.75	15 Nov 2039		
		Local	5,020,000.000	100.000000	5,020,000.00	100.000000	5,020,000.00	0.00	3.03
		Base		100.000000	5,020,000.00	100.000000	5,020,000.00	0.00	3.03
64986U2F3	NEW YORK ST HSG FIN AGY REVENU NYSHSG 05/49 ADJUSTABLE VAR					1.75	01 May 2049		
		Local	7,700,000.000	100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	4.65
		Base		100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	4.65
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	100.728038	10,072,803.76	100.619000	10,061,900.00	-10,903.76	6.08
		Base		100.728038	10,072,803.76	100.619000	10,061,900.00	-10,903.76	6.08

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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
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	100.185104	3,005,553.11	100.185104	3,005,553.11	0.00	1.82
		Base		100.185104	3,005,553.11	100.185104	3,005,553.11	0.00	1.82
727199XR7	PLANO TX INDEP SCH DIST PNOSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,600,000.000	102.834429	3,702,039.44	102.540000	3,691,440.00	-10,599.44	2.23
		Base		102.834429	3,702,039.44	102.540000	3,691,440.00	-10,599.44	2.23
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.0	15 Jul 2019		
		Local	9,850,000.000	104.257893	10,269,402.45	103.861000	10,230,308.50	-39,093.95	6.18
		Base		104.257893	10,269,402.45	103.861000	10,230,308.50	-39,093.95	6.18
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	5,210,000.000	104.337666	5,435,992.41	103.901000	5,413,242.10	-22,750.31	3.27
		Base		104.337666	5,435,992.41	103.901000	5,413,242.10	-22,750.31	3.27
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	100.503841	3,959,851.35	100.503841	3,959,851.35	0.00	2.39
		Base		100.503841	3,959,851.35	100.503841	3,959,851.35	0.00	2.39
821686N65	SHELBY CNTY TN SHE 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,480,000.000	103.227556	9,785,972.35	102.960000	9,760,608.00	-25,364.35	5.90
		Base		103.227556	9,785,972.35	102.960000	9,760,608.00	-25,364.35	5.90
882724DQ7	TEXAS ST TXS 08/18 FIXED 4					4.0	30 Aug 2018		
		Local	9,000,000.000	100.888551	9,079,969.58	100.762000	9,068,580.00	-11,389.58	5.48
		Base		100.888551	9,079,969.58	100.762000	9,068,580.00	-11,389.58	5.48
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	101.064507	2,162,780.45	100.932000	2,159,944.80	-2,835.65	1.31
		Base		101.064507	2,162,780.45	100.932000	2,159,944.80	-2,835.65	1.31
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.0	01 Jul 2019		
		Local	8,560,000.000	102.947317	8,812,290.32	102.544000	8,777,766.40	-34,523.92	5.30
		Base		102.947317	8,812,290.32	102.544000	8,777,766.40	-34,523.92	5.30
US DOLLAR Total									
		Local	159,915,000.000		162,596,190.03		162,305,330.72	-290,859.31	98.08
		Base			162,596,190.03		162,305,330.72	-290,859.31	98.08

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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
FIXED INCOME Total								
		159,915,000.000	Base	162,596,190.03		162,305,330.72	-290,859.31	98.08

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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		163,072,438.720	Base	165,793,753.30		165,484,845.69	-308,907.61	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	454,019.350	1.000000	454,019.35	1.000000	454,019.35	0.00	0.12
		Base		1.000000	454,019.35	1.000000	454,019.35	0.00	0.12
US DOLLAR Total									
		Local	454,019.350		454,019.35		454,019.35	0.00	0.12
		Base			454,019.35		454,019.35	0.00	0.12
CASH Total									
		Base	454,019.350		454,019.35		454,019.35	0.00	0.12
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	100.528864	5,026,443.20	26,443.20	1.32
		Base		100.000000	5,000,000.00	100.528864	5,026,443.20	26,443.20	1.32
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	1.31
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.31
2284K1E25	CROWN POINT CAP CO.					1.98	02 May 2018		
		Local	10,000,000.000	99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	2.62
		Base		99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	2.62
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.976907	4,998,845.34	96.503791	4,825,189.55	-173,655.79	1.27
		Base		99.976907	4,998,845.34	96.503791	4,825,189.55	-173,655.79	1.27
38346MGR9	GOTHAM FDG CORP					2.28	25 Jul 2018		
		Local	10,000,000.000	99.461667	9,946,166.67	99.461667	9,946,166.67	0.00	2.61
		Base		99.461667	9,946,166.67	99.461667	9,946,166.67	0.00	2.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		5,000,000.000	Local	99.679667	4,983,983.33	99.679667	4,983,983.33	0.00	1.31
			Base	99.679667	4,983,983.33	99.679667	4,983,983.33	0.00	1.31
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		5,000,000.000	Local	98.544500	4,927,225.00	98.217867	4,910,893.35	-16,331.65	1.29
			Base	98.544500	4,927,225.00	98.217867	4,910,893.35	-16,331.65	1.29
52952MFJ4	LEXINGTN PKR CAP CO LL					2.05	18 Jun 2018		
		10,000,000.000	Local	99.726667	9,972,666.66	99.726667	9,972,666.66	0.00	2.62
			Base	99.726667	9,972,666.66	99.726667	9,972,666.66	0.00	2.62
62455BGX7	MOUNTCLIFF					2.39	31 Jul 2018		
		10,000,000.000	Local	99.395861	9,939,586.11	99.405467	9,940,546.70	960.59	2.61
			Base	99.395861	9,939,586.11	99.405467	9,940,546.70	960.59	2.61
67983UGW7	OLD LINE FUNDING LLC					2.25	30 Jul 2018		
		5,000,000.000	Local	99.437500	4,971,875.00	99.415000	4,970,750.00	-1,125.00	1.30
			Base	99.437500	4,971,875.00	99.415000	4,970,750.00	-1,125.00	1.30
82124MFL9	SHEFFIELD RECEIVABLE					2.06	20 Jun 2018		
		10,000,000.000	Local	99.713889	9,971,388.89	99.713889	9,971,388.89	0.00	2.62
			Base	99.713889	9,971,388.89	99.713889	9,971,388.89	0.00	2.62
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		5,000,000.000	Local	99.219889	4,960,994.44	99.188817	4,959,440.85	-1,553.59	1.30
			Base	99.219889	4,960,994.44	99.188817	4,959,440.85	-1,553.59	1.30
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.74	01 May 2018		
		60,227,218.840	Local	100.000000	60,227,218.84	100.000000	60,227,218.84	0.00	15.81
			Base	100.000000	60,227,218.84	100.000000	60,227,218.84	0.00	15.81
US DOLLAR Total									
		145,227,218.840	Local		144,899,400.28		144,734,138.04	-165,262.24	37.99
			Base		144,899,400.28		144,734,138.04	-165,262.24	37.99
CASH EQUIVALENT Total									
		145,227,218.840	Base		144,899,400.28		144,734,138.04	-165,262.24	37.99

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Base Currency: 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
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.309719	2,026,194.37	98.848650	1,976,973.00	-49,221.37	0.52
		Base		101.309719	2,026,194.37	98.848650	1,976,973.00	-49,221.37	0.52
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	2,000,000.000	99.963672	1,999,273.43	97.447375	1,948,947.50	-50,325.93	0.51
		Base		99.963672	1,999,273.43	97.447375	1,948,947.50	-50,325.93	0.51
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.740739	997,407.39	100.359310	1,003,593.10	6,185.71	0.26
		Base		99.740739	997,407.39	100.359310	1,003,593.10	6,185.71	0.26
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.995389	4,999,769.45	99.429809	4,971,490.45	-28,279.00	1.30
		Base		99.995389	4,999,769.45	99.429809	4,971,490.45	-28,279.00	1.30
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					2.27688	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.207630	3,006,228.90	6,228.90	0.79
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.207630	3,006,228.90	6,228.90	0.79
06050TMC3	BANK OF AMERICA NA SR UNSECURED 06/18 1.75					1.75	05 Jun 2018		
		Local	2,000,000.000	100.018530	2,000,370.59	100.018530	2,000,370.59	0.00	0.53
		Base		100.018530	2,000,370.59	100.018530	2,000,370.59	0.00	0.53
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	99.613436	2,490,335.90	-9,664.10	0.65
		Base		100.000000	2,500,000.00	99.613436	2,490,335.90	-9,664.10	0.65
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.503104	4,875,155.20	-124,844.80	1.28
		Base		100.000000	5,000,000.00	97.503104	4,875,155.20	-124,844.80	1.28
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.0	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.735470	4,936,773.50	-63,226.50	1.30
		Base		100.000000	5,000,000.00	98.735470	4,936,773.50	-63,226.50	1.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.325063	5,016,253.15	16,253.15	1.32
		Base		100.000000	5,000,000.00	100.325063	5,016,253.15	16,253.15	1.32
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.56688	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.755080	3,022,652.40	22,652.40	0.79
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.755080	3,022,652.40	22,652.40	0.79
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.29688	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.503810	5,025,190.50	25,190.50	1.32
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.503810	5,025,190.50	25,190.50	1.32
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	99.921527	4,996,076.35	-3,923.65	1.31
		Base		100.000000	5,000,000.00	99.921527	4,996,076.35	-3,923.65	1.31
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.23457	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.265215	5,013,260.75	13,260.75	1.32
		Base		100.000000	5,000,000.00	100.265215	5,013,260.75	13,260.75	1.32
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	2,491,414.580	99.992718	2,491,233.15	99.744770	2,485,055.74	-6,177.41	0.65
Original Face:		Base	5,000,000.000	99.992718	2,491,233.15	99.744770	2,485,055.74	-6,177.41	0.65
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	100.357277	5,017,863.85	17,863.85	1.32
		Base		100.000000	5,000,000.00	100.357277	5,017,863.85	17,863.85	1.32
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.912337	2,997,370.11	97.740670	2,932,220.10	-65,150.01	0.77
		Base		99.912337	2,997,370.11	97.740670	2,932,220.10	-65,150.01	0.77
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	100.284946	5,014,247.30	14,247.30	1.32
		Base		100.000000	5,000,000.00	100.284946	5,014,247.30	14,247.30	1.32
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993023	3,999,720.90	99.634490	3,985,379.60	-14,341.30	1.05
Original Face:		Base	4,000,000.000	99.993023	3,999,720.90	99.634490	3,985,379.60	-14,341.30	1.05

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254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.49688	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.627510	4,025,100.40	25,100.40	1.06
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.627510	4,025,100.40	25,100.40	1.06
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,327,426.600	99.991555	1,327,314.50	99.738350	1,323,953.39	-3,361.11	0.35
Original Face:		Base	4,000,000.000	99.991555	1,327,314.50	99.738350	1,323,953.39	-3,361.11	0.35
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	99.504940	3,980,197.60	-19,802.40	1.04
		Base		100.000000	4,000,000.00	99.504940	3,980,197.60	-19,802.40	1.04
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	98.387427	1,475,811.41	-24,188.59	0.39
		Base		100.000000	1,500,000.00	98.387427	1,475,811.41	-24,188.59	0.39
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,567,382.550	101.400784	2,603,346.04	92.740730	2,381,009.32	-222,336.72	0.62
Original Face:		Base	5,000,000.000	101.400784	2,603,346.04	92.740730	2,381,009.32	-222,336.72	0.62
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	10,069.570	100.166144	10,086.30	101.291564	10,199.62	113.32	0.00
Original Face:		Base	3,158,366.000	100.166144	10,086.30	101.291564	10,199.62	113.32	0.00
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	35,776.800	100.131594	35,823.88	100.580446	35,984.47	160.59	0.01
Original Face:		Base	2,500,000.000	100.131594	35,823.88	100.580446	35,984.47	160.59	0.01
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.978472	3,999,138.86	99.978472	3,999,138.86	0.00	1.05
		Base		99.978472	3,999,138.86	99.978472	3,999,138.86	0.00	1.05
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.22519	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.162270	5,008,113.50	8,113.50	1.31
		Base		100.000000	5,000,000.00	100.162270	5,008,113.50	8,113.50	1.31
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.559500	4,927,975.00	-72,025.00	1.29
		Base		100.000000	5,000,000.00	98.559500	4,927,975.00	-72,025.00	1.29

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3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	1,943,072.870	102.811717	1,997,706.58	96.218140	1,869,588.57	-128,118.01	0.49
	Original Face:	Base	5,100,000.000	102.811717	1,997,706.58	96.218140	1,869,588.57	-128,118.01	0.49
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.39711	25 Jun 2022		
		Local	2,588,150.740	100.000000	2,588,150.74	99.770180	2,582,202.65	-5,948.09	0.68
	Original Face:	Base	3,000,000.000	100.000000	2,588,150.74	99.770180	2,582,202.65	-5,948.09	0.68
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	2,594,386.060	100.423423	2,605,371.28	96.453190	2,502,368.12	-103,003.16	0.66
	Original Face:	Base	7,000,000.000	100.423423	2,605,371.28	96.453190	2,502,368.12	-103,003.16	0.66
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	1,952,242.550	100.227511	1,956,684.12	97.848680	1,910,243.57	-46,440.55	0.50
	Original Face:	Base	5,000,000.000	100.227511	1,956,684.12	97.848680	1,910,243.57	-46,440.55	0.50
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,058,924.510	99.372746	2,046,009.82	101.690310	2,093,726.72	47,716.90	0.55
	Original Face:	Base	9,000,000.000	99.372746	2,046,009.82	101.690310	2,093,726.72	47,716.90	0.55
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.5	25 Jun 2042		
		Local	1,187,408.910	102.322088	1,214,981.59	99.773900	1,184,724.18	-30,257.41	0.31
	Original Face:	Base	1,445,000.000	102.322088	1,214,981.59	99.773900	1,184,724.18	-30,257.41	0.31
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.519700	5,344,207.89	-25,792.11	1.40
		Base		100.000000	5,370,000.00	99.519700	5,344,207.89	-25,792.11	1.40
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	840,128.750	98.469817	827,273.24	99.259880	833,910.79	6,637.55	0.22
	Original Face:	Base	5,000,000.000	98.469817	827,273.24	99.259880	833,910.79	6,637.55	0.22
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.75	15 Nov 2039		
		Local	4,312,629.600	101.519623	4,378,165.31	97.957910	4,224,561.82	-153,603.49	1.11
	Original Face:	Base	40,000,000.000	101.519623	4,378,165.31	97.957910	4,224,561.82	-153,603.49	1.11
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	988,350.100	98.080637	969,380.07	95.544450	944,313.67	-25,066.40	0.25
	Original Face:	Base	5,000,000.000	98.080637	969,380.07	95.544450	944,313.67	-25,066.40	0.25

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3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	237,839.920	100.470506	238,958.97	99.960260	237,745.40	-1,213.57	0.06
Original Face:		Base	4,000,000.000	100.470506	238,958.97	99.960260	237,745.40	-1,213.57	0.06
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	87,236.430	101.842487	88,843.75	100.484470	87,659.06	-1,184.69	0.02
Original Face:		Base	3,000,000.000	101.842487	88,843.75	100.484470	87,659.06	-1,184.69	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	770,847.780	102.424607	789,537.81	100.883910	777,661.38	-11,876.43	0.20
Original Face:		Base	2,000,000.000	102.424607	789,537.81	100.883910	777,661.38	-11,876.43	0.20
3137A8L89	FREDDIE MAC FHR 3819 DE					2.5	15 Nov 2018		
		Local	28,432.110	100.128306	28,468.59	99.909210	28,406.30	-62.29	0.01
Original Face:		Base	3,000,000.000	100.128306	28,468.59	99.909210	28,406.30	-62.29	0.01
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	427,378.290	102.144358	436,542.81	101.570670	434,090.99	-2,451.82	0.11
Original Face:		Base	3,000,000.000	102.144358	436,542.81	101.570670	434,090.99	-2,451.82	0.11
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,476,162.840	102.378145	2,535,049.58	102.041310	2,526,709.00	-8,340.58	0.66
Original Face:		Base	4,750,000.000	102.378145	2,535,049.58	102.041310	2,526,709.00	-8,340.58	0.66
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	543,517.160	99.346981	539,967.89	97.378880	529,270.92	-10,696.97	0.14
Original Face:		Base	2,000,000.000	99.346981	539,967.89	97.378880	529,270.92	-10,696.97	0.14
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	103.751023	2,075,020.45	101.776380	2,035,527.60	-39,492.85	0.53
Original Face:		Base	2,000,000.000	103.751023	2,075,020.45	101.776380	2,035,527.60	-39,492.85	0.53
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.259762	505,254.02	94.702070	477,246.31	-28,007.71	0.13
Original Face:		Base	2,000,000.000	100.259762	505,254.02	94.702070	477,246.31	-28,007.71	0.13
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,937,646.850	103.467006	2,004,825.19	99.975540	1,937,172.90	-67,652.29	0.51
Original Face:		Base	5,000,000.000	103.467006	2,004,825.19	99.975540	1,937,172.90	-67,652.29	0.51

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	164,080.200	101.775961	166,994.20	99.811162	163,770.35	-3,223.85	0.04
Original Face:		Base	500,000.000	101.775961	166,994.20	99.811162	163,770.35	-3,223.85	0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,953,512.800	100.689535	3,980,773.67	97.954133	3,872,629.19	-108,144.48	1.02
Original Face:		Base	5,000,000.000	100.689535	3,980,773.67	97.954133	3,872,629.19	-108,144.48	1.02
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,065,117.560	105.207319	4,276,801.19	103.386087	4,202,765.98	-74,035.21	1.10
Original Face:		Base	7,000,000.000	105.207319	4,276,801.19	103.386087	4,202,765.98	-74,035.21	1.10
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	33,260.400	100.059711	33,280.26	101.854460	33,877.20	596.94	0.01
Original Face:		Base	6,000,000.000	100.059711	33,280.26	101.854460	33,877.20	596.94	0.01
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	53,642.400	101.862817	54,641.66	101.150080	54,259.33	-382.33	0.01
Original Face:		Base	10,000,000.000	101.862817	54,641.66	101.150080	54,259.33	-382.33	0.01
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.75	25 Jun 2020		
		Local	38,646.630	100.300414	38,762.73	100.372840	38,790.72	27.99	0.01
Original Face:		Base	3,000,000.000	100.300414	38,762.73	100.372840	38,790.72	27.99	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	465,156.900	99.148236	461,194.86	99.122040	461,073.01	-121.85	0.12
Original Face:		Base	3,000,000.000	99.148236	461,194.86	99.122040	461,073.01	-121.85	0.12
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	429,274.100	98.097323	421,106.40	99.639010	427,724.46	6,618.06	0.11
Original Face:		Base	4,867,385.000	98.097323	421,106.40	99.639010	427,724.46	6,618.06	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	327,466.700	105.534902	345,591.66	103.793210	339,888.20	-5,703.46	0.09
Original Face:		Base	5,000,000.000	105.534902	345,591.66	103.793210	339,888.20	-5,703.46	0.09
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	21,669.360	100.174025	21,707.07	101.575429	22,010.75	303.68	0.01
Original Face:		Base	3,000,000.000	100.174025	21,707.07	101.575429	22,010.75	303.68	0.01

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31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,235,282.610	102.746593	3,324,142.67	101.261304	3,276,089.36	-48,053.31	0.86
Original Face:		Base	7,000,000.000	102.746593	3,324,142.67	101.261304	3,276,089.36	-48,053.31	0.86
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	4,629,298.070	99.915067	4,625,366.25	99.455990	4,604,114.23	-21,252.02	1.21
Original Face:		Base	7,450,000.000	99.915067	4,625,366.25	99.455990	4,604,114.23	-21,252.02	1.21
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	46,226.110	100.877058	46,631.54	102.539163	47,399.87	768.33	0.01
Original Face:		Base	1,808,277.000	100.877058	46,631.54	102.539163	47,399.87	768.33	0.01
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	4,389,609.200	99.998914	4,389,561.53	99.771350	4,379,572.36	-9,989.17	1.15
Original Face:		Base	10,000,000.000	99.998914	4,389,561.53	99.771350	4,379,572.36	-9,989.17	1.15
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	2,802,290.380	100.000000	2,802,290.38	100.001390	2,802,329.33	38.95	0.74
Original Face:		Base	5,000,000.000	100.000000	2,802,290.38	100.001390	2,802,329.33	38.95	0.74
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.09707	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.048560	5,002,428.00	2,428.00	1.31
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.048560	5,002,428.00	2,428.00	1.31
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	99.283283	4,964,164.15	-35,835.85	1.30
		Base		100.000000	5,000,000.00	99.283283	4,964,164.15	-35,835.85	1.30
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.970776	4,998,538.81	99.701479	4,985,073.95	-13,464.86	1.31
		Base		99.970776	4,998,538.81	99.701479	4,985,073.95	-13,464.86	1.31
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	990,345.900	99.964739	989,996.69	98.907800	979,529.34	-10,467.35	0.26
Original Face:		Base	5,000,000.000	99.964739	989,996.69	98.907800	979,529.34	-10,467.35	0.26
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	539,485.770	99.809723	538,459.25	97.379000	525,345.85	-13,113.40	0.14
Original Face:		Base	3,000,000.000	99.809723	538,459.25	97.379000	525,345.85	-13,113.40	0.14

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38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744	16 May 2046		
		Local	529,076.270	96.001920	507,923.38	94.206200	498,422.65	-9,500.73	0.13
Original Face:		Base	675,000.000	96.001920	507,923.38	94.206200	498,422.65	-9,500.73	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,197,587.150	101.872543	1,220,012.48	98.834560	1,183,629.99	-36,382.49	0.31
Original Face:		Base	2,289,667.000	101.872543	1,220,012.48	98.834560	1,183,629.99	-36,382.49	0.31
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,502,329.500	100.885976	2,524,499.55	98.071610	2,454,074.83	-70,424.72	0.64
Original Face:		Base	5,000,000.000	100.885976	2,524,499.55	98.071610	2,454,074.83	-70,424.72	0.64
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.15	16 Feb 2057		
		Local	1,541,311.090	95.787161	1,476,378.13	93.037210	1,433,992.84	-42,385.29	0.38
Original Face:		Base	1,600,000.000	95.787161	1,476,378.13	93.037210	1,433,992.84	-42,385.29	0.38
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.268638	1,002,686.38	99.940532	999,405.32	-3,281.06	0.26
		Base		100.268638	1,002,686.38	99.940532	999,405.32	-3,281.06	0.26
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	3,107,355.590	99.993905	3,107,166.19	99.447480	3,090,186.83	-16,979.36	0.81
Original Face:		Base	6,000,000.000	99.993905	3,107,166.19	99.447480	3,090,186.83	-16,979.36	0.81
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	935,532.770	100.000000	935,532.77	100.000260	935,535.20	2.43	0.25
Original Face:		Base	5,000,000.000	100.000000	935,532.77	100.000260	935,535.20	2.43	0.25
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.252123	3,007,563.69	7,563.69	0.79
		Base		100.000000	3,000,000.00	100.252123	3,007,563.69	7,563.69	0.79
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.986795	2,999,603.86	99.123679	2,973,710.37	-25,893.49	0.78
		Base		99.986795	2,999,603.86	99.123679	2,973,710.37	-25,893.49	0.78
46625HJL5	JPMORGAN CHASE + CO SR UNSECURED 05/18 1.625					1.625	15 May 2018		
		Local	2,100,000.000	100.002845	2,100,059.74	100.002845	2,100,059.74	0.00	0.55
		Base		100.002845	2,100,059.74	100.002845	2,100,059.74	0.00	0.55

& 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
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	1,423,780.630	99.999777	1,423,777.46	99.749170	1,420,209.36	-3,568.10	0.37
Original Face:		Base	2,500,000.000	99.999777	1,423,777.46	99.749170	1,420,209.36	-3,568.10	0.37
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.418652	994,186.52	96.960894	969,608.94	-24,577.58	0.25
		Base		99.418652	994,186.52	96.960894	969,608.94	-24,577.58	0.25
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.998402	3,999,936.08	98.843681	3,953,747.24	-46,188.84	1.04
		Base		99.998402	3,999,936.08	98.843681	3,953,747.24	-46,188.84	1.04
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.99163	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.270000	5,013,500.00	13,500.00	1.32
		Base		100.000000	5,000,000.00	100.270000	5,013,500.00	13,500.00	1.32
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,597,643.930	99.988034	1,597,452.75	99.302870	1,586,506.27	-10,946.48	0.42
Original Face:		Base	2,000,000.000	99.988034	1,597,452.75	99.302870	1,586,506.27	-10,946.48	0.42
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.987792	3,999,511.68	99.115400	3,964,616.00	-34,895.68	1.04
Original Face:		Base	4,000,000.000	99.987792	3,999,511.68	99.115400	3,964,616.00	-34,895.68	1.04
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.890356	2,996,710.68	98.474694	2,954,240.82	-42,469.86	0.78
		Base		99.890356	2,996,710.68	98.474694	2,954,240.82	-42,469.86	0.78
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.899704	3,995,988.16	98.803517	3,952,140.68	-43,847.48	1.04
		Base		99.899704	3,995,988.16	98.803517	3,952,140.68	-43,847.48	1.04
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	5,000,000.000	100.282850	5,014,142.50	100.328021	5,016,401.05	2,258.55	1.32
		Base		100.282850	5,014,142.50	100.328021	5,016,401.05	2,258.55	1.32
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	95.123866	1,902,477.32	-97,522.68	0.50
		Base		100.000000	2,000,000.00	95.123866	1,902,477.32	-97,522.68	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
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.22	13 Feb 2020		
		Local	2,750,000.000	99.334579	2,731,700.91	99.681519	2,741,241.77	9,540.86	0.72
		Base		99.334579	2,731,700.91	99.681519	2,741,241.77	9,540.86	0.72
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.871518	2,496,787.95	97.993933	2,449,848.33	-46,939.62	0.64
		Base		99.871518	2,496,787.95	97.993933	2,449,848.33	-46,939.62	0.64
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.99923	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.864980	2,521,624.50	21,624.50	0.66
		Base		100.000000	2,500,000.00	100.864980	2,521,624.50	21,624.50	0.66
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.006381	5,000,319.04	100.006381	5,000,319.04	0.00	1.31
		Base		100.006381	5,000,319.04	100.006381	5,000,319.04	0.00	1.31
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	101.030871	3,030,926.13	30,926.13	0.80
		Base		100.000000	3,000,000.00	101.030871	3,030,926.13	30,926.13	0.80
US DOLLAR Total									
		Local	237,149,352.550		237,823,457.81		235,783,713.83	-2,039,743.98	61.89
	Original Face:	Base	270,643,695.000		237,823,457.81		235,783,713.83	-2,039,743.98	61.89
FIXED INCOME Total									
		Base	237,149,352.550		237,823,457.81		235,783,713.83	-2,039,743.98	61.89
	Original Face:		270,643,695.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		382,830,590.740	Base	383,176,877.44		380,971,871.22	-2,205,006.22	100.00
Original Face:		270,643,695.000						

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		843.700	Local	1.000000	843.70	1.000000	843.70	0.00	100.00
			Base	1.000000	843.70	1.000000	843.70	0.00	100.00
US DOLLAR Total									
		843.700	Local		843.70		843.70	0.00	100.00
			Base		843.70		843.70	0.00	100.00
CASH Total									
		843.700	Base		843.70		843.70	0.00	100.00

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Books Closed

Prepared by State Street

Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		843.700	Base	843.70		843.70	0.00	100.00

& 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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	157,378.750	1.000000	157,378.75	1.000000	157,378.75	0.00	0.04
		Base		1.000000	157,378.75	1.000000	157,378.75	0.00	0.04
US DOLLAR Total									
		Local	157,378.750		157,378.75		157,378.75	0.00	0.04
		Base			157,378.75		157,378.75	0.00	0.04
CASH Total									
		Base	157,378.750		157,378.75		157,378.75	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UF72	ATLANTIC ASSET SECUR					1.85	07 Jun 2018		
		Local	5,000,000.000	99.809861	4,990,493.05	99.809861	4,990,493.05	0.00	1.40
		Base		99.809861	4,990,493.05	99.809861	4,990,493.05	0.00	1.40
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	1.40
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40
2284K1E25	CROWN POINT CAP CO.					1.98	02 May 2018		
		Local	10,000,000.000	99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	2.80
		Base		99.994500	9,999,450.00	99.994500	9,999,450.00	0.00	2.80
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.976907	4,998,845.34	96.503791	4,825,189.55	-173,655.79	1.35
		Base		99.976907	4,998,845.34	96.503791	4,825,189.55	-173,655.79	1.35
38346MGQ1	GOTHAM FDG CORP					2.28	24 Jul 2018		
		Local	5,000,000.000	99.468000	4,973,400.00	99.468000	4,973,400.00	0.00	1.39
		Base		99.468000	4,973,400.00	99.468000	4,973,400.00	0.00	1.39

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		5,000,000.000	Local	99.679667	4,983,983.33	99.679667	4,983,983.33	0.00	1.39
			Base	99.679667	4,983,983.33	99.679667	4,983,983.33	0.00	1.39
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		5,000,000.000	Local	98.544500	4,927,225.00	98.217867	4,910,893.35	-16,331.65	1.37
			Base	98.544500	4,927,225.00	98.217867	4,910,893.35	-16,331.65	1.37
52952MFJ4	LEXINGTN PKR CAP CO LL					2.05	18 Jun 2018		
		5,000,000.000	Local	99.726667	4,986,333.33	99.726667	4,986,333.33	0.00	1.39
			Base	99.726667	4,986,333.33	99.726667	4,986,333.33	0.00	1.39
62455BGX7	MOUNTCLIFF					2.39	31 Jul 2018		
		5,000,000.000	Local	99.395861	4,969,793.05	99.405467	4,970,273.35	480.30	1.39
			Base	99.395861	4,969,793.05	99.405467	4,970,273.35	480.30	1.39
67983UGW7	OLD LINE FUNDING LLC					2.25	30 Jul 2018		
		5,000,000.000	Local	99.437500	4,971,875.00	99.415000	4,970,750.00	-1,125.00	1.39
			Base	99.437500	4,971,875.00	99.415000	4,970,750.00	-1,125.00	1.39
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		5,000,000.000	Local	99.219889	4,960,994.44	99.188817	4,959,440.85	-1,553.59	1.39
			Base	99.219889	4,960,994.44	99.188817	4,959,440.85	-1,553.59	1.39
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.74	01 May 2018		
		33,005,450.000	Local	100.000000	33,005,450.00	100.000000	33,005,450.00	0.00	9.23
			Base	100.000000	33,005,450.00	100.000000	33,005,450.00	0.00	9.23
US DOLLAR Total									
		93,005,450.000	Local		92,767,842.54		92,575,656.81	-192,185.73	25.88
			Base		92,767,842.54		92,575,656.81	-192,185.73	25.88
CASH EQUIVALENT Total									
		93,005,450.000	Base		92,767,842.54		92,575,656.81	-192,185.73	25.88

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

& 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
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.309719	2,026,194.37	98.848650	1,976,973.00	-49,221.37	0.55
		Base		101.309719	2,026,194.37	98.848650	1,976,973.00	-49,221.37	0.55
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					2.49394	22 May 2018		
		Local	5,000,000.000	100.000453	5,000,022.64	100.000453	5,000,022.64	0.00	1.40
		Base		100.000453	5,000,022.64	100.000453	5,000,022.64	0.00	1.40
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.963672	2,998,910.15	97.447375	2,923,421.25	-75,488.90	0.82
		Base		99.963672	2,998,910.15	97.447375	2,923,421.25	-75,488.90	0.82
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	100.366637	5,018,331.85	18,331.85	1.40
		Base		100.000000	5,000,000.00	100.366637	5,018,331.85	18,331.85	1.40
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	100.218915	5,010,945.75	10,945.75	1.40
		Base		100.000000	5,000,000.00	100.218915	5,010,945.75	10,945.75	1.40
06050TMC3	BANK OF AMERICA NA SR UNSECURED 06/18 1.75					1.75	05 Jun 2018		
		Local	2,150,000.000	100.018529	2,150,398.38	100.018529	2,150,398.38	0.00	0.60
		Base		100.018529	2,150,398.38	100.018529	2,150,398.38	0.00	0.60
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	99.613436	2,490,335.90	-9,664.10	0.70
		Base		100.000000	2,500,000.00	99.613436	2,490,335.90	-9,664.10	0.70
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	5,000,000.000	99.891060	4,994,552.99	100.124070	5,006,203.50	11,650.51	1.40
		Base		99.891060	4,994,552.99	100.124070	5,006,203.50	11,650.51	1.40
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.0	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.735470	4,936,773.50	-63,226.50	1.38
		Base		100.000000	5,000,000.00	98.735470	4,936,773.50	-63,226.50	1.38
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.79769	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.325063	5,016,253.15	16,253.15	1.40
		Base		100.000000	5,000,000.00	100.325063	5,016,253.15	16,253.15	1.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.879615	2,996,388.45	98.405198	2,952,155.94	-44,232.51	0.83
		Base		99.879615	2,996,388.45	98.405198	2,952,155.94	-44,232.51	0.83
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.56688	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.755080	3,022,652.40	22,652.40	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.755080	3,022,652.40	22,652.40	0.85
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.29688	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.503810	5,025,190.50	25,190.50	1.40
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.503810	5,025,190.50	25,190.50	1.40
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	99.921527	4,996,076.35	-3,923.65	1.40
		Base		100.000000	5,000,000.00	99.921527	4,996,076.35	-3,923.65	1.40
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.988224	4,999,411.21	97.082110	4,854,105.50	-145,305.71	1.36
Original Face:		Base	5,000,000.000	99.988224	4,999,411.21	97.082110	4,854,105.50	-145,305.71	1.36
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.23457	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.265215	5,013,260.75	13,260.75	1.40
		Base		100.000000	5,000,000.00	100.265215	5,013,260.75	13,260.75	1.40
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	100.357277	5,017,863.85	17,863.85	1.40
		Base		100.000000	5,000,000.00	100.357277	5,017,863.85	17,863.85	1.40
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	100.284946	5,014,247.30	14,247.30	1.40
		Base		100.000000	5,000,000.00	100.284946	5,014,247.30	14,247.30	1.40
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993023	3,999,720.90	99.634490	3,985,379.60	-14,341.30	1.11
Original Face:		Base	4,000,000.000	99.993023	3,999,720.90	99.634490	3,985,379.60	-14,341.30	1.11
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.49688	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.627510	4,754,649.85	29,649.85	1.33
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.627510	4,754,649.85	29,649.85	1.33

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29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,327,426.600	99.991555	1,327,314.50	99.738350	1,323,953.39	-3,361.11	0.37
Original Face:		Base	4,000,000.000	99.991555	1,327,314.50	99.738350	1,323,953.39	-3,361.11	0.37
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	99.504940	3,980,197.60	-19,802.40	1.11
		Base		100.000000	4,000,000.00	99.504940	3,980,197.60	-19,802.40	1.11
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	98.387427	1,475,811.41	-24,188.59	0.41
		Base		100.000000	1,500,000.00	98.387427	1,475,811.41	-24,188.59	0.41
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.24688	15 May 2036		
		Local	446,988.000	99.993349	446,958.27	99.868271	446,399.19	-559.08	0.12
Original Face:		Base	16,000,000.000	99.993349	446,958.27	99.868271	446,399.19	-559.08	0.12
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,567,382.550	100.555500	2,581,644.35	92.740730	2,381,009.32	-200,635.03	0.67
Original Face:		Base	5,000,000.000	100.555500	2,581,644.35	92.740730	2,381,009.32	-200,635.03	0.67
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,219,040.500	101.750190	5,310,383.64	97.140320	5,069,792.64	-240,591.00	1.42
Original Face:		Base	10,000,000.000	101.750190	5,310,383.64	97.140320	5,069,792.64	-240,591.00	1.42
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	115.280873	2,882,021.83	116.062900	2,901,572.50	19,550.67	0.81
		Base		115.280873	2,882,021.83	116.062900	2,901,572.50	19,550.67	0.81
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	114.477248	2,861,931.21	115.858200	2,896,455.00	34,523.79	0.81
		Base		114.477248	2,861,931.21	115.858200	2,896,455.00	34,523.79	0.81
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.559500	4,927,975.00	-72,025.00	1.38
		Base		100.000000	5,000,000.00	98.559500	4,927,975.00	-72,025.00	1.38
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.39711	25 Jun 2022		
		Local	2,588,150.740	100.000000	2,588,150.74	99.770180	2,582,202.65	-5,948.09	0.72
Original Face:		Base	3,000,000.000	100.000000	2,588,150.74	99.770180	2,582,202.65	-5,948.09	0.72

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3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.157328	5,057,866.39	98.415000	4,920,750.00	-137,116.39	1.38
Original Face:		Base	5,000,000.000	101.157328	5,057,866.39	98.415000	4,920,750.00	-137,116.39	1.38
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.554790	2,011,095.79	96.694730	1,933,894.60	-77,201.19	0.54
Original Face:		Base	2,000,000.000	100.554790	2,011,095.79	96.694730	1,933,894.60	-77,201.19	0.54
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,367,862.750	100.810401	1,378,947.92	96.405510	1,318,695.06	-60,252.86	0.37
Original Face:		Base	5,000,000.000	100.810401	1,378,947.92	96.405510	1,318,695.06	-60,252.86	0.37
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	102.439319	5,121,965.93	99.621750	4,981,087.50	-140,878.43	1.39
Original Face:		Base	5,000,000.000	102.439319	5,121,965.93	99.621750	4,981,087.50	-140,878.43	1.39
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	103.754449	3,112,633.48	101.776380	3,053,291.40	-59,342.08	0.85
Original Face:		Base	3,000,000.000	103.754449	3,112,633.48	101.776380	3,053,291.40	-59,342.08	0.85
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.479406	4,125,326.09	99.139240	4,030,193.99	-95,132.10	1.13
Original Face:		Base	5,565,000.000	101.479406	4,125,326.09	99.139240	4,030,193.99	-95,132.10	1.13
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.096861	4,767,992.95	99.157300	4,456,129.06	-311,863.89	1.25
Original Face:		Base	4,494,000.000	106.096861	4,767,992.95	99.157300	4,456,129.06	-311,863.89	1.25
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.259762	505,254.02	94.702070	477,246.31	-28,007.71	0.13
Original Face:		Base	2,000,000.000	100.259762	505,254.02	94.702070	477,246.31	-28,007.71	0.13
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,274,729.050	100.399668	1,279,823.74	94.464440	1,204,165.66	-75,658.08	0.34
Original Face:		Base	5,000,000.000	100.399668	1,279,823.74	94.464440	1,204,165.66	-75,658.08	0.34
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	3,006,414.150	100.403999	3,018,560.02	94.474000	2,840,279.70	-178,280.32	0.79
Original Face:		Base	14,878,168.000	100.403999	3,018,560.02	94.474000	2,840,279.70	-178,280.32	0.79

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3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.041556	4,952,077.80	94.510520	4,725,526.00	-226,551.80	1.32
Original Face:		Base	5,000,000.000	99.041556	4,952,077.80	94.510520	4,725,526.00	-226,551.80	1.32
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	1,636,769.050	99.598570	1,630,198.57	94.952620	1,554,155.10	-76,043.47	0.43
Original Face:		Base	5,000,000.000	99.598570	1,630,198.57	94.952620	1,554,155.10	-76,043.47	0.43
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,937,646.850	103.467006	2,004,825.19	99.975540	1,937,172.90	-67,652.29	0.54
Original Face:		Base	5,000,000.000	103.467006	2,004,825.19	99.975540	1,937,172.90	-67,652.29	0.54
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	2,602,062.450	101.323188	2,636,492.62	99.258670	2,582,772.58	-53,720.04	0.72
Original Face:		Base	5,000,000.000	101.323188	2,636,492.62	99.258670	2,582,772.58	-53,720.04	0.72
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	2,602,062.450	103.199694	2,685,320.48	100.190710	2,607,024.84	-78,295.64	0.73
Original Face:		Base	5,000,000.000	103.199694	2,685,320.48	100.190710	2,607,024.84	-78,295.64	0.73
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,460,124.500	103.894983	2,555,945.92	100.028880	2,460,834.98	-95,110.94	0.69
Original Face:		Base	5,000,000.000	103.894983	2,555,945.92	100.028880	2,460,834.98	-95,110.94	0.69
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,953,512.800	100.689535	3,980,773.67	97.954133	3,872,629.19	-108,144.48	1.08
Original Face:		Base	5,000,000.000	100.689535	3,980,773.67	97.954133	3,872,629.19	-108,144.48	1.08
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,671,089.270	100.869736	1,685,623.33	97.434186	1,628,212.23	-57,411.10	0.46
Original Face:		Base	1,800,000.000	100.869736	1,685,623.33	97.434186	1,628,212.23	-57,411.10	0.46
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	385,543.900	106.220321	409,525.97	107.725320	415,328.40	5,802.43	0.12
Original Face:		Base	10,000,000.000	106.220321	409,525.97	107.725320	415,328.40	5,802.43	0.12
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.75	25 Mar 2026		
		Local	20,793.250	100.317747	20,859.32	99.830050	20,757.91	-101.41	0.01
Original Face:		Base	2,500,000.000	100.317747	20,859.32	99.830050	20,757.91	-101.41	0.01

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31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.627509	6,457,650.56	102.303860	6,138,231.60	-319,418.96	1.72
Original Face:		Base	6,000,000.000	107.627509	6,457,650.56	102.303860	6,138,231.60	-319,418.96	1.72
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	3,212,325.920	105.870271	3,400,898.16	100.045870	3,213,799.41	-187,098.75	0.90
Original Face:		Base	5,568,000.000	105.870271	3,400,898.16	100.045870	3,213,799.41	-187,098.75	0.90
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	327,466.700	105.534902	345,591.66	103.793210	339,888.20	-5,703.46	0.10
Original Face:		Base	5,000,000.000	105.534902	345,591.66	103.793210	339,888.20	-5,703.46	0.10
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	2,802,290.380	100.000000	2,802,290.38	100.001390	2,802,329.33	38.95	0.78
Original Face:		Base	5,000,000.000	100.000000	2,802,290.38	100.001390	2,802,329.33	38.95	0.78
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.09707	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.048560	5,002,428.00	2,428.00	1.40
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.048560	5,002,428.00	2,428.00	1.40
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	99.283283	4,964,164.15	-35,835.85	1.39
		Base		100.000000	5,000,000.00	99.283283	4,964,164.15	-35,835.85	1.39
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.970776	4,998,538.81	99.701479	4,985,073.95	-13,464.86	1.39
		Base		99.970776	4,998,538.81	99.701479	4,985,073.95	-13,464.86	1.39
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	4,657,251.150	103.393425	4,815,291.48	100.246930	4,668,751.30	-146,540.18	1.31
Original Face:		Base	5,000,000.000	103.393425	4,815,291.48	100.246930	4,668,751.30	-146,540.18	1.31
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	3,656,193.000	94.131445	3,441,627.30	92.551170	3,383,849.40	-57,777.90	0.95
Original Face:		Base	5,000,000.000	94.131445	3,441,627.30	92.551170	3,383,849.40	-57,777.90	0.95
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,502,329.500	100.885976	2,524,499.55	98.071610	2,454,074.83	-70,424.72	0.69
Original Face:		Base	5,000,000.000	100.885976	2,524,499.55	98.071610	2,454,074.83	-70,424.72	0.69

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437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	104.373886	3,131,216.57	103.661570	3,109,847.10	-21,369.47	0.87
		Base		104.373886	3,131,216.57	103.661570	3,109,847.10	-21,369.47	0.87
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.268638	1,002,686.38	99.940532	999,405.32	-3,281.06	0.28
		Base		100.268638	1,002,686.38	99.940532	999,405.32	-3,281.06	0.28
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	935,532.770	100.000000	935,532.77	100.000260	935,535.20	2.43	0.26
Original Face:		Base	5,000,000.000	100.000000	935,532.77	100.000260	935,535.20	2.43	0.26
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.948533	4,997,426.65	98.609977	4,930,498.85	-66,927.80	1.38
		Base		99.948533	4,997,426.65	98.609977	4,930,498.85	-66,927.80	1.38
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.252123	3,007,563.69	7,563.69	0.84
		Base		100.000000	3,000,000.00	100.252123	3,007,563.69	7,563.69	0.84
46625HJL5	JPMORGAN CHASE + CO SR UNSECURED 05/18 1.625					1.625	15 May 2018		
		Local	2,100,000.000	100.002845	2,100,059.74	100.002845	2,100,059.74	0.00	0.59
		Base		100.002845	2,100,059.74	100.002845	2,100,059.74	0.00	0.59
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	1,423,780.630	99.999777	1,423,777.46	99.749170	1,420,209.36	-3,568.10	0.40
Original Face:		Base	2,500,000.000	99.999777	1,423,777.46	99.749170	1,420,209.36	-3,568.10	0.40
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.791159	3,492,690.56	97.331939	3,406,617.87	-86,072.69	0.95
		Base		99.791159	3,492,690.56	97.331939	3,406,617.87	-86,072.69	0.95
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.99163	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.270000	5,013,500.00	13,500.00	1.40
		Base		100.000000	5,000,000.00	100.270000	5,013,500.00	13,500.00	1.40
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.987792	3,999,511.68	99.115400	3,964,616.00	-34,895.68	1.11
Original Face:		Base	4,000,000.000	99.987792	3,999,511.68	99.115400	3,964,616.00	-34,895.68	1.11

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713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	100.251035	1,639,104.43	100.251035	1,639,104.43	0.00	0.46
		Base		100.251035	1,639,104.43	100.251035	1,639,104.43	0.00	0.46
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.933164	2,997,994.91	98.758156	2,962,744.68	-35,250.23	0.83
		Base		99.933164	2,997,994.91	98.758156	2,962,744.68	-35,250.23	0.83
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.733491	2,992,004.72	97.506645	2,925,199.35	-66,805.37	0.82
		Base		99.733491	2,992,004.72	97.506645	2,925,199.35	-66,805.37	0.82
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	100.097657	3,002,929.71	2,929.71	0.84
		Base		100.000000	3,000,000.00	100.097657	3,002,929.71	2,929.71	0.84
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	5,000,000.000	100.282850	5,014,142.50	100.328021	5,016,401.05	2,258.55	1.40
		Base		100.282850	5,014,142.50	100.328021	5,016,401.05	2,258.55	1.40
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	95.123866	1,902,477.32	-97,522.68	0.53
		Base		100.000000	2,000,000.00	95.123866	1,902,477.32	-97,522.68	0.53
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.986429	4,499,389.29	99.520370	4,478,416.65	-20,972.64	1.25
Original Face:		Base	4,500,000.000	99.986429	4,499,389.29	99.520370	4,478,416.65	-20,972.64	1.25
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.22	13 Feb 2020		
		Local	2,000,000.000	99.334579	1,986,691.57	99.681519	1,993,630.38	6,938.81	0.56
		Base		99.334579	1,986,691.57	99.681519	1,993,630.38	6,938.81	0.56
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.859114	2,496,477.84	97.993933	2,449,848.33	-46,629.51	0.68
		Base		99.859114	2,496,477.84	97.993933	2,449,848.33	-46,629.51	0.68
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.99923	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.864980	2,521,624.50	21,624.50	0.70
		Base		100.000000	2,500,000.00	100.864980	2,521,624.50	21,624.50	0.70

& 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
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.575577	3,047,267.31	100.822233	3,024,666.99	-22,600.32	0.85
		Base		101.575577	3,047,267.31	100.822233	3,024,666.99	-22,600.32	0.85
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	101.030871	3,030,926.13	30,926.13	0.85
		Base		100.000000	3,000,000.00	101.030871	3,030,926.13	30,926.13	0.85
US DOLLAR Total									
		Local	266,257,899.350		268,872,475.11		264,959,169.89	-3,913,305.22	74.07
	Original Face:	Base	218,530,168.000		268,872,475.11		264,959,169.89	-3,913,305.22	74.07
FIXED INCOME Total									
		Base	266,257,899.350		268,872,475.11		264,959,169.89	-3,913,305.22	74.07
	Original Face:		218,530,168.000						

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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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									
		359,420,728.100	Base		361,797,696.40		357,692,205.45	-4,105,490.95	100.00
Original Face:		218,530,168.000							

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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	226,691.380	1.000000	226,691.38	1.000000	226,691.38	0.00	0.02
		Base		1.000000	226,691.38	1.000000	226,691.38	0.00	0.02
US DOLLAR Total									
		Local	226,691.380		226,691.38		226,691.38	0.00	0.02
		Base			226,691.38		226,691.38	0.00	0.02
CASH Total									
		Base	226,691.380		226,691.38		226,691.38	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UF72	ATLANTIC ASSET SECUR					1.85	07 Jun 2018		
		Local	20,000,000.000	99.809861	19,961,972.22	99.809861	19,961,972.22	0.00	1.93
		Base		99.809861	19,961,972.22	99.809861	19,961,972.22	0.00	1.93
04821UFB3	ATLANTIC ASSET SECUR					1.9	11 Jun 2018		
		Local	13,740,000.000	99.783611	13,710,268.17	99.783611	13,710,268.17	0.00	1.32
		Base		99.783611	13,710,268.17	99.783611	13,710,268.17	0.00	1.32
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	0.97
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.97
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	1.93
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
06538CG21	BANK TOKYO MIT UFJ NY					1.88	02 Jul 2018		
		Local	20,000,000.000	99.676222	19,935,244.44	99.676222	19,935,244.44	0.00	1.92
		Base		99.676222	19,935,244.44	99.676222	19,935,244.44	0.00	1.92

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Base Currency: USD - US DOLLAR

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	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
07644BFU1	BEDFORD ROW FDG CORP					1.52	28 Jun 2018		
		20,000,000.000	Local	99.755111	19,951,022.22	99.755111	19,951,022.22	0.00	1.93
			Base	99.755111	19,951,022.22	99.755111	19,951,022.22	0.00	1.93
15963UG59	CHARIOT FNDG LLC					1.86	05 Jul 2018		
		30,000,000.000	Local	99.664167	29,899,250.00	99.664167	29,899,250.00	0.00	2.89
			Base	99.664167	29,899,250.00	99.664167	29,899,250.00	0.00	2.89
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		5,000,000.000	Local	99.976907	4,998,845.34	99.976907	4,998,845.34	0.00	0.48
			Base	99.976907	4,998,845.34	99.976907	4,998,845.34	0.00	0.48
345397XH1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 2.24					2.24	15 Jun 2018		
		15,000,000.000	Local	100.050016	15,007,502.46	100.050016	15,007,502.46	0.00	1.45
			Base	100.050016	15,007,502.46	100.050016	15,007,502.46	0.00	1.45
38346MGQ1	GOTHAM FDG CORP					2.28	24 Jul 2018		
		20,000,000.000	Local	99.468000	19,893,600.00	99.468000	19,893,600.00	0.00	1.92
			Base	99.468000	19,893,600.00	99.468000	19,893,600.00	0.00	1.92
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		10,000,000.000	Local	99.679667	9,967,966.67	99.679667	9,967,966.67	0.00	0.96
			Base	99.679667	9,967,966.67	99.679667	9,967,966.67	0.00	0.96
40588MGW1	HALKIN FINANCE LLC USC					2.39	30 Jul 2018		
		10,000,000.000	Local	99.402500	9,940,250.00	99.402500	9,940,250.00	0.00	0.96
			Base	99.402500	9,940,250.00	99.402500	9,940,250.00	0.00	0.96
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		10,000,000.000	Local	98.544500	9,854,450.00	98.544500	9,854,450.00	0.00	0.95
			Base	98.544500	9,854,450.00	98.544500	9,854,450.00	0.00	0.95
4497W1G26	ING US FUNDING LLC					1.8	02 Jul 2018		
		10,000,000.000	Local	99.690000	9,969,000.00	99.690000	9,969,000.00	0.00	0.96
			Base	99.690000	9,969,000.00	99.690000	9,969,000.00	0.00	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779QEM4	INSTITUTIONAL SECURED					2.08	21 May 2018		
		20,000,000.000	Local	99.884444	19,976,888.89	99.884444	19,976,888.89	0.00	1.93
			Base	99.884444	19,976,888.89	99.884444	19,976,888.89	0.00	1.93
52952MFJ4	LEXINGTN PKR CAP CO LL					2.05	18 Jun 2018		
		20,000,000.000	Local	99.726667	19,945,333.33	99.726667	19,945,333.33	0.00	1.92
			Base	99.726667	19,945,333.33	99.726667	19,945,333.33	0.00	1.92
62455BE19	MOUNTCLIFF					1.92	01 May 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
62455BGX7	MOUNTCLIFF					2.39	31 Jul 2018		
		20,000,000.000	Local	99.395861	19,879,172.22	99.395861	19,879,172.22	0.00	1.92
			Base	99.395861	19,879,172.22	99.395861	19,879,172.22	0.00	1.92
67983UGW7	OLD LINE FUNDING LLC					2.25	30 Jul 2018		
		20,000,000.000	Local	99.437500	19,887,500.00	99.437500	19,887,500.00	0.00	1.92
			Base	99.437500	19,887,500.00	99.437500	19,887,500.00	0.00	1.92
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		20,000,000.000	Local	99.219889	19,843,977.78	99.219889	19,843,977.78	0.00	1.92
			Base	99.219889	19,843,977.78	99.219889	19,843,977.78	0.00	1.92
86562LE16	SUMITOMO MTSU BKG CORP					1.88	01 May 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.93
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		5,000,000.000	Local	99.690000	4,984,500.00	99.690000	4,984,500.00	0.00	0.48
			Base	99.690000	4,984,500.00	99.690000	4,984,500.00	0.00	0.48
92646LF62	VICTORY RECEIVABLES					1.86	06 Jun 2018		
		20,000,000.000	Local	99.814000	19,962,800.00	99.814000	19,962,800.00	0.00	1.93
			Base	99.814000	19,962,800.00	99.814000	19,962,800.00	0.00	1.93
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	0.97
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.97

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Base Currency: 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					1.75	01 May 2018		
		77,250,212.510	Local	100.000000	77,250,212.51	100.000000	77,250,212.51	0.00	7.46
			Base	100.000000	77,250,212.51	100.000000	77,250,212.51	0.00	7.46
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.74	01 May 2018		
		106,810,201.370	Local	100.000000	106,810,201.37	100.000000	106,810,201.37	0.00	10.31
			Base	100.000000	106,810,201.37	100.000000	106,810,201.37	0.00	10.31
US DOLLAR Total									
		592,800,413.880	Local		591,629,957.62		591,629,957.62	0.00	57.10
			Base		591,629,957.62		591,629,957.62	0.00	57.10
CASH EQUIVALENT Total									
		592,800,413.880	Base		591,629,957.62		591,629,957.62	0.00	57.10
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	101.309718	4,052,388.73	98.848650	3,953,946.00	-98,442.73	0.38
			Base	101.309718	4,052,388.73	98.848650	3,953,946.00	-98,442.73	0.38
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		5,000,000.000	Local	99.963672	4,998,183.59	97.447375	4,872,368.75	-125,814.84	0.47
			Base	99.963672	4,998,183.59	97.447375	4,872,368.75	-125,814.84	0.47
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.5	12 Sep 2019		
		10,000,000.000	Local	99.941214	9,994,121.37	98.571076	9,857,107.60	-137,013.77	0.95
			Base	99.941214	9,994,121.37	98.571076	9,857,107.60	-137,013.77	0.95
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		3,000,000.000	Local	99.986346	2,999,590.38	98.314966	2,949,448.98	-50,141.40	0.28
			Base	99.986346	2,999,590.38	98.314966	2,949,448.98	-50,141.40	0.28
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	99.613436	4,980,671.80	-19,328.20	0.48
			Base	100.000000	5,000,000.00	99.613436	4,980,671.80	-19,328.20	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
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					2.5873	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.195600	5,009,780.00	9,780.00	0.48
		Base		100.000000	5,000,000.00	100.195600	5,009,780.00	9,780.00	0.48
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.966904	4,998,345.20	99.251138	4,962,556.90	-35,788.30	0.48
		Base		99.966904	4,998,345.20	99.251138	4,962,556.90	-35,788.30	0.48
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.85	04 Sep 2020		
		Local	10,000,000.000	99.934137	9,993,413.72	97.428308	9,742,830.80	-250,582.92	0.94
		Base		99.934137	9,993,413.72	97.428308	9,742,830.80	-250,582.92	0.94
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.988224	4,999,411.21	97.082110	4,854,105.50	-145,305.71	0.47
Original Face:		Base	5,000,000.000	99.988224	4,999,411.21	97.082110	4,854,105.50	-145,305.71	0.47
202795GX2	COMMONWEALTH EDISON CO SR UNSECURED 07/18 6.95					6.95	15 Jul 2018		
		Local	1,200,000.000	101.094274	1,213,131.29	101.094274	1,213,131.29	0.00	0.12
		Base		101.094274	1,213,131.29	101.094274	1,213,131.29	0.00	0.12
24422ETM1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 1.65					1.65	15 Oct 2018		
		Local	2,000,000.000	100.048387	2,000,967.74	99.632981	1,992,659.62	-8,308.12	0.19
		Base		100.048387	2,000,967.74	99.632981	1,992,659.62	-8,308.12	0.19
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.961205	9,996,120.47	97.599320	9,759,932.00	-236,188.47	0.94
Original Face:		Base	10,000,000.000	99.961205	9,996,120.47	97.599320	9,759,932.00	-236,188.47	0.94
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.969190	4,998,459.48	99.372870	4,968,643.50	-29,815.98	0.48
		Base		99.969190	4,998,459.48	99.372870	4,968,643.50	-29,815.98	0.48
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,318,566.490	99.991567	3,318,286.63	99.738350	3,309,883.46	-8,403.17	0.32
Original Face:		Base	10,000,000.000	99.991567	3,318,286.63	99.738350	3,309,883.46	-8,403.17	0.32
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	663,979.280	101.792240	675,879.38	99.931169	663,522.26	-12,357.12	0.06
Original Face:		Base	2,096,032.000	101.792240	675,879.38	99.931169	663,522.26	-12,357.12	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
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.973179	9,997,317.89	99.645900	9,964,590.00	-32,727.89	0.96
		Base		99.973179	9,997,317.89	99.645900	9,964,590.00	-32,727.89	0.96
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,103,244.650	105.112990	4,313,043.14	100.119982	4,108,167.80	-204,875.34	0.40
	Original Face:	Base	8,645,247.000	105.112990	4,313,043.14	100.119982	4,108,167.80	-204,875.34	0.40
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	1,820,360.280	105.010198	1,911,563.94	100.120027	1,822,545.20	-89,018.74	0.18
	Original Face:	Base	4,322,624.000	105.010198	1,911,563.94	100.120027	1,822,545.20	-89,018.74	0.18
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	97.105793	4,855,289.64	96.362682	4,818,134.10	-37,155.54	0.46
		Base		97.105793	4,855,289.64	96.362682	4,818,134.10	-37,155.54	0.46
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.559500	9,855,950.00	-144,050.00	0.95
		Base		100.000000	10,000,000.00	98.559500	9,855,950.00	-144,050.00	0.95
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	100.000000	17,290,494.00	0.00	1.67
		Base		100.000000	17,290,494.00	100.000000	17,290,494.00	0.00	1.67
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	299,233.080	103.071428	308,423.81	99.077450	296,472.51	-11,951.30	0.03
	Original Face:	Base	2,161,312.000	103.071428	308,423.81	99.077450	296,472.51	-11,951.30	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	499,966.020	100.143128	500,681.61	99.256680	496,249.67	-4,431.94	0.05
	Original Face:	Base	4,322,624.000	100.143128	500,681.61	99.256680	496,249.67	-4,431.94	0.05
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,551,236.390	101.625198	1,576,447.06	93.171470	1,445,309.75	-131,137.31	0.14
	Original Face:	Base	4,322,624.000	101.625198	1,576,447.06	93.171470	1,445,309.75	-131,137.31	0.14
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	2,955,307.120	101.704879	3,005,691.53	97.677630	2,886,673.95	-119,017.58	0.28
	Original Face:	Base	8,584,720.000	101.704879	3,005,691.53	97.677630	2,886,673.95	-119,017.58	0.28

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3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,364,309.970	100.864795	1,376,108.45	99.152820	1,352,751.81	-23,356.64	0.13
Original Face:		Base	5,571,429.000	100.864795	1,376,108.45	99.152820	1,352,751.81	-23,356.64	0.13
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,310,137.410	101.549651	1,330,439.97	93.679400	1,227,328.86	-103,111.11	0.12
Original Face:		Base	4,322,624.000	101.549651	1,330,439.97	93.679400	1,227,328.86	-103,111.11	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	2,710,339.030	100.874356	2,734,037.05	93.798420	2,542,255.19	-191,781.86	0.25
Original Face:		Base	5,111,816.000	100.874356	2,734,037.05	93.798420	2,542,255.19	-191,781.86	0.25
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,818,156.130	99.685016	1,812,429.23	93.022380	1,691,292.10	-121,137.13	0.16
Original Face:		Base	4,322,624.000	99.685016	1,812,429.23	93.022380	1,691,292.10	-121,137.13	0.16
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	2,665,075.590	101.654003	2,709,156.01	94.217490	2,510,967.33	-198,188.68	0.24
Original Face:		Base	5,326,337.000	101.654003	2,709,156.01	94.217490	2,510,967.33	-198,188.68	0.24
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,818,156.130	100.304823	1,823,698.29	93.742970	1,704,393.56	-119,304.73	0.16
Original Face:		Base	4,322,624.000	100.304823	1,823,698.29	93.742970	1,704,393.56	-119,304.73	0.16
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,368,131.950	100.747584	3,393,311.56	92.036560	3,099,912.78	-293,398.78	0.30
Original Face:		Base	8,645,247.000	100.747584	3,393,311.56	92.036560	3,099,912.78	-293,398.78	0.30
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,687,762.100	100.441258	1,695,209.48	97.439030	1,644,539.02	-50,670.46	0.16
Original Face:		Base	4,322,624.000	100.441258	1,695,209.48	97.439030	1,644,539.02	-50,670.46	0.16
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,399,128.960	101.757978	2,441,305.11	94.032350	2,255,957.34	-185,347.77	0.22
Original Face:		Base	6,483,935.000	101.757978	2,441,305.11	94.032350	2,255,957.34	-185,347.77	0.22
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,723,471.470	99.852708	1,720,932.93	93.860310	1,617,655.66	-103,277.27	0.16
Original Face:		Base	4,322,624.000	99.852708	1,720,932.93	93.860310	1,617,655.66	-103,277.27	0.16

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	427,226.590	98.080637	419,026.56	95.544450	408,191.30	-10,835.26	0.04
Original Face:		Base	2,161,312.000	98.080637	419,026.56	95.544450	408,191.30	-10,835.26	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	959,323.560	100.144718	960,711.87	97.265620	933,092.01	-27,619.86	0.09
Original Face:		Base	4,527,840.000	100.144718	960,711.87	97.265620	933,092.01	-27,619.86	0.09
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	25,912.830	101.721580	26,358.94	100.076140	25,932.56	-426.38	0.00
Original Face:		Base	4,322,624.000	101.721580	26,358.94	100.076140	25,932.56	-426.38	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,118,393.850	101.504972	1,135,225.36	98.497360	1,101,588.42	-33,636.94	0.11
Original Face:		Base	8,645,247.000	101.504972	1,135,225.36	98.497360	1,101,588.42	-33,636.94	0.11
3137AEV77	FHLMC MULTIFAMILY STRUCTURED P FHMS K703 A2					2.699	25 May 2018		
		Local	787,460.170	100.056226	787,902.93	100.056226	787,902.93	0.00	0.08
Original Face:		Base	6,000,000.000	100.056226	787,902.93	100.056226	787,902.93	0.00	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	587,355.080	99.346969	583,519.47	97.378880	571,959.80	-11,559.67	0.06
Original Face:		Base	2,161,312.000	99.346969	583,519.47	97.378880	571,959.80	-11,559.67	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	686,418.210	99.975513	686,250.13	96.071200	659,450.21	-26,799.92	0.06
Original Face:		Base	2,161,312.000	99.975513	686,250.13	96.071200	659,450.21	-26,799.92	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	605,310.080	99.951144	605,014.35	96.097300	581,686.64	-23,327.71	0.06
Original Face:		Base	2,472,541.000	99.951144	605,014.35	96.097300	581,686.64	-23,327.71	0.06
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.259754	1,092,011.48	94.702070	1,031,478.17	-60,533.31	0.10
Original Face:		Base	4,322,624.000	100.259754	1,092,011.48	94.702070	1,031,478.17	-60,533.31	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,546,357.600	100.398449	2,556,503.53	94.809480	2,414,188.40	-142,315.13	0.23
Original Face:		Base	6,483,935.000	100.398449	2,556,503.53	94.809480	2,414,188.40	-142,315.13	0.23

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3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,382,492.420	100.082526	2,384,458.60	93.841270	2,235,761.14	-148,697.46	0.22
	Original Face:	Base	5,619,411.000	100.082526	2,384,458.60	93.841270	2,235,761.14	-148,697.46	0.22
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,442,618.640	101.378333	2,476,286.05	91.793940	2,242,175.89	-234,110.16	0.22
	Original Face:	Base	4,322,624.000	101.378333	2,476,286.05	91.793940	2,242,175.89	-234,110.16	0.22
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,036,132.180	100.025973	2,036,661.03	94.588530	1,925,947.50	-110,713.53	0.19
	Original Face:	Base	4,322,624.000	100.025973	2,036,661.03	94.588530	1,925,947.50	-110,713.53	0.19
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	5,090,329.980	100.805336	5,131,324.26	94.180770	4,794,111.97	-337,212.29	0.46
	Original Face:	Base	10,806,559.000	100.805336	5,131,324.26	94.180770	4,794,111.97	-337,212.29	0.46
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,537,568.260	100.512570	3,555,700.78	94.952620	3,359,013.75	-196,687.03	0.32
	Original Face:	Base	10,806,559.000	100.512570	3,555,700.78	94.952620	3,359,013.75	-196,687.03	0.32
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,302,426.570	100.573893	2,315,640.03	96.155010	2,213,898.50	-101,741.53	0.21
	Original Face:	Base	4,322,624.000	100.573893	2,315,640.03	96.155010	2,213,898.50	-101,741.53	0.21
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,326,706.950	99.896134	3,323,251.63	93.133420	3,098,275.96	-224,975.67	0.30
	Original Face:	Base	6,483,935.000	99.896134	3,323,251.63	93.133420	3,098,275.96	-224,975.67	0.30
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	2,649,947.700	102.780624	2,723,632.79	99.738940	2,643,029.75	-80,603.04	0.26
	Original Face:	Base	6,000,000.000	102.780624	2,723,632.79	99.738940	2,643,029.75	-80,603.04	0.26
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,875,293.700	103.467005	4,009,650.33	99.975540	3,874,345.80	-135,304.53	0.37
	Original Face:	Base	10,000,000.000	103.467005	4,009,650.33	99.975540	3,874,345.80	-135,304.53	0.37
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,875,293.700	103.416354	4,007,687.45	100.632900	3,899,820.43	-107,867.02	0.38
	Original Face:	Base	10,000,000.000	103.416354	4,007,687.45	100.632900	3,899,820.43	-107,867.02	0.38

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3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,465,373.250	101.930747	4,551,588.29	98.762030	4,410,093.27	-141,495.02	0.43
Original Face:		Base	5,000,000.000	101.930747	4,551,588.29	98.762030	4,410,093.27	-141,495.02	0.43
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	11,375,075.490	100.689535	11,453,510.63	97.954133	11,142,356.57	-311,154.06	1.08
Original Face:		Base	14,386,036.000	100.689535	11,453,510.63	97.954133	11,142,356.57	-311,154.06	1.08
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,265,084.030	103.250296	3,371,208.92	98.004606	3,199,932.74	-171,276.18	0.31
Original Face:		Base	6,483,935.000	103.250296	3,371,208.92	98.004606	3,199,932.74	-171,276.18	0.31
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	697,891.340	101.350097	707,313.55	99.779140	696,349.98	-10,963.57	0.07
Original Face:		Base	33,932,595.000	101.350097	707,313.55	99.779140	696,349.98	-10,963.57	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	730,870.400	106.220777	776,336.22	107.725320	787,332.48	10,996.26	0.08
Original Face:		Base	18,956,866.000	106.220777	776,336.22	107.725320	787,332.48	10,996.26	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	670,232.790	99.148235	664,523.98	99.122040	664,348.41	-175.57	0.06
Original Face:		Base	4,322,624.000	99.148235	664,523.98	99.122040	664,348.41	-175.57	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	424,654.560	105.534913	448,158.82	103.793210	440,762.60	-7,396.22	0.04
Original Face:		Base	6,483,935.000	105.534913	448,158.82	103.793210	440,762.60	-7,396.22	0.04
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	2,486,740.400	99.996937	2,486,664.23	99.247890	2,468,037.38	-18,626.85	0.24
Original Face:		Base	3,000,000.000	99.996937	2,486,664.23	99.247890	2,468,037.38	-18,626.85	0.24
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	4,982,206.440	100.031317	4,983,766.74	99.771350	4,970,814.62	-12,952.12	0.48
Original Face:		Base	11,350,000.000	100.031317	4,983,766.74	99.771350	4,970,814.62	-12,952.12	0.48
36962G3U6	GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625					5.625	01 May 2018		
		Local	7,288,000.000	100.000000	7,288,000.00	100.000000	7,288,000.00	0.00	0.70
		Base		100.000000	7,288,000.00	100.000000	7,288,000.00	0.00	0.70

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38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	5,604,580.770	100.000000	5,604,580.77	100.001390	5,604,658.67	77.90	0.54
	Original Face:	Base	10,000,000.000	100.000000	5,604,580.77	100.001390	5,604,658.67	77.90	0.54
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.970776	9,997,077.63	99.701479	9,970,147.90	-26,929.73	0.96
		Base		99.970776	9,997,077.63	99.701479	9,970,147.90	-26,929.73	0.96
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	2,704,219.070	101.598790	2,747,453.86	99.486510	2,690,333.18	-57,120.68	0.26
	Original Face:	Base	7,000,000.000	101.598790	2,747,453.86	99.486510	2,690,333.18	-57,120.68	0.26
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,467,814.840	102.286329	3,547,100.50	94.794520	3,287,298.43	-259,802.07	0.32
	Original Face:	Base	7,989,505.000	102.286329	3,547,100.50	94.794520	3,287,298.43	-259,802.07	0.32
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,312,386.000	94.131445	6,883,254.59	92.551170	6,767,698.80	-115,555.79	0.65
	Original Face:	Base	10,000,000.000	94.131445	6,883,254.59	92.551170	6,767,698.80	-115,555.79	0.65
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,652,138.750	97.610348	4,540,968.84	95.304890	4,433,715.72	-107,253.12	0.43
	Original Face:	Base	5,000,000.000	97.610348	4,540,968.84	95.304890	4,433,715.72	-107,253.12	0.43
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	5,004,659.000	100.885977	5,048,999.11	98.071610	4,908,149.66	-140,849.45	0.47
	Original Face:	Base	10,000,000.000	100.885977	5,048,999.11	98.071610	4,908,149.66	-140,849.45	0.47
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,860,440.950	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.44
	Original Face:	Base	5,000,000.000	96.212832	4,676,367.90	94.447440	4,590,562.05	-85,805.85	0.44
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999795	3,999,991.80	99.257950	3,970,318.00	-29,673.80	0.38
	Original Face:	Base	4,000,000.000	99.999795	3,999,991.80	99.257950	3,970,318.00	-29,673.80	0.38
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.997182	3,999,887.28	99.758604	3,990,344.16	-9,543.12	0.39
		Base		99.997182	3,999,887.28	99.758604	3,990,344.16	-9,543.12	0.39

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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
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.919267	6,994,348.72	99.436779	6,960,574.53	-33,774.19	0.67
		Base		99.919267	6,994,348.72	99.436779	6,960,574.53	-33,774.19	0.67
44891QAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 C A1 144A					1.42	15 Nov 2018		
		Local	1,871,065.550	100.000000	1,871,065.55	100.000260	1,871,070.41	4.86	0.18
Original Face:		Base	10,000,000.000	100.000000	1,871,065.55	100.000260	1,871,070.41	4.86	0.18
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	10,000,000.000	99.948533	9,994,853.30	98.609977	9,860,997.70	-133,855.60	0.95
		Base		99.948533	9,994,853.30	98.609977	9,860,997.70	-133,855.60	0.95
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.1805	12 Feb 2019		
		Local	1,512,918.000	100.000003	1,512,918.05	100.252123	1,516,732.41	3,814.36	0.15
		Base		100.000003	1,512,918.05	100.252123	1,516,732.41	3,814.36	0.15
46513BR75	STATE OF ISRAEL 03/20 0					3.4524	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
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	98.166069	4,908,303.45	-91,696.55	0.47
		Base		100.000000	5,000,000.00	98.166069	4,908,303.45	-91,696.55	0.47
46625HJL5	JPMORGAN CHASE + CO SR UNSECURED 05/18 1.625					1.625	15 May 2018		
		Local	7,860,000.000	100.003199	7,860,251.46	100.003199	7,860,251.46	0.00	0.76
		Base		100.003199	7,860,251.46	100.003199	7,860,251.46	0.00	0.76
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.791159	3,492,690.56	97.331939	3,406,617.87	-86,072.69	0.33
		Base		99.791159	3,492,690.56	97.331939	3,406,617.87	-86,072.69	0.33
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.977288	2,999,318.63	98.131878	2,943,956.34	-55,362.29	0.28
		Base		99.977288	2,999,318.63	98.131878	2,943,956.34	-55,362.29	0.28
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.978528	7,498,389.61	98.990340	7,424,275.50	-74,114.11	0.72
		Base		99.978528	7,498,389.61	98.990340	7,424,275.50	-74,114.11	0.72

& 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
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.994912	4,999,745.61	98.651187	4,932,559.35	-67,186.26	0.48
		Base		99.994912	4,999,745.61	98.651187	4,932,559.35	-67,186.26	0.48
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	1,948,892.190	99.991089	1,948,718.53	99.048050	1,930,339.71	-18,378.82	0.19
Original Face:		Base	2,000,000.000	99.991089	1,948,718.53	99.048050	1,930,339.71	-18,378.82	0.19
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					2.4245	15 Jun 2018		
		Local	4,322,624.000	100.000000	4,322,623.98	100.000000	4,322,623.98	0.00	0.42
		Base		100.000000	4,322,623.98	100.000000	4,322,623.98	0.00	0.42
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					2.2669	30 Apr 2018		
		Local	0.000	0.000000	25,174.07	0.000000	0.00	-25,174.07	0.00
		Base		0.000000	25,174.07	0.000000	0.00	-25,174.07	0.00
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.982728	6,998,790.96	97.980587	6,858,641.09	-140,149.87	0.66
		Base		99.982728	6,998,790.96	97.980587	6,858,641.09	-140,149.87	0.66
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.59711	25 Jan 2029		
		Local	897,132.300	100.000001	897,132.31	99.807150	895,402.18	-1,730.13	0.09
Original Face:		Base	2,161,312.000	100.000001	897,132.31	99.807150	895,402.18	-1,730.13	0.09
81376NAB1	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A2A 144A					1.775	27 Jan 2020		
		Local	2,817,219.600	100.000000	2,817,219.60	99.544900	2,804,398.43	-12,821.17	0.27
Original Face:		Base	3,000,000.000	100.000000	2,817,219.60	99.544900	2,804,398.43	-12,821.17	0.27
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	99.300050	12,412,506.25	-87,493.75	1.20
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.300050	12,412,506.25	-87,493.75	1.20
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.977770	2,999,333.09	98.723762	2,961,712.86	-37,620.23	0.29
		Base		99.977770	2,999,333.09	98.723762	2,961,712.86	-37,620.23	0.29
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.948124	6,996,368.70	99.640105	6,974,807.35	-21,561.35	0.67
		Base		99.948124	6,996,368.70	99.640105	6,974,807.35	-21,561.35	0.67

& 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
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.697151	6,978,800.60	98.787820	6,915,147.40	-63,653.20	0.67
		Base		99.697151	6,978,800.60	98.787820	6,915,147.40	-63,653.20	0.67
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	99.681519	4,984,075.95	-15,924.05	0.48
		Base		100.000000	5,000,000.00	99.681519	4,984,075.95	-15,924.05	0.48
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.987870	9,998,786.99	99.474429	9,947,442.90	-51,344.09	0.96
		Base		99.987870	9,998,786.99	99.474429	9,947,442.90	-51,344.09	0.96
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.010350	10,001,034.97	99.343750	9,934,375.00	-66,659.97	0.96
		Base		100.010350	10,001,034.97	99.343750	9,934,375.00	-66,659.97	0.96
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.821126	19,964,225.26	99.136719	19,827,343.80	-136,881.46	1.91
		Base		99.821126	19,964,225.26	99.136719	19,827,343.80	-136,881.46	1.91
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.989814	4,249,567.10	99.146320	4,213,718.60	-35,848.50	0.41
Original Face:		Base	4,250,000.000	99.989814	4,249,567.10	99.146320	4,213,718.60	-35,848.50	0.41
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	9,605,000.000	100.537326	9,656,610.20	98.870630	9,496,524.01	-160,086.19	0.92
Original Face:		Base	9,605,000.000	100.537326	9,656,610.20	98.870630	9,496,524.01	-160,086.19	0.92
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.996539	3,999,861.55	98.937660	3,957,506.40	-42,355.15	0.38
Original Face:		Base	4,000,000.000	99.996539	3,999,861.55	98.937660	3,957,506.40	-42,355.15	0.38
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					2.13338	14 May 2018		
		Local	3,458,099.000	99.999983	3,458,098.40	99.999983	3,458,098.40	0.00	0.33
		Base		99.999983	3,458,098.40	99.999983	3,458,098.40	0.00	0.33
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.926265	4,996,313.27	98.887104	4,944,355.20	-51,958.07	0.48
		Base		99.926265	4,996,313.27	98.887104	4,944,355.20	-51,958.07	0.48

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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
US DOLLAR Total									
		451,954,125.130	Local		452,659,692.19		444,329,693.37	-8,329,998.82	42.88
	Original Face:	438,571,958.000	Base		452,659,692.19		444,329,693.37	-8,329,998.82	42.88
FIXED INCOME Total									
		451,954,125.130	Base		452,659,692.19		444,329,693.37	-8,329,998.82	42.88
	Original Face:	438,571,958.000							

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		1,044,981,230.390	Base	1,044,516,341.19		1,036,186,342.37	-8,329,998.82	100.00
Original Face:		438,571,958.000						

& 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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,164.760	1.000000	3,164.76	1.000000	3,164.76	0.00	0.01
		Base		1.000000	3,164.76	1.000000	3,164.76	0.00	0.01
US DOLLAR Total									
		Local	3,164.760		3,164.76		3,164.76	0.00	0.01
		Base			3,164.76		3,164.76	0.00	0.01
CASH Total									
		Base	3,164.760		3,164.76		3,164.76	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0	31 Dec 2030		
		Local	54,922.090	100.014366	54,929.98	100.020000	54,933.07	3.09	0.12
		Base		100.014366	54,929.98	100.020000	54,933.07	3.09	0.12
03948HEM9	ARCHER DANIELS MIDLA					1.9	21 May 2018		
		Local	3,000,000.000	99.894444	2,996,833.33	99.894444	2,996,833.33	0.00	6.39
		Base		99.894444	2,996,833.33	99.894444	2,996,833.33	0.00	6.39
04821UFM9	ATLANTIC ASSET SECUR					2.12	21 Jun 2018		
		Local	2,000,000.000	99.699667	1,993,993.33	99.699667	1,993,993.33	0.00	4.25
		Base		99.699667	1,993,993.33	99.699667	1,993,993.33	0.00	4.25
15060YEM8	CEDAR SPRING CPTL CO					1.8	21 May 2018		
		Local	2,500,000.000	99.900000	2,497,500.00	99.900000	2,497,500.00	0.00	5.32
		Base		99.900000	2,497,500.00	99.900000	2,497,500.00	0.00	5.32
2063C1EM8	CONCORD MIN CPTL CO					1.9	21 May 2018		
		Local	5,000,000.000	99.894444	4,994,722.22	99.894444	4,994,722.22	0.00	10.65
		Base		99.894444	4,994,722.22	99.894444	4,994,722.22	0.00	10.65

& 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
2284K1FM0	CROWN POINT CAP CO.					2.09	21 Jun 2018		
		3,000,000.000	Local	99.703917	2,991,117.50	99.703917	2,991,117.50	0.00	6.38
			Base	99.703917	2,991,117.50	99.703917	2,991,117.50	0.00	6.38
30229BEM5	EXXON MOBIL CORP					1.78	21 May 2018		
		5,000,000.000	Local	99.901111	4,995,055.56	99.901111	4,995,055.56	0.00	10.65
			Base	99.901111	4,995,055.56	99.901111	4,995,055.56	0.00	10.65
38346MFD1	GOTHAM FDG CORP					2.31	13 Jun 2018		
		2,400,000.000	Local	99.724083	2,393,378.00	99.724083	2,393,378.00	0.00	5.10
			Base	99.724083	2,393,378.00	99.724083	2,393,378.00	0.00	5.10
40588MEM5	HALKIN FINANCE LLC USC					1.92	21 May 2018		
		4,000,000.000	Local	99.893333	3,995,733.33	99.893333	3,995,733.33	0.00	8.52
			Base	99.893333	3,995,733.33	99.893333	3,995,733.33	0.00	8.52
40588MFM4	HALKIN FINANCE LLC USC					2.05	21 Jun 2018		
		2,000,000.000	Local	99.709584	1,994,191.67	99.709584	1,994,191.67	0.00	4.25
			Base	99.709584	1,994,191.67	99.709584	1,994,191.67	0.00	4.25
52952MFM7	LEXINGTN PKR CAP CO LL					2.05	21 Jun 2018		
		5,000,000.000	Local	99.709583	4,985,479.17	99.709583	4,985,479.17	0.00	10.63
			Base	99.709583	4,985,479.17	99.709583	4,985,479.17	0.00	10.63
62455BEM3	MOUNTCLIFF					2.03	21 May 2018		
		3,000,000.000	Local	99.887222	2,996,616.67	99.887222	2,996,616.67	0.00	6.39
			Base	99.887222	2,996,616.67	99.887222	2,996,616.67	0.00	6.39
62455BFM2	MOUNTCLIFF					2.1	21 Jun 2018		
		3,000,000.000	Local	99.702500	2,991,075.00	99.702500	2,991,075.00	0.00	6.38
			Base	99.702500	2,991,075.00	99.702500	2,991,075.00	0.00	6.38
92646LEM8	VICTORY RECEIVABLES					1.94	21 May 2018		
		2,500,000.000	Local	99.892222	2,497,305.56	99.892222	2,497,305.56	0.00	5.32
			Base	99.892222	2,497,305.56	99.892222	2,497,305.56	0.00	5.32
96327SEM0	WHEELS INC					1.9	21 May 2018		
		4,000,000.000	Local	99.894445	3,995,777.78	99.894445	3,995,777.78	0.00	8.52
			Base	99.894445	3,995,777.78	99.894445	3,995,777.78	0.00	8.52

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		46,454,922.090	Local		46,373,709.10		46,373,712.19	3.09	98.84
			Base		46,373,709.10		46,373,712.19	3.09	98.84
CASH EQUIVALENT Total									
		46,454,922.090	Base		46,373,709.10		46,373,712.19	3.09	98.84
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		541,042.710	Local	1.000000	541,042.71	1.000000	541,042.71	0.00	1.15
			Base	1.000000	541,042.71	1.000000	541,042.71	0.00	1.15
US DOLLAR Total									
		541,042.710	Local		541,042.71		541,042.71	0.00	1.15
			Base		541,042.71		541,042.71	0.00	1.15
EQUITY Total									
		541,042.710	Base		541,042.71		541,042.71	0.00	1.15

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

Holdings

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

As of: *April 30, 2018* *View Date:* *May 8, 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								
		46,999,129.560	Base	46,917,916.57		46,917,919.66	3.09	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

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	3,149.560	Local	3,149.56	3,149.56	0.00	0.00		0.00
		Base	3,149.56	3,149.56	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	11,078,917.970	Local	11,080,812.21	11,081,133.75	1.31	321.54		321.54
		Base	11,080,812.21	11,081,133.75	1.31	321.54	0.00	321.54
EQUITY								
	19,624,862.730	Local	592,739,569.28	833,981,157.29	98.69	241,241,588.01		241,241,588.01
		Base	592,739,569.28	833,981,157.29	98.69	241,241,588.01	0.00	241,241,588.01
US DOLLAR Total								
	30,706,930.260	Local	603,823,531.05	845,065,440.60	100.00	241,241,909.55		241,241,909.55
		Base	603,823,531.05	845,065,440.60	100.00	241,241,909.55	0.00	241,241,909.55
FUND Total								
	30,706,930.260	Base	603,823,531.05	845,065,440.60	100.00	241,241,909.55	0.00	241,241,909.55

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	24,803,974.790	Local	24,807,851.44	24,808,935.58	4.30	1,084.14		1,084.14
		Base	24,807,851.44	24,808,935.58	4.30	1,084.14	0.00	1,084.14
EQUITY								
	20,109,665.000	Local	406,478,916.55	551,595,701.33	95.70	145,116,784.78		145,116,784.78
		Base	406,478,916.55	551,595,701.33	95.70	145,116,784.78	0.00	145,116,784.78
US DOLLAR Total								
	44,913,639.790	Local	431,286,767.99	576,404,636.91	100.00	145,117,868.92		145,117,868.92
		Base	431,286,767.99	576,404,636.91	100.00	145,117,868.92	0.00	145,117,868.92
FUND Total								
	44,913,639.790	Base	431,286,767.99	576,404,636.91	100.00	145,117,868.92	0.00	145,117,868.92

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	-40,698.750	Local	-40,698.75	-40,698.75	0.00	0.00		0.00
		Base	-40,698.75	-40,698.75	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	102,809,720.780	Local	102,681,321.96	102,681,018.11	4.50	-303.85		-303.85
		Base	102,681,321.96	102,681,018.11	4.50	-303.85	0.00	-303.85
FIXED INCOME								
	2,104,030,762.830	Local	2,197,194,060.92	2,178,677,038.31	95.50	-18,517,022.61		-18,517,022.61
Original Face:	2,140,204,898.000	Base	2,197,194,060.92	2,178,677,038.31	95.50	-18,517,022.61	0.00	-18,517,022.61
US DOLLAR Total								
	2,206,799,784.860	Local	2,299,834,684.13	2,281,317,357.67	100.00	-18,517,326.46		-18,517,326.46
Original Face:	2,140,204,898.000	Base	2,299,834,684.13	2,281,317,357.67	100.00	-18,517,326.46	0.00	-18,517,326.46
FUND Total								
	2,206,799,784.860	Base	2,299,834,684.13	2,281,317,357.67	100.00	-18,517,326.46	0.00	-18,517,326.46
Original Face:	2,140,204,898.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	327,183.840	Local	327,183.84	327,183.84	0.09	0.00		0.00
		Base	327,183.84	327,183.84	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	24,000,000.000	Local	23,997,697.41	23,896,114.56	6.72	-101,582.85		-101,582.85
		Base	23,997,697.41	23,896,114.56	6.72	-101,582.85	0.00	-101,582.85
FIXED INCOME								
	333,833,805.220	Local	334,704,264.42	331,395,837.71	93.19	-3,308,426.71		-3,308,426.71
Original Face:	197,098,802.000	Base	334,704,264.42	331,395,837.71	93.19	-3,308,426.71	0.00	-3,308,426.71
US DOLLAR Total								
	358,160,989.060	Local	359,029,145.67	355,619,136.11	100.00	-3,410,009.56		-3,410,009.56
Original Face:	197,098,802.000	Base	359,029,145.67	355,619,136.11	100.00	-3,410,009.56	0.00	-3,410,009.56
FUND Total								
	358,160,989.060	Base	359,029,145.67	355,619,136.11	100.00	-3,410,009.56	0.00	-3,410,009.56
Original Face:	197,098,802.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	419,314.100	Local	419,314.10	419,314.10	0.28	0.00		0.00
		Base	419,314.10	419,314.10	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	16,244,337.020	Local	16,244,337.02	16,244,337.02	10.84	0.00		0.00
		Base	16,244,337.02	16,244,337.02	10.84	0.00	0.00	0.00
FIXED INCOME								
	134,488,788.320	Local	135,611,585.53	133,204,141.66	88.88	-2,407,443.87		-2,407,443.87
Original Face:	160,764,820.000	Base	135,611,585.53	133,204,141.66	88.88	-2,407,443.87	0.00	-2,407,443.87
US DOLLAR Total								
	151,152,439.440	Local	152,275,236.65	149,867,792.78	100.00	-2,407,443.87		-2,407,443.87
Original Face:	160,764,820.000	Base	152,275,236.65	149,867,792.78	100.00	-2,407,443.87	0.00	-2,407,443.87
FUND Total								
	151,152,439.440	Base	152,275,236.65	149,867,792.78	100.00	-2,407,443.87	0.00	-2,407,443.87
Original Face:	160,764,820.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	-11,652.190	Local	-11,652.19	-11,652.19	0.00	0.00		0.00
		Base	-11,652.19	-11,652.19	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,967,261.320	Local	4,968,012.39	4,968,254.77	0.24	242.38		242.38
		Base	4,968,012.39	4,968,254.77	0.24	242.38	0.00	242.38
EQUITY								
	26,106,558.000	Local	1,052,943,946.78	2,026,318,051.99	99.75	973,374,105.21		973,374,105.21
		Base	1,052,943,946.78	2,026,318,051.99	99.75	973,374,105.21	0.00	973,374,105.21
US DOLLAR Total								
	31,062,167.130	Local	1,057,900,306.98	2,031,274,654.57	100.00	973,374,347.59		973,374,347.59
		Base	1,057,900,306.98	2,031,274,654.57	100.00	973,374,347.59	0.00	973,374,347.59
FUND Total								
	31,062,167.130	Base	1,057,900,306.98	2,031,274,654.57	100.00	973,374,347.59	0.00	973,374,347.59

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	-4,937,260.140	Local	-4,937,260.14	-4,937,260.14	0.46	0.00		0.00
		Base	-4,937,260.14	-4,937,260.14	0.46	0.00	0.00	0.00
CASH EQUIVALENT								
	612,277,220.190	Local	610,769,569.41	610,646,950.19	56.32	-122,619.22		-122,619.22
		Base	610,769,569.41	610,646,950.19	56.32	-122,619.22	0.00	-122,619.22
FIXED INCOME								
	475,515,583.840	Local	478,895,537.61	468,601,386.39	43.22	-10,294,151.22		-10,294,151.22
Original Face:	865,091,311.000	Base	478,895,537.61	468,601,386.39	43.22	-10,294,151.22	0.00	-10,294,151.22
US DOLLAR Total								
	1,082,855,543.890	Local	1,084,727,846.88	1,074,311,076.44	100.00	-10,416,770.44		-10,416,770.44
Original Face:	865,091,311.000	Base	1,084,727,846.88	1,074,311,076.44	100.00	-10,416,770.44	0.00	-10,416,770.44
FUND Total								
	1,082,855,543.890	Base	1,084,727,846.88	1,074,311,076.44	100.00	-10,416,770.44	0.00	-10,416,770.44
Original Face:	865,091,311.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	362,927.170	Local	362,927.17	362,927.17	0.02	0.00		0.00
		Base	362,927.17	362,927.17	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	1,686,948,021.350	Local	1,684,885,703.96	1,684,895,600.41	73.90	9,896.45		9,896.45
		Base	1,684,885,703.96	1,684,895,600.41	73.90	9,896.45	0.00	9,896.45
FIXED INCOME								
	601,233,801.230	Local	602,495,988.85	594,563,045.27	26.08	-7,932,943.58		-7,932,943.58
Original Face:	425,704,242.000	Base	602,495,988.85	594,563,045.27	26.08	-7,932,943.58	0.00	-7,932,943.58
US DOLLAR Total								
	2,288,544,749.750	Local	2,287,744,619.98	2,279,821,572.85	100.00	-7,923,047.13		-7,923,047.13
Original Face:	425,704,242.000	Base	2,287,744,619.98	2,279,821,572.85	100.00	-7,923,047.13	0.00	-7,923,047.13
FUND Total								
	2,288,544,749.750	Base	2,287,744,619.98	2,279,821,572.85	100.00	-7,923,047.13	0.00	-7,923,047.13
Original Face:	425,704,242.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	23,179.920	Local	23,179.92	23,179.92	0.02	0.00		0.00
		Base	23,179.92	23,179.92	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	12,651,696.570	Local	12,643,191.82	12,576,223.51	11.99	-66,968.31		-66,968.31
		Base	12,643,191.82	12,576,223.51	11.99	-66,968.31	0.00	-66,968.31
FIXED INCOME								
	92,831,073.440	Local	92,830,002.45	92,294,894.24	87.99	-535,108.21		-535,108.21
Original Face:	46,469,000.000	Base	92,830,002.45	92,294,894.24	87.99	-535,108.21	0.00	-535,108.21
US DOLLAR Total								
	105,505,949.930	Local	105,496,374.19	104,894,297.67	100.00	-602,076.52		-602,076.52
Original Face:	46,469,000.000	Base	105,496,374.19	104,894,297.67	100.00	-602,076.52	0.00	-602,076.52
FUND Total								
	105,505,949.930	Base	105,496,374.19	104,894,297.67	100.00	-602,076.52	0.00	-602,076.52
Original Face:	46,469,000.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	18,750.000	Local	18,750.00	18,750.00	0.00	0.00		0.00
		Base	18,750.00	18,750.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	386,176,766.130	Local	385,393,160.20	385,341,619.37	37.01	-51,540.83		-51,540.83
		Base	385,393,160.20	385,341,619.37	37.01	-51,540.83	0.00	-51,540.83
FIXED INCOME								
	661,707,965.440	Local	662,886,962.12	655,861,049.00	62.99	-7,025,913.12		-7,025,913.12
Original Face:	511,989,081.000	Base	662,886,962.12	655,861,049.00	62.99	-7,025,913.12	0.00	-7,025,913.12
US DOLLAR Total								
	1,047,903,481.570	Local	1,048,298,872.32	1,041,221,418.37	100.00	-7,077,453.95		-7,077,453.95
Original Face:	511,989,081.000	Base	1,048,298,872.32	1,041,221,418.37	100.00	-7,077,453.95	0.00	-7,077,453.95
FUND Total								
	1,047,903,481.570	Base	1,048,298,872.32	1,041,221,418.37	100.00	-7,077,453.95	0.00	-7,077,453.95
Original Face:	511,989,081.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	291,402.580	Local	291,402.58	291,402.58	0.02	0.00		0.00
		Base	291,402.58	291,402.58	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	1,702,212,914.510	Local	1,700,248,661.18	1,700,248,783.83	96.54	122.65		122.65
		Base	1,700,248,661.18	1,700,248,783.83	96.54	122.65	0.00	122.65
FIXED INCOME								
	60,617,051.970	Local	60,616,314.49	60,599,934.38	3.44	-16,380.11		-16,380.11
Original Face:	38,750,000.000	Base	60,616,314.49	60,599,934.38	3.44	-16,380.11	0.00	-16,380.11
US DOLLAR Total								
	1,763,121,369.060	Local	1,761,156,378.25	1,761,140,120.79	100.00	-16,257.46		-16,257.46
Original Face:	38,750,000.000	Base	1,761,156,378.25	1,761,140,120.79	100.00	-16,257.46	0.00	-16,257.46
FUND Total								
	1,763,121,369.060	Base	1,761,156,378.25	1,761,140,120.79	100.00	-16,257.46	0.00	-16,257.46
Original Face:	38,750,000.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	245.500	Local	245.50	245.50	0.00	0.00		0.00
		Base	245.50	245.50	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,353,101,925.520	Local	1,350,452,918.70	1,350,235,540.60	100.00	-217,378.10		-217,378.10
		Base	1,350,452,918.70	1,350,235,540.60	100.00	-217,378.10	0.00	-217,378.10
US DOLLAR Total								
	1,353,102,171.020	Local	1,350,453,164.20	1,350,235,786.10	100.00	-217,378.10		-217,378.10
		Base	1,350,453,164.20	1,350,235,786.10	100.00	-217,378.10	0.00	-217,378.10
FUND Total								
	1,353,102,171.020	Base	1,350,453,164.20	1,350,235,786.10	100.00	-217,378.10	0.00	-217,378.10

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	32,438.720	Local	32,438.72	32,438.72	0.02	0.00		0.00
		Base	32,438.72	32,438.72	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	3,125,000.000	Local	3,165,124.55	3,147,076.25	1.90	-18,048.30		-18,048.30
		Base	3,165,124.55	3,147,076.25	1.90	-18,048.30	0.00	-18,048.30
FIXED INCOME								
	159,915,000.000	Local	162,596,190.03	162,305,330.72	98.08	-290,859.31		-290,859.31
		Base	162,596,190.03	162,305,330.72	98.08	-290,859.31	0.00	-290,859.31
US DOLLAR Total								
	163,072,438.720	Local	165,793,753.30	165,484,845.69	100.00	-308,907.61		-308,907.61
		Base	165,793,753.30	165,484,845.69	100.00	-308,907.61	0.00	-308,907.61
FUND Total								
	163,072,438.720	Base	165,793,753.30	165,484,845.69	100.00	-308,907.61	0.00	-308,907.61

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	454,019.350	Local	454,019.35	454,019.35	0.12	0.00		0.00
		Base	454,019.35	454,019.35	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	145,227,218.840	Local	144,899,400.28	144,734,138.04	37.99	-165,262.24		-165,262.24
		Base	144,899,400.28	144,734,138.04	37.99	-165,262.24	0.00	-165,262.24
FIXED INCOME								
	237,149,352.550	Local	237,823,457.81	235,783,713.83	61.89	-2,039,743.98		-2,039,743.98
Original Face:	270,643,695.000	Base	237,823,457.81	235,783,713.83	61.89	-2,039,743.98	0.00	-2,039,743.98
US DOLLAR Total								
	382,830,590.740	Local	383,176,877.44	380,971,871.22	100.00	-2,205,006.22		-2,205,006.22
Original Face:	270,643,695.000	Base	383,176,877.44	380,971,871.22	100.00	-2,205,006.22	0.00	-2,205,006.22
FUND Total								
	382,830,590.740	Base	383,176,877.44	380,971,871.22	100.00	-2,205,006.22	0.00	-2,205,006.22
Original Face:	270,643,695.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	843.700	Local	843.70	843.70	100.00	0.00		0.00
		Base	843.70	843.70	100.00	0.00	0.00	0.00
US DOLLAR Total								
	843.700	Local	843.70	843.70	100.00	0.00		0.00
		Base	843.70	843.70	100.00	0.00	0.00	0.00
FUND Total								
	843.700	Base	843.70	843.70	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	157,378.750	Local	157,378.75	157,378.75	0.04	0.00		0.00
		Base	157,378.75	157,378.75	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	93,005,450.000	Local	92,767,842.54	92,575,656.81	25.88	-192,185.73		-192,185.73
		Base	92,767,842.54	92,575,656.81	25.88	-192,185.73	0.00	-192,185.73
FIXED INCOME								
	266,257,899.350	Local	268,872,475.11	264,959,169.89	74.07	-3,913,305.22		-3,913,305.22
Original Face:	218,530,168.000	Base	268,872,475.11	264,959,169.89	74.07	-3,913,305.22	0.00	-3,913,305.22
US DOLLAR Total								
	359,420,728.100	Local	361,797,696.40	357,692,205.45	100.00	-4,105,490.95		-4,105,490.95
Original Face:	218,530,168.000	Base	361,797,696.40	357,692,205.45	100.00	-4,105,490.95	0.00	-4,105,490.95
FUND Total								
	359,420,728.100	Base	361,797,696.40	357,692,205.45	100.00	-4,105,490.95	0.00	-4,105,490.95
Original Face:	218,530,168.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	226,691.380	Local	226,691.38	226,691.38	0.02	0.00		0.00
		Base	226,691.38	226,691.38	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	592,800,413.880	Local	591,629,957.62	591,629,957.62	57.10	0.00		0.00
		Base	591,629,957.62	591,629,957.62	57.10	0.00	0.00	0.00
FIXED INCOME								
	451,954,125.130	Local	452,659,692.19	444,329,693.37	42.88	-8,329,998.82		-8,329,998.82
Original Face:	438,571,958.000	Base	452,659,692.19	444,329,693.37	42.88	-8,329,998.82	0.00	-8,329,998.82
US DOLLAR Total								
	1,044,981,230.390	Local	1,044,516,341.19	1,036,186,342.37	100.00	-8,329,998.82		-8,329,998.82
Original Face:	438,571,958.000	Base	1,044,516,341.19	1,036,186,342.37	100.00	-8,329,998.82	0.00	-8,329,998.82
FUND Total								
	1,044,981,230.390	Base	1,044,516,341.19	1,036,186,342.37	100.00	-8,329,998.82	0.00	-8,329,998.82
Original Face:	438,571,958.000							

Holdings

Currency Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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								
	3,164.760	Local	3,164.76	3,164.76	0.01	0.00		0.00
		Base	3,164.76	3,164.76	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	46,454,922.090	Local	46,373,709.10	46,373,712.19	98.84	3.09		3.09
		Base	46,373,709.10	46,373,712.19	98.84	3.09	0.00	3.09
EQUITY								
	541,042.710	Local	541,042.71	541,042.71	1.15	0.00		0.00
		Base	541,042.71	541,042.71	1.15	0.00	0.00	0.00
US DOLLAR Total								
	46,999,129.560	Local	46,917,916.57	46,917,919.66	100.00	3.09		3.09
		Base	46,917,916.57	46,917,919.66	100.00	3.09	0.00	3.09
FUND Total								
	46,999,129.560	Base	46,917,916.57	46,917,919.66	100.00	3.09	0.00	3.09

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	3,149.560	3,149.56	3,149.56	0.00	0.00	0.00	0.00
CASH Total	3,149.560	3,149.56	3,149.56	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	11,078,917.970	11,080,812.21	11,081,133.75	1.31	321.54	0.00	321.54
CASH EQUIVALENT Total	11,078,917.970	11,080,812.21	11,081,133.75	1.31	321.54	0.00	321.54

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	19,624,862.730	592,739,569.28	833,981,157.29	98.69	241,241,588.01	0.00	241,241,588.01
EQUITY Total	19,624,862.730	592,739,569.28	833,981,157.29	98.69	241,241,588.01	0.00	241,241,588.01

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	30,706,930.260	603,823,531.05	845,065,440.60	100.00	241,241,909.55	0.00	241,241,909.55

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	24,803,974.790	24,807,851.44	24,808,935.58	4.30	1,084.14	0.00	1,084.14
CASH EQUIVALENT Total	24,803,974.790	24,807,851.44	24,808,935.58	4.30	1,084.14	0.00	1,084.14

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,109,665.000	406,478,916.55	551,595,701.33	95.70	145,116,784.78	0.00	145,116,784.78
EQUITY Total	20,109,665.000	406,478,916.55	551,595,701.33	95.70	145,116,784.78	0.00	145,116,784.78

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	44,913,639.790	431,286,767.99	576,404,636.91	100.00	145,117,868.92	0.00	145,117,868.92

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	-40,698.750	-40,698.75	-40,698.75	0.00	0.00	0.00	0.00
CASH Total	-40,698.750	-40,698.75	-40,698.75	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	102,809,720.780	102,681,321.96	102,681,018.11	4.50	-303.85	0.00	-303.85
CASH EQUIVALENT Total	102,809,720.780	102,681,321.96	102,681,018.11	4.50	-303.85	0.00	-303.85

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	2,104,030,762.830	2,197,194,060.92	2,178,677,038.31	95.50	-18,517,022.61	0.00	-18,517,022.61
FIXED INCOME Total	2,104,030,762.830	2,197,194,060.92	2,178,677,038.31	95.50	-18,517,022.61	0.00	-18,517,022.61

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	2,206,799,784.860	2,299,834,684.13	2,281,317,357.67	100.00	-18,517,326.46	0.00	-18,517,326.46

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	327,183.840	327,183.84	327,183.84	0.09	0.00	0.00	0.00
CASH Total	327,183.840	327,183.84	327,183.84	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	24,000,000.000	23,997,697.41	23,896,114.56	6.72	-101,582.85	0.00	-101,582.85
CASH EQUIVALENT Total	24,000,000.000	23,997,697.41	23,896,114.56	6.72	-101,582.85	0.00	-101,582.85

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							
	333,833,805.220	334,704,264.42	331,395,837.71	93.19	-3,308,426.71	0.00	-3,308,426.71
FIXED INCOME Total							
	333,833,805.220	334,704,264.42	331,395,837.71	93.19	-3,308,426.71	0.00	-3,308,426.71

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	358,160,989.060	359,029,145.67	355,619,136.11	100.00	-3,410,009.56	0.00	-3,410,009.56

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	419,314.100	419,314.10	419,314.10	0.28	0.00	0.00	0.00
CASH Total	419,314.100	419,314.10	419,314.10	0.28	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	16,244,337.020	16,244,337.02	16,244,337.02	10.84	0.00	0.00	0.00
CASH EQUIVALENT Total	16,244,337.020	16,244,337.02	16,244,337.02	10.84	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	134,488,788.320	135,611,585.53	133,204,141.66	88.88	-2,407,443.87	0.00	-2,407,443.87
FIXED INCOME Total							
	134,488,788.320	135,611,585.53	133,204,141.66	88.88	-2,407,443.87	0.00	-2,407,443.87

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	151,152,439.440	152,275,236.65	149,867,792.78	100.00	-2,407,443.87	0.00	-2,407,443.87

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	-11,652.190	-11,652.19	-11,652.19	0.00	0.00	0.00	0.00
CASH Total	-11,652.190	-11,652.19	-11,652.19	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,967,261.320	4,968,012.39	4,968,254.77	0.24	242.38	0.00	242.38
CASH EQUIVALENT Total	4,967,261.320	4,968,012.39	4,968,254.77	0.24	242.38	0.00	242.38

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	26,106,558.000	1,052,943,946.78	2,026,318,051.99	99.75	973,374,105.21	0.00	973,374,105.21
EQUITY Total	26,106,558.000	1,052,943,946.78	2,026,318,051.99	99.75	973,374,105.21	0.00	973,374,105.21

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	31,062,167.130	1,057,900,306.98	2,031,274,654.57	100.00	973,374,347.59	0.00	973,374,347.59

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	-4,937,260.140	-4,937,260.14	-4,937,260.14	0.46	0.00	0.00	0.00
CASH Total	-4,937,260.140	-4,937,260.14	-4,937,260.14	0.46	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	612,277,220.190	610,769,569.41	610,646,950.19	56.32	-122,619.22	0.00	-122,619.22
CASH EQUIVALENT Total	612,277,220.190	610,769,569.41	610,646,950.19	56.32	-122,619.22	0.00	-122,619.22

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	475,515,583.840	478,895,537.61	468,601,386.39	43.22	-10,294,151.22	0.00	-10,294,151.22
FIXED INCOME Total	475,515,583.840	478,895,537.61	468,601,386.39	43.22	-10,294,151.22	0.00	-10,294,151.22

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,082,855,543.890	1,084,727,846.88	1,074,311,076.44	100.00	-10,416,770.44	0.00	-10,416,770.44

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	362,927.170	362,927.17	362,927.17	0.02	0.00	0.00	0.00
CASH Total	362,927.170	362,927.17	362,927.17	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,686,948,021.350	1,684,885,703.96	1,684,895,600.41	73.90	9,896.45	0.00	9,896.45
CASH EQUIVALENT Total	1,686,948,021.350	1,684,885,703.96	1,684,895,600.41	73.90	9,896.45	0.00	9,896.45

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	601,233,801.230	602,495,988.85	594,563,045.27	26.08	-7,932,943.58	0.00	-7,932,943.58
FIXED INCOME Total							
	601,233,801.230	602,495,988.85	594,563,045.27	26.08	-7,932,943.58	0.00	-7,932,943.58

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	2,288,544,749.750	2,287,744,619.98	2,279,821,572.85	100.00	-7,923,047.13	0.00	-7,923,047.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	23,179.920	23,179.92	23,179.92	0.02	0.00	0.00	0.00
CASH Total	23,179.920	23,179.92	23,179.92	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,651,696.570	12,643,191.82	12,576,223.51	11.99	-66,968.31	0.00	-66,968.31
CASH EQUIVALENT Total	12,651,696.570	12,643,191.82	12,576,223.51	11.99	-66,968.31	0.00	-66,968.31

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	92,831,073.440	92,830,002.45	92,294,894.24	87.99	-535,108.21	0.00	-535,108.21
FIXED INCOME Total							
	92,831,073.440	92,830,002.45	92,294,894.24	87.99	-535,108.21	0.00	-535,108.21

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	105,505,949.930	105,496,374.19	104,894,297.67	100.00	-602,076.52	0.00	-602,076.52

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	18,750.000	18,750.00	18,750.00	0.00	0.00	0.00	0.00
CASH Total	18,750.000	18,750.00	18,750.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	386,176,766.130	385,393,160.20	385,341,619.37	37.01	-51,540.83	0.00	-51,540.83
CASH EQUIVALENT Total	386,176,766.130	385,393,160.20	385,341,619.37	37.01	-51,540.83	0.00	-51,540.83

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	661,707,965.440	662,886,962.12	655,861,049.00	62.99	-7,025,913.12	0.00	-7,025,913.12
FIXED INCOME Total	661,707,965.440	662,886,962.12	655,861,049.00	62.99	-7,025,913.12	0.00	-7,025,913.12

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,047,903,481.570	1,048,298,872.32	1,041,221,418.37	100.00	-7,077,453.95	0.00	-7,077,453.95

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	291,402.580	291,402.58	291,402.58	0.02	0.00	0.00	0.00
CASH Total	291,402.580	291,402.58	291,402.58	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,702,212,914.510	1,700,248,661.18	1,700,248,783.83	96.54	122.65	0.00	122.65
CASH EQUIVALENT Total	1,702,212,914.510	1,700,248,661.18	1,700,248,783.83	96.54	122.65	0.00	122.65

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	60,617,051.970	60,616,314.49	60,599,934.38	3.44	-16,380.11	0.00	-16,380.11
FIXED INCOME Total							
	60,617,051.970	60,616,314.49	60,599,934.38	3.44	-16,380.11	0.00	-16,380.11

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,763,121,369.060	1,761,156,378.25	1,761,140,120.79	100.00	-16,257.46	0.00	-16,257.46

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	245.500	245.50	245.50	0.00	0.00	0.00	0.00
CASH Total	245.500	245.50	245.50	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,353,101,925.520	1,350,452,918.70	1,350,235,540.60	100.00	-217,378.10	0.00	-217,378.10
CASH EQUIVALENT Total	1,353,101,925.520	1,350,452,918.70	1,350,235,540.60	100.00	-217,378.10	0.00	-217,378.10

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,353,102,171.020	1,350,453,164.20	1,350,235,786.10	100.00	-217,378.10	0.00	-217,378.10

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	32,438.720	32,438.72	32,438.72	0.02	0.00	0.00	0.00
CASH Total	32,438.720	32,438.72	32,438.72	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,125,000.000	3,165,124.55	3,147,076.25	1.90	-18,048.30	0.00	-18,048.30
CASH EQUIVALENT Total	3,125,000.000	3,165,124.55	3,147,076.25	1.90	-18,048.30	0.00	-18,048.30

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							
	159,915,000.000	162,596,190.03	162,305,330.72	98.08	-290,859.31	0.00	-290,859.31
FIXED INCOME Total							
	159,915,000.000	162,596,190.03	162,305,330.72	98.08	-290,859.31	0.00	-290,859.31

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	163,072,438.720	165,793,753.30	165,484,845.69	100.00	-308,907.61	0.00	-308,907.61

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	454,019.350	454,019.35	454,019.35	0.12	0.00	0.00	0.00
CASH Total	454,019.350	454,019.35	454,019.35	0.12	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	145,227,218.840	144,899,400.28	144,734,138.04	37.99	-165,262.24	0.00	-165,262.24
CASH EQUIVALENT Total	145,227,218.840	144,899,400.28	144,734,138.04	37.99	-165,262.24	0.00	-165,262.24

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							
	237,149,352.550	237,823,457.81	235,783,713.83	61.89	-2,039,743.98	0.00	-2,039,743.98
FIXED INCOME Total							
	237,149,352.550	237,823,457.81	235,783,713.83	61.89	-2,039,743.98	0.00	-2,039,743.98

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	382,830,590.740	383,176,877.44	380,971,871.22	100.00	-2,205,006.22	0.00	-2,205,006.22

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	843.700	843.70	843.70	100.00	0.00	0.00	0.00
CASH Total	843.700	843.70	843.70	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	843.700	843.70	843.70	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	157,378.750	157,378.75	157,378.75	0.04	0.00	0.00	0.00
CASH Total	157,378.750	157,378.75	157,378.75	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	93,005,450.000	92,767,842.54	92,575,656.81	25.88	-192,185.73	0.00	-192,185.73
CASH EQUIVALENT Total	93,005,450.000	92,767,842.54	92,575,656.81	25.88	-192,185.73	0.00	-192,185.73

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							
	266,257,899.350	268,872,475.11	264,959,169.89	74.07	-3,913,305.22	0.00	-3,913,305.22
FIXED INCOME Total							
	266,257,899.350	268,872,475.11	264,959,169.89	74.07	-3,913,305.22	0.00	-3,913,305.22

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	359,420,728.100	361,797,696.40	357,692,205.45	100.00	-4,105,490.95	0.00	-4,105,490.95

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	226,691.380	226,691.38	226,691.38	0.02	0.00	0.00	0.00
CASH Total	226,691.380	226,691.38	226,691.38	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	592,800,413.880	591,629,957.62	591,629,957.62	57.10	0.00	0.00	0.00
CASH EQUIVALENT Total	592,800,413.880	591,629,957.62	591,629,957.62	57.10	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	451,954,125.130	452,659,692.19	444,329,693.37	42.88	-8,329,998.82	0.00	-8,329,998.82
FIXED INCOME Total	451,954,125.130	452,659,692.19	444,329,693.37	42.88	-8,329,998.82	0.00	-8,329,998.82

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	1,044,981,230.390	1,044,516,341.19	1,036,186,342.37	100.00	-8,329,998.82	0.00	-8,329,998.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,164.760	3,164.76	3,164.76	0.01	0.00	0.00	0.00
CASH Total	3,164.760	3,164.76	3,164.76	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	46,454,922.090	46,373,709.10	46,373,712.19	98.84	3.09	0.00	3.09
CASH EQUIVALENT Total	46,454,922.090	46,373,709.10	46,373,712.19	98.84	3.09	0.00	3.09

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	541,042.710	541,042.71	541,042.71	1.15	0.00	0.00	0.00
EQUITY Total	541,042.710	541,042.71	541,042.71	1.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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	46,999,129.560	46,917,916.57	46,917,919.66	100.00	3.09	0.00	3.09

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	3,149.560	3,149.56	3,149.56	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							
	11,078,917.970	11,080,812.21	11,081,133.75	1.31	321.54	0.00	321.54
					321.54 GN	0.00 GN	321.54 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,624,862.730	592,739,569.28	833,981,157.29	98.69	241,241,588.01	0.00	241,241,588.01
					286,912,653.12 GN	0.00 GN	286,912,653.12 GN
					-45,671,065.11 LS	0.00 LS	-45,671,065.11 LS
FUND Total							
0.000	30,706,930.260	603,823,531.05	845,065,440.60	100.00	241,241,909.55	0.00	241,241,909.55
					286,912,974.66 GN	0.00 GN	286,912,974.66 GN
					-45,671,065.11 LS	0.00 LS	-45,671,065.11 LS

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	24,803,974.790	24,807,851.44	24,808,935.58	4.30	1,084.14	0.00	1,084.14
					1,084.14 GN	0.00 GN	1,084.14 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,109,665.000	406,478,916.55	551,595,701.33	95.70	145,116,784.78	0.00	145,116,784.78
					183,116,507.12 GN	0.00 GN	183,116,507.12 GN
					-37,999,722.34 LS	0.00 LS	-37,999,722.34 LS
FUND Total							
0.000	44,913,639.790	431,286,767.99	576,404,636.91	100.00	145,117,868.92	0.00	145,117,868.92
					183,117,591.26 GN	0.00 GN	183,117,591.26 GN
					-37,999,722.34 LS	0.00 LS	-37,999,722.34 LS

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	-40,698.750	-40,698.75	-40,698.75	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							
	102,809,720.780	102,681,321.96	102,681,018.11	4.50	-303.85	0.00	-303.85
					1,249.74 GN	0.00 GN	1,249.74 GN
					-1,553.59 LS	0.00 LS	-1,553.59 LS
FIXED INCOME							
	2,104,030,762.830	2,197,194,060.92	2,178,677,038.31	95.50	-18,517,022.61	0.00	-18,517,022.61
					32,773,538.57 GN	0.00 GN	32,773,538.57 GN
					-51,290,561.18 LS	0.00 LS	-51,290,561.18 LS
Original Face: 2,140,204,898.000							
FUND Total							
0.000	2,206,799,784.860	2,299,834,684.13	2,281,317,357.67	100.00	-18,517,326.46	0.00	-18,517,326.46
					32,774,788.31 GN	0.00 GN	32,774,788.31 GN
					-51,292,114.77 LS	0.00 LS	-51,292,114.77 LS
Original Face: 2,140,204,898.000							

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	327,183.840	327,183.84	327,183.84	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							
	24,000,000.000	23,997,697.41	23,896,114.56	6.72	-101,582.85	0.00	-101,582.85
					0.00 GN	0.00 GN	0.00 GN
					-101,582.85 LS	0.00 LS	-101,582.85 LS
FIXED INCOME							
	333,833,805.220	334,704,264.42	331,395,837.71	93.19	-3,308,426.71	0.00	-3,308,426.71
					366,715.12 GN	0.00 GN	366,715.12 GN
					-3,675,141.83 LS	0.00 LS	-3,675,141.83 LS
Original Face:	197,098,802.000						
FUND Total							
0.000	358,160,989.060	359,029,145.67	355,619,136.11	100.00	-3,410,009.56	0.00	-3,410,009.56
					366,715.12 GN	0.00 GN	366,715.12 GN
					-3,776,724.68 LS	0.00 LS	-3,776,724.68 LS
Original Face:	197,098,802.000						

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							
	419,314.100	419,314.10	419,314.10	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	16,244,337.020	16,244,337.02	16,244,337.02	10.84	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	134,488,788.320	135,611,585.53	133,204,141.66	88.88	-2,407,443.87	0.00	-2,407,443.87
					36,746.25 GN	0.00 GN	36,746.25 GN
					-2,444,190.12 LS	0.00 LS	-2,444,190.12 LS
Original Face:	160,764,820.000						
FUND Total							
0.000	151,152,439.440	152,275,236.65	149,867,792.78	100.00	-2,407,443.87	0.00	-2,407,443.87
					36,746.25 GN	0.00 GN	36,746.25 GN
					-2,444,190.12 LS	0.00 LS	-2,444,190.12 LS
Original Face:	160,764,820.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	-11,652.190	-11,652.19	-11,652.19	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,967,261.320	4,968,012.39	4,968,254.77	0.24	242.38	0.00	242.38
					242.38 GN	0.00 GN	242.38 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,106,558.000	1,052,943,946.78	2,026,318,051.99	99.75	973,374,105.21	0.00	973,374,105.21
					1,023,746,351.71 GN	0.00 GN	1,023,746,351.71 GN
					-50,372,246.50 LS	0.00 LS	-50,372,246.50 LS
FUND Total							
0.000	31,062,167.130	1,057,900,306.98	2,031,274,654.57	100.00	973,374,347.59	0.00	973,374,347.59
					1,023,746,594.09 GN	0.00 GN	1,023,746,594.09 GN
					-50,372,246.50 LS	0.00 LS	-50,372,246.50 LS

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	-4,937,260.140	-4,937,260.14	-4,937,260.14	0.46	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	612,277,220.190	610,769,569.41	610,646,950.19	56.32	-122,619.22	0.00	-122,619.22
					2,085.31 GN	0.00 GN	2,085.31 GN
					-124,704.53 LS	0.00 LS	-124,704.53 LS
FIXED INCOME							
	475,515,583.840	478,895,537.61	468,601,386.39	43.22	-10,294,151.22	0.00	-10,294,151.22
					156,801.23 GN	0.00 GN	156,801.23 GN
					-10,450,952.45 LS	0.00 LS	-10,450,952.45 LS
Original Face:	865,091,311.000						
FUND Total							
0.000	1,082,855,543.890	1,084,727,846.88	1,074,311,076.44	100.00	-10,416,770.44	0.00	-10,416,770.44
					158,886.54 GN	0.00 GN	158,886.54 GN
					-10,575,656.98 LS	0.00 LS	-10,575,656.98 LS
Original Face:	865,091,311.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	362,927.170	362,927.17	362,927.17	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,686,948,021.350	1,684,885,703.96	1,684,895,600.41	73.90	9,896.45	0.00	9,896.45
					28,826.00 GN	0.00 GN	28,826.00 GN
					-18,929.55 LS	0.00 LS	-18,929.55 LS
FIXED INCOME							
	601,233,801.230	602,495,988.85	594,563,045.27	26.08	-7,932,943.58	0.00	-7,932,943.58
					799,726.25 GN	0.00 GN	799,726.25 GN
					-8,732,669.83 LS	0.00 LS	-8,732,669.83 LS
Original Face:	425,704,242.000						
FUND Total							
0.000	2,288,544,749.750	2,287,744,619.98	2,279,821,572.85	100.00	-7,923,047.13	0.00	-7,923,047.13
					828,552.25 GN	0.00 GN	828,552.25 GN
					-8,751,599.38 LS	0.00 LS	-8,751,599.38 LS
Original Face:	425,704,242.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	23,179.920	23,179.92	23,179.92	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	12,651,696.570	12,643,191.82	12,576,223.51	11.99	-66,968.31	0.00	-66,968.31
					11,777.35 GN	0.00 GN	11,777.35 GN
					-78,745.66 LS	0.00 LS	-78,745.66 LS
FIXED INCOME							
	92,831,073.440	92,830,002.45	92,294,894.24	87.99	-535,108.21	0.00	-535,108.21
					102,098.11 GN	0.00 GN	102,098.11 GN
					-637,206.32 LS	0.00 LS	-637,206.32 LS
Original Face:	46,469,000.000						
FUND Total							
0.000	105,505,949.930	105,496,374.19	104,894,297.67	100.00	-602,076.52	0.00	-602,076.52
					113,875.46 GN	0.00 GN	113,875.46 GN
					-715,951.98 LS	0.00 LS	-715,951.98 LS
Original Face:	46,469,000.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	18,750.000	18,750.00	18,750.00	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							
	386,176,766.130	385,393,160.20	385,341,619.37	37.01	-51,540.83	0.00	-51,540.83
					0.00 GN	0.00 GN	0.00 GN
					-51,540.83 LS	0.00 LS	-51,540.83 LS
FIXED INCOME							
	661,707,965.440	662,886,962.12	655,861,049.00	62.99	-7,025,913.12	0.00	-7,025,913.12
					310,914.90 GN	0.00 GN	310,914.90 GN
					-7,336,828.02 LS	0.00 LS	-7,336,828.02 LS
Original Face:	511,989,081.000						
FUND Total							
0.000	1,047,903,481.570	1,048,298,872.32	1,041,221,418.37	100.00	-7,077,453.95	0.00	-7,077,453.95
					310,914.90 GN	0.00 GN	310,914.90 GN
					-7,388,368.85 LS	0.00 LS	-7,388,368.85 LS
Original Face:	511,989,081.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	291,402.580	291,402.58	291,402.58	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,702,212,914.510	1,700,248,661.18	1,700,248,783.83	96.54	122.65	0.00	122.65
					122.65 GN	0.00 GN	122.65 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	60,617,051.970	60,616,314.49	60,599,934.38	3.44	-16,380.11	0.00	-16,380.11
					455.51 GN	0.00 GN	455.51 GN
					-16,835.62 LS	0.00 LS	-16,835.62 LS
Original Face:	38,750,000.000						
FUND Total							
0.000	1,763,121,369.060	1,761,156,378.25	1,761,140,120.79	100.00	-16,257.46	0.00	-16,257.46
					578.16 GN	0.00 GN	578.16 GN
					-16,835.62 LS	0.00 LS	-16,835.62 LS
Original Face:	38,750,000.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	245.500	245.50	245.50	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,353,101,925.520	1,350,452,918.70	1,350,235,540.60	100.00	-217,378.10	0.00	-217,378.10
					1,538.89 GN	0.00 GN	1,538.89 GN
					-218,916.99 LS	0.00 LS	-218,916.99 LS
FUND Total							
0.000	1,353,102,171.020	1,350,453,164.20	1,350,235,786.10	100.00	-217,378.10	0.00	-217,378.10
					1,538.89 GN	0.00 GN	1,538.89 GN
					-218,916.99 LS	0.00 LS	-218,916.99 LS

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	32,438.720	32,438.72	32,438.72	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,125,000.000	3,165,124.55	3,147,076.25	1.90	-18,048.30	0.00	-18,048.30
					0.00 GN	0.00 GN	0.00 GN
					-18,048.30 LS	0.00 LS	-18,048.30 LS
FIXED INCOME							
	159,915,000.000	162,596,190.03	162,305,330.72	98.08	-290,859.31	0.00	-290,859.31
					0.00 GN	0.00 GN	0.00 GN
					-290,859.31 LS	0.00 LS	-290,859.31 LS
FUND Total							
0.000	163,072,438.720	165,793,753.30	165,484,845.69	100.00	-308,907.61	0.00	-308,907.61
					0.00 GN	0.00 GN	0.00 GN
					-308,907.61 LS	0.00 LS	-308,907.61 LS

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	454,019.350	454,019.35	454,019.35	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	145,227,218.840	144,899,400.28	144,734,138.04	37.99	-165,262.24	0.00	-165,262.24
					27,403.79 GN	0.00 GN	27,403.79 GN
					-192,666.03 LS	0.00 LS	-192,666.03 LS
FIXED INCOME							
	237,149,352.550	237,823,457.81	235,783,713.83	61.89	-2,039,743.98	0.00	-2,039,743.98
					305,922.93 GN	0.00 GN	305,922.93 GN
					-2,345,666.91 LS	0.00 LS	-2,345,666.91 LS
Original Face:	270,643,695.000						
FUND Total							
0.000	382,830,590.740	383,176,877.44	380,971,871.22	100.00	-2,205,006.22	0.00	-2,205,006.22
					333,326.72 GN	0.00 GN	333,326.72 GN
					-2,538,332.94 LS	0.00 LS	-2,538,332.94 LS
Original Face:	270,643,695.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	843.700	843.70	843.70	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	843.700	843.70	843.70	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: *April 30, 2018*

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

View Date: *May 8, 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							
	157,378.750	157,378.75	157,378.75	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							
	93,005,450.000	92,767,842.54	92,575,656.81	25.88	-192,185.73	0.00	-192,185.73
					480.30 GN	0.00 GN	480.30 GN
					-192,666.03 LS	0.00 LS	-192,666.03 LS
FIXED INCOME							
	266,257,899.350	268,872,475.11	264,959,169.89	74.07	-3,913,305.22	0.00	-3,913,305.22
					328,133.57 GN	0.00 GN	328,133.57 GN
					-4,241,438.79 LS	0.00 LS	-4,241,438.79 LS
Original Face:	218,530,168.000						
FUND Total							
0.000	359,420,728.100	361,797,696.40	357,692,205.45	100.00	-4,105,490.95	0.00	-4,105,490.95
					328,613.87 GN	0.00 GN	328,613.87 GN
					-4,434,104.82 LS	0.00 LS	-4,434,104.82 LS
Original Face:	218,530,168.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	226,691.380	226,691.38	226,691.38	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	592,800,413.880	591,629,957.62	591,629,957.62	57.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	451,954,125.130	452,659,692.19	444,329,693.37	42.88	-8,329,998.82	0.00	-8,329,998.82
					24,673.38 GN	0.00 GN	24,673.38 GN
					-8,354,672.20 LS	0.00 LS	-8,354,672.20 LS
Original Face:	438,571,958.000						
FUND Total							
0.000	1,044,981,230.390	1,044,516,341.19	1,036,186,342.37	100.00	-8,329,998.82	0.00	-8,329,998.82
					24,673.38 GN	0.00 GN	24,673.38 GN
					-8,354,672.20 LS	0.00 LS	-8,354,672.20 LS
Original Face:	438,571,958.000						

Holdings

Fund Summary

As of: *April 30, 2018*

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

View Date: *May 8, 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							
	3,164.760	3,164.76	3,164.76	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	46,454,922.090	46,373,709.10	46,373,712.19	98.84	3.09	0.00	3.09
					3.09 GN	0.00 GN	3.09 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	541,042.710	541,042.71	541,042.71	1.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	46,999,129.560	46,917,916.57	46,917,919.66	100.00	3.09	0.00	3.09
					3.09 GN	0.00 GN	3.09 GN
					0.00 LS	0.00 LS	0.00 LS