Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
			-957,782.720	Local	1.000000	-957,782.72	1.000000	-957,782.72	0.00	0.11
				Base	1.000000	-957,782.72	1.000000	-957,782.72	0.00	0.11
US DOLLAR Total									
			-957,782.720	Local		-957,782.72		-957,782.72	0.00	0.11
				Base		-957,782.72		-957,782.72	0.00	0.11
CASH Total									
			-957,782.720	Base		-957,782.72		-957,782.72	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				2.0785655	31 Dec 2030		
			2,565,228.440	Local	100.039043	2,566,229.97	100.040000	2,566,254.53	24.56	0.29
				Base	100.039043	2,566,229.97	100.040000	2,566,254.53	24.56	0.29
US DOLLAR Total									
			2,565,228.440	Local		2,566,229.97		2,566,254.53	24.56	0.29
				Base		2,566,229.97		2,566,254.53	24.56	0.29
CASH EQUIVALENT Total									
			2,565,228.440	Base		2,566,229.97		2,566,254.53	24.56	0.29
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,383.000	Local	39.103904	1,227,197.82	60.720000	1,905,575.76	678,377.94	0.22
				Base	39.103904	1,227,197.82	60.720000	1,905,575.76	678,377.94	0.22

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	21,852.000	49.023293	1,071,257.00	62.200000	1,359,194.40	287,937.40	0.15
		Base		49.023293	1,071,257.00	62.200000	1,359,194.40	287,937.40	0.15
002535300	AARON S INC COMMON STOCK USD.5								
		Local	29,422.000	21.563885	634,452.63	43.450000	1,278,385.90	643,933.27	0.15
		Base		21.563885	634,452.63	43.450000	1,278,385.90	643,933.27	0.15
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	39,012.000	41.709277	1,627,162.30	40.910000	1,595,980.92	-31,181.38	0.18
		Base		41.709277	1,627,162.30	40.910000	1,595,980.92	-31,181.38	0.18
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	55,359.000	10.497800	581,147.72	24.670000	1,365,706.53	784,558.81	0.16
		Base		10.497800	581,147.72	24.670000	1,365,706.53	784,558.81	0.16
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,484.000	120.139600	2,340,799.97	115.870000	2,257,611.08	-83,188.89	0.26
		Base		120.139600	2,340,799.97	115.870000	2,257,611.08	-83,188.89	0.26
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,640.000	16.831971	616,723.42	29.950000	1,097,368.00	480,644.58	0.12
		Base		16.831971	616,723.42	29.950000	1,097,368.00	480,644.58	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,656.000	26.208892	751,042.01	48.100000	1,378,353.60	627,311.59	0.16
		Base		26.208892	751,042.01	48.100000	1,378,353.60	627,311.59	0.16
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,499.000	29.045505	798,722.35	33.030000	908,291.97	109,569.62	0.10
		Base		29.045505	798,722.35	33.030000	908,291.97	109,569.62	0.10
009728106	AKORN INC COMMON STOCK								
		Local	44,652.000	40.592347	1,812,529.48	16.590000	740,776.68	-1,071,752.80	0.08
		Base		40.592347	1,812,529.48	16.590000	740,776.68	-1,071,752.80	0.08
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	45,199.000	24.072453	1,088,050.79	23.500000	1,062,176.50	-25,874.29	0.12
		Base		24.072453	1,088,050.79	23.500000	1,062,176.50	-25,874.29	0.12

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017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,285.000	350.945612	2,556,638.78	574.970000	4,188,656.45	1,632,017.67	0.48
		Base		350.945612	2,556,638.78	574.970000	4,188,656.45	1,632,017.67	0.48
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	59,744.000	27.589257	1,648,292.56	25.120000	1,500,769.28	-147,523.28	0.17
		Base		27.589257	1,648,292.56	25.120000	1,500,769.28	-147,523.28	0.17
018522300	ALLETE INC COMMON STOCK								
		Local	24,366.000	67.441183	1,643,271.87	77.410000	1,886,172.06	242,900.19	0.21
		Base		67.441183	1,643,271.87	77.410000	1,886,172.06	242,900.19	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	84,582.000	15.891011	1,344,093.46	12.000000	1,014,984.00	-329,109.46	0.12
		Base		15.891011	1,344,093.46	12.000000	1,014,984.00	-329,109.46	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,981.000	41.644474	2,706,099.57	42.880000	2,786,385.28	80,285.71	0.32
		Base		41.644474	2,706,099.57	42.880000	2,786,385.28	80,285.71	0.32
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	79,780.000	17.749144	1,416,026.69	23.250000	1,854,885.00	438,858.31	0.21
		Base		17.749144	1,416,026.69	23.250000	1,854,885.00	438,858.31	0.21
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	32,983.000	37.990649	1,253,045.57	107.330000	3,540,065.39	2,287,019.82	0.40
		Base		37.990649	1,253,045.57	107.330000	3,540,065.39	2,287,019.82	0.40
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	36,788.000	42.888234	1,577,772.36	41.750000	1,535,899.00	-41,873.36	0.17
		Base		42.888234	1,577,772.36	41.750000	1,535,899.00	-41,873.36	0.17
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	29,659.000	45.128697	1,338,472.01	93.380000	2,769,557.42	1,431,085.41	0.31
		Base		45.128697	1,338,472.01	93.380000	2,769,557.42	1,431,085.41	0.31
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,578.000	17.282238	1,461,697.16	35.180000	2,975,454.04	1,513,756.88	0.34
		Base		17.282238	1,461,697.16	35.180000	2,975,454.04	1,513,756.88	0.34

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	41,640.000	31.925717	1,329,386.87	75.280000	3,134,659.20	1,805,272.33	0.36
		Base		31.925717	1,329,386.87	75.280000	3,134,659.20	1,805,272.33	0.36
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	29,660.000	25.398826	753,329.17	78.180000	2,318,818.80	1,565,489.63	0.26
		Base		25.398826	753,329.17	78.180000	2,318,818.80	1,565,489.63	0.26
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	80,367.000	18.590319	1,494,048.17	27.300000	2,194,019.10	699,970.93	0.25
		Base		18.590319	1,494,048.17	27.300000	2,194,019.10	699,970.93	0.25
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,801.000	38.186893	2,016,306.13	90.140000	4,759,482.14	2,743,176.01	0.54
		Base		38.186893	2,016,306.13	90.140000	4,759,482.14	2,743,176.01	0.54
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	28,123.000	41.616100	1,170,369.58	48.580000	1,366,215.34	195,845.76	0.16
		Base		41.616100	1,170,369.58	48.580000	1,366,215.34	195,845.76	0.16
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	22,355.000	39.162615	875,480.25	57.250000	1,279,823.75	404,343.50	0.15
		Base		39.162615	875,480.25	57.250000	1,279,823.75	404,343.50	0.15
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	33,987.000	36.382438	1,236,529.92	32.500000	1,104,577.50	-131,952.42	0.13
		Base		36.382438	1,236,529.92	32.500000	1,104,577.50	-131,952.42	0.13
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	56,104.000	29.047725	1,629,693.54	42.890000	2,406,300.56	776,607.02	0.27
		Base		29.047725	1,629,693.54	42.890000	2,406,300.56	776,607.02	0.27
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	39,052.000	18.052760	704,996.37	32.950000	1,286,763.40	581,767.03	0.15
		Base		18.052760	704,996.37	32.950000	1,286,763.40	581,767.03	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,089.000	52.976440	1,064,243.70	83.420000	1,675,824.38	611,580.68	0.19
		Base		52.976440	1,064,243.70	83.420000	1,675,824.38	611,580.68	0.19

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063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		57,729.000	Local	44.712053	2,581,182.09	45.040000	2,600,114.16	18,932.07	0.30
			Base	44.712053	2,581,182.09	45.040000	2,600,114.16	18,932.07	0.30
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		66,597.000	Local	29.923064	1,992,786.31	19.925000	1,326,945.23	-665,841.08	0.15
			Base	29.923064	1,992,786.31	19.925000	1,326,945.23	-665,841.08	0.15
077454106	BELDEN INC COMMON STOCK USD.01								
		19,318.000	Local	78.257377	1,511,776.01	61.120000	1,180,716.16	-331,059.85	0.13
			Base	78.257377	1,511,776.01	61.120000	1,180,716.16	-331,059.85	0.13
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		43,241.000	Local	45.021411	1,946,770.85	42.210000	1,825,202.61	-121,568.24	0.21
			Base	45.021411	1,946,770.85	42.210000	1,825,202.61	-121,568.24	0.21
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		45,691.000	Local	27.880122	1,273,870.65	72.410000	3,308,485.31	2,034,614.66	0.38
			Base	27.880122	1,273,870.65	72.410000	3,308,485.31	2,034,614.66	0.38
089302103	BIG LOTS INC COMMON STOCK USD.01								
		20,054.000	Local	35.352845	708,965.96	41.780000	837,856.12	128,890.16	0.10
			Base	35.352845	708,965.96	41.780000	837,856.12	128,890.16	0.10
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		9,630.000	Local	102.613589	988,168.86	288.540000	2,778,640.20	1,790,471.34	0.32
			Base	102.613589	988,168.86	288.540000	2,778,640.20	1,790,471.34	0.32
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		17,863.000	Local	74.680908	1,334,025.06	147.950000	2,642,830.85	1,308,805.79	0.30
			Base	74.680908	1,334,025.06	147.950000	2,642,830.85	1,308,805.79	0.30
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		25,468.000	Local	35.893290	914,130.30	61.210000	1,558,896.28	644,765.98	0.18
			Base	35.893290	914,130.30	61.210000	1,558,896.28	644,765.98	0.18
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		23,066.000	Local	89.739552	2,069,932.50	102.450000	2,363,111.70	293,179.20	0.27
			Base	89.739552	2,069,932.50	102.450000	2,363,111.70	293,179.20	0.27

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100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,162.000	302.116776	1,257,410.02	299.700000	1,247,351.40	-10,058.62	0.14
		Base		302.116776	1,257,410.02	299.700000	1,247,351.40	-10,058.62	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,049.000	35.188289	1,374,067.48	34.660000	1,353,438.34	-20,629.14	0.15
		Base		35.188289	1,374,067.48	34.660000	1,353,438.34	-20,629.14	0.15
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	20,848.000	21.174640	441,448.89	47.600000	992,364.80	550,915.91	0.11
		Base		21.174640	441,448.89	47.600000	992,364.80	550,915.91	0.11
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,180.000	80.908829	1,956,375.48	79.750000	1,928,355.00	-28,020.48	0.22
		Base		80.908829	1,956,375.48	79.750000	1,928,355.00	-28,020.48	0.22
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	109,057.000	11.423517	1,245,814.47	27.730000	3,024,150.61	1,778,336.14	0.34
		Base		11.423517	1,245,814.47	27.730000	3,024,150.61	1,778,336.14	0.34
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	41,443.000	25.003018	1,036,200.08	64.480000	2,672,244.64	1,636,044.56	0.30
		Base		25.003018	1,036,200.08	64.480000	2,672,244.64	1,636,044.56	0.30
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,810.000	31.612772	1,859,147.11	65.050000	3,825,590.50	1,966,443.39	0.43
		Base		31.612772	1,859,147.11	65.050000	3,825,590.50	1,966,443.39	0.43
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	79,586.000	17.697748	1,408,492.99	19.040000	1,515,317.44	106,824.45	0.17
		Base		17.697748	1,408,492.99	19.040000	1,515,317.44	106,824.45	0.17
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	93,217.000	10.065505	938,276.18	17.780000	1,657,398.26	719,122.08	0.19
		Base		10.065505	938,276.18	17.780000	1,657,398.26	719,122.08	0.19
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,237.000	381.559991	853,549.70	733.290000	1,640,369.73	786,820.03	0.19
		Base		381.559991	853,549.70	733.290000	1,640,369.73	786,820.03	0.19

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127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	29,402.000	30.993751	911,278.27	61.770000	1,816,161.54	904,883.27	0.21
		Base		30.993751	911,278.27	61.770000	1,816,161.54	904,883.27	0.21
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	106,658.000	11.221775	1,196,892.08	10.740000	1,145,506.92	-51,385.16	0.13
		Base		11.221775	1,196,892.08	10.740000	1,145,506.92	-51,385.16	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	44,100.000	49.600619	2,187,387.29	91.130000	4,018,833.00	1,831,445.71	0.46
		Base		49.600619	2,187,387.29	91.130000	4,018,833.00	1,831,445.71	0.46
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	16,855.000	113.572241	1,914,260.12	98.360000	1,657,857.80	-256,402.32	0.19
		Base		113.572241	1,914,260.12	98.360000	1,657,857.80	-256,402.32	0.19
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	28,974.000	46.994976	1,361,632.43	108.310000	3,138,173.94	1,776,541.51	0.36
		Base		46.994976	1,361,632.43	108.310000	3,138,173.94	1,776,541.51	0.36
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,314.000	40.990456	914,661.03	52.570000	1,173,046.98	258,385.95	0.13
		Base		40.990456	914,661.03	52.570000	1,173,046.98	258,385.95	0.13
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	34,179.000	27.641930	944,773.54	28.390000	970,341.81	25,568.27	0.11
		Base		27.641930	944,773.54	28.390000	970,341.81	25,568.27	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,335.000	51.671989	1,154,093.87	108.390000	2,420,890.65	1,266,796.78	0.27
		Base		51.671989	1,154,093.87	108.390000	2,420,890.65	1,266,796.78	0.27
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,844.000	97.829966	1,745,677.92	105.080000	1,875,047.52	129,369.60	0.21
		Base		97.829966	1,745,677.92	105.080000	1,875,047.52	129,369.60	0.21
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	63,421.000	32.703584	2,074,094.01	41.890000	2,656,705.69	582,611.68	0.30
		Base		32.703584	2,074,094.01	41.890000	2,656,705.69	582,611.68	0.30

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,305.000	14.974002	543,631.15	40.490000	1,469,989.45	926,358.30	0.17
		Base		14.974002	543,631.15	40.490000	1,469,989.45	926,358.30	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,776.000	41.651221	948,648.22	112.260000	2,556,833.76	1,608,185.54	0.29
		Base		41.651221	948,648.22	112.260000	2,556,833.76	1,608,185.54	0.29
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,260.000	27.413921	555,406.04	55.060000	1,115,515.60	560,109.56	0.13
		Base		27.413921	555,406.04	55.060000	1,115,515.60	560,109.56	0.13
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,581.000	323.603853	2,453,240.81	321.810000	2,439,641.61	-13,599.20	0.28
		Base		323.603853	2,453,240.81	321.810000	2,439,641.61	-13,599.20	0.28
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,921.000	44.042728	1,493,973.38	55.670000	1,888,382.07	394,408.69	0.21
		Base		44.042728	1,493,973.38	55.670000	1,888,382.07	394,408.69	0.21
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	84,563.000	22.546645	1,906,611.98	44.360000	3,751,214.68	1,844,602.70	0.43
		Base		22.546645	1,906,611.98	44.360000	3,751,214.68	1,844,602.70	0.43
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	434,226.000	3.065214	1,330,995.43	5.240000	2,275,344.24	944,348.81	0.26
		Base		3.065214	1,330,995.43	5.240000	2,275,344.24	944,348.81	0.26
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	5,407.000	127.987544	692,028.65	296.500000	1,603,175.50	911,146.85	0.18
		Base		127.987544	692,028.65	296.500000	1,603,175.50	911,146.85	0.18
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	68,224.000	17.735119	1,209,960.78	26.510000	1,808,618.24	598,657.46	0.21
		Base		17.735119	1,209,960.78	26.510000	1,808,618.24	598,657.46	0.21
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	50,495.000	24.927458	1,258,711.97	35.080000	1,771,364.60	512,652.63	0.20
		Base		24.927458	1,258,711.97	35.080000	1,771,364.60	512,652.63	0.20

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	28,991.000	55.894463	1,620,436.37	38.330000	1,111,225.03	-509,211.34	0.13
		Base		55.894463	1,620,436.37	38.330000	1,111,225.03	-509,211.34	0.13
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,299.000	41.146940	999,829.50	55.550000	1,349,809.45	349,979.95	0.15
		Base		41.146940	999,829.50	55.550000	1,349,809.45	349,979.95	0.15
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	82,221.000	22.374164	1,839,626.15	44.610000	3,667,878.81	1,828,252.66	0.42
		Base		22.374164	1,839,626.15	44.610000	3,667,878.81	1,828,252.66	0.42
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,822.000	192.618094	2,277,131.11	156.420000	1,849,197.24	-427,933.87	0.21
		Base		192.618094	2,277,131.11	156.420000	1,849,197.24	-427,933.87	0.21
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	44,597.000	28.257962	1,260,220.31	64.710000	2,885,871.87	1,625,651.56	0.33
		Base		28.257962	1,260,220.31	64.710000	2,885,871.87	1,625,651.56	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	55,638.000	14.524135	808,093.85	21.110000	1,174,518.18	366,424.33	0.13
		Base		14.524135	808,093.85	21.110000	1,174,518.18	366,424.33	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,134.000	73.330597	1,476,438.24	65.850000	1,325,823.90	-150,614.34	0.15
		Base		73.330597	1,476,438.24	65.850000	1,325,823.90	-150,614.34	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,089.000	86.892780	1,398,017.94	65.750000	1,057,851.75	-340,166.19	0.12
		Base		86.892780	1,398,017.94	65.750000	1,057,851.75	-340,166.19	0.12
212485106	CONVERGYS CORP COMMON STOCK								
		Local	43,489.000	11.742382	510,664.43	24.440000	1,062,871.16	552,206.73	0.12
		Base		11.742382	510,664.43	24.440000	1,062,871.16	552,206.73	0.12
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	16,376.000	106.347296	1,741,543.32	110.820000	1,814,788.32	73,245.00	0.21
		Base		106.347296	1,741,543.32	110.820000	1,814,788.32	73,245.00	0.21

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21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	38,816.000	19.446899	754,850.83	51.900000	2,014,550.40	1,259,699.57	0.23
		Base		19.446899	754,850.83	51.900000	2,014,550.40	1,259,699.57	0.23
21871N101	CORECIVIC INC REIT USD.01								
		Local	64,480.000	29.953090	1,931,375.23	23.890000	1,540,427.20	-390,948.03	0.17
		Base		29.953090	1,931,375.23	23.890000	1,540,427.20	-390,948.03	0.17
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	48,549.000	31.734252	1,540,666.20	28.990000	1,407,435.51	-133,230.69	0.16
		Base		31.734252	1,540,666.20	28.990000	1,407,435.51	-133,230.69	0.16
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	199,743.000	9.882454	1,973,950.99	9.690000	1,935,509.67	-38,441.32	0.22
		Base		9.882454	1,973,950.99	9.690000	1,935,509.67	-38,441.32	0.22
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,415.000	151.667203	1,731,281.12	156.210000	1,783,137.15	51,856.03	0.20
		Base		151.667203	1,731,281.12	156.210000	1,783,137.15	51,856.03	0.20
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,123.000	39.176619	945,057.58	80.130000	1,932,975.99	987,918.41	0.22
		Base		39.176619	945,057.58	80.130000	1,932,975.99	987,918.41	0.22
225447101	CREE INC COMMON STOCK USD.00125								
		Local	47,772.000	34.449840	1,645,737.78	41.570000	1,985,882.04	340,144.26	0.23
		Base		34.449840	1,645,737.78	41.570000	1,985,882.04	340,144.26	0.23
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,598.000	61.113646	1,686,614.39	108.240000	2,987,207.52	1,300,593.13	0.34
		Base		61.113646	1,686,614.39	108.240000	2,987,207.52	1,300,593.13	0.34
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	21,013.000	70.130896	1,473,660.51	119.020000	2,500,967.26	1,027,306.75	0.28
		Base		70.130896	1,473,660.51	119.020000	2,500,967.26	1,027,306.75	0.28
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	170,500.000	15.445768	2,633,503.45	15.580000	2,656,390.00	22,886.55	0.30
		Base		15.445768	2,633,503.45	15.580000	2,656,390.00	22,886.55	0.30

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23283R100	CYRUSONE INC REIT USD.01								
		Local	47,117.000	51.690404	2,435,496.75	58.360000	2,749,748.12	314,251.37	0.31
		Base		51.690404	2,435,496.75	58.360000	2,749,748.12	314,251.37	0.31
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	44,750.000	40.606959	1,817,161.40	66.730000	2,986,167.50	1,169,006.10	0.34
		Base		40.606959	1,817,161.40	66.730000	2,986,167.50	1,169,006.10	0.34
235825205	DANA INC COMMON STOCK USD.01								
		Local	69,111.000	21.446643	1,482,198.91	20.190000	1,395,351.09	-86,847.82	0.16
		Base		21.446643	1,482,198.91	20.190000	1,395,351.09	-86,847.82	0.16
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	14,475.000	63.899786	924,949.40	112.890000	1,634,082.75	709,133.35	0.19
		Base		63.899786	924,949.40	112.890000	1,634,082.75	709,133.35	0.19
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	22,744.000	25.728590	585,171.05	66.210000	1,505,880.24	920,709.19	0.17
		Base		25.728590	585,171.05	66.210000	1,505,880.24	920,709.19	0.17
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	30,685.000	17.622924	540,759.42	20.860000	640,089.10	99,329.68	0.07
		Base		17.622924	540,759.42	20.860000	640,089.10	99,329.68	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	37,048.000	32.602665	1,207,863.54	35.250000	1,305,942.00	98,078.46	0.15
		Base		32.602665	1,207,863.54	35.250000	1,305,942.00	98,078.46	0.15
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	9,419.000	54.416902	512,552.80	94.500000	890,095.50	377,542.70	0.10
		Base		54.416902	512,552.80	94.500000	890,095.50	377,542.70	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	20,099.000	64.930507	1,305,038.27	282.170000	5,671,334.83	4,366,296.56	0.64
		Base		64.930507	1,305,038.27	282.170000	5,671,334.83	4,366,296.56	0.64
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,876.000	49.865598	1,489,784.60	47.740000	1,426,280.24	-63,504.36	0.16
		Base		49.865598	1,489,784.60	47.740000	1,426,280.24	-63,504.36	0.16

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257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,729.000	26.607849	1,642,475.93	45.120000	2,785,212.48	1,142,736.55	0.32
		Base		26.607849	1,642,475.93	45.120000	2,785,212.48	1,142,736.55	0.32
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	75,897.000	31.030360	2,355,111.21	40.180000	3,049,541.46	694,430.25	0.35
		Base		31.030360	2,355,111.21	40.180000	3,049,541.46	694,430.25	0.35
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,147.000	73.852553	1,340,202.28	51.400000	932,755.80	-407,446.48	0.11
		Base		73.852553	1,340,202.28	51.400000	932,755.80	-407,446.48	0.11
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	17,632.000	110.277245	1,944,408.38	122.650000	2,162,564.80	218,156.42	0.25
		Base		110.277245	1,944,408.38	122.650000	2,162,564.80	218,156.42	0.25
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	39,434.000	52.852504	2,084,185.63	69.070000	2,723,706.38	639,520.75	0.31
		Base		52.852504	2,084,185.63	69.070000	2,723,706.38	639,520.75	0.31
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,830.000	88.072167	1,306,110.23	94.510000	1,401,583.30	95,473.07	0.16
		Base		88.072167	1,306,110.23	94.510000	1,401,583.30	95,473.07	0.16
26884U109	EPR PROPERTIES REIT USD.01								
		Local	30,742.000	54.768578	1,683,695.63	64.790000	1,991,774.18	308,078.55	0.23
		Base		54.768578	1,683,695.63	64.790000	1,991,774.18	308,078.55	0.23
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	22,804.000	70.722665	1,612,759.66	104.970000	2,393,735.88	780,976.22	0.27
		Base		70.722665	1,612,759.66	104.970000	2,393,735.88	780,976.22	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,880.000	23.499814	1,618,667.21	65.200000	4,490,976.00	2,872,308.79	0.51
		Base		23.499814	1,618,667.21	65.200000	4,490,976.00	2,872,308.79	0.51
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,656.000	29.351125	1,662,917.32	52.190000	2,956,876.64	1,293,959.32	0.34
		Base		29.351125	1,662,917.32	52.190000	2,956,876.64	1,293,959.32	0.34

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28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	25,671.000	46.652949	1,197,627.86	50.460000	1,295,358.66	97,730.80	0.15
		Base		46.652949	1,197,627.86	50.460000	1,295,358.66	97,730.80	0.15
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,041.000	42.438305	1,529,518.95	41.500000	1,495,701.50	-33,817.45	0.17
		Base		42.438305	1,529,518.95	41.500000	1,495,701.50	-33,817.45	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,791.000	49.381232	1,372,353.83	76.180000	2,117,118.38	744,764.55	0.24
		Base		49.381232	1,372,353.83	76.180000	2,117,118.38	744,764.55	0.24
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,990.000	41.328617	1,942,031.71	67.720000	3,182,162.80	1,240,131.09	0.36
		Base		41.328617	1,942,031.71	67.720000	3,182,162.80	1,240,131.09	0.36
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	46,315.000	53.739789	2,488,958.31	72.820000	3,372,658.30	883,699.99	0.38
		Base		53.739789	2,488,958.31	72.820000	3,372,658.30	883,699.99	0.38
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	28,359.000	25.476640	722,492.04	62.960000	1,785,482.64	1,062,990.60	0.20
		Base		25.476640	722,492.04	62.960000	1,785,482.64	1,062,990.60	0.20
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	20,021.000	67.996099	1,361,349.89	74.640000	1,494,367.44	133,017.55	0.17
		Base		67.996099	1,361,349.89	74.640000	1,494,367.44	133,017.55	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	12,308.000	81.541727	1,003,615.57	73.800000	908,330.40	-95,285.17	0.10
		Base		81.541727	1,003,615.57	73.800000	908,330.40	-95,285.17	0.10
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,375.000	84.004659	1,627,590.27	105.450000	2,043,093.75	415,503.48	0.23
		Base		84.004659	1,627,590.27	105.450000	2,043,093.75	415,503.48	0.23
30034W106	EVERGY INC COMMON STOCK								
		Local	66,824.000	33.725983	2,253,705.12	56.150000	3,752,167.60	1,498,462.48	0.43
		Base		33.725983	2,253,705.12	56.150000	3,752,167.60	1,498,462.48	0.43

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30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		Local	130,000.000	21.527500	2,798,575.00	21.527500	2,798,575.00	0.00	0.32
		Base		21.527500	2,798,575.00	21.527500	2,798,575.00	0.00	0.32
302520101	FNB CORP COMMON STOCK USD.01								
		Local	154,040.000	12.806873	1,972,770.74	13.420000	2,067,216.80	94,446.06	0.23
		Base		12.806873	1,972,770.74	13.420000	2,067,216.80	94,446.06	0.23
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,479.000	69.168138	1,278,158.02	198.100000	3,660,689.90	2,382,531.88	0.42
		Base		69.168138	1,278,158.02	198.100000	3,660,689.90	2,382,531.88	0.42
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	14,185.000	32.511287	461,172.61	193.320000	2,742,244.20	2,281,071.59	0.31
		Base		32.511287	461,172.61	193.320000	2,742,244.20	2,281,071.59	0.31
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	45,320.000	22.151969	1,003,927.23	23.320000	1,056,862.40	52,935.17	0.12
		Base		22.151969	1,003,927.23	23.320000	1,056,862.40	52,935.17	0.12
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	53,017.000	17.770368	942,131.61	51.720000	2,742,039.24	1,799,907.63	0.31
		Base		17.770368	942,131.61	51.720000	2,742,039.24	1,799,907.63	0.31
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	155,602.000	13.707102	2,132,852.44	17.840000	2,775,939.68	643,087.24	0.32
		Base		13.707102	2,132,852.44	17.840000	2,775,939.68	643,087.24	0.32
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	59,601.000	23.660543	1,410,192.00	33.340000	1,987,097.34	576,905.34	0.23
		Base		23.660543	1,410,192.00	33.340000	1,987,097.34	576,905.34	0.23
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	38,854.000	31.475281	1,222,940.57	52.660000	2,046,051.64	823,111.07	0.23
		Base		31.475281	1,222,940.57	52.660000	2,046,051.64	823,111.07	0.23
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	26,438.000	76.452387	2,021,248.22	97.710000	2,583,256.98	562,008.76	0.29
		Base		76.452387	2,021,248.22	97.710000	2,583,256.98	562,008.76	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,217.000	13.588565	1,198,742.46	20.830000	1,837,560.11	638,817.65	0.21
		Base		13.588565	1,198,742.46	20.830000	1,837,560.11	638,817.65	0.21
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	68,711.000	23.809011	1,635,940.94	62.430000	4,289,627.73	2,653,686.79	0.49
		Base		23.809011	1,635,940.94	62.430000	4,289,627.73	2,653,686.79	0.49
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	83,536.000	10.152131	848,068.43	16.500000	1,378,344.00	530,275.57	0.16
		Base		10.152131	848,068.43	16.500000	1,378,344.00	530,275.57	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,918.000	31.806235	569,904.12	74.230000	1,330,053.14	760,149.02	0.15
		Base		31.806235	569,904.12	74.230000	1,330,053.14	760,149.02	0.15
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,495.000	29.813999	1,743,969.89	27.540000	1,610,952.30	-133,017.59	0.18
		Base		29.813999	1,743,969.89	27.540000	1,610,952.30	-133,017.59	0.18
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,594.000	75.821256	2,168,033.00	81.320000	2,325,264.08	157,231.08	0.26
		Base		75.821256	2,168,033.00	81.320000	2,325,264.08	157,231.08	0.26
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	130,163.000	10.025322	1,304,926.03	23.020000	2,996,352.26	1,691,426.23	0.34
		Base		10.025322	1,304,926.03	23.020000	2,996,352.26	1,691,426.23	0.34
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	237,811.000	4.992029	1,187,159.36	4.500000	1,070,149.50	-117,009.86	0.12
		Base		4.992029	1,187,159.36	4.500000	1,070,149.50	-117,009.86	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	34,841.000	25.491169	888,137.82	50.460000	1,758,076.86	869,939.04	0.20
		Base		25.491169	888,137.82	50.460000	1,758,076.86	869,939.04	0.20
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	79,681.000	13.000667	1,035,906.18	45.220000	3,603,174.82	2,567,268.64	0.41
		Base		13.000667	1,035,906.18	45.220000	3,603,174.82	2,567,268.64	0.41

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,093.000	435.245198	910,968.20	586.100000	1,226,707.30	315,739.10	0.14
		Base		435.245198	910,968.20	586.100000	1,226,707.30	315,739.10	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	21,613.000	30.936009	668,619.97	55.660000	1,202,979.58	534,359.61	0.14
		Base		30.936009	668,619.97	55.660000	1,202,979.58	534,359.61	0.14
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,320.000	52.481246	646,568.95	52.890000	651,604.80	5,035.85	0.07
		Base		52.481246	646,568.95	52.890000	651,604.80	5,035.85	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	74,286.000	46.056776	3,421,373.65	12.570000	933,775.02	-2,487,598.63	0.11
		Base		46.056776	3,421,373.65	12.570000	933,775.02	-2,487,598.63	0.11
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,689.000	31.162953	644,730.33	37.200000	769,630.80	124,900.47	0.09
		Base		31.162953	644,730.33	37.200000	769,630.80	124,900.47	0.09
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	24,825.000	92.110593	2,286,645.48	89.680000	2,226,306.00	-60,339.48	0.25
		Base		92.110593	2,286,645.48	89.680000	2,226,306.00	-60,339.48	0.25
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	49,412.000	25.055002	1,238,017.77	29.800000	1,472,477.60	234,459.83	0.17
		Base		25.055002	1,238,017.77	29.800000	1,472,477.60	234,459.83	0.17
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	40,580.000	32.687062	1,326,440.98	46.650000	1,893,057.00	566,616.02	0.22
		Base		32.687062	1,326,440.98	46.650000	1,893,057.00	566,616.02	0.22
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,221.000	48.207012	974,793.98	119.560000	2,417,622.76	1,442,828.78	0.27
		Base		48.207012	974,793.98	119.560000	2,417,622.76	1,442,828.78	0.27
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	51,732.000	24.624914	1,273,896.04	34.300000	1,774,407.60	500,511.56	0.20
		Base		24.624914	1,273,896.04	34.300000	1,774,407.60	500,511.56	0.20

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	36,035.000	51.669726	1,861,918.59	43.190000	1,556,351.65	-305,566.94	0.18
		Base		51.669726	1,861,918.59	43.190000	1,556,351.65	-305,566.94	0.18
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	59,466.000	30.220858	1,797,113.57	29.080000	1,729,271.28	-67,842.29	0.20
		Base		30.220858	1,797,113.57	29.080000	1,729,271.28	-67,842.29	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,741.000	32.113367	1,179,877.23	130.360000	4,789,556.76	3,609,679.53	0.54
		Base		32.113367	1,179,877.23	130.360000	4,789,556.76	3,609,679.53	0.54
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	49,166.000	33.499058	1,647,014.69	50.730000	2,494,191.18	847,176.49	0.28
		Base		33.499058	1,647,014.69	50.730000	2,494,191.18	847,176.49	0.28
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	31,498.000	39.610075	1,247,638.15	87.340000	2,751,035.32	1,503,397.17	0.31
		Base		39.610075	1,247,638.15	87.340000	2,751,035.32	1,503,397.17	0.31
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	75,020.000	23.178203	1,738,828.77	22.560000	1,692,451.20	-46,377.57	0.19
		Base		23.178203	1,738,828.77	22.560000	1,692,451.20	-46,377.57	0.19
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	78,142.000	22.873292	1,787,364.77	28.610000	2,235,642.62	448,277.85	0.25
		Base		22.873292	1,787,364.77	28.610000	2,235,642.62	448,277.85	0.25
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,079.000	60.623700	1,581,005.46	105.740000	2,757,593.46	1,176,588.00	0.31
		Base		60.623700	1,581,005.46	105.740000	2,757,593.46	1,176,588.00	0.31
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	7,245.000	251.645910	1,823,174.62	293.650000	2,127,494.25	304,319.63	0.24
		Base		251.645910	1,823,174.62	293.650000	2,127,494.25	304,319.63	0.24
44967H101	ILG INC COMMON STOCK USD.01								
		Local	50,226.000	25.485765	1,280,048.01	33.030000	1,658,964.78	378,916.77	0.19
		Base		25.485765	1,280,048.01	33.030000	1,658,964.78	378,916.77	0.19

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45073V108	ITT INC COMMON STOCK USD1.0								
		Local	41,549.000	21.894637	909,700.27	52.270000	2,171,766.23	1,262,065.96	0.25
		Base		21.894637	909,700.27	52.270000	2,171,766.23	1,262,065.96	0.25
451107106	IDACORP INC COMMON STOCK								
		Local	23,951.000	39.341078	942,258.15	92.240000	2,209,240.24	1,266,982.09	0.25
		Base		39.341078	942,258.15	92.240000	2,209,240.24	1,266,982.09	0.25
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	36,464.000	41.044806	1,496,657.79	136.480000	4,976,606.72	3,479,948.93	0.57
		Base		41.044806	1,496,657.79	136.480000	4,976,606.72	3,479,948.93	0.57
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,339.000	46.770321	1,606,046.05	110.700000	3,801,327.30	2,195,281.25	0.43
		Base		46.770321	1,606,046.05	110.700000	3,801,327.30	2,195,281.25	0.43
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	33,534.000	62.635094	2,100,405.24	64.410000	2,159,924.94	59,519.70	0.25
		Base		62.635094	2,100,405.24	64.410000	2,159,924.94	59,519.70	0.25
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	61,460.000	7.725434	474,805.17	31.880000	1,959,344.80	1,484,539.63	0.22
		Base		7.725434	474,805.17	31.880000	1,959,344.80	1,484,539.63	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	33,975.000	59.502504	2,021,597.59	64.410000	2,188,329.75	166,732.16	0.25
		Base		59.502504	2,021,597.59	64.410000	2,188,329.75	166,732.16	0.25
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,525.000	39.791593	657,556.08	80.900000	1,336,872.50	679,316.42	0.15
		Base		39.791593	657,556.08	80.900000	1,336,872.50	679,316.42	0.15
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	25,796.000	19.649329	506,874.08	42.800000	1,104,068.80	597,194.72	0.13
		Base		19.649329	506,874.08	42.800000	1,104,068.80	597,194.72	0.13
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	11,620.000	27.645466	321,240.32	44.700000	519,414.00	198,173.68	0.06
		Base		27.645466	321,240.32	44.700000	519,414.00	198,173.68	0.06

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46590V100	JBG SMITH PROPERTIES REIT USD.01								
		44,290.000	Local	35.601138	1,576,774.38	36.470000	1,615,256.30	38,481.92	0.18
			Base	35.601138	1,576,774.38	36.470000	1,615,256.30	38,481.92	0.18
466313103	JABIL INC COMMON STOCK USD.001								
		81,349.000	Local	21.093529	1,715,937.48	27.660000	2,250,113.34	534,175.86	0.26
			Base	21.093529	1,715,937.48	27.660000	2,250,113.34	534,175.86	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		13,522.000	Local	88.804854	1,200,819.23	85.120000	1,150,992.64	-49,826.59	0.13
			Base	88.804854	1,200,819.23	85.120000	1,150,992.64	-49,826.59	0.13
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		150,433.000	Local	11.856225	1,783,567.53	18.980000	2,855,218.34	1,071,650.81	0.32
			Base	11.856225	1,783,567.53	18.980000	2,855,218.34	1,071,650.81	0.32
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		21,623.000	Local	70.440659	1,523,138.37	165.990000	3,589,201.77	2,066,063.40	0.41
			Base	70.440659	1,523,138.37	165.990000	3,589,201.77	2,066,063.40	0.41
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		23,347.000	Local	77.341736	1,805,697.52	86.610000	2,022,083.67	216,386.15	0.23
			Base	77.341736	1,805,697.52	86.610000	2,022,083.67	216,386.15	0.23
48242W106	KBR INC COMMON STOCK USD.001								
		66,876.000	Local	25.869772	1,730,066.89	17.920000	1,198,417.92	-531,648.97	0.14
			Base	25.869772	1,730,066.89	17.920000	1,198,417.92	-531,648.97	0.14
482539103	KLX INC COMMON STOCK USD.01								
		24,120.000	Local	20.587247	496,564.40	71.900000	1,734,228.00	1,237,663.60	0.20
			Base	20.587247	496,564.40	71.900000	1,734,228.00	1,237,663.60	0.20
48666K109	KB HOME COMMON STOCK USD1.0								
		40,139.000	Local	13.682024	549,182.78	27.240000	1,093,386.36	544,203.58	0.12
			Base	13.682024	549,182.78	27.240000	1,093,386.36	544,203.58	0.12
488401100	KEMPER CORP COMMON STOCK USD.1								
		23,286.000	Local	28.836552	671,487.96	75.650000	1,761,585.90	1,090,097.94	0.20
			Base	28.836552	671,487.96	75.650000	1,761,585.90	1,090,097.94	0.20

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489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	38,808.000	29.826356	1,157,501.23	35.900000	1,393,207.20	235,705.97	0.16
		Base		29.826356	1,157,501.23	35.900000	1,393,207.20	235,705.97	0.16
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	88,865.000	32.333702	2,873,334.47	59.030000	5,245,700.95	2,372,366.48	0.60
		Base		32.333702	2,873,334.47	59.030000	5,245,700.95	2,372,366.48	0.60
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,985.000	57.343447	2,694,281.86	75.640000	3,553,945.40	859,663.54	0.40
		Base		57.343447	2,694,281.86	75.640000	3,553,945.40	859,663.54	0.40
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	25,536.000	49.927758	1,274,955.22	83.600000	2,134,809.60	859,854.38	0.24
		Base		49.927758	1,274,955.22	83.600000	2,134,809.60	859,854.38	0.24
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,958.000	38.514283	2,347,753.65	38.210000	2,329,205.18	-18,548.47	0.26
		Base		38.514283	2,347,753.65	38.210000	2,329,205.18	-18,548.47	0.26
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	39,956.000	37.818485	1,511,075.39	68.310000	2,729,394.36	1,218,318.97	0.31
		Base		37.818485	1,511,075.39	68.310000	2,729,394.36	1,218,318.97	0.31
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,523.000	35.064046	2,437,757.70	68.510000	4,763,020.73	2,325,263.03	0.54
		Base		35.064046	2,437,757.70	68.510000	4,763,020.73	2,325,263.03	0.54
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,279.000	62.622971	581,078.55	138.420000	1,284,399.18	703,320.63	0.15
		Base		62.622971	581,078.55	138.420000	1,284,399.18	703,320.63	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,004.000	44.785650	895,892.15	109.200000	2,184,436.80	1,288,544.65	0.25
		Base		44.785650	895,892.15	109.200000	2,184,436.80	1,288,544.65	0.25
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	52,512.000	35.735999	1,876,568.77	34.230000	1,797,485.76	-79,083.01	0.20
		Base		35.735999	1,876,568.77	34.230000	1,797,485.76	-79,083.01	0.20

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524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	40,619.000	31.593501	1,283,296.43	34.730000	1,410,697.87	127,401.44	0.16
		Base		31.593501	1,283,296.43	34.730000	1,410,697.87	127,401.44	0.16
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	67,815.000	43.060640	2,920,157.30	59.000000	4,001,085.00	1,080,927.70	0.45
		Base		43.060640	2,920,157.30	59.000000	4,001,085.00	1,080,927.70	0.45
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,742.000	344.690302	1,289,831.11	213.800000	800,039.60	-489,791.51	0.09
		Base		344.690302	1,289,831.11	213.800000	800,039.60	-489,791.51	0.09
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,644.000	53.435496	942,815.90	200.150000	3,531,446.60	2,588,630.70	0.40
		Base		53.435496	942,815.90	200.150000	3,531,446.60	2,588,630.70	0.40
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,244.000	34.677137	2,435,860.83	44.330000	3,113,916.52	678,055.69	0.35
		Base		34.677137	2,435,860.83	44.330000	3,113,916.52	678,055.69	0.35
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	18,450.000	37.727199	696,066.83	48.800000	900,360.00	204,293.17	0.10
		Base		37.727199	696,066.83	48.800000	900,360.00	204,293.17	0.10
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,109.000	101.840642	2,251,594.75	97.310000	2,151,426.79	-100,167.96	0.24
		Base		101.840642	2,251,594.75	97.310000	2,151,426.79	-100,167.96	0.24
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	29,331.000	33.651963	987,045.74	87.760000	2,574,088.56	1,587,042.82	0.29
		Base		33.651963	987,045.74	87.760000	2,574,088.56	1,587,042.82	0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,870.000	155.499582	1,845,780.04	228.180000	2,708,496.60	862,716.56	0.31
		Base		155.499582	1,845,780.04	228.180000	2,708,496.60	862,716.56	0.31
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	64,544.000	25.431400	1,641,444.31	48.570000	3,134,902.08	1,493,457.77	0.36
		Base		25.431400	1,641,444.31	48.570000	3,134,902.08	1,493,457.77	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,828.000	104.937557	2,605,389.67	103.250000	2,563,491.00	-41,898.67	0.29
		Base		104.937557	2,605,389.67	103.250000	2,563,491.00	-41,898.67	0.29
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	69,028.000	9.733573	671,889.11	27.220000	1,878,942.16	1,207,053.05	0.21
		Base		9.733573	671,889.11	27.220000	1,878,942.16	1,207,053.05	0.21
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	29,923.000	58.415055	1,747,953.70	57.900000	1,732,541.70	-15,412.00	0.20
		Base		58.415055	1,747,953.70	57.900000	1,732,541.70	-15,412.00	0.20
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	39,971.000	39.615106	1,583,455.40	46.700000	1,866,645.70	283,190.30	0.21
		Base		39.615106	1,583,455.40	46.700000	1,866,645.70	283,190.30	0.21
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	92,828.000	20.558301	1,908,385.99	28.680000	2,662,307.04	753,921.05	0.30
		Base		20.558301	1,908,385.99	28.680000	2,662,307.04	753,921.05	0.30
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,004.000	105.057595	2,731,917.70	95.700000	2,488,582.80	-243,334.90	0.28
		Base		105.057595	2,731,917.70	95.700000	2,488,582.80	-243,334.90	0.28
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,212.000	35.806779	580,499.50	96.340000	1,561,864.08	981,364.58	0.18
		Base		35.806779	580,499.50	96.340000	1,561,864.08	981,364.58	0.18
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,796.000	64.355307	1,402,688.27	84.850000	1,849,390.60	446,702.33	0.21
		Base		64.355307	1,402,688.27	84.850000	1,849,390.60	446,702.33	0.21
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	42,841.000	26.096679	1,118,007.81	20.280000	868,815.48	-249,192.33	0.10
		Base		26.096679	1,118,007.81	20.280000	868,815.48	-249,192.33	0.10
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,781.000	57.544848	1,828,832.81	47.010000	1,494,024.81	-334,808.00	0.17
		Base		57.544848	1,828,832.81	47.010000	1,494,024.81	-334,808.00	0.17

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56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	31,296.000	49.552518	1,550,795.60	86.060000	2,693,333.76	1,142,538.16	0.31
		Base		49.552518	1,550,795.60	86.060000	2,693,333.76	1,142,538.16	0.31
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	17,885.000	103.662121	1,853,997.04	197.860000	3,538,726.10	1,684,729.06	0.40
		Base		103.662121	1,853,997.04	197.860000	3,538,726.10	1,684,729.06	0.40
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,644.000	93.042480	2,106,853.91	97.650000	2,211,186.60	104,332.69	0.25
		Base		93.042480	2,106,853.91	97.650000	2,211,186.60	104,332.69	0.25
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	49,196.000	21.561569	1,060,742.97	30.050000	1,478,339.80	417,596.83	0.17
		Base		21.561569	1,060,742.97	30.050000	1,478,339.80	417,596.83	0.17
577933104	MAXIMUS INC COMMON STOCK								
		Local	31,010.000	62.933118	1,951,555.99	62.110000	1,926,031.10	-25,524.89	0.22
		Base		62.933118	1,951,555.99	62.110000	1,926,031.10	-25,524.89	0.22
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	85,506.000	20.892372	1,786,423.15	19.650000	1,680,192.90	-106,230.25	0.19
		Base		20.892372	1,786,423.15	19.650000	1,680,192.90	-106,230.25	0.19
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	173,484.000	14.102474	2,446,553.56	14.040000	2,435,715.36	-10,838.20	0.28
		Base		14.102474	2,446,553.56	14.040000	2,435,715.36	-10,838.20	0.28
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	28,151.000	79.361884	2,234,116.41	80.560000	2,267,844.56	33,728.15	0.26
		Base		79.361884	2,234,116.41	80.560000	2,267,844.56	33,728.15	0.26
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	44,924.000	33.579128	1,508,508.73	43.280000	1,944,310.72	435,801.99	0.22
		Base		33.579128	1,508,508.73	43.280000	1,944,310.72	435,801.99	0.22
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,361.000	43.530335	755,730.15	45.560000	790,967.16	35,237.01	0.09
		Base		43.530335	755,730.15	45.560000	790,967.16	35,237.01	0.09

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589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,916.000	39.148040	740,524.32	51.000000	964,716.00	224,191.68	0.11
		Base		39.148040	740,524.32	51.000000	964,716.00	224,191.68	0.11
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	52,782.000	23.602257	1,245,774.32	19.170000	1,011,830.94	-233,943.38	0.11
		Base		23.602257	1,245,774.32	19.170000	1,011,830.94	-233,943.38	0.11
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,381.000	21.439977	608,487.99	33.900000	962,115.90	353,627.91	0.11
		Base		21.439977	608,487.99	33.900000	962,115.90	353,627.91	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,819.000	32.043428	538,938.42	75.350000	1,267,311.65	728,373.23	0.14
		Base		32.043428	538,938.42	75.350000	1,267,311.65	728,373.23	0.14
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	22,577.000	71.450818	1,613,145.12	97.940000	2,211,191.38	598,046.26	0.25
		Base		71.450818	1,613,145.12	97.940000	2,211,191.38	598,046.26	0.25
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,448.000	79.081878	1,458,902.49	133.670000	2,465,944.16	1,007,041.67	0.28
		Base		79.081878	1,458,902.49	133.670000	2,465,944.16	1,007,041.67	0.28
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	77,333.000	26.753049	2,068,893.54	33.770000	2,611,535.41	542,641.87	0.30
		Base		26.753049	2,068,893.54	33.770000	2,611,535.41	542,641.87	0.30
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,692.000	38.984483	572,760.03	74.290000	1,091,468.68	518,708.65	0.12
		Base		38.984483	572,760.03	74.290000	1,091,468.68	518,708.65	0.12
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	56,228.000	17.477378	982,718.02	29.980000	1,685,715.44	702,997.42	0.19
		Base		17.477378	982,718.02	29.980000	1,685,715.44	702,997.42	0.19
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,642.000	796.872046	1,308,463.90	2,970.350000	4,877,314.70	3,568,850.80	0.55
		Base		796.872046	1,308,463.90	2,970.350000	4,877,314.70	3,568,850.80	0.55

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636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	40,841.000	45.020277	1,838,673.15	52.960000	2,162,939.36	324,266.21	0.25
		Base		45.020277	1,838,673.15	52.960000	2,162,939.36	324,266.21	0.25
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,149.000	24.720804	1,264,444.38	41.980000	2,147,235.02	882,790.64	0.24
		Base		24.720804	1,264,444.38	41.980000	2,147,235.02	882,790.64	0.24
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,141.000	31.317245	2,290,574.58	43.960000	3,215,278.36	924,703.78	0.37
		Base		31.317245	2,290,574.58	43.960000	3,215,278.36	924,703.78	0.37
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	125,768.000	13.022931	1,637,867.97	13.030000	1,638,757.04	889.07	0.19
		Base		13.022931	1,637,867.97	13.030000	1,638,757.04	889.07	0.19
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	38,219.000	38.533791	1,472,722.95	29.700000	1,135,104.30	-337,618.65	0.13
		Base		38.533791	1,472,722.95	29.700000	1,135,104.30	-337,618.65	0.13
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	41,746.000	34.220412	1,428,565.32	44.750000	1,868,133.50	439,568.18	0.21
		Base		34.220412	1,428,565.32	44.750000	1,868,133.50	439,568.18	0.21
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	232,876.000	15.935505	3,710,996.74	11.040000	2,570,951.04	-1,140,045.70	0.29
		Base		15.935505	3,710,996.74	11.040000	2,570,951.04	-1,140,045.70	0.29
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,943.000	11.038205	672,701.34	25.900000	1,578,423.70	905,722.36	0.18
		Base		11.038205	672,701.34	25.900000	1,578,423.70	905,722.36	0.18
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,375.000	159.373897	697,260.80	404.500000	1,769,687.50	1,072,426.70	0.20
		Base		159.373897	697,260.80	404.500000	1,769,687.50	1,072,426.70	0.20
655663102	NORDSON CORP COMMON STOCK								
		Local	24,311.000	44.691186	1,086,487.42	128.410000	3,121,775.51	2,035,288.09	0.35
		Base		44.691186	1,086,487.42	128.410000	3,121,775.51	2,035,288.09	0.35

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668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,515.000	59.915320	1,408,908.76	57.250000	1,346,233.75	-62,675.01	0.15
		Base		59.915320	1,408,908.76	57.250000	1,346,233.75	-62,675.01	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	51,399.000	31.084471	1,597,710.73	13.330000	685,148.67	-912,562.06	0.08
		Base		31.084471	1,597,710.73	13.330000	685,148.67	-912,562.06	0.08
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	26,446.000	55.458195	1,466,647.43	78.190000	2,067,812.74	601,165.31	0.23
		Base		55.458195	1,466,647.43	78.190000	2,067,812.74	601,165.31	0.23
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,373.000	67.642334	1,648,646.61	52.120000	1,270,320.76	-378,325.85	0.14
		Base		67.642334	1,648,646.61	52.120000	1,270,320.76	-378,325.85	0.14
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	94,905.000	20.455319	1,941,312.09	35.210000	3,341,605.05	1,400,292.96	0.38
		Base		20.455319	1,941,312.09	35.210000	3,341,605.05	1,400,292.96	0.38
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	126,782.000	13.043174	1,653,639.71	12.970000	1,644,362.54	-9,277.17	0.19
		Base		13.043174	1,653,639.71	12.970000	1,644,362.54	-9,277.17	0.19
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	46,832.000	27.317324	1,279,324.94	25.460000	1,192,342.72	-86,982.22	0.14
		Base		27.317324	1,279,324.94	25.460000	1,192,342.72	-86,982.22	0.14
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,425.000	32.022660	1,038,334.76	148.960000	4,830,028.00	3,791,693.24	0.55
		Base		32.022660	1,038,334.76	148.960000	4,830,028.00	3,791,693.24	0.55
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	119,272.000	14.934536	1,781,272.03	19.910000	2,374,705.52	593,433.49	0.27
		Base		14.934536	1,781,272.03	19.910000	2,374,705.52	593,433.49	0.27
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	79,476.000	18.961037	1,506,947.39	28.720000	2,282,550.72	775,603.33	0.26
		Base		18.961037	1,506,947.39	28.720000	2,282,550.72	775,603.33	0.26

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681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	23,723.000	72.451013	1,718,755.39	72.500000	1,719,917.50	1,162.11	0.20
		Base		72.451013	1,718,755.39	72.500000	1,719,917.50	1,162.11	0.20
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	94,395.000	28.392465	2,680,106.77	31.000000	2,926,245.00	246,138.23	0.33
		Base		28.392465	2,680,106.77	31.000000	2,926,245.00	246,138.23	0.33
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,935.000	35.995460	897,546.80	74.740000	1,863,641.90	966,095.10	0.21
		Base		35.995460	897,546.80	74.740000	1,863,641.90	966,095.10	0.21
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	35,144.000	35.705802	1,254,844.71	70.320000	2,471,326.08	1,216,481.37	0.28
		Base		35.705802	1,254,844.71	70.320000	2,471,326.08	1,216,481.37	0.28
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	76,859.000	17.828751	1,370,299.99	16.810000	1,291,999.79	-78,300.20	0.15
		Base		17.828751	1,370,299.99	16.810000	1,291,999.79	-78,300.20	0.15
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	53,343.000	21.665614	1,155,708.87	41.930000	2,236,671.99	1,080,963.12	0.25
		Base		21.665614	1,155,708.87	41.930000	2,236,671.99	1,080,963.12	0.25
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	37,859.000	14.842137	561,908.48	38.900000	1,472,715.10	910,806.62	0.17
		Base		14.842137	561,908.48	38.900000	1,472,715.10	910,806.62	0.17
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	24,059.000	93.367500	2,246,328.68	93.367499	2,246,328.68	0.00	0.26
		Base		93.367500	2,246,328.68	93.367499	2,246,328.68	0.00	0.26
69370C100	PTC INC COMMON STOCK USD.01								
		Local	54,860.000	20.897790	1,146,452.74	93.810000	5,146,416.60	3,999,963.86	0.58
		Base		20.897790	1,146,452.74	93.810000	5,146,416.60	3,999,963.86	0.58
695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,488.000	43.767509	2,603,641.55	49.420000	2,939,896.96	336,255.41	0.33
		Base		43.767509	2,603,641.55	49.420000	2,939,896.96	336,255.41	0.33

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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
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	11,171.000	87.308823	975,326.86	50.720000	566,593.12	-408,733.74	0.06
		Base		87.308823	975,326.86	50.720000	566,593.12	-408,733.74	0.06
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	38,699.000	22.611808	875,054.37	22.670000	877,306.33	2,251.96	0.10
		Base		22.611808	875,054.37	22.670000	877,306.33	2,251.96	0.10
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	105,483.000	17.472128	1,843,012.45	18.000000	1,898,694.00	55,681.55	0.22
		Base		17.472128	1,843,012.45	18.000000	1,898,694.00	55,681.55	0.22
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	67,796.000	20.934011	1,419,242.19	20.550000	1,393,207.80	-26,034.39	0.16
		Base		20.934011	1,419,242.19	20.550000	1,393,207.80	-26,034.39	0.16
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,188.000	65.544933	2,306,395.11	61.350000	2,158,783.80	-147,611.31	0.25
		Base		65.544933	2,306,395.11	61.350000	2,158,783.80	-147,611.31	0.25
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	89,143.000	13.513280	1,204,614.35	8.570000	763,955.51	-440,658.84	0.09
		Base		13.513280	1,204,614.35	8.570000	763,955.51	-440,658.84	0.09
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	15,807.000	34.786558	549,871.13	76.250000	1,205,283.75	655,412.62	0.14
		Base		34.786558	549,871.13	76.250000	1,205,283.75	655,412.62	0.14
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,916.000	58.361453	1,629,218.33	122.180000	3,410,776.88	1,781,558.55	0.39
		Base		58.361453	1,629,218.33	122.180000	3,410,776.88	1,781,558.55	0.39
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	38,010.000	37.567239	1,427,930.75	43.220000	1,642,792.20	214,861.45	0.19
		Base		37.567239	1,427,930.75	43.220000	1,642,792.20	214,861.45	0.19
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,247.000	79.309645	1,526,472.74	151.500000	2,915,920.50	1,389,447.76	0.33
		Base		79.309645	1,526,472.74	151.500000	2,915,920.50	1,389,447.76	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,986.000	43.126997	1,379,460.12	86.020000	2,751,435.72	1,371,975.60	0.31
		Base		43.126997	1,379,460.12	86.020000	2,751,435.72	1,371,975.60	0.31
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	28,663.000	40.152295	1,150,885.24	50.850000	1,457,513.55	306,628.31	0.17
		Base		40.152295	1,150,885.24	50.850000	1,457,513.55	306,628.31	0.17
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,239.000	56.040142	1,414,397.15	38.380000	968,672.82	-445,724.33	0.11
		Base		56.040142	1,414,397.15	38.380000	968,672.82	-445,724.33	0.11
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,954.000	35.800489	750,163.45	99.600000	2,087,018.40	1,336,854.95	0.24
		Base		35.800489	750,163.45	99.600000	2,087,018.40	1,336,854.95	0.24
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	33,202.000	45.517277	1,511,264.62	68.360000	2,269,688.72	758,424.10	0.26
		Base		45.517277	1,511,264.62	68.360000	2,269,688.72	758,424.10	0.26
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	112,984.000	17.334561	1,958,528.04	12.260000	1,385,183.84	-573,344.20	0.16
		Base		17.334561	1,958,528.04	12.260000	1,385,183.84	-573,344.20	0.16
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	44,813.000	13.818161	619,233.27	21.510000	963,927.63	344,694.36	0.11
		Base		13.818161	619,233.27	21.510000	963,927.63	344,694.36	0.11
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,496.000	25.848976	1,641,306.56	58.320000	3,703,086.72	2,061,780.16	0.42
		Base		25.848976	1,641,306.56	58.320000	3,703,086.72	2,061,780.16	0.42
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	107,801.000	16.733390	1,803,876.16	16.730000	1,803,510.73	-365.43	0.20
		Base		16.733390	1,803,876.16	16.730000	1,803,510.73	-365.43	0.20
754907103	RAYONIER INC REIT								
		Local	61,516.000	23.285821	1,432,450.55	38.690000	2,380,054.04	947,603.49	0.27
		Base		23.285821	1,432,450.55	38.690000	2,380,054.04	947,603.49	0.27

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758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	20,904.000	65.219639	1,363,351.33	81.800000	1,709,947.20	346,595.87	0.19
		Base		65.219639	1,363,351.33	81.800000	1,709,947.20	346,595.87	0.19
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,667.000	49.459731	1,516,781.57	133.480000	4,093,431.16	2,576,649.59	0.46
		Base		49.459731	1,516,781.57	133.480000	4,093,431.16	2,576,649.59	0.46
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	34,381.000	38.590330	1,326,774.14	87.540000	3,009,712.74	1,682,938.60	0.34
		Base		38.590330	1,326,774.14	87.540000	3,009,712.74	1,682,938.60	0.34
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	45,604.000	12.756465	581,745.85	52.580000	2,397,858.32	1,816,112.47	0.27
		Base		12.756465	581,745.85	52.580000	2,397,858.32	1,816,112.47	0.27
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,096.000	75.958037	2,361,991.12	92.840000	2,886,952.64	524,961.52	0.33
		Base		75.958037	2,361,991.12	92.840000	2,886,952.64	524,961.52	0.33
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,239.000	71.382321	1,801,618.39	71.860000	1,813,674.54	12,056.15	0.21
		Base		71.382321	1,801,618.39	71.860000	1,813,674.54	12,056.15	0.21
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,364.000	25.686833	1,601,933.65	62.520000	3,898,997.28	2,297,063.63	0.44
		Base		25.686833	1,601,933.65	62.520000	3,898,997.28	2,297,063.63	0.44
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	206,861.000	9.531696	1,971,736.23	11.450000	2,368,558.45	396,822.22	0.27
		Base		9.531696	1,971,736.23	11.450000	2,368,558.45	396,822.22	0.27
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,838.000	49.902307	2,437,128.87	25.690000	1,254,648.22	-1,182,480.65	0.14
		Base		49.902307	2,437,128.87	25.690000	1,254,648.22	-1,182,480.65	0.14
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	106,459.000	332.020949	35,346,618.22	355.020000	37,795,074.18	2,448,455.96	4.29
		Base		332.020949	35,346,618.22	355.020000	37,795,074.18	2,448,455.96	4.29

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Base Currency: USD - US DOLLAR

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78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	84,774.000	25.498792	2,161,634.62	21.730000	1,842,139.02	-319,495.60	0.21
		Base		25.498792	2,161,634.62	21.730000	1,842,139.02	-319,495.60	0.21
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	120,187.000	23.386954	2,810,807.80	24.640000	2,961,407.68	150,599.88	0.34
		Base		23.386954	2,810,807.80	24.640000	2,961,407.68	150,599.88	0.34
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,067.000	25.820900	1,499,342.21	16.030000	930,814.01	-568,528.20	0.11
		Base		25.820900	1,499,342.21	16.030000	930,814.01	-568,528.20	0.11
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,553.000	160.435419	1,532,639.56	105.150000	1,004,497.95	-528,141.61	0.11
		Base		160.435419	1,532,639.56	105.150000	1,004,497.95	-528,141.61	0.11
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,095.000	38.427312	772,196.84	80.930000	1,626,288.35	854,091.51	0.18
		Base		38.427312	772,196.84	80.930000	1,626,288.35	854,091.51	0.18
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	25,445.000	49.954661	1,271,096.34	49.150000	1,250,621.75	-20,474.59	0.14
		Base		49.954661	1,271,096.34	49.150000	1,250,621.75	-20,474.59	0.14
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	18,419.000	48.198279	887,764.10	83.160000	1,531,724.04	643,959.94	0.17
		Base		48.198279	887,764.10	83.160000	1,531,724.04	643,959.94	0.17
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	113,008.000	22.185769	2,507,169.38	18.090000	2,044,314.72	-462,854.66	0.23
		Base		22.185769	2,507,169.38	18.090000	2,044,314.72	-462,854.66	0.23
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,134.000	31.089931	625,964.68	71.550000	1,440,587.70	814,623.02	0.16
		Base		31.089931	625,964.68	71.550000	1,440,587.70	814,623.02	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,144.000	9.732534	848,131.96	35.790000	3,118,883.76	2,270,751.80	0.35
		Base		9.732534	848,131.96	35.790000	3,118,883.76	2,270,751.80	0.35

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82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,517.000	77.159086	1,968,868.40	127.880000	3,263,113.96	1,294,245.56	0.37
		Base		77.159086	1,968,868.40	127.880000	3,263,113.96	1,294,245.56	0.37
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,558.000	45.978296	945,221.81	99.600000	2,047,576.80	1,102,354.99	0.23
		Base		45.978296	945,221.81	99.600000	2,047,576.80	1,102,354.99	0.23
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	35,207.000	16.568404	583,323.81	26.830000	944,603.81	361,280.00	0.11
		Base		16.568404	583,323.81	26.830000	944,603.81	361,280.00	0.11
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	36,935.000	62.443082	2,306,335.24	70.050000	2,587,296.75	280,961.51	0.29
		Base		62.443082	2,306,335.24	70.050000	2,587,296.75	280,961.51	0.29
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,567.000	36.544176	2,359,547.81	30.010000	1,937,655.67	-421,892.14	0.22
		Base		36.544176	2,359,547.81	30.010000	1,937,655.67	-421,892.14	0.22
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	47,322.000	31.511112	1,491,168.82	52.500000	2,484,405.00	993,236.18	0.28
		Base		31.511112	1,491,168.82	52.500000	2,484,405.00	993,236.18	0.28
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	17,486.000	27.704605	484,442.73	54.340000	950,189.24	465,746.51	0.11
		Base		27.704605	484,442.73	54.340000	950,189.24	465,746.51	0.11
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	22,992.000	78.395212	1,802,462.71	76.270000	1,753,599.84	-48,862.87	0.20
		Base		78.395212	1,802,462.71	76.270000	1,753,599.84	-48,862.87	0.20
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	243,106.000	7.577456	1,842,125.07	5.300000	1,288,461.80	-553,663.27	0.15
		Base		7.577456	1,842,125.07	5.300000	1,288,461.80	-553,663.27	0.15
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	58,306.000	21.716826	1,266,221.23	22.070000	1,286,813.42	20,592.19	0.15
		Base		21.716826	1,266,221.23	22.070000	1,286,813.42	20,592.19	0.15

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858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	112,140.000	13.876941	1,556,160.17	45.950000	5,152,833.00	3,596,672.83	0.59
		Base		13.876941	1,556,160.17	45.950000	5,152,833.00	3,596,672.83	0.59
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	107,394.000	24.618507	2,643,879.97	23.500000	2,523,759.00	-120,120.97	0.29
		Base		24.618507	2,643,879.97	23.500000	2,523,759.00	-120,120.97	0.29
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,018.000	49.074727	1,669,424.05	52.250000	1,777,440.50	108,016.45	0.20
		Base		49.074727	1,669,424.05	52.250000	1,777,440.50	108,016.45	0.20
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	73,309.000	24.484462	1,794,931.42	9.740000	714,029.66	-1,080,901.76	0.08
		Base		24.484462	1,794,931.42	9.740000	714,029.66	-1,080,901.76	0.08
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,458.000	81.078526	1,334,390.38	50.370000	828,989.46	-505,400.92	0.09
		Base		81.078526	1,334,390.38	50.370000	828,989.46	-505,400.92	0.09
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	56,389.000	19.990789	1,127,260.62	52.830000	2,979,030.87	1,851,770.25	0.34
		Base		19.990789	1,127,260.62	52.830000	2,979,030.87	1,851,770.25	0.34
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	13,931.000	91.415664	1,273,511.61	96.510000	1,344,480.81	70,969.20	0.15
		Base		91.415664	1,273,511.61	96.510000	1,344,480.81	70,969.20	0.15
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	26,381.000	45.186953	1,192,077.01	46.900000	1,237,268.90	45,191.89	0.14
		Base		45.186953	1,192,077.01	46.900000	1,237,268.90	45,191.89	0.14
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,972.000	15.865404	1,268,788.08	24.620000	1,968,910.64	700,122.56	0.22
		Base		15.865404	1,268,788.08	24.620000	1,968,910.64	700,122.56	0.22
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	72,209.000	14.491502	1,046,416.89	16.360000	1,181,339.24	134,922.35	0.13
		Base		14.491502	1,046,416.89	16.360000	1,181,339.24	134,922.35	0.13

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875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	44,860.000	33.768739	1,514,865.63	23.490000	1,053,761.40	-461,104.23	0.12
		Base		33.768739	1,514,865.63	23.490000	1,053,761.40	-461,104.23	0.12
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,004.000	57.753144	1,675,072.19	58.760000	1,704,275.04	29,202.85	0.19
		Base		57.753144	1,675,072.19	58.760000	1,704,275.04	29,202.85	0.19
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	16,567.000	42.224664	699,536.01	82.120000	1,360,482.04	660,946.03	0.15
		Base		42.224664	699,536.01	82.120000	1,360,482.04	660,946.03	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	102,513.000	14.408673	1,477,076.31	10.850000	1,112,266.05	-364,810.26	0.13
		Base		14.408673	1,477,076.31	10.850000	1,112,266.05	-364,810.26	0.13
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,998.000	103.284005	1,755,621.51	199.060000	3,383,621.88	1,628,000.37	0.38
		Base		103.284005	1,755,621.51	199.060000	3,383,621.88	1,628,000.37	0.38
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	21,653.000	73.855833	1,599,200.36	268.210000	5,807,551.13	4,208,350.77	0.66
		Base		73.855833	1,599,200.36	268.210000	5,807,551.13	4,208,350.77	0.66
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	44,140.000	33.763607	1,490,325.62	27.420000	1,210,318.80	-280,006.82	0.14
		Base		33.763607	1,490,325.62	27.420000	1,210,318.80	-280,006.82	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	21,980.000	49.372475	1,085,207.01	48.050000	1,056,139.00	-29,068.01	0.12
		Base		49.372475	1,085,207.01	48.050000	1,056,139.00	-29,068.01	0.12
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	38,815.000	31.521455	1,223,505.28	33.570000	1,303,019.55	79,514.27	0.15
		Base		31.521455	1,223,505.28	33.570000	1,303,019.55	79,514.27	0.15
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,469.000	30.194478	1,735,246.43	40.150000	2,307,380.35	572,133.92	0.26
		Base		30.194478	1,735,246.43	40.150000	2,307,380.35	572,133.92	0.26

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Base Currency: USD - US DOLLAR

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880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	90,934.000	20.275638	1,843,744.87	38.070000	3,461,857.38	1,618,112.51	0.39
		Base		20.275638	1,843,744.87	38.070000	3,461,857.38	1,618,112.51	0.39
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	34,316.000	23.712282	813,710.66	42.190000	1,447,792.04	634,081.38	0.16
		Base		23.712282	813,710.66	42.190000	1,447,792.04	634,081.38	0.16
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	23,623.000	80.947667	1,912,226.74	91.500000	2,161,504.50	249,277.76	0.25
		Base		80.947667	1,912,226.74	91.500000	2,161,504.50	249,277.76	0.25
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,227.000	44.988321	1,404,850.30	65.510000	2,045,680.77	640,830.47	0.23
		Base		44.988321	1,404,850.30	65.510000	2,045,680.77	640,830.47	0.23
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,290.000	37.105131	864,178.49	97.390000	2,268,213.10	1,404,034.61	0.26
		Base		37.105131	864,178.49	97.390000	2,268,213.10	1,404,034.61	0.26
887389104	TIMKEN CO COMMON STOCK								
		Local	32,493.000	25.762351	837,096.06	43.550000	1,415,070.15	577,974.09	0.16
		Base		25.762351	837,096.06	43.550000	1,415,070.15	577,974.09	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	67,129.000	27.995371	1,879,301.29	36.990000	2,483,101.71	603,800.42	0.28
		Base		27.995371	1,879,301.29	36.990000	2,483,101.71	603,800.42	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,216.000	21.367473	196,922.63	30.850000	284,313.60	87,390.97	0.03
		Base		21.367473	196,922.63	30.850000	284,313.60	87,390.97	0.03
891092108	TORO CO COMMON STOCK USD1.0								
		Local	50,433.000	35.843495	1,807,694.99	60.250000	3,038,588.25	1,230,893.26	0.35
		Base		35.843495	1,807,694.99	60.250000	3,038,588.25	1,230,893.26	0.35
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	26,771.000	81.963825	2,194,253.56	52.510000	1,405,745.21	-788,508.35	0.16
		Base		81.963825	2,194,253.56	52.510000	1,405,745.21	-788,508.35	0.16

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896239100	TRIMBLE INC COMMON STOCK								
		Local	118,455.000	20.076936	2,378,213.44	32.840000	3,890,062.20	1,511,848.76	0.44
		Base		20.076936	2,378,213.44	32.840000	3,890,062.20	1,511,848.76	0.44
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	70,979.000	13.042635	925,753.18	34.260000	2,431,740.54	1,505,987.36	0.28
		Base		13.042635	925,753.18	34.260000	2,431,740.54	1,505,987.36	0.28
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	32,226.000	21.957299	707,595.91	32.630000	1,051,534.38	343,938.47	0.12
		Base		21.957299	707,595.91	32.630000	1,051,534.38	343,938.47	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,301.000	37.336307	907,309.60	41.240000	1,002,173.24	94,863.64	0.11
		Base		37.336307	907,309.60	41.240000	1,002,173.24	94,863.64	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,921.000	119.594940	2,023,665.98	222.100000	3,758,154.10	1,734,488.12	0.43
		Base		119.594940	2,023,665.98	222.100000	3,758,154.10	1,734,488.12	0.43
902681105	UGI CORP COMMON STOCK								
		Local	82,346.000	19.911928	1,639,667.64	52.070000	4,287,756.22	2,648,088.58	0.49
		Base		19.911928	1,639,667.64	52.070000	4,287,756.22	2,648,088.58	0.49
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,945.000	78.227727	1,638,479.75	76.230000	1,596,637.35	-41,842.40	0.18
		Base		78.227727	1,638,479.75	76.230000	1,596,637.35	-41,842.40	0.18
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,827.000	152.141828	2,103,665.05	257.310000	3,557,825.37	1,454,160.32	0.40
		Base		152.141828	2,103,665.05	257.310000	3,557,825.37	1,454,160.32	0.40
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	104,740.000	18.122125	1,898,111.40	22.590000	2,366,076.60	467,965.20	0.27
		Base		18.122125	1,898,111.40	22.590000	2,366,076.60	467,965.20	0.27
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	50,041.000	40.985435	2,050,952.13	36.400000	1,821,492.40	-229,459.73	0.21
		Base		40.985435	2,050,952.13	36.400000	1,821,492.40	-229,459.73	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,965.000	57.025835	1,366,624.13	42.660000	1,022,346.90	-344,277.23	0.12
		Base		57.025835	1,366,624.13	42.660000	1,022,346.90	-344,277.23	0.12
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	84,055.000	30.249240	2,542,599.87	34.750000	2,920,911.25	378,311.38	0.33
		Base		30.249240	2,542,599.87	34.750000	2,920,911.25	378,311.38	0.33
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,696.000	63.024094	1,304,346.65	113.150000	2,341,752.40	1,037,405.75	0.27
		Base		63.024094	1,304,346.65	113.150000	2,341,752.40	1,037,405.75	0.27
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	78,541.000	27.779924	2,181,863.05	20.030000	1,573,176.23	-608,686.82	0.18
		Base		27.779924	2,181,863.05	20.030000	1,573,176.23	-608,686.82	0.18
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	38,230.000	23.583640	901,602.56	44.550000	1,703,146.50	801,543.94	0.19
		Base		23.583640	901,602.56	44.550000	1,703,146.50	801,543.94	0.19
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	50,384.000	23.901745	1,204,265.50	22.870000	1,152,282.08	-51,983.42	0.13
		Base		23.901745	1,204,265.50	22.870000	1,152,282.08	-51,983.42	0.13
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	126,061.000	11.179825	1,409,339.86	12.160000	1,532,901.76	123,561.90	0.17
		Base		11.179825	1,409,339.86	12.160000	1,532,901.76	123,561.90	0.17
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,719.000	95.413447	1,022,736.74	150.750000	1,615,889.25	593,152.51	0.18
		Base		95.413447	1,022,736.74	150.750000	1,615,889.25	593,152.51	0.18
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	93,009.000	11.517118	1,071,195.59	21.570000	2,006,204.13	935,008.54	0.23
		Base		11.517118	1,071,195.59	21.570000	2,006,204.13	935,008.54	0.23
92240G101	VECTREN CORP COMMON STOCK								
		Local	39,505.000	27.672187	1,093,189.74	71.450000	2,822,632.25	1,729,442.51	0.32
		Base		27.672187	1,093,189.74	71.450000	2,822,632.25	1,729,442.51	0.32

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92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	52,635.000	35.080922	1,846,484.31	22.820000	1,201,130.70	-645,353.61	0.14
		Base		35.080922	1,846,484.31	22.820000	1,201,130.70	-645,353.61	0.14
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	51,780.000	23.891022	1,237,077.11	37.150000	1,923,627.00	686,549.89	0.22
		Base		23.891022	1,237,077.11	37.150000	1,923,627.00	686,549.89	0.22
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	26,043.000	74.245370	1,933,572.17	65.720000	1,711,545.96	-222,026.21	0.19
		Base		74.245370	1,933,572.17	65.720000	1,711,545.96	-222,026.21	0.19
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	62,932.000	9.080089	571,428.16	23.200000	1,460,022.40	888,594.24	0.17
		Base		9.080089	571,428.16	23.200000	1,460,022.40	888,594.24	0.17
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	24,413.000	38.675347	944,181.25	88.750000	2,166,653.75	1,222,472.50	0.25
		Base		38.675347	944,181.25	88.750000	2,166,653.75	1,222,472.50	0.25
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	40,737.000	32.411985	1,320,367.02	98.580000	4,015,853.46	2,695,486.44	0.46
		Base		32.411985	1,320,367.02	98.580000	4,015,853.46	2,695,486.44	0.46
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	40,152.000	17.088981	686,156.76	32.700000	1,312,970.40	626,813.64	0.15
		Base		17.088981	686,156.76	32.700000	1,312,970.40	626,813.64	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,234.000	85.689065	1,305,387.21	178.280000	2,715,917.52	1,410,530.31	0.31
		Base		85.689065	1,305,387.21	178.280000	2,715,917.52	1,410,530.31	0.31
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,781.000	22.451546	982,951.15	63.700000	2,788,849.70	1,805,898.55	0.32
		Base		22.451546	982,951.15	63.700000	2,788,849.70	1,805,898.55	0.32
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	56,682.000	23.961223	1,358,170.02	30.810000	1,746,372.42	388,202.40	0.20
		Base		23.961223	1,358,170.02	30.810000	1,746,372.42	388,202.40	0.20

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94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	21,277.000	41.439300	881,703.98	246.240000	5,239,248.48	4,357,544.50	0.60
		Base		41.439300	881,703.98	246.240000	5,239,248.48	4,357,544.50	0.60
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	85,373.000	5.175199	441,822.29	17.180000	1,466,708.14	1,024,885.85	0.17
		Base		5.175199	441,822.29	17.180000	1,466,708.14	1,024,885.85	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,334.000	23.244449	495,897.08	37.550000	801,091.70	305,194.62	0.09
		Base		23.244449	495,897.08	37.550000	801,091.70	305,194.62	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	34,978.000	61.180541	2,139,972.96	99.290000	3,472,965.62	1,332,992.66	0.39
		Base		61.180541	2,139,972.96	99.290000	3,472,965.62	1,332,992.66	0.39
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,060.000	74.418697	1,418,420.37	190.480000	3,630,548.80	2,212,128.43	0.41
		Base		74.418697	1,418,420.37	190.480000	3,630,548.80	2,212,128.43	0.41
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,349.000	43.391373	926,362.43	62.400000	1,332,177.60	405,815.17	0.15
		Base		43.391373	926,362.43	62.400000	1,332,177.60	405,815.17	0.15
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	36,397.000	30.651411	1,115,619.41	61.380000	2,234,047.86	1,118,428.45	0.25
		Base		30.651411	1,115,619.41	61.380000	2,234,047.86	1,118,428.45	0.25
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	26,754.000	72.295838	1,934,202.85	87.050000	2,328,935.70	394,732.85	0.26
		Base		72.295838	1,934,202.85	87.050000	2,328,935.70	394,732.85	0.26
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	26,316.000	31.632617	832,443.96	76.860000	2,022,647.76	1,190,203.80	0.23
		Base		31.632617	832,443.96	76.860000	2,022,647.76	1,190,203.80	0.23
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,196.000	40.960271	1,318,756.89	20.410000	657,120.36	-661,636.53	0.07
		Base		40.960271	1,318,756.89	20.410000	657,120.36	-661,636.53	0.07

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981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	20,464.000	16.986999	347,621.94	41.970000	858,874.08	511,252.14	0.10
		Base		16.986999	347,621.94	41.970000	858,874.08	511,252.14	0.10
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	189,943.000	14.730389	2,797,934.22	18.030000	3,424,672.29	626,738.07	0.39
		Base		14.730389	2,797,934.22	18.030000	3,424,672.29	626,738.07	0.39
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	47,438.000	56.327817	2,672,078.97	44.270000	2,100,080.26	-571,998.71	0.24
		Base		56.327817	2,672,078.97	44.270000	2,100,080.26	-571,998.71	0.24
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	38,493.000	58.837500	2,264,831.89	58.837500	2,264,831.89	0.00	0.26
		Base		58.837500	2,264,831.89	58.837500	2,264,831.89	0.00	0.26
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	25,380.000	39.376881	999,385.23	143.250000	3,635,685.00	2,636,299.77	0.41
		Base		39.376881	999,385.23	143.250000	3,635,685.00	2,636,299.77	0.41
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	28,388.000	31.908639	905,822.44	40.700000	1,155,391.60	249,569.16	0.13
		Base		31.908639	905,822.44	40.700000	1,155,391.60	249,569.16	0.13
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	83,253.000	29.380231	2,445,992.37	24.445000	2,035,119.59	-410,872.78	0.23
		Base		29.380231	2,445,992.37	24.445000	2,035,119.59	-410,872.78	0.23
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,209.000	51.587794	2,177,469.19	45.460000	1,918,821.14	-258,648.05	0.22
		Base		51.587794	2,177,469.19	45.460000	1,918,821.14	-258,648.05	0.22
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	207,758.000	8.743294	1,816,489.20	7.260000	1,508,323.08	-308,166.12	0.17
		Base		8.743294	1,816,489.20	7.260000	1,508,323.08	-308,166.12	0.17
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,659.000	102.699281	1,300,070.20	98.450000	1,246,278.55	-53,791.65	0.14
		Base		102.699281	1,300,070.20	98.450000	1,246,278.55	-53,791.65	0.14

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G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		85,788.000	Local	27.347250	2,346,065.87	30.730000	2,636,265.24	290,199.37	0.30
			Base	27.347250	2,346,065.87	30.730000	2,636,265.24	290,199.37	0.30
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		20,723.000	Local	67.815186	1,405,334.10	99.820000	2,068,569.86	663,235.76	0.23
			Base	67.815186	1,405,334.10	99.820000	2,068,569.86	663,235.76	0.23
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		39,512.000	Local	45.934400	1,814,960.03	18.660000	737,293.92	-1,077,666.11	0.08
			Base	45.934400	1,814,960.03	18.660000	737,293.92	-1,077,666.11	0.08
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		167,769.000	Local	12.143077	2,037,231.88	6.410000	1,075,399.29	-961,832.59	0.12
			Base	12.143077	2,037,231.88	6.410000	1,075,399.29	-961,832.59	0.12
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		77,170.000	Local	26.229524	2,024,132.34	25.100000	1,936,967.00	-87,165.34	0.22
			Base	26.229524	2,024,132.34	25.100000	1,936,967.00	-87,165.34	0.22
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		19,141.000	Local	94.377093	1,806,471.93	120.320000	2,303,045.12	496,573.19	0.26
			Base	94.377093	1,806,471.93	120.320000	2,303,045.12	496,573.19	0.26
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		54,283.000	Local	28.561225	1,550,389.00	16.220000	880,470.26	-669,918.74	0.10
			Base	28.561225	1,550,389.00	16.220000	880,470.26	-669,918.74	0.10
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		28,056.000	Local	38.519915	1,080,714.73	55.750000	1,564,122.00	483,407.27	0.18
			Base	38.519915	1,080,714.73	55.750000	1,564,122.00	483,407.27	0.18
G84720104	STERIS PLC COMMON STOCK								
		40,219.000	Local	74.908607	3,012,749.27	105.010000	4,223,397.19	1,210,647.92	0.48
			Base	74.908607	3,012,749.27	105.010000	4,223,397.19	1,210,647.92	0.48
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		208,481.000	Local	8.966656	1,869,377.38	13.440000	2,801,984.64	932,607.26	0.32
			Base	8.966656	1,869,377.38	13.440000	2,801,984.64	932,607.26	0.32

& 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
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		20,970.000	Local	106.043580	2,223,733.88	126.210000	2,646,623.70	422,889.82	0.30
			Base	106.043580	2,223,733.88	126.210000	2,646,623.70	422,889.82	0.30
US DOLLAR Total									
		19,597,880.000	Local		621,957,821.02		876,897,629.18	254,939,808.16	99.60
			Base		621,957,821.02		876,897,629.18	254,939,808.16	99.60
EQUITY Total									
		19,597,880.000	Base		621,957,821.02		876,897,629.18	254,939,808.16	99.60

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		21,205,325.720	Base	623,566,268.27		878,506,100.99	254,939,832.72	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								
			-1,795.520	Local	1.000000	-1,795.52	1.000000	-1,795.52	0.00	0.00
				Base	1.000000	-1,795.52	1.000000	-1,795.52	0.00	0.00
US DOLLAR Total									
			-1,795.520	Local		-1,795.52		-1,795.52	0.00	0.00
				Base		-1,795.52		-1,795.52	0.00	0.00
CASH Total									
			-1,795.520	Base		-1,795.52		-1,795.52	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				2.0506065	31 Dec 2030		
			9,775,794.070	Local	100.038753	9,779,582.48	100.040000	9,779,704.39	121.91	1.56
				Base	100.038753	9,779,582.48	100.040000	9,779,704.39	121.91	1.56
US DOLLAR Total									
			9,775,794.070	Local		9,779,582.48		9,779,704.39	121.91	1.56
				Base		9,779,582.48		9,779,704.39	121.91	1.56
CASH EQUIVALENT Total									
			9,775,794.070	Base		9,779,582.48		9,779,704.39	121.91	1.56
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			28,805.000	Local	12.126474	349,303.08	33.250000	957,766.25	608,463.17	0.15
				Base	12.126474	349,303.08	33.250000	957,766.25	608,463.17	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,015.000	24.317625	559,670.14	46.490000	1,069,967.35	510,297.21	0.17
		Base		24.317625	559,670.14	46.490000	1,069,967.35	510,297.21	0.17
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	46,939.000	25.212663	1,183,457.19	29.180000	1,369,680.02	186,222.83	0.22
		Base		25.212663	1,183,457.19	29.180000	1,369,680.02	186,222.83	0.22
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	225,789.000	6.110842	1,379,760.98	4.340000	979,924.26	-399,836.72	0.16
		Base		6.110842	1,379,760.98	4.340000	979,924.26	-399,836.72	0.16
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,525.000	26.057416	639,058.13	19.500000	478,237.50	-160,820.63	0.08
		Base		26.057416	639,058.13	19.500000	478,237.50	-160,820.63	0.08
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,190.000	11.752045	401,802.43	58.600000	2,003,534.00	1,601,731.57	0.32
		Base		11.752045	401,802.43	58.600000	2,003,534.00	1,601,731.57	0.32
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,483.000	64.574533	418,636.70	66.800000	433,064.40	14,427.70	0.07
		Base		64.574533	418,636.70	66.800000	433,064.40	14,427.70	0.07
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	35,126.000	19.310828	678,312.13	78.190000	2,746,501.94	2,068,189.81	0.44
		Base		19.310828	678,312.13	78.190000	2,746,501.94	2,068,189.81	0.44
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,766.000	46.680554	362,521.18	52.770000	409,811.82	47,290.64	0.07
		Base		46.680554	362,521.18	52.770000	409,811.82	47,290.64	0.07
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,636.000	29.935943	557,886.24	43.450000	809,734.20	251,847.96	0.13
		Base		29.935943	557,886.24	43.450000	809,734.20	251,847.96	0.13
002567105	ABAXIS INC COMMON STOCK								
		Local	16,340.000	33.647559	549,801.11	83.010000	1,356,383.40	806,582.29	0.22
		Base		33.647559	549,801.11	83.010000	1,356,383.40	806,582.29	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
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	48,509.000	15.475437	750,697.95	24.480000	1,187,500.32	436,802.37	0.19
		Base		15.475437	750,697.95	24.480000	1,187,500.32	436,802.37	0.19
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	58,270.000	26.715440	1,556,708.67	27.370000	1,594,849.90	38,141.23	0.26
		Base		26.715440	1,556,708.67	27.370000	1,594,849.90	38,141.23	0.26
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	21,996.000	20.462548	450,094.21	3.350000	73,686.60	-376,407.61	0.01
		Base		20.462548	450,094.21	3.350000	73,686.60	-376,407.61	0.01
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	33,687.000	28.682212	966,217.68	28.700000	966,816.90	599.22	0.15
		Base		28.682212	966,217.68	28.700000	966,816.90	599.22	0.15
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,355.000	25.961871	1,125,576.90	29.350000	1,272,469.25	146,892.35	0.20
		Base		25.961871	1,125,576.90	29.350000	1,272,469.25	146,892.35	0.20
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,232.000	20.908165	715,728.32	14.850000	508,345.20	-207,383.12	0.08
		Base		20.908165	715,728.32	14.850000	508,345.20	-207,383.12	0.08
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	23,148.000	20.014780	463,302.12	25.750000	596,061.00	132,758.88	0.10
		Base		20.014780	463,302.12	25.750000	596,061.00	132,758.88	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	21,790.000	16.478436	359,065.11	36.630000	798,167.70	439,102.59	0.13
		Base		16.478436	359,065.11	36.630000	798,167.70	439,102.59	0.13
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	53,940.000	10.567744	570,024.09	29.490000	1,590,690.60	1,020,666.51	0.25
		Base		10.567744	570,024.09	29.490000	1,590,690.60	1,020,666.51	0.25
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	28,103.000	16.875315	474,246.97	58.090000	1,632,503.27	1,158,256.30	0.26
		Base		16.875315	474,246.97	58.090000	1,632,503.27	1,158,256.30	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
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,203.000	29.023730	441,247.76	71.430000	1,085,950.29	644,702.53	0.17
		Base		29.023730	441,247.76	71.430000	1,085,950.29	644,702.53	0.17
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	10,956.000	8.608300	94,312.54	15.500000	169,818.00	75,505.46	0.03
		Base		8.608300	94,312.54	15.500000	169,818.00	75,505.46	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	22,176.000	36.804486	816,176.29	52.770000	1,170,227.52	354,051.23	0.19
		Base		36.804486	816,176.29	52.770000	1,170,227.52	354,051.23	0.19
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,831.000	61.182292	417,936.24	90.360000	617,249.16	199,312.92	0.10
		Base		61.182292	417,936.24	90.360000	617,249.16	199,312.92	0.10
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	17,904.000	38.283687	685,431.14	40.380000	722,963.52	37,532.38	0.12
		Base		38.283687	685,431.14	40.380000	722,963.52	37,532.38	0.12
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,719.000	27.020755	559,843.02	60.150000	1,246,247.85	686,404.83	0.20
		Base		27.020755	559,843.02	60.150000	1,246,247.85	686,404.83	0.20
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,000.000	70.082439	630,741.95	138.950000	1,250,550.00	619,808.05	0.20
		Base		70.082439	630,741.95	138.950000	1,250,550.00	619,808.05	0.20
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	32,386.000	19.857500	643,105.00	19.857500	643,105.00	0.00	0.10
		Base		19.857500	643,105.00	19.857500	643,105.00	0.00	0.10
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	20,443.000	23.643266	483,339.29	85.460000	1,747,058.78	1,263,719.49	0.28
		Base		23.643266	483,339.29	85.460000	1,747,058.78	1,263,719.49	0.28
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	29,677.000	33.587447	996,774.65	38.290000	1,136,332.33	139,557.68	0.18
		Base		33.587447	996,774.65	38.290000	1,136,332.33	139,557.68	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	70,953.000	16.752645	1,188,650.43	15.560000	1,104,028.68	-84,621.75	0.18
		Base		16.752645	1,188,650.43	15.560000	1,104,028.68	-84,621.75	0.18
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,404.000	25.146682	1,619,546.88	36.000000	2,318,544.00	698,997.12	0.37
		Base		25.146682	1,619,546.88	36.000000	2,318,544.00	698,997.12	0.37
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,716.000	37.854024	443,497.74	42.100000	493,243.60	49,745.86	0.08
		Base		37.854024	443,497.74	42.100000	493,243.60	49,745.86	0.08
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,244.000	21.865982	573,850.82	57.160000	1,500,107.04	926,256.22	0.24
		Base		21.865982	573,850.82	57.160000	1,500,107.04	926,256.22	0.24
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,818.000	14.380321	270,608.88	22.950000	431,873.10	161,264.22	0.07
		Base		14.380321	270,608.88	22.950000	431,873.10	161,264.22	0.07
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,129.000	43.246124	438,039.99	91.550000	927,309.95	489,269.96	0.15
		Base		43.246124	438,039.99	91.550000	927,309.95	489,269.96	0.15
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,761.000	28.308217	389,549.38	57.750000	794,697.75	405,148.37	0.13
		Base		28.308217	389,549.38	57.750000	794,697.75	405,148.37	0.13
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	29,006.000	35.239829	1,022,166.48	53.350000	1,547,470.10	525,303.62	0.25
		Base		35.239829	1,022,166.48	53.350000	1,547,470.10	525,303.62	0.25
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,642.000	20.275104	519,894.21	15.260000	391,296.92	-128,597.29	0.06
		Base		20.275104	519,894.21	15.260000	391,296.92	-128,597.29	0.06
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	18,921.000	32.679076	618,320.80	34.200000	647,098.20	28,777.40	0.10
		Base		32.679076	618,320.80	34.200000	647,098.20	28,777.40	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
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,295.000	16.625693	437,172.61	22.240000	584,800.80	147,628.19	0.09
		Base		16.625693	437,172.61	22.240000	584,800.80	147,628.19	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,542.000	36.345562	383,154.91	32.000000	337,344.00	-45,810.91	0.05
		Base		36.345562	383,154.91	32.000000	337,344.00	-45,810.91	0.05
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,782.000	66.660620	1,385,341.00	63.300000	1,315,500.60	-69,840.40	0.21
		Base		66.660620	1,385,341.00	63.300000	1,315,500.60	-69,840.40	0.21
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,178.000	20.018051	403,924.24	48.170000	971,974.26	568,050.02	0.16
		Base		20.018051	403,924.24	48.170000	971,974.26	568,050.02	0.16
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	79,979.000	18.681354	1,494,116.01	18.280000	1,462,016.12	-32,099.89	0.23
		Base		18.681354	1,494,116.01	18.280000	1,462,016.12	-32,099.89	0.23
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	27,686.000	36.245593	1,003,495.49	70.150000	1,942,172.90	938,677.41	0.31
		Base		36.245593	1,003,495.49	70.150000	1,942,172.90	938,677.41	0.31
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,988.000	48.917872	684,263.19	44.900000	628,061.20	-56,201.99	0.10
		Base		48.917872	684,263.19	44.900000	628,061.20	-56,201.99	0.10
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,320.000	23.868885	437,277.98	45.700000	837,224.00	399,946.02	0.13
		Base		23.868885	437,277.98	45.700000	837,224.00	399,946.02	0.13
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	92,769.000	11.267249	1,045,251.46	12.000000	1,113,228.00	67,976.54	0.18
		Base		11.267249	1,045,251.46	12.000000	1,113,228.00	67,976.54	0.18
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	32,319.000	13.009308	420,447.83	14.900000	481,553.10	61,105.27	0.08
		Base		13.009308	420,447.83	14.900000	481,553.10	61,105.27	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
			29,937.000	Local	26.137859	782,489.08	22.810000	682,862.97	-99,626.11	0.11
				Base	26.137859	782,489.08	22.810000	682,862.97	-99,626.11	0.11
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
			13,119.000	Local	47.749385	626,424.18	68.550000	899,307.45	272,883.27	0.14
				Base	47.749385	626,424.18	68.550000	899,307.45	272,883.27	0.14
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
			122,238.000	Local	5.945299	726,741.51	3.985000	487,118.43	-239,623.08	0.08
				Base	5.945299	726,741.51	3.985000	487,118.43	-239,623.08	0.08
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
			13,693.000	Local	37.022670	506,951.42	59.800000	818,841.40	311,889.98	0.13
				Base	37.022670	506,951.42	59.800000	818,841.40	311,889.98	0.13
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
			18,263.000	Local	45.833231	837,052.30	71.700000	1,309,457.10	472,404.80	0.21
				Base	45.833231	837,052.30	71.700000	1,309,457.10	472,404.80	0.21
05379B107	AVISTA CORP COMMON STOCK								
			46,908.000	Local	27.982074	1,312,583.13	52.660000	2,470,175.28	1,157,592.15	0.40
				Base	27.982074	1,312,583.13	52.660000	2,470,175.28	1,157,592.15	0.40
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
			315,550.000	Local	2.850616	899,511.96	1.620000	511,191.00	-388,320.96	0.08
				Base	2.850616	899,511.96	1.620000	511,191.00	-388,320.96	0.08
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
			23,025.000	Local	32.653507	751,847.01	19.800000	455,895.00	-295,952.01	0.07
				Base	32.653507	751,847.01	19.800000	455,895.00	-295,952.01	0.07
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
			41,072.000	Local	22.289649	915,480.48	63.180000	2,594,928.96	1,679,448.48	0.42
				Base	22.289649	915,480.48	63.180000	2,594,928.96	1,679,448.48	0.42
05508R106	B+G FOODS INC COMMON STOCK USD.01								
			47,652.000	Local	26.141736	1,245,706.02	29.900000	1,424,794.80	179,088.78	0.23
				Base	26.141736	1,245,706.02	29.900000	1,424,794.80	179,088.78	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
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	39,337.000	18.911541	743,923.30	40.910000	1,609,276.67	865,353.37	0.26
		Base		18.911541	743,923.30	40.910000	1,609,276.67	865,353.37	0.26
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,824.000	20.744439	431,982.19	44.700000	930,832.80	498,850.61	0.15
		Base		20.744439	431,982.19	44.700000	930,832.80	498,850.61	0.15
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	22,939.000	43.920167	1,007,484.71	98.140000	2,251,233.46	1,243,748.75	0.36
		Base		43.920167	1,007,484.71	98.140000	2,251,233.46	1,243,748.75	0.36
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,452.000	17.763700	540,940.18	19.550000	595,336.60	54,396.42	0.10
		Base		17.763700	540,940.18	19.550000	595,336.60	54,396.42	0.10
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	23,118.000	40.479655	935,808.66	60.130000	1,390,085.34	454,276.68	0.22
		Base		40.479655	935,808.66	60.130000	1,390,085.34	454,276.68	0.22
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,565.000	11.870347	481,520.62	6.350000	257,587.75	-223,932.87	0.04
		Base		11.870347	481,520.62	6.350000	257,587.75	-223,932.87	0.04
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	26,814.000	11.708773	313,959.04	5.640000	151,230.96	-162,728.08	0.02
		Base		11.708773	313,959.04	5.640000	151,230.96	-162,728.08	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,561.000	27.487086	949,981.19	58.900000	2,035,642.90	1,085,661.71	0.33
		Base		27.487086	949,981.19	58.900000	2,035,642.90	1,085,661.71	0.33
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,036.000	21.028437	147,956.08	20.900000	147,052.40	-903.68	0.02
		Base		21.028437	147,956.08	20.900000	147,052.40	-903.68	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	33,981.000	17.394589	591,085.52	29.150000	990,546.15	399,460.63	0.16
		Base		17.394589	591,085.52	29.150000	990,546.15	399,460.63	0.16

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084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	26,350.000	41.544631	1,094,701.02	40.600000	1,069,810.00	-24,891.02	0.17
		Base		41.544631	1,094,701.02	40.600000	1,069,810.00	-24,891.02	0.17
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,383.000	9.779546	140,659.21	7.600000	109,310.80	-31,348.41	0.02
		Base		9.779546	140,659.21	7.600000	109,310.80	-31,348.41	0.02
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,258.000	19.498175	433,990.39	45.000000	1,001,610.00	567,619.61	0.16
		Base		19.498175	433,990.39	45.000000	1,001,610.00	567,619.61	0.16
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	12,918.000	44.384898	573,364.11	60.000000	775,080.00	201,715.89	0.12
		Base		44.384898	573,364.11	60.000000	775,080.00	201,715.89	0.12
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	33,565.000	12.943580	434,451.27	37.000000	1,241,905.00	807,453.73	0.20
		Base		12.943580	434,451.27	37.000000	1,241,905.00	807,453.73	0.20
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,773.000	30.335138	842,497.79	44.700000	1,241,453.10	398,955.31	0.20
		Base		30.335138	842,497.79	44.700000	1,241,453.10	398,955.31	0.20
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,169.000	8.577415	516,094.51	15.900000	956,687.10	440,592.59	0.15
		Base		8.577415	516,094.51	15.900000	956,687.10	440,592.59	0.15
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,021.000	25.269092	632,257.95	49.830000	1,246,796.43	614,538.48	0.20
		Base		25.269092	632,257.95	49.830000	1,246,796.43	614,538.48	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	34,482.000	30.632492	1,056,269.58	38.550000	1,329,281.10	273,011.52	0.21
		Base		30.632492	1,056,269.58	38.550000	1,329,281.10	273,011.52	0.21
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,482.000	18.786319	572,644.59	17.610000	536,788.02	-35,856.57	0.09
		Base		18.786319	572,644.59	17.610000	536,788.02	-35,856.57	0.09

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110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	23,114.000	48.290005	1,116,175.18	14.110000	326,138.54	-790,036.64	0.05
		Base		48.290005	1,116,175.18	14.110000	326,138.54	-790,036.64	0.05
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	57,533.000	10.011457	575,989.15	18.600000	1,070,113.80	494,124.65	0.17
		Base		10.011457	575,989.15	18.600000	1,070,113.80	494,124.65	0.17
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,396.000	10.977956	553,245.07	32.620000	1,643,917.52	1,090,672.45	0.26
		Base		10.977956	553,245.07	32.620000	1,643,917.52	1,090,672.45	0.26
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,323.000	42.183032	857,285.76	26.900000	546,688.70	-310,597.06	0.09
		Base		42.183032	857,285.76	26.900000	546,688.70	-310,597.06	0.09
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	123,570.000	9.611259	1,187,663.27	5.570000	688,284.90	-499,378.37	0.11
		Base		9.611259	1,187,663.27	5.570000	688,284.90	-499,378.37	0.11
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,049.000	20.811389	500,493.10	40.870000	982,882.63	482,389.53	0.16
		Base		20.811389	500,493.10	40.870000	982,882.63	482,389.53	0.16
126501105	CTS CORP COMMON STOCK								
		Local	23,590.000	11.756921	277,345.77	36.000000	849,240.00	571,894.23	0.14
		Base		11.756921	277,345.77	36.000000	849,240.00	571,894.23	0.14
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,260.000	13.145366	963,029.49	22.420000	1,642,489.20	679,459.71	0.26
		Base		13.145366	963,029.49	22.420000	1,642,489.20	679,459.71	0.26
12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	45,446.000	28.754031	1,306,755.71	23.600000	1,072,525.60	-234,230.11	0.17
		Base		28.754031	1,306,755.71	23.600000	1,072,525.60	-234,230.11	0.17
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,349.000	45.645265	837,544.97	107.560000	1,973,618.44	1,136,073.47	0.32
		Base		45.645265	837,544.97	107.560000	1,973,618.44	1,136,073.47	0.32

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	17,645.000	65.524451	1,156,178.94	168.550000	2,974,064.75	1,817,885.81	0.48
		Base		65.524451	1,156,178.94	168.550000	2,974,064.75	1,817,885.81	0.48
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,295.000	23.371746	497,701.33	45.850000	976,375.75	478,674.42	0.16
		Base		23.371746	497,701.33	45.850000	976,375.75	478,674.42	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	25,549.000	15.306259	391,059.62	23.430000	598,613.07	207,553.45	0.10
		Base		15.306259	391,059.62	23.430000	598,613.07	207,553.45	0.10
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,280.000	31.685151	357,408.50	96.150000	1,084,572.00	727,163.50	0.17
		Base		31.685151	357,408.50	96.150000	1,084,572.00	727,163.50	0.17
129500104	CALERES INC COMMON STOCK USD.01								
		Local	30,857.000	15.341104	473,380.45	34.390000	1,061,172.23	587,791.78	0.17
		Base		15.341104	473,380.45	34.390000	1,061,172.23	587,791.78	0.17
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,434.000	26.107008	898,968.71	38.950000	1,341,204.30	442,235.59	0.21
		Base		26.107008	898,968.71	38.950000	1,341,204.30	442,235.59	0.21
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	67,493.000	7.532705	508,404.83	18.970000	1,280,342.21	771,937.38	0.20
		Base		7.532705	508,404.83	18.970000	1,280,342.21	771,937.38	0.20
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,570.000	13.593263	320,393.20	52.300000	1,232,711.00	912,317.80	0.20
		Base		13.593263	320,393.20	52.300000	1,232,711.00	912,317.80	0.20
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,331.000	45.952469	382,830.02	98.700000	822,269.70	439,439.68	0.13
		Base		45.952469	382,830.02	98.700000	822,269.70	439,439.68	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	66,121.000	12.202515	806,842.47	8.950000	591,782.95	-215,059.52	0.09
		Base		12.202515	806,842.47	8.950000	591,782.95	-215,059.52	0.09

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140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,863.000	32.475183	515,153.83	9.170000	145,463.71	-369,690.12	0.02
		Base		32.475183	515,153.83	9.170000	145,463.71	-369,690.12	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	47,275.000	6.011430	284,190.37	16.170000	764,436.75	480,246.38	0.12
		Base		6.011430	284,190.37	16.170000	764,436.75	480,246.38	0.12
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	61,714.000	13.001939	802,401.69	16.690000	1,030,006.66	227,604.97	0.16
		Base		13.001939	802,401.69	16.690000	1,030,006.66	227,604.97	0.16
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	55,700.000	30.813326	1,716,302.26	27.850000	1,551,245.00	-165,057.26	0.25
		Base		30.813326	1,716,302.26	27.850000	1,551,245.00	-165,057.26	0.25
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,479.000	28.180944	464,393.78	24.620000	405,712.98	-58,680.80	0.06
		Base		28.180944	464,393.78	24.620000	405,712.98	-58,680.80	0.06
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,078.000	100.571583	611,274.08	207.650000	1,262,096.70	650,822.62	0.20
		Base		100.571583	611,274.08	207.650000	1,262,096.70	650,822.62	0.20
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	56,285.000	5.499006	309,511.53	4.720000	265,665.20	-43,846.33	0.04
		Base		5.499006	309,511.53	4.720000	265,665.20	-43,846.33	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,376.000	16.217914	119,623.33	43.480000	320,708.48	201,085.15	0.05
		Base		16.217914	119,623.33	43.480000	320,708.48	201,085.15	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,127.000	10.193270	256,126.30	40.470000	1,016,889.69	760,763.39	0.16
		Base		10.193270	256,126.30	40.470000	1,016,889.69	760,763.39	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,162.000	21.707299	459,369.86	28.650000	606,291.30	146,921.44	0.10
		Base		21.707299	459,369.86	28.650000	606,291.30	146,921.44	0.10

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,686.000	13.506913	482,007.68	15.750000	562,054.50	80,046.82	0.09
		Base		13.506913	482,007.68	15.750000	562,054.50	80,046.82	0.09
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,902.000	26.098244	415,014.28	30.200000	480,240.40	65,226.12	0.08
		Base		26.098244	415,014.28	30.200000	480,240.40	65,226.12	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,133.000	34.422605	761,875.52	61.680000	1,365,163.44	603,287.92	0.22
		Base		34.422605	761,875.52	61.680000	1,365,163.44	603,287.92	0.22
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	32,756.000	20.669380	677,046.20	21.220000	695,082.32	18,036.12	0.11
		Base		20.669380	677,046.20	21.220000	695,082.32	18,036.12	0.11
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	43,166.000	30.359100	1,310,480.92	31.640000	1,365,772.24	55,291.32	0.22
		Base		30.359100	1,310,480.92	31.640000	1,365,772.24	55,291.32	0.22
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,388.000	8.782239	811,373.47	8.140000	752,038.32	-59,335.15	0.12
		Base		8.782239	811,373.47	8.140000	752,038.32	-59,335.15	0.12
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,888.000	50.544830	600,876.94	120.800000	1,436,070.40	835,193.46	0.23
		Base		50.544830	600,876.94	120.800000	1,436,070.40	835,193.46	0.23
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,093.000	30.301905	366,440.94	30.700000	371,255.10	4,814.16	0.06
		Base		30.301905	366,440.94	30.700000	371,255.10	4,814.16	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	30,291.000	16.893074	511,708.10	15.700000	475,568.70	-36,139.40	0.08
		Base		16.893074	511,708.10	15.700000	475,568.70	-36,139.40	0.08
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,167.000	42.379380	600,388.67	36.960000	523,612.32	-76,776.35	0.08
		Base		42.379380	600,388.67	36.960000	523,612.32	-76,776.35	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,028.000	36.770747	405,507.80	75.230000	829,636.44	424,128.64	0.13
		Base		36.770747	405,507.80	75.230000	829,636.44	424,128.64	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,786.000	40.617472	478,717.53	23.100000	272,256.60	-206,460.93	0.04
		Base		40.617472	478,717.53	23.100000	272,256.60	-206,460.93	0.04
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	54,286.000	14.447179	784,279.56	3.490000	189,458.14	-594,821.42	0.03
		Base		14.447179	784,279.56	3.490000	189,458.14	-594,821.42	0.03
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,324.000	209.841600	697,513.48	135.130000	449,172.12	-248,341.36	0.07
		Base		209.841600	697,513.48	135.130000	449,172.12	-248,341.36	0.07
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,793.000	36.875988	1,098,646.32	53.400000	1,590,946.20	492,299.88	0.25
		Base		36.875988	1,098,646.32	53.400000	1,590,946.20	492,299.88	0.25
192576106	COHU INC COMMON STOCK USD1.0								
		Local	20,582.000	13.336678	274,495.50	24.510000	504,464.82	229,969.32	0.08
		Base		13.336678	274,495.50	24.510000	504,464.82	229,969.32	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,337.000	26.983005	1,412,209.51	40.900000	2,140,583.30	728,373.79	0.34
		Base		26.983005	1,412,209.51	40.900000	2,140,583.30	728,373.79	0.34
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,542.000	13.408971	355,900.90	45.800000	1,215,623.60	859,722.70	0.19
		Base		13.408971	355,900.90	45.800000	1,215,623.60	859,722.70	0.19
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,431.000	31.952904	1,164,076.23	59.070000	2,151,979.17	987,902.94	0.34
		Base		31.952904	1,164,076.23	59.070000	2,151,979.17	987,902.94	0.34
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	83,301.000	11.186094	931,812.80	3.320000	276,559.32	-655,253.48	0.04
		Base		11.186094	931,812.80	3.320000	276,559.32	-655,253.48	0.04

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20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,352.000	27.028449	333,855.40	29.870000	368,954.24	35,098.84	0.06
		Base		27.028449	333,855.40	29.870000	368,954.24	35,098.84	0.06
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,176.000	58.597220	479,090.87	32.900000	268,990.40	-210,100.47	0.04
		Base		58.597220	479,090.87	32.900000	268,990.40	-210,100.47	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	16,875.000	23.532706	397,114.42	31.880000	537,975.00	140,860.58	0.09
		Base		23.532706	397,114.42	31.880000	537,975.00	140,860.58	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	17,831.000	31.282528	557,798.75	73.200000	1,305,229.20	747,430.45	0.21
		Base		31.282528	557,798.75	73.200000	1,305,229.20	747,430.45	0.21
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	18,013.000	22.999118	414,283.11	38.350000	690,798.55	276,515.44	0.11
		Base		22.999118	414,283.11	38.350000	690,798.55	276,515.44	0.11
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	46,324.000	22.876210	1,059,717.57	12.360000	572,564.64	-487,152.93	0.09
		Base		22.876210	1,059,717.57	12.360000	572,564.64	-487,152.93	0.09
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	14,500.000	24.214374	351,108.43	24.310000	352,495.00	1,386.57	0.06
		Base		24.214374	351,108.43	24.310000	352,495.00	1,386.57	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,616.000	99.748694	1,158,680.83	130.670000	1,517,862.72	359,181.89	0.24
		Base		99.748694	1,158,680.83	130.670000	1,517,862.72	359,181.89	0.24
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	36,117.000	26.302543	949,968.95	26.300000	949,877.10	-91.85	0.15
		Base		26.302543	949,968.95	26.300000	949,877.10	-91.85	0.15
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	68,376.000	21.501003	1,470,152.56	15.720000	1,074,870.72	-395,281.84	0.17
		Base		21.501003	1,470,152.56	15.720000	1,074,870.72	-395,281.84	0.17

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218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	32,960.000	33.671312	1,109,806.45	22.700000	748,192.00	-361,614.45	0.12
		Base		33.671312	1,109,806.45	22.700000	748,192.00	-361,614.45	0.12
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,886.000	28.045990	193,124.69	54.000000	371,844.00	178,719.31	0.06
		Base		28.045990	193,124.69	54.000000	371,844.00	178,719.31	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,041.000	37.087880	1,077,069.12	24.600000	714,408.60	-362,660.52	0.11
		Base		37.087880	1,077,069.12	24.600000	714,408.60	-362,660.52	0.11
227046109	CROCS INC COMMON STOCK USD.001								
		Local	48,809.000	19.845301	968,629.29	17.610000	859,526.49	-109,102.80	0.14
		Base		19.845301	968,629.29	17.610000	859,526.49	-109,102.80	0.14
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,029.000	8.910385	231,928.42	11.250000	292,826.25	60,897.83	0.05
		Base		8.910385	231,928.42	11.250000	292,826.25	60,897.83	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,077.000	9.447577	227,469.32	27.850000	670,544.45	443,075.13	0.11
		Base		9.447577	227,469.32	27.850000	670,544.45	443,075.13	0.11
229669106	CUBIC CORP COMMON STOCK								
		Local	17,897.000	47.901651	857,295.84	64.200000	1,148,987.40	291,691.56	0.18
		Base		47.901651	857,295.84	64.200000	1,148,987.40	291,691.56	0.18
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,161.000	26.471844	560,170.70	28.380000	600,549.18	40,378.48	0.10
		Base		26.471844	560,170.70	28.380000	600,549.18	40,378.48	0.10
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	9,741.000	45.460900	442,834.63	40.300000	392,562.30	-50,272.33	0.06
		Base		45.460900	442,834.63	40.300000	392,562.30	-50,272.33	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	36,398.000	16.259942	591,829.37	8.300000	302,103.40	-289,725.97	0.05
		Base		16.259942	591,829.37	8.300000	302,103.40	-289,725.97	0.05

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23332B106	DSP GROUP INC COMMON STOCK USD.001								
		16,200.000	Local	7.917754	128,267.61	12.450000	201,690.00	73,422.39	0.03
			Base	7.917754	128,267.61	12.450000	201,690.00	73,422.39	0.03
23334L102	DSW INC CLASS A COMMON STOCK								
		51,796.000	Local	20.835905	1,079,216.53	25.820000	1,337,372.72	258,156.19	0.21
			Base	20.835905	1,079,216.53	25.820000	1,337,372.72	258,156.19	0.21
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		11,285.000	Local	59.513043	671,604.69	38.200000	431,087.00	-240,517.69	0.07
			Base	59.513043	671,604.69	38.200000	431,087.00	-240,517.69	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		27,961.000	Local	10.347898	289,337.58	8.510000	237,948.11	-51,389.47	0.04
			Base	10.347898	289,337.58	8.510000	237,948.11	-51,389.47	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		117,692.000	Local	16.845443	1,982,573.86	19.880000	2,339,716.96	357,143.10	0.37
			Base	16.845443	1,982,573.86	19.880000	2,339,716.96	357,143.10	0.37
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		28,315.000	Local	41.913150	1,186,770.84	47.600000	1,347,794.00	161,023.16	0.22
			Base	41.913150	1,186,770.84	47.600000	1,347,794.00	161,023.16	0.22
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		65,259.000	Local	8.692807	567,283.86	10.510000	685,872.09	118,588.23	0.11
			Base	8.692807	567,283.86	10.510000	685,872.09	118,588.23	0.11
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		287,068.000	Local	2.188192	628,159.90	4.810000	1,380,797.08	752,637.18	0.22
			Base	2.188192	628,159.90	4.810000	1,380,797.08	752,637.18	0.22
249908104	DEPOMED INC COMMON STOCK								
		45,562.000	Local	12.154001	553,760.59	6.670000	303,898.54	-249,862.05	0.05
			Base	12.154001	553,760.59	6.670000	303,898.54	-249,862.05	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		143,289.000	Local	10.563757	1,513,670.14	12.280000	1,759,588.92	245,918.78	0.28
			Base	10.563757	1,513,670.14	12.280000	1,759,588.92	245,918.78	0.28

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253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	54,494.000	12.671410	690,515.79	11.950000	651,203.30	-39,312.49	0.10
		Base		12.671410	690,515.79	11.950000	651,203.30	-39,312.49	0.10
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,471.000	11.224648	218,555.13	13.200000	257,017.20	38,462.07	0.04
		Base		11.224648	218,555.13	13.200000	257,017.20	38,462.07	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	22,067.000	14.331498	316,253.17	19.500000	430,306.50	114,053.33	0.07
		Base		14.331498	316,253.17	19.500000	430,306.50	114,053.33	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,743.000	61.080801	778,352.65	74.800000	953,176.40	174,823.75	0.15
		Base		61.080801	778,352.65	74.800000	953,176.40	174,823.75	0.15
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,634.000	24.680662	682,025.40	34.470000	952,543.98	270,518.58	0.15
		Base		24.680662	682,025.40	34.470000	952,543.98	270,518.58	0.15
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	34,426.000	27.014549	930,002.85	25.560000	879,928.56	-50,074.29	0.14
		Base		27.014549	930,002.85	25.560000	879,928.56	-50,074.29	0.14
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	50,225.000	25.172046	1,264,265.99	5.760000	289,296.00	-974,969.99	0.05
		Base		25.172046	1,264,265.99	5.760000	289,296.00	-974,969.99	0.05
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	24,247.000	25.455191	617,212.01	17.370000	421,170.39	-196,041.62	0.07
		Base		25.455191	617,212.01	17.370000	421,170.39	-196,041.62	0.07
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,194.000	39.431762	835,716.76	68.310000	1,447,762.14	612,045.38	0.23
		Base		39.431762	835,716.76	68.310000	1,447,762.14	612,045.38	0.23
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,528.000	13.323494	206,887.22	11.400000	177,019.20	-29,868.02	0.03
		Base		13.323494	206,887.22	11.400000	177,019.20	-29,868.02	0.03

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26885G109	ERA GROUP INC COMMON STOCK USD.01								
		14,719.000	Local	20.058453	295,240.37	12.950000	190,611.05	-104,629.32	0.03
			Base	20.058453	295,240.37	12.950000	190,611.05	-104,629.32	0.03
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		5,946.000	Local	61.273004	364,329.28	75.660000	449,874.36	85,545.08	0.07
			Base	61.273004	364,329.28	75.660000	449,874.36	85,545.08	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		40,505.000	Local	21.273037	861,664.35	19.760000	800,378.80	-61,285.55	0.13
			Base	21.273037	861,664.35	19.760000	800,378.80	-61,285.55	0.13
277276101	EASTGROUP PROPERTIES INC REIT								
		24,976.000	Local	50.970418	1,273,037.15	95.560000	2,386,706.56	1,113,669.41	0.38
			Base	50.970418	1,273,037.15	95.560000	2,386,706.56	1,113,669.41	0.38
278715206	EBIX INC COMMON STOCK USD.1								
		15,738.000	Local	21.394588	336,708.03	76.250000	1,200,022.50	863,314.47	0.19
			Base	21.394588	336,708.03	76.250000	1,200,022.50	863,314.47	0.19
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		19,052.000	Local	25.231202	480,704.86	29.250000	557,271.00	76,566.14	0.09
			Base	25.231202	480,704.86	29.250000	557,271.00	76,566.14	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		11,940.000	Local	16.460507	196,538.45	22.100000	263,874.00	67,335.55	0.04
			Base	16.460507	196,538.45	22.100000	263,874.00	67,335.55	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		66,445.000	Local	10.322451	685,875.28	20.050000	1,332,222.25	646,346.97	0.21
			Base	10.322451	685,875.28	20.050000	1,332,222.25	646,346.97	0.21
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		29,053.000	Local	33.634989	977,197.34	59.100000	1,717,032.30	739,834.96	0.27
			Base	33.634989	977,197.34	59.100000	1,717,032.30	739,834.96	0.27
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		24,567.000	Local	11.931568	293,122.83	15.770000	387,421.59	94,298.76	0.06
			Base	11.931568	293,122.83	15.770000	387,421.59	94,298.76	0.06

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286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
			31,951.000	Local	24.369137	778,618.29	32.560000	1,040,324.56	261,706.27	0.17
				Base	24.369137	778,618.29	32.560000	1,040,324.56	261,706.27	0.17
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
			9,066.000	Local	22.568243	204,603.69	27.170000	246,323.22	41,719.53	0.04
				Base	22.568243	204,603.69	27.170000	246,323.22	41,719.53	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
			25,277.000	Local	21.851747	552,346.61	50.490000	1,276,235.73	723,889.12	0.20
				Base	21.851747	552,346.61	50.490000	1,276,235.73	723,889.12	0.20
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
			23,404.000	Local	18.697316	437,591.98	40.200000	940,840.80	503,248.82	0.15
				Base	18.697316	437,591.98	40.200000	940,840.80	503,248.82	0.15
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
			10,335.000	Local	45.900846	474,385.24	115.900000	1,197,826.50	723,441.26	0.19
				Base	45.900846	474,385.24	115.900000	1,197,826.50	723,441.26	0.19
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
			17,035.000	Local	29.255313	498,364.26	36.600000	623,481.00	125,116.74	0.10
				Base	29.255313	498,364.26	36.600000	623,481.00	125,116.74	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
			14,892.000	Local	29.018075	432,137.17	47.450000	706,625.40	274,488.23	0.11
				Base	29.018075	432,137.17	47.450000	706,625.40	274,488.23	0.11
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
			12,682.000	Local	21.717068	275,415.86	30.640000	388,576.48	113,160.62	0.06
				Base	21.717068	275,415.86	30.640000	388,576.48	113,160.62	0.06
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
			15,011.000	Local	47.482252	712,756.09	69.950000	1,050,019.45	337,263.36	0.17
				Base	47.482252	712,756.09	69.950000	1,050,019.45	337,263.36	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
			24,170.000	Local	23.760323	574,287.01	36.550000	883,413.50	309,126.49	0.14
				Base	23.760323	574,287.01	36.550000	883,413.50	309,126.49	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	34,794.000	12.463472	433,654.03	35.820000	1,246,321.08	812,667.05	0.20
		Base		12.463472	433,654.03	35.820000	1,246,321.08	812,667.05	0.20
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	9,787.000	42.022101	411,270.30	94.100000	920,956.70	509,686.40	0.15
		Base		42.022101	411,270.30	94.100000	920,956.70	509,686.40	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,526.000	34.944196	647,376.18	57.700000	1,068,950.20	421,574.02	0.17
		Base		34.944196	647,376.18	57.700000	1,068,950.20	421,574.02	0.17
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	26,903.000	33.435510	899,515.53	13.220000	355,657.66	-543,857.87	0.06
		Base		33.435510	899,515.53	13.220000	355,657.66	-543,857.87	0.06
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,909.000	22.321194	399,750.27	24.500000	438,770.50	39,020.23	0.07
		Base		22.321194	399,750.27	24.500000	438,770.50	39,020.23	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	43,161.000	19.747998	852,343.34	21.850000	943,067.85	90,724.51	0.15
		Base		19.747998	852,343.34	21.850000	943,067.85	90,724.51	0.15
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,574.000	29.243994	718,641.91	56.610000	1,391,134.14	672,492.23	0.22
		Base		29.243994	718,641.91	56.610000	1,391,134.14	672,492.23	0.22
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	37,158.000	13.637037	506,725.01	48.300000	1,794,731.40	1,288,006.39	0.29
		Base		13.637037	506,725.01	48.300000	1,794,731.40	1,288,006.39	0.29
30219E103	EXPRESS INC COMMON STOCK								
		Local	53,879.000	17.796749	958,871.02	9.150000	492,992.85	-465,878.17	0.08
		Base		17.796749	958,871.02	9.150000	492,992.85	-465,878.17	0.08
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	82,903.000	14.938426	1,238,440.34	7.960000	659,907.88	-578,532.46	0.11
		Base		14.938426	1,238,440.34	7.960000	659,907.88	-578,532.46	0.11

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30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	22,984.000	15.253958	350,596.96	25.040000	575,519.36	224,922.40	0.09
		Base		15.253958	350,596.96	25.040000	575,519.36	224,922.40	0.09
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	36,942.000	22.654702	836,909.99	12.050000	445,151.10	-391,758.89	0.07
		Base		22.654702	836,909.99	12.050000	445,151.10	-391,758.89	0.07
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,096.000	24.452304	295,775.07	4.640000	56,125.44	-239,649.63	0.01
		Base		24.452304	295,775.07	4.640000	56,125.44	-239,649.63	0.01
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	26,987.000	32.781381	884,671.14	60.480000	1,632,173.76	747,502.62	0.26
		Base		32.781381	884,671.14	60.480000	1,632,173.76	747,502.62	0.26
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,113.000	42.626233	516,331.56	54.350000	658,341.55	142,009.99	0.11
		Base		42.626233	516,331.56	54.350000	658,341.55	142,009.99	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	42,869.000	7.706954	330,389.43	23.290000	998,419.01	668,029.58	0.16
		Base		7.706954	330,389.43	23.290000	998,419.01	668,029.58	0.16
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,840.000	19.848002	314,392.35	25.410000	402,494.40	88,102.05	0.06
		Base		19.848002	314,392.35	25.410000	402,494.40	88,102.05	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	19,470.000	24.213035	471,427.80	28.700000	558,789.00	87,361.20	0.09
		Base		24.213035	471,427.80	28.700000	558,789.00	87,361.20	0.09
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	45,549.000	32.075040	1,460,986.00	44.900000	2,045,150.10	584,164.10	0.33
		Base		32.075040	1,460,986.00	44.900000	2,045,150.10	584,164.10	0.33
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	81,942.000	19.255721	1,577,852.33	18.000000	1,474,956.00	-102,896.33	0.24
		Base		19.255721	1,577,852.33	18.000000	1,474,956.00	-102,896.33	0.24

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	130,037.000	5.363547	697,459.53	7.650000	994,783.05	297,323.52	0.16
		Base		5.363547	697,459.53	7.650000	994,783.05	297,323.52	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	71,701.000	7.052101	505,642.72	15.510000	1,112,082.51	606,439.79	0.18
		Base		7.052101	505,642.72	15.510000	1,112,082.51	606,439.79	0.18
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	69,880.000	21.120873	1,475,926.63	30.650000	2,141,822.00	665,895.37	0.34
		Base		21.120873	1,475,926.63	30.650000	2,141,822.00	665,895.37	0.34
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	48,312.000	20.920581	1,010,715.11	50.900000	2,459,080.80	1,448,365.69	0.39
		Base		20.920581	1,010,715.11	50.900000	2,459,080.80	1,448,365.69	0.39
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	73,676.000	14.795144	1,090,047.01	25.470000	1,876,527.72	786,480.71	0.30
		Base		14.795144	1,090,047.01	25.470000	1,876,527.72	786,480.71	0.30
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	32,446.000	40.512399	1,314,465.30	89.850000	2,915,273.10	1,600,807.80	0.47
		Base		40.512399	1,314,465.30	89.850000	2,915,273.10	1,600,807.80	0.47
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	40,751.000	19.599168	798,685.71	3.230000	131,625.73	-667,059.98	0.02
		Base		19.599168	798,685.71	3.230000	131,625.73	-667,059.98	0.02
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	52,177.000	13.947261	727,726.22	13.300000	693,954.10	-33,772.12	0.11
		Base		13.947261	727,726.22	13.300000	693,954.10	-33,772.12	0.11
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,067.000	34.970788	247,138.56	41.950000	296,460.65	49,322.09	0.05
		Base		34.970788	247,138.56	41.950000	296,460.65	49,322.09	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,015.000	35.572185	747,549.47	59.080000	1,241,566.20	494,016.73	0.20
		Base		35.572185	747,549.47	59.080000	1,241,566.20	494,016.73	0.20

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34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	31,318.000	17.032052	533,409.79	26.870000	841,514.66	308,104.87	0.13
		Base		17.032052	533,409.79	26.870000	841,514.66	308,104.87	0.13
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	58,446.000	19.217863	1,123,207.24	24.630000	1,439,524.98	316,317.74	0.23
		Base		19.217863	1,123,207.24	24.630000	1,439,524.98	316,317.74	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	26,915.000	25.490839	686,085.93	46.550000	1,252,893.25	566,807.32	0.20
		Base		25.490839	686,085.93	46.550000	1,252,893.25	566,807.32	0.20
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	24,793.000	26.015146	644,993.52	7.550000	187,187.15	-457,806.37	0.03
		Base		26.015146	644,993.52	7.550000	187,187.15	-457,806.37	0.03
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,585.000	26.535720	731,987.83	45.100000	1,244,083.50	512,095.67	0.20
		Base		26.535720	731,987.83	45.100000	1,244,083.50	512,095.67	0.20
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	8,626.000	37.607501	324,402.30	37.607500	324,402.30	0.00	0.05
		Base		37.607501	324,402.30	37.607500	324,402.30	0.00	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	76,517.000	12.618665	965,542.42	8.560000	654,985.52	-310,556.90	0.10
		Base		12.618665	965,542.42	8.560000	654,985.52	-310,556.90	0.10
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	57,307.000	9.438707	540,904.01	5.360000	307,165.52	-233,738.49	0.05
		Base		9.438707	540,904.01	5.360000	307,165.52	-233,738.49	0.05
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,104.000	28.474320	1,028,036.86	53.680000	1,938,062.72	910,025.86	0.31
		Base		28.474320	1,028,036.86	53.680000	1,938,062.72	910,025.86	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,139.000	15.215098	275,986.66	14.010000	254,127.39	-21,859.27	0.04
		Base		15.215098	275,986.66	14.010000	254,127.39	-21,859.27	0.04

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36164V503	GCI LIBERTY INC PREFERRED STOCK 5								
		Local	3,820.000	5.544631	21,180.49	24.150000	92,253.00	71,072.51	0.01
		Base		5.544631	21,180.49	24.150000	92,253.00	71,072.51	0.01
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,839.000	38.427069	1,146,625.31	44.400000	1,324,851.60	178,226.29	0.21
		Base		38.427069	1,146,625.31	44.400000	1,324,851.60	178,226.29	0.21
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	72,779.000	14.814433	1,078,179.64	14.570000	1,060,390.03	-17,789.61	0.17
		Base		14.814433	1,078,179.64	14.570000	1,060,390.03	-17,789.61	0.17
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	80,757.000	12.264561	990,449.19	10.700000	864,099.90	-126,349.29	0.14
		Base		12.264561	990,449.19	10.700000	864,099.90	-126,349.29	0.14
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	14,247.000	55.325621	788,224.12	39.700000	565,605.90	-222,618.22	0.09
		Base		55.325621	788,224.12	39.700000	565,605.90	-222,618.22	0.09
37253A103	GENTHERM INC COMMON STOCK								
		Local	26,321.000	50.850994	1,338,449.01	39.300000	1,034,415.30	-304,033.71	0.17
		Base		50.850994	1,338,449.01	39.300000	1,034,415.30	-304,033.71	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,701.000	44.922079	435,789.09	14.060000	136,396.06	-299,393.03	0.02
		Base		44.922079	435,789.09	14.060000	136,396.06	-299,393.03	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		Local	23,843.000	20.912140	498,608.15	28.170000	671,657.31	173,049.16	0.11
		Base		20.912140	498,608.15	28.170000	671,657.31	173,049.16	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,691.000	14.756742	334,845.24	37.500000	850,912.50	516,067.26	0.14
		Base		14.756742	334,845.24	37.500000	850,912.50	516,067.26	0.14
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	56,770.000	17.300564	982,153.03	38.680000	2,195,863.60	1,213,710.57	0.35
		Base		17.300564	982,153.03	38.680000	2,195,863.60	1,213,710.57	0.35

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377316104	GLATFELTER COMMON STOCK USD.01								
		Local	31,220.000	19.602840	612,000.65	19.590000	611,599.80	-400.85	0.10
		Base		19.602840	612,000.65	19.590000	611,599.80	-400.85	0.10
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	48,131.000	16.948883	815,766.70	20.430000	983,316.33	167,549.63	0.16
		Base		16.948883	815,766.70	20.430000	983,316.33	167,549.63	0.16
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	70,835.000	21.544119	1,526,077.66	15.850000	1,122,734.75	-403,342.91	0.18
		Base		21.544119	1,526,077.66	15.850000	1,122,734.75	-403,342.91	0.18
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	42,078.000	31.183898	1,312,156.05	41.990000	1,766,855.22	454,699.17	0.28
		Base		31.183898	1,312,156.05	41.990000	1,766,855.22	454,699.17	0.28
39260X100	GREEN BANCORP INC COMMON STOCK USD.01								
		Local	18,950.000	22.219103	421,052.01	21.600000	409,320.00	-11,732.01	0.07
		Base		22.219103	421,052.01	21.600000	409,320.00	-11,732.01	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,387.000	22.698075	757,820.62	73.390000	2,450,271.93	1,692,451.31	0.39
		Base		22.698075	757,820.62	73.390000	2,450,271.93	1,692,451.31	0.39
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,792.000	23.313662	647,933.30	18.300000	508,593.60	-139,339.70	0.08
		Base		23.313662	647,933.30	18.300000	508,593.60	-139,339.70	0.08
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,237.000	32.986479	667,547.37	52.750000	1,067,501.75	399,954.38	0.17
		Base		32.986479	667,547.37	52.750000	1,067,501.75	399,954.38	0.17
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	16,640.000	45.086933	750,246.56	28.400000	472,576.00	-277,670.56	0.08
		Base		45.086933	750,246.56	28.400000	472,576.00	-277,670.56	0.08
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	24,190.000	12.286606	297,213.00	17.800000	430,582.00	133,369.00	0.07
		Base		12.286606	297,213.00	17.800000	430,582.00	133,369.00	0.07

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398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,056.000	53.381333	750,328.01	63.000000	885,528.00	135,199.99	0.14
		Base		53.381333	750,328.01	63.000000	885,528.00	135,199.99	0.14
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	41,643.000	13.636610	567,869.37	21.400000	891,160.20	323,290.83	0.14
		Base		13.636610	567,869.37	21.400000	891,160.20	323,290.83	0.14
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,780.000	25.279223	247,230.80	9.000000	88,020.00	-159,210.80	0.01
		Base		25.279223	247,230.80	9.000000	88,020.00	-159,210.80	0.01
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,409.000	42.083124	227,627.62	41.570000	224,852.13	-2,775.49	0.04
		Base		42.083124	227,627.62	41.570000	224,852.13	-2,775.49	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,552.000	21.146248	561,475.19	34.350000	912,061.20	350,586.01	0.15
		Base		21.146248	561,475.19	34.350000	912,061.20	350,586.01	0.15
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	59,453.000	14.568603	866,147.17	21.620000	1,285,373.86	419,226.69	0.21
		Base		14.568603	866,147.17	21.620000	1,285,373.86	419,226.69	0.21
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,176.000	12.013772	278,431.19	28.350000	657,039.60	378,608.41	0.11
		Base		12.013772	278,431.19	28.350000	657,039.60	378,608.41	0.11
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,880.000	6.088661	370,677.69	4.250000	258,740.00	-111,937.69	0.04
		Base		6.088661	370,677.69	4.250000	258,740.00	-111,937.69	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	57,695.000	15.864825	915,321.06	22.100000	1,275,059.50	359,738.44	0.20
		Base		15.864825	915,321.06	22.100000	1,275,059.50	359,738.44	0.20
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,796.000	14.683447	202,572.84	21.600000	297,993.60	95,420.76	0.05
		Base		14.683447	202,572.84	21.600000	297,993.60	95,420.76	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,274.000	27.575852	1,000,286.44	35.950000	1,304,050.30	303,763.86	0.21
		Base		27.575852	1,000,286.44	35.950000	1,304,050.30	303,763.86	0.21
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,794.000	39.079700	265,507.48	35.350000	240,167.90	-25,339.58	0.04
		Base		39.079700	265,507.48	35.350000	240,167.90	-25,339.58	0.04
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,952.000	54.545909	488,294.98	36.740000	328,896.48	-159,398.50	0.05
		Base		54.545909	488,294.98	36.740000	328,896.48	-159,398.50	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,470.000	27.316060	504,527.63	27.310000	504,415.70	-111.93	0.08
		Base		27.316060	504,527.63	27.310000	504,415.70	-111.93	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	37,527.000	35.554485	1,334,253.15	75.100000	2,818,277.70	1,484,024.55	0.45
		Base		35.554485	1,334,253.15	75.100000	2,818,277.70	1,484,024.55	0.45
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	35,284.000	18.063046	637,336.50	18.550000	654,518.20	17,181.70	0.10
		Base		18.063046	637,336.50	18.550000	654,518.20	17,181.70	0.10
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,520.000	21.496823	290,637.05	35.000000	473,200.00	182,562.95	0.08
		Base		21.496823	290,637.05	35.000000	473,200.00	182,562.95	0.08
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	99,453.000	6.275038	624,071.34	8.330000	828,443.49	204,372.15	0.13
		Base		6.275038	624,071.34	8.330000	828,443.49	204,372.15	0.13
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	20,000.000	34.857500	697,150.00	34.857500	697,150.00	0.00	0.11
		Base		34.857500	697,150.00	34.857500	697,150.00	0.00	0.11
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	26,414.000	19.564174	516,768.10	21.450000	566,580.30	49,812.20	0.09
		Base		19.564174	516,768.10	21.450000	566,580.30	49,812.20	0.09

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42805E306	HESKA CORP COMMON STOCK USD.001								
		4,796.000	Local	105.338668	505,204.25	103.790000	497,776.84	-7,427.41	0.08
			Base	105.338668	505,204.25	103.790000	497,776.84	-7,427.41	0.08
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		13,568.000	Local	41.434584	562,184.43	22.900000	310,707.20	-251,477.23	0.05
			Base	41.434584	562,184.43	22.900000	310,707.20	-251,477.23	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		142,292.000	Local	9.238551	1,314,571.94	6.080000	865,135.36	-449,436.58	0.14
			Base	9.238551	1,314,571.94	6.080000	865,135.36	-449,436.58	0.14
431571108	HILLENBRAND INC COMMON STOCK								
		44,662.000	Local	23.838158	1,064,659.82	47.150000	2,105,813.30	1,041,153.48	0.34
			Base	23.838158	1,064,659.82	47.150000	2,105,813.30	1,041,153.48	0.34
43785V102	HOMESTREET INC COMMON STOCK								
		19,274.000	Local	31.360948	604,450.91	26.950000	519,434.30	-85,016.61	0.08
			Base	31.360948	604,450.91	26.950000	519,434.30	-85,016.61	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		92,029.000	Local	9.758408	898,056.52	17.830000	1,640,877.07	742,820.55	0.26
			Base	9.758408	898,056.52	17.830000	1,640,877.07	742,820.55	0.26
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		29,249.000	Local	19.541973	571,583.16	44.600000	1,304,505.40	732,922.24	0.21
			Base	19.541973	571,583.16	44.600000	1,304,505.40	732,922.24	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		24,101.000	Local	35.692095	860,215.18	49.800000	1,200,229.80	340,014.62	0.19
			Base	35.692095	860,215.18	49.800000	1,200,229.80	340,014.62	0.19
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		62,136.000	Local	9.848363	611,937.91	10.310000	640,622.16	28,684.25	0.10
			Base	9.848363	611,937.91	10.310000	640,622.16	28,684.25	0.10
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		19,704.000	Local	33.036000	650,941.35	78.400000	1,544,793.60	893,852.25	0.25
			Base	33.036000	650,941.35	78.400000	1,544,793.60	893,852.25	0.25

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45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	7,821.000	59.554740	465,777.62	142.350000	1,113,319.35	647,541.73	0.18
		Base		59.554740	465,777.62	142.350000	1,113,319.35	647,541.73	0.18
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	30,075.000	26.959852	810,817.56	80.860000	2,431,864.50	1,621,046.94	0.39
		Base		26.959852	810,817.56	80.860000	2,431,864.50	1,621,046.94	0.39
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,327.000	19.286853	488,478.13	48.930000	1,239,250.11	750,771.98	0.20
		Base		19.286853	488,478.13	48.930000	1,239,250.11	750,771.98	0.20
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,435.000	47.520999	828,528.61	76.550000	1,334,649.25	506,120.64	0.21
		Base		47.520999	828,528.61	76.550000	1,334,649.25	506,120.64	0.21
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	13,961.000	50.161099	700,299.10	47.600000	664,543.60	-35,755.50	0.11
		Base		50.161099	700,299.10	47.600000	664,543.60	-35,755.50	0.11
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,962.000	40.381008	523,418.62	33.400000	432,930.80	-90,487.82	0.07
		Base		40.381008	523,418.62	33.400000	432,930.80	-90,487.82	0.07
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	26,723.000	19.270457	514,964.43	95.250000	2,545,365.75	2,030,401.32	0.41
		Base		19.270457	514,964.43	95.250000	2,545,365.75	2,030,401.32	0.41
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,438.000	49.343119	613,729.72	186.330000	2,317,572.54	1,703,842.82	0.37
		Base		49.343119	613,729.72	186.330000	2,317,572.54	1,703,842.82	0.37
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,876.000	27.225089	405,000.42	56.550000	841,237.80	436,237.38	0.13
		Base		27.225089	405,000.42	56.550000	841,237.80	436,237.38	0.13
45781M101	INNOVIVA INC COMMON STOCK								
		Local	49,332.000	10.579619	521,913.77	13.800000	680,781.60	158,867.83	0.11
		Base		10.579619	521,913.77	13.800000	680,781.60	158,867.83	0.11

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45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		20,372.000	Local	27.814217	566,631.23	64.650000	1,317,049.80	750,418.57	0.21
			Base	27.814217	566,631.23	64.650000	1,317,049.80	750,418.57	0.21
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		12,316.000	Local	22.089465	272,053.85	53.500000	658,906.00	386,852.15	0.11
			Base	22.089465	272,053.85	53.500000	658,906.00	386,852.15	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		42,598.000	Local	16.418584	699,398.86	22.950000	977,624.10	278,225.24	0.16
			Base	16.418584	699,398.86	22.950000	977,624.10	278,225.24	0.16
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		11,228.000	Local	30.076356	337,697.33	51.710000	580,599.88	242,902.55	0.09
			Base	30.076356	337,697.33	51.710000	580,599.88	242,902.55	0.09
461203101	INVACARE CORP COMMON STOCK USD.25								
		23,751.000	Local	23.078230	548,131.03	18.600000	441,768.60	-106,362.43	0.07
			Base	23.078230	548,131.03	18.600000	441,768.60	-106,362.43	0.07
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		79,807.000	Local	17.667131	1,409,960.70	15.900000	1,268,931.30	-141,029.40	0.20
			Base	17.667131	1,409,960.70	15.900000	1,268,931.30	-141,029.40	0.20
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		23,595.000	Local	14.952973	352,815.39	20.920000	493,607.40	140,792.01	0.08
			Base	14.952973	352,815.39	20.920000	493,607.40	140,792.01	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		59,931.000	Local	9.501003	569,404.64	16.100000	964,889.10	395,484.46	0.15
			Base	9.501003	569,404.64	16.100000	964,889.10	395,484.46	0.15
462726100	IROBOT CORP COMMON STOCK USD.01								
		19,865.000	Local	29.857159	593,112.46	75.770000	1,505,171.05	912,058.59	0.24
			Base	29.857159	593,112.46	75.770000	1,505,171.05	912,058.59	0.24
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		421,503.000	Local	79.343562	33,443,549.24	83.460000	35,178,640.38	1,735,091.14	5.63
			Base	79.343562	33,443,549.24	83.460000	35,178,640.38	1,735,091.14	5.63

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465741106	ITRON INC COMMON STOCK								
		24,646.000	Local	35.122561	865,630.65	60.050000	1,479,992.30	614,361.65	0.24
			Base	35.122561	865,630.65	60.050000	1,479,992.30	614,361.65	0.24
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		10,690.000	Local	63.876512	682,839.91	152.470000	1,629,904.30	947,064.39	0.26
			Base	63.876512	682,839.91	152.470000	1,629,904.30	947,064.39	0.26
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		22,673.000	Local	27.228453	617,350.72	88.900000	2,015,629.70	1,398,278.98	0.32
			Base	27.228453	617,350.72	88.900000	2,015,629.70	1,398,278.98	0.32
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		11,979.000	Local	59.084843	707,777.34	104.110000	1,247,133.69	539,356.35	0.20
			Base	59.084843	707,777.34	104.110000	1,247,133.69	539,356.35	0.20
483548103	KAMAN CORP COMMON STOCK USD1.0								
		19,952.000	Local	35.774153	713,765.90	69.690000	1,390,454.88	676,688.98	0.22
			Base	35.774153	713,765.90	69.690000	1,390,454.88	676,688.98	0.22
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		62,878.000	Local	13.354956	839,732.91	34.500000	2,169,291.00	1,329,558.09	0.35
			Base	13.354956	839,732.91	34.500000	2,169,291.00	1,329,558.09	0.35
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		21,982.000	Local	17.082219	375,501.33	22.450000	493,495.90	117,994.57	0.08
			Base	17.082219	375,501.33	22.450000	493,495.90	117,994.57	0.08
488360207	KEMET CORP COMMON STOCK USD.01								
		35,379.000	Local	25.685918	908,742.09	24.150000	854,402.85	-54,339.24	0.14
			Base	25.685918	908,742.09	24.150000	854,402.85	-54,339.24	0.14
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		65,856.000	Local	15.156559	998,150.33	9.000000	592,704.00	-405,446.33	0.09
			Base	15.156559	998,150.33	9.000000	592,704.00	-405,446.33	0.09
497498105	KIRKLAND S INC COMMON STOCK								
		11,256.000	Local	14.150123	159,273.79	11.640000	131,019.84	-28,253.95	0.02
			Base	14.150123	159,273.79	11.640000	131,019.84	-28,253.95	0.02

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49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		59,780.000	Local	24.419749	1,459,812.61	17.080000	1,021,042.40	-438,770.21	0.16
			Base	24.419749	1,459,812.61	17.080000	1,021,042.40	-438,770.21	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		64,226.000	Local	13.443808	863,442.03	15.300000	982,657.80	119,215.77	0.16
			Base	13.443808	863,442.03	15.300000	982,657.80	119,215.77	0.16
500600101	KOPIN CORP COMMON STOCK USD.01								
		44,287.000	Local	3.945133	174,718.09	2.860000	126,660.82	-48,057.27	0.02
			Base	3.945133	174,718.09	2.860000	126,660.82	-48,057.27	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		15,067.000	Local	35.170160	529,908.80	38.350000	577,819.45	47,910.65	0.09
			Base	35.170160	529,908.80	38.350000	577,819.45	47,910.65	0.09
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		40,390.000	Local	19.719210	796,458.89	61.930000	2,501,352.70	1,704,893.81	0.40
			Base	19.719210	796,458.89	61.930000	2,501,352.70	1,704,893.81	0.40
50077C106	KRATON CORP COMMON STOCK USD.01								
		22,802.000	Local	28.659667	653,497.72	46.140000	1,052,084.28	398,586.56	0.17
			Base	28.659667	653,497.72	46.140000	1,052,084.28	398,586.56	0.17
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		49,394.000	Local	10.670563	527,061.79	23.820000	1,176,565.08	649,503.29	0.19
			Base	10.670563	527,061.79	23.820000	1,176,565.08	649,503.29	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		20,880.000	Local	34.669450	723,898.11	85.590000	1,787,119.20	1,063,221.09	0.29
			Base	34.669450	723,898.11	85.590000	1,787,119.20	1,063,221.09	0.29
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		12,923.000	Local	37.985981	490,892.83	57.730000	746,044.79	255,151.96	0.12
			Base	37.985981	490,892.83	57.730000	746,044.79	255,151.96	0.12
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		18,012.000	Local	35.852698	645,778.80	90.150000	1,623,781.80	978,003.00	0.26
			Base	35.852698	645,778.80	90.150000	1,623,781.80	978,003.00	0.26

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502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,543.000	34.236835	497,906.29	5.300000	77,077.90	-420,828.39	0.01
		Base		34.236835	497,906.29	5.300000	77,077.90	-420,828.39	0.01
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,313.000	34.893065	987,927.36	42.740000	1,210,097.62	222,170.26	0.19
		Base		34.893065	987,927.36	42.740000	1,210,097.62	222,170.26	0.19
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	23,835.000	31.992047	762,530.44	15.660000	373,256.10	-389,274.34	0.06
		Base		31.992047	762,530.44	15.660000	373,256.10	-389,274.34	0.06
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	33,682.000	13.781113	464,175.45	30.600000	1,030,669.20	566,493.75	0.16
		Base		13.781113	464,175.45	30.600000	1,030,669.20	566,493.75	0.16
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,727.000	38.877415	844,689.59	13.600000	295,487.20	-549,202.39	0.05
		Base		38.877415	844,689.59	13.600000	295,487.20	-549,202.39	0.05
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	21,605.000	17.100152	369,448.79	14.550000	314,352.75	-55,096.04	0.05
		Base		17.100152	369,448.79	14.550000	314,352.75	-55,096.04	0.05
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	30,345.000	20.075499	609,191.01	39.020000	1,184,061.90	574,870.89	0.19
		Base		20.075499	609,191.01	39.020000	1,184,061.90	574,870.89	0.19
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	10,907.000	31.990139	348,916.45	33.480000	365,166.36	16,249.91	0.06
		Base		31.990139	348,916.45	33.480000	365,166.36	16,249.91	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	154,307.000	9.641820	1,487,800.32	8.730000	1,347,100.11	-140,700.21	0.22
		Base		9.641820	1,487,800.32	8.730000	1,347,100.11	-140,700.21	0.22
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	15,231.000	71.006788	1,081,504.39	207.170000	3,155,406.27	2,073,901.88	0.50
		Base		71.006788	1,081,504.39	207.170000	3,155,406.27	2,073,901.88	0.50

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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
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,701.000	69.572445	535,777.40	96.990000	746,919.99	211,142.59	0.12
		Base		69.572445	535,777.40	96.990000	746,919.99	211,142.59	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,578.000	24.376726	452,870.82	6.550000	121,685.90	-331,184.92	0.02
		Base		24.376726	452,870.82	6.550000	121,685.90	-331,184.92	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,109.000	41.454212	709,240.11	94.570000	1,617,998.13	908,758.02	0.26
		Base		41.454212	709,240.11	94.570000	1,617,998.13	908,758.02	0.26
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	40,003.000	12.103258	484,166.62	21.100000	844,063.30	359,896.68	0.14
		Base		12.103258	484,166.62	21.100000	844,063.30	359,896.68	0.14
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,392.000	28.188281	574,815.42	24.350000	496,545.20	-78,270.22	0.08
		Base		28.188281	574,815.42	24.350000	496,545.20	-78,270.22	0.08
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,533.000	21.988557	649,388.04	29.530000	872,109.49	222,721.45	0.14
		Base		21.988557	649,388.04	29.530000	872,109.49	222,721.45	0.14
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,413.000	15.299965	189,918.47	43.650000	541,827.45	351,908.98	0.09
		Base		15.299965	189,918.47	43.650000	541,827.45	351,908.98	0.09
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	19,926.000	20.753408	413,532.40	23.200000	462,283.20	48,750.80	0.07
		Base		20.753408	413,532.40	23.200000	462,283.20	48,750.80	0.07
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,146.000	21.350864	686,344.86	30.770000	989,132.42	302,787.56	0.16
		Base		21.350864	686,344.86	30.770000	989,132.42	302,787.56	0.16
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,029.000	89.425223	807,420.34	88.810000	801,865.49	-5,554.85	0.13
		Base		89.425223	807,420.34	88.810000	801,865.49	-5,554.85	0.13

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55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	20,396.000	18.245930	372,143.99	26.480000	540,086.08	167,942.09	0.09
		Base		18.245930	372,143.99	26.480000	540,086.08	167,942.09	0.09
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,738.000	46.036353	586,411.07	52.650000	670,655.70	84,244.63	0.11
		Base		46.036353	586,411.07	52.650000	670,655.70	84,244.63	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	11,793.000	30.689925	361,926.29	35.460000	418,179.78	56,253.49	0.07
		Base		30.689925	361,926.29	35.460000	418,179.78	56,253.49	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	37,628.000	26.547089	998,913.85	53.100000	1,998,046.80	999,132.95	0.32
		Base		26.547089	998,913.85	53.100000	1,998,046.80	999,132.95	0.32
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	17,594.000	54.555184	959,843.91	95.950000	1,688,144.30	728,300.39	0.27
		Base		54.555184	959,843.91	95.950000	1,688,144.30	728,300.39	0.27
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,826.000	29.833065	561,637.29	53.640000	1,009,826.64	448,189.35	0.16
		Base		29.833065	561,637.29	53.640000	1,009,826.64	448,189.35	0.16
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	13,907.000	13.112538	182,356.07	32.500000	451,977.50	269,621.43	0.07
		Base		13.112538	182,356.07	32.500000	451,977.50	269,621.43	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	15,882.000	11.451592	181,874.19	18.950000	300,963.90	119,089.71	0.05
		Base		11.451592	181,874.19	18.950000	300,963.90	119,089.71	0.05
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	16,895.000	30.182240	509,928.95	112.960000	1,908,459.20	1,398,530.25	0.31
		Base		30.182240	509,928.95	112.960000	1,908,459.20	1,398,530.25	0.31
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	27,692.000	13.041294	361,139.52	23.450000	649,377.40	288,237.88	0.10
		Base		13.041294	361,139.52	23.450000	649,377.40	288,237.88	0.10

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576690101	MATERION CORP COMMON STOCK								
		Local	14,426.000	32.999354	476,048.68	54.150000	781,167.90	305,119.22	0.12
		Base		32.999354	476,048.68	54.150000	781,167.90	305,119.22	0.12
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,164.000	14.984255	287,158.26	18.350000	351,659.40	64,501.14	0.06
		Base		14.984255	287,158.26	18.350000	351,659.40	64,501.14	0.06
57686G105	MATSON INC COMMON STOCK								
		Local	30,466.000	26.076121	794,435.11	38.380000	1,169,285.08	374,849.97	0.19
		Base		26.076121	794,435.11	38.380000	1,169,285.08	374,849.97	0.19
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	22,958.000	43.295680	993,982.22	58.800000	1,349,930.40	355,948.18	0.22
		Base		43.295680	993,982.22	58.800000	1,349,930.40	355,948.18	0.22
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	44,287.000	30.480790	1,349,902.74	15.590000	690,434.33	-659,468.41	0.11
		Base		30.480790	1,349,902.74	15.590000	690,434.33	-659,468.41	0.11
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	46,266.000	23.863084	1,104,049.46	36.700000	1,697,962.20	593,912.74	0.27
		Base		23.863084	1,104,049.46	36.700000	1,697,962.20	593,912.74	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,588.000	25.160194	190,915.55	160.160000	1,215,294.08	1,024,378.53	0.19
		Base		25.160194	190,915.55	160.160000	1,215,294.08	1,024,378.53	0.19
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,429.000	19.214864	661,548.56	38.060000	1,310,367.74	648,819.18	0.21
		Base		19.214864	661,548.56	38.060000	1,310,367.74	648,819.18	0.21
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,252.000	20.191873	610,844.54	15.900000	481,006.80	-129,837.74	0.08
		Base		20.191873	610,844.54	15.900000	481,006.80	-129,837.74	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	36,017.000	17.314485	623,615.79	51.200000	1,844,070.40	1,220,454.61	0.30
		Base		17.314485	623,615.79	51.200000	1,844,070.40	1,220,454.61	0.30

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59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	27,296.000	30.706016	838,151.40	43.950000	1,199,659.20	361,507.80	0.19
		Base		30.706016	838,151.40	43.950000	1,199,659.20	361,507.80	0.19
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	6,521.000	73.254601	477,693.25	97.400000	635,145.40	157,452.15	0.10
		Base		73.254601	477,693.25	97.400000	635,145.40	157,452.15	0.10
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,325.000	16.965266	446,610.64	40.300000	1,060,897.50	614,286.86	0.17
		Base		16.965266	446,610.64	40.300000	1,060,897.50	614,286.86	0.17
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,724.000	140.019963	941,494.23	127.750000	858,991.00	-82,503.23	0.14
		Base		140.019963	941,494.23	127.750000	858,991.00	-82,503.23	0.14
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	73,096.000	11.232556	821,054.91	6.390000	467,083.44	-353,971.47	0.07
		Base		11.232556	821,054.91	6.390000	467,083.44	-353,971.47	0.07
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	31,843.000	26.464096	842,696.20	46.900000	1,493,436.70	650,740.50	0.24
		Base		26.464096	842,696.20	46.900000	1,493,436.70	650,740.50	0.24
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	55,431.000	15.702454	870,402.70	20.450000	1,133,563.95	263,161.25	0.18
		Base		15.702454	870,402.70	20.450000	1,133,563.95	263,161.25	0.18
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,136.000	13.079961	106,418.56	44.050000	358,390.80	251,972.24	0.06
		Base		13.079961	106,418.56	44.050000	358,390.80	251,972.24	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	30,204.000	17.515990	529,052.96	20.300000	613,141.20	84,088.24	0.10
		Base		17.515990	529,052.96	20.300000	613,141.20	84,088.24	0.10
610236101	MONRO INC COMMON STOCK USD.01								
		Local	23,497.000	42.367604	995,511.58	58.100000	1,365,175.70	369,664.12	0.22
		Base		42.367604	995,511.58	58.100000	1,365,175.70	369,664.12	0.22

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615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		23,174.000	Local	46.026357	1,066,614.80	77.960000	1,806,645.04	740,030.24	0.29
			Base	46.026357	1,066,614.80	77.960000	1,806,645.04	740,030.24	0.29
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		13,628.000	Local	33.789817	460,487.63	18.710000	254,979.88	-205,507.75	0.04
			Base	33.789817	460,487.63	18.710000	254,979.88	-205,507.75	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		11,178.000	Local	20.418497	228,237.96	48.300000	539,897.40	311,659.44	0.09
			Base	20.418497	228,237.96	48.300000	539,897.40	311,659.44	0.09
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		41,127.000	Local	23.029788	947,146.10	29.510000	1,213,657.77	266,511.67	0.19
			Base	23.029788	947,146.10	29.510000	1,213,657.77	266,511.67	0.19
625383104	MULTI COLOR CORP COMMON STOCK								
		9,945.000	Local	61.392583	610,549.24	64.650000	642,944.25	32,395.01	0.10
			Base	61.392583	610,549.24	64.650000	642,944.25	32,395.01	0.10
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		19,275.000	Local	13.866267	267,272.29	19.200000	370,080.00	102,807.71	0.06
			Base	13.866267	267,272.29	19.200000	370,080.00	102,807.71	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		49,958.000	Local	19.623063	980,328.98	37.370000	1,866,930.46	886,601.48	0.30
			Base	19.623063	980,328.98	37.370000	1,866,930.46	886,601.48	0.30
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		31,173.000	Local	22.565269	703,427.13	38.150000	1,189,249.95	485,822.82	0.19
			Base	22.565269	703,427.13	38.150000	1,189,249.95	485,822.82	0.19
62914B100	NIC INC COMMON STOCK								
		47,672.000	Local	16.935880	807,367.26	15.550000	741,299.60	-66,067.66	0.12
			Base	16.935880	807,367.26	15.550000	741,299.60	-66,067.66	0.12
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		41,695.000	Local	14.729508	614,146.82	16.300000	679,628.50	65,481.68	0.11
			Base	14.729508	614,146.82	16.300000	679,628.50	65,481.68	0.11

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630077105	NANOMETRICS INC COMMON STOCK								
		Local	17,074.000	16.427933	280,490.52	35.410000	604,590.34	324,099.82	0.10
		Base		16.427933	280,490.52	35.410000	604,590.34	324,099.82	0.10
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	19,413.000	31.602011	613,489.83	38.590000	749,147.67	135,657.84	0.12
		Base		31.602011	613,489.83	38.590000	749,147.67	135,657.84	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,592.000	93.349780	335,312.41	124.000000	445,408.00	110,095.59	0.07
		Base		93.349780	335,312.41	124.000000	445,408.00	110,095.59	0.07
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	36,123.000	23.873615	862,386.58	30.820000	1,113,310.86	250,924.28	0.18
		Base		23.873615	862,386.58	30.820000	1,113,310.86	250,924.28	0.18
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	16,153.000	27.517189	444,485.15	57.000000	920,721.00	476,235.85	0.15
		Base		27.517189	444,485.15	57.000000	920,721.00	476,235.85	0.15
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	23,944.000	21.276742	509,450.32	34.500000	826,068.00	316,617.68	0.13
		Base		21.276742	509,450.32	34.500000	826,068.00	316,617.68	0.13
63910B102	NAUTILUS INC COMMON STOCK								
		Local	21,730.000	23.595540	512,731.08	15.700000	341,161.00	-171,570.08	0.05
		Base		23.595540	512,731.08	15.700000	341,161.00	-171,570.08	0.05
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	32,313.000	11.918424	385,120.03	22.140000	715,409.82	330,289.79	0.11
		Base		11.918424	385,120.03	22.140000	715,409.82	330,289.79	0.11
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,013.000	30.592072	367,502.56	84.850000	1,019,303.05	651,800.49	0.16
		Base		30.592072	367,502.56	84.850000	1,019,303.05	651,800.49	0.16
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	36,856.000	24.776437	913,160.37	80.190000	2,955,482.64	2,042,322.27	0.47
		Base		24.776437	913,160.37	80.190000	2,955,482.64	2,042,322.27	0.47

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64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	22,542.000	35.546333	801,285.44	62.500000	1,408,875.00	607,589.56	0.23
		Base		35.546333	801,285.44	62.500000	1,408,875.00	607,589.56	0.23
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	43,097.000	16.069270	692,537.31	18.480000	796,432.56	103,895.25	0.13
		Base		16.069270	692,537.31	18.480000	796,432.56	103,895.25	0.13
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	80,096.000	6.063436	485,656.98	6.010000	481,376.96	-4,280.02	0.08
		Base		6.063436	485,656.98	6.010000	481,376.96	-4,280.02	0.08
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	64,098.000	11.463111	734,762.47	10.850000	695,463.30	-39,299.17	0.11
		Base		11.463111	734,762.47	10.850000	695,463.30	-39,299.17	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	33,327.000	15.604627	520,055.41	16.620000	553,894.74	33,839.33	0.09
		Base		15.604627	520,055.41	16.620000	553,894.74	33,839.33	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	73,304.000	12.659924	928,023.08	17.390000	1,274,756.56	346,733.48	0.20
		Base		12.659924	928,023.08	17.390000	1,274,756.56	346,733.48	0.20
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	20,565.000	46.726264	960,925.61	63.800000	1,312,047.00	351,121.39	0.21
		Base		46.726264	960,925.61	63.800000	1,312,047.00	351,121.39	0.21
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	21,254.000	15.100606	320,948.29	38.500000	818,279.00	497,330.71	0.13
		Base		15.100606	320,948.29	38.500000	818,279.00	497,330.71	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,413.000	15.210291	477,800.87	14.050000	441,352.65	-36,448.22	0.07
		Base		15.210291	477,800.87	14.050000	441,352.65	-36,448.22	0.07
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,138.000	49.574390	601,733.94	77.330000	938,631.54	336,897.60	0.15
		Base		49.574390	601,733.94	77.330000	938,631.54	336,897.60	0.15

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67555N206	OCLARO INC COMMON STOCK USD.01								
		122,064.000	Local	8.789627	1,072,897.06	8.930000	1,090,031.52	17,134.46	0.17
			Base	8.789627	1,072,897.06	8.930000	1,090,031.52	17,134.46	0.17
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		368,043.000	Local	2.703757	995,098.95	2.550000	938,509.65	-56,589.30	0.15
			Base	2.703757	995,098.95	2.550000	938,509.65	-56,589.30	0.15
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		42,836.000	Local	24.767708	1,060,949.54	32.100000	1,375,035.60	314,086.06	0.22
			Base	24.767708	1,060,949.54	32.100000	1,375,035.60	314,086.06	0.22
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		95,925.000	Local	12.114362	1,162,070.14	18.600000	1,784,205.00	622,134.86	0.29
			Base	12.114362	1,162,070.14	18.600000	1,784,205.00	622,134.86	0.29
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		6,522.000	Local	23.237389	151,554.25	20.410000	133,114.02	-18,440.23	0.02
			Base	23.237389	151,554.25	20.410000	133,114.02	-18,440.23	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		27,776.000	Local	20.690882	574,709.94	52.450000	1,456,851.20	882,141.26	0.23
			Base	20.690882	574,709.94	52.450000	1,456,851.20	882,141.26	0.23
68287N100	ONESPAN INC COMMON STOCK USD.001								
		21,601.000	Local	12.463148	269,216.45	19.650000	424,459.65	155,243.20	0.07
			Base	12.463148	269,216.45	19.650000	424,459.65	155,243.20	0.07
684000102	OPUS BANK COMMON STOCK								
		12,348.000	Local	34.748689	429,076.81	28.700000	354,387.60	-74,689.21	0.06
			Base	34.748689	429,076.81	28.700000	354,387.60	-74,689.21	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		43,627.000	Local	13.051263	569,387.44	16.470000	718,536.69	149,149.25	0.11
			Base	13.051263	569,387.44	16.470000	718,536.69	149,149.25	0.11
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		20,274.000	Local	8.496227	172,252.51	8.260000	167,463.24	-4,789.27	0.03
			Base	8.496227	172,252.51	8.260000	167,463.24	-4,789.27	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		28,309.000	Local	13.801299	390,700.98	16.200000	458,605.80	67,904.82	0.07
			Base	13.801299	390,700.98	16.200000	458,605.80	67,904.82	0.07
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		44,147.000	Local	15.979872	705,463.40	16.710000	737,696.37	32,232.97	0.12
			Base	15.979872	705,463.40	16.710000	737,696.37	32,232.97	0.12
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		12,108.000	Local	47.727224	577,881.23	82.980000	1,004,721.84	426,840.61	0.16
			Base	47.727224	577,881.23	82.980000	1,004,721.84	426,840.61	0.16
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		47,200.000	Local	47.672295	2,250,132.34	60.450000	2,853,240.00	603,107.66	0.46
			Base	47.672295	2,250,132.34	60.450000	2,853,240.00	603,107.66	0.46
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		19,647.000	Local	18.255100	358,657.95	11.980000	235,371.06	-123,286.89	0.04
			Base	18.255100	358,657.95	11.980000	235,371.06	-123,286.89	0.04
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		35,706.000	Local	9.120168	325,644.72	20.850000	744,470.10	418,825.38	0.12
			Base	9.120168	325,644.72	20.850000	744,470.10	418,825.38	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		32,346.000	Local	30.838334	997,496.74	38.550000	1,246,938.30	249,441.56	0.20
			Base	30.838334	997,496.74	38.550000	1,246,938.30	249,441.56	0.20
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		14,247.000	Local	66.116267	941,958.45	128.500000	1,830,739.50	888,781.05	0.29
			Base	66.116267	941,958.45	128.500000	1,830,739.50	888,781.05	0.29
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		27,924.000	Local	40.404979	1,128,268.63	38.150000	1,065,300.60	-62,968.03	0.17
			Base	40.404979	1,128,268.63	38.150000	1,065,300.60	-62,968.03	0.17
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		18,019.000	Local	20.979901	378,036.83	17.380000	313,170.22	-64,866.61	0.05
			Base	20.979901	378,036.83	17.380000	313,170.22	-64,866.61	0.05

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700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,588.000	26.794269	364,080.53	23.190000	315,105.72	-48,974.81	0.05
		Base		26.794269	364,080.53	23.190000	315,105.72	-48,974.81	0.05
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	16,831.000	43.413750	730,696.82	56.850000	956,842.35	226,145.53	0.15
		Base		43.413750	730,696.82	56.850000	956,842.35	226,145.53	0.15
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	60,359.000	18.897492	1,140,633.74	33.590000	2,027,458.81	886,825.07	0.32
		Base		18.897492	1,140,633.74	33.590000	2,027,458.81	886,825.07	0.32
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,682.000	84.897501	821,977.60	84.897500	821,977.60	0.00	0.13
		Base		84.897501	821,977.60	84.897500	821,977.60	0.00	0.13
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	225,478.000	4.773741	1,076,373.49	2.340000	527,618.52	-548,754.97	0.08
		Base		4.773741	1,076,373.49	2.340000	527,618.52	-548,754.97	0.08
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	50,264.000	16.115468	810,027.89	10.990000	552,401.36	-257,626.53	0.09
		Base		16.115468	810,027.89	10.990000	552,401.36	-257,626.53	0.09
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	43,474.000	16.107165	700,242.88	18.990000	825,571.26	125,328.38	0.13
		Base		16.107165	700,242.88	18.990000	825,571.26	125,328.38	0.13
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	25,057.000	12.973310	325,072.22	26.370000	660,753.09	335,680.87	0.11
		Base		12.973310	325,072.22	26.370000	660,753.09	335,680.87	0.11
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,718.000	13.002459	191,370.19	44.050000	648,327.90	456,957.71	0.10
		Base		13.002459	191,370.19	44.050000	648,327.90	456,957.71	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,167.000	32.122593	455,080.77	46.050000	652,390.35	197,309.58	0.10
		Base		32.122593	455,080.77	46.050000	652,390.35	197,309.58	0.10

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719405102	PHOTRONICS INC COMMON STOCK USD.01								
		49,924.000	Local	9.723200	485,421.03	7.975000	398,143.90	-87,277.13	0.06
			Base	9.723200	485,421.03	7.975000	398,143.90	-87,277.13	0.06
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		55,820.000	Local	9.746483	544,048.67	5.850000	326,547.00	-217,501.67	0.05
			Base	9.746483	544,048.67	5.850000	326,547.00	-217,501.67	0.05
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		10,200.000	Local	34.696527	353,904.58	76.850000	783,870.00	429,965.42	0.13
			Base	34.696527	353,904.58	76.850000	783,870.00	429,965.42	0.13
729132100	PLEXUS CORP COMMON STOCK USD.01								
		23,561.000	Local	33.254490	783,509.03	59.540000	1,402,821.94	619,312.91	0.22
			Base	33.254490	783,509.03	59.540000	1,402,821.94	619,312.91	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		6,227.000	Local	38.258890	238,238.11	34.830000	216,886.41	-21,351.70	0.03
			Base	38.258890	238,238.11	34.830000	216,886.41	-21,351.70	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		21,134.000	Local	40.595092	857,936.67	73.050000	1,543,838.70	685,902.03	0.25
			Base	40.595092	857,936.67	73.050000	1,543,838.70	685,902.03	0.25
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		38,236.000	Local	38.710747	1,480,144.12	35.450000	1,355,466.20	-124,677.92	0.22
			Base	38.710747	1,480,144.12	35.450000	1,355,466.20	-124,677.92	0.22
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		52,732.000	Local	11.064894	583,474.00	8.040000	423,965.28	-159,508.72	0.07
			Base	11.064894	583,474.00	8.040000	423,965.28	-159,508.72	0.07
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		32,504.000	Local	24.230178	787,577.72	38.820000	1,261,805.28	474,227.56	0.20
			Base	24.230178	787,577.72	38.820000	1,261,805.28	474,227.56	0.20
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		51,250.000	Local	18.128184	929,069.42	15.680000	803,600.00	-125,469.42	0.13
			Base	18.128184	929,069.42	15.680000	803,600.00	-125,469.42	0.13

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743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,897.000	76.503738	1,369,187.40	118.950000	2,128,848.15	759,660.75	0.34
		Base		76.503738	1,369,187.40	118.950000	2,128,848.15	759,660.75	0.34
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	7,816.000	45.084401	352,379.68	78.550000	613,946.80	261,567.12	0.10
		Base		45.084401	352,379.68	78.550000	613,946.80	261,567.12	0.10
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,567.000	15.359879	669,183.87	27.530000	1,199,399.51	530,215.64	0.19
		Base		15.359879	669,183.87	27.530000	1,199,399.51	530,215.64	0.19
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,518.000	49.728221	473,313.21	154.870000	1,474,052.66	1,000,739.45	0.24
		Base		49.728221	473,313.21	154.870000	1,474,052.66	1,000,739.45	0.24
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,774.000	33.501347	1,131,474.49	19.500000	658,593.00	-472,881.49	0.11
		Base		33.501347	1,131,474.49	19.500000	658,593.00	-472,881.49	0.11
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,405.000	29.891330	699,606.59	84.300000	1,973,041.50	1,273,434.91	0.32
		Base		29.891330	699,606.59	84.300000	1,973,041.50	1,273,434.91	0.32
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,060.000	17.203496	431,119.60	17.950000	449,827.00	18,707.40	0.07
		Base		17.203496	431,119.60	17.950000	449,827.00	18,707.40	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	26,285.000	7.665321	201,482.97	12.700000	333,819.50	132,336.53	0.05
		Base		7.665321	201,482.97	12.700000	333,819.50	132,336.53	0.05
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	20,187.000	12.344965	249,207.80	5.000000	100,935.00	-148,272.80	0.02
		Base		12.344965	249,207.80	5.000000	100,935.00	-148,272.80	0.02
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	27,846.000	37.312254	1,038,997.03	66.190000	1,843,126.74	804,129.71	0.29
		Base		37.312254	1,038,997.03	66.190000	1,843,126.74	804,129.71	0.29

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74967X103	RH COMMON STOCK USD.0001								
		Local	13,687.000	26.969879	369,136.73	139.700000	1,912,073.90	1,542,937.17	0.31
		Base		26.969879	369,136.73	139.700000	1,912,073.90	1,542,937.17	0.31
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	76,791.000	11.468269	880,659.81	12.540000	962,959.14	82,299.33	0.15
		Base		11.468269	880,659.81	12.540000	962,959.14	82,299.33	0.15
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	57,219.000	13.139511	751,829.66	13.210000	755,862.99	4,033.33	0.12
		Base		13.139511	751,829.66	13.210000	755,862.99	4,033.33	0.12
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,639.000	21.004634	538,537.81	38.450000	985,819.55	447,281.74	0.16
		Base		21.004634	538,537.81	38.450000	985,819.55	447,281.74	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	37,057.000	22.215737	823,248.58	17.090000	633,304.13	-189,944.45	0.10
		Base		22.215737	823,248.58	17.090000	633,304.13	-189,944.45	0.10
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,691.000	32.649407	414,353.62	52.450000	665,642.95	251,289.33	0.11
		Base		32.649407	414,353.62	52.450000	665,642.95	251,289.33	0.11
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,287.000	41.675585	387,041.16	46.600000	432,774.20	45,733.04	0.07
		Base		41.675585	387,041.16	46.600000	432,774.20	45,733.04	0.07
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	24,731.000	15.579383	385,293.73	16.540000	409,050.74	23,757.01	0.07
		Base		15.579383	385,293.73	16.540000	409,050.74	23,757.01	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	19,165.000	71.757500	1,375,232.49	71.757500	1,375,232.49	0.00	0.22
		Base		71.757500	1,375,232.49	71.757500	1,375,232.49	0.00	0.22
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	23,461.000	17.855220	418,901.32	17.850000	418,778.85	-122.47	0.07
		Base		17.855220	418,901.32	17.850000	418,778.85	-122.47	0.07

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759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,858.000	20.563298	552,289.07	47.040000	1,263,400.32	711,111.25	0.20
		Base		20.563298	552,289.07	47.040000	1,263,400.32	711,111.25	0.20
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	38,136.000	11.850777	451,941.24	14.720000	561,361.92	109,420.68	0.09
		Base		11.850777	451,941.24	14.720000	561,361.92	109,420.68	0.09
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	21,165.000	11.713061	247,906.94	16.900000	357,688.50	109,781.56	0.06
		Base		11.713061	247,906.94	16.900000	357,688.50	109,781.56	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	80,573.000	16.591465	1,336,824.14	19.160000	1,543,778.68	206,954.54	0.25
		Base		16.591465	1,336,824.14	19.160000	1,543,778.68	206,954.54	0.25
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,042.000	57.741526	233,391.25	80.970000	327,280.74	93,889.49	0.05
		Base		57.741526	233,391.25	80.970000	327,280.74	93,889.49	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	38,800.000	15.062851	584,438.60	12.620000	489,656.00	-94,782.60	0.08
		Base		15.062851	584,438.60	12.620000	489,656.00	-94,782.60	0.08
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,123.000	49.961115	655,639.71	111.460000	1,462,689.58	807,049.87	0.23
		Base		49.961115	655,639.71	111.460000	1,462,689.58	807,049.87	0.23
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,724.000	10.132588	230,252.93	29.600000	672,630.40	442,377.47	0.11
		Base		10.132588	230,252.93	29.600000	672,630.40	442,377.47	0.11
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,593.000	7.527904	155,022.12	28.050000	577,633.65	422,611.53	0.09
		Base		7.527904	155,022.12	28.050000	577,633.65	422,611.53	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,006.000	22.951101	573,915.23	43.240000	1,081,259.44	507,344.21	0.17
		Base		22.951101	573,915.23	43.240000	1,081,259.44	507,344.21	0.17

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784635104	SPX CORP COMMON STOCK USD.01								
		Local	30,692.000	12.555143	385,342.44	35.050000	1,075,754.60	690,412.16	0.17
		Base		12.555143	385,342.44	35.050000	1,075,754.60	690,412.16	0.17
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,407.000	73.316872	909,642.43	73.480000	911,666.36	2,023.93	0.15
		Base		73.316872	909,642.43	73.480000	911,666.36	2,023.93	0.15
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,400.000	33.637266	1,022,572.88	43.770000	1,330,608.00	308,035.12	0.21
		Base		33.637266	1,022,572.88	43.770000	1,330,608.00	308,035.12	0.21
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	173,091.000	8.721309	1,509,580.11	11.020000	1,907,462.82	397,882.71	0.31
		Base		8.721309	1,509,580.11	11.020000	1,907,462.82	397,882.71	0.31
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,935.000	48.843373	534,102.28	85.400000	933,849.00	399,746.72	0.15
		Base		48.843373	534,102.28	85.400000	933,849.00	399,746.72	0.15
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,358.000	35.332733	648,638.32	80.850000	1,484,244.30	835,605.98	0.24
		Base		35.332733	648,638.32	80.850000	1,484,244.30	835,605.98	0.24
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,254.000	73.213871	457,879.55	74.450000	465,610.30	7,730.75	0.07
		Base		73.213871	457,879.55	74.450000	465,610.30	7,730.75	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	49,012.000	17.137625	839,949.26	29.300000	1,436,051.60	596,102.34	0.23
		Base		17.137625	839,949.26	29.300000	1,436,051.60	596,102.34	0.23
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,686.000	43.351482	376,550.97	53.580000	465,395.88	88,844.91	0.07
		Base		43.351482	376,550.97	53.580000	465,395.88	88,844.91	0.07
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,270.000	35.490966	648,419.94	40.300000	736,281.00	87,861.06	0.12
		Base		35.490966	648,419.94	40.300000	736,281.00	87,861.06	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,615.000	31.386891	615,653.87	44.310000	869,140.65	253,486.78	0.14
		Base		31.386891	615,653.87	44.310000	869,140.65	253,486.78	0.14
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	21,096.000	25.806571	544,415.42	44.500000	938,772.00	394,356.58	0.15
		Base		25.806571	544,415.42	44.500000	938,772.00	394,356.58	0.15
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	21,982.000	32.274352	709,454.80	43.720000	961,053.04	251,598.24	0.15
		Base		32.274352	709,454.80	43.720000	961,053.04	251,598.24	0.15
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,370.000	15.983517	629,271.06	13.390000	527,164.30	-102,106.76	0.08
		Base		15.983517	629,271.06	13.390000	527,164.30	-102,106.76	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	33,588.000	26.605570	893,627.89	31.580000	1,060,709.04	167,081.15	0.17
		Base		26.605570	893,627.89	31.580000	1,060,709.04	167,081.15	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,209.000	46.541063	568,219.84	57.270000	699,209.43	130,989.59	0.11
		Base		46.541063	568,219.84	57.270000	699,209.43	130,989.59	0.11
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	76,838.000	13.497537	1,037,123.73	18.150000	1,394,609.70	357,485.97	0.22
		Base		13.497537	1,037,123.73	18.150000	1,394,609.70	357,485.97	0.22
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	41,972.000	19.807732	831,370.12	55.000000	2,308,460.00	1,477,089.88	0.37
		Base		19.807732	831,370.12	55.000000	2,308,460.00	1,477,089.88	0.37
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	47,285.000	20.009988	946,172.29	47.050000	2,224,759.25	1,278,586.96	0.36
		Base		20.009988	946,172.29	47.050000	2,224,759.25	1,278,586.96	0.36
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,826.000	27.299486	131,747.32	27.000000	130,302.00	-1,445.32	0.02
		Base		27.299486	131,747.32	27.000000	130,302.00	-1,445.32	0.02

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81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,282.000	22.578305	728,872.85	41.730000	1,347,127.86	618,255.01	0.22
		Base		22.578305	728,872.85	41.730000	1,347,127.86	618,255.01	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	13,824.000	37.696742	521,119.76	66.180000	914,872.32	393,752.56	0.15
		Base		37.696742	521,119.76	66.180000	914,872.32	393,752.56	0.15
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	7,704.000	29.684001	228,685.54	32.450000	249,994.80	21,309.26	0.04
		Base		29.684001	228,685.54	32.450000	249,994.80	21,309.26	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	23,690.000	45.819113	1,085,454.79	90.030000	2,132,810.70	1,047,355.91	0.34
		Base		45.819113	1,085,454.79	90.030000	2,132,810.70	1,047,355.91	0.34
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,202.000	45.805936	604,729.97	47.460000	626,566.92	21,836.95	0.10
		Base		45.805936	604,729.97	47.460000	626,566.92	21,836.95	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	56,109.000	21.434568	1,202,672.20	29.900000	1,677,659.10	474,986.90	0.27
		Base		21.434568	1,202,672.20	29.900000	1,677,659.10	474,986.90	0.27
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,447.000	30.780882	906,404.63	62.190000	1,831,308.93	924,904.30	0.29
		Base		30.780882	906,404.63	62.190000	1,831,308.93	924,904.30	0.29
830879102	SKYWEST INC COMMON STOCK								
		Local	37,184.000	14.466931	537,938.38	51.900000	1,929,849.60	1,391,911.22	0.31
		Base		14.466931	537,938.38	51.900000	1,929,849.60	1,391,911.22	0.31
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	26,394.000	19.679064	519,409.21	29.020000	765,953.88	246,544.67	0.12
		Base		19.679064	519,409.21	29.020000	765,953.88	246,544.67	0.12
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	27,012.000	25.023836	675,943.87	47.850000	1,292,524.20	616,580.33	0.21
		Base		25.023836	675,943.87	47.850000	1,292,524.20	616,580.33	0.21

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835451105	SONIC CORP COMMON STOCK USD.01								
		Local	26,553.000	13.408060	356,024.22	34.420000	913,954.26	557,930.04	0.15
		Base		13.408060	356,024.22	34.420000	913,954.26	557,930.04	0.15
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,334.000	16.609165	287,903.26	20.600000	357,080.40	69,177.14	0.06
		Base		16.609165	287,903.26	20.600000	357,080.40	69,177.14	0.06
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,122.000	27.719693	1,694,283.08	33.470000	2,045,753.34	351,470.26	0.33
		Base		27.719693	1,694,283.08	33.470000	2,045,753.34	351,470.26	0.33
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,790.000	26.103035	516,579.06	33.680000	666,527.20	149,948.14	0.11
		Base		26.103035	516,579.06	33.680000	666,527.20	149,948.14	0.11
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,654.000	22.119745	567,459.94	25.520000	654,690.08	87,230.14	0.10
		Base		22.119745	567,459.94	25.520000	654,690.08	87,230.14	0.10
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	66,906.000	11.142067	745,471.15	20.960000	1,402,349.76	656,878.61	0.22
		Base		11.142067	745,471.15	20.960000	1,402,349.76	656,878.61	0.22
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	36,000.000	48.392333	1,742,123.98	70.650000	2,543,400.00	801,276.02	0.41
		Base		48.392333	1,742,123.98	70.650000	2,543,400.00	801,276.02	0.41
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,199.000	15.027926	213,381.52	15.050000	213,694.95	313.43	0.03
		Base		15.027926	213,381.52	15.050000	213,694.95	313.43	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,909.000	44.248677	526,957.49	253.050000	3,013,572.45	2,486,614.96	0.48
		Base		44.248677	526,957.49	253.050000	3,013,572.45	2,486,614.96	0.48
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,468.000	21.379198	309,314.24	48.340000	699,383.12	390,068.88	0.11
		Base		21.379198	309,314.24	48.340000	699,383.12	390,068.88	0.11

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854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,181.000	44.440846	408,011.41	102.200000	938,298.20	530,286.79	0.15
		Base		44.440846	408,011.41	102.200000	938,298.20	530,286.79	0.15
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,237.000	45.119388	642,364.73	78.010000	1,110,628.37	468,263.64	0.18
		Base		45.119388	642,364.73	78.010000	1,110,628.37	468,263.64	0.18
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	16,951.000	20.825777	353,017.74	43.070000	730,079.57	377,061.83	0.12
		Base		20.825777	353,017.74	43.070000	730,079.57	377,061.83	0.12
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,670.000	43.883681	336,587.83	113.010000	866,786.70	530,198.87	0.14
		Base		43.883681	336,587.83	113.010000	866,786.70	530,198.87	0.14
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,464.000	35.881435	447,226.20	56.000000	697,984.00	250,757.80	0.11
		Base		35.881435	447,226.20	56.000000	697,984.00	250,757.80	0.11
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	74,856.000	13.946149	1,043,952.93	14.310000	1,071,189.36	27,236.43	0.17
		Base		13.946149	1,043,952.93	14.310000	1,071,189.36	27,236.43	0.17
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,195.000	13.683004	632,086.39	13.400000	619,013.00	-13,073.39	0.10
		Base		13.683004	632,086.39	13.400000	619,013.00	-13,073.39	0.10
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	27,135.000	19.047847	516,863.33	23.650000	641,742.75	124,879.42	0.10
		Base		19.047847	516,863.33	23.650000	641,742.75	124,879.42	0.10
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,615.000	19.955899	331,567.26	17.900000	297,408.50	-34,158.76	0.05
		Base		19.955899	331,567.26	17.900000	297,408.50	-34,158.76	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,005.000	19.147169	708,540.99	59.850000	2,214,749.25	1,506,208.26	0.35
		Base		19.147169	708,540.99	59.850000	2,214,749.25	1,506,208.26	0.35

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868536301	SUPERVALU INC COMMON STOCK USD.01								
		Local	27,452.000	36.375597	998,582.88	20.520000	563,315.04	-435,267.84	0.09
		Base		36.375597	998,582.88	20.520000	563,315.04	-435,267.84	0.09
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,481.000	16.351235	155,026.06	55.200000	523,351.20	368,325.14	0.08
		Base		16.351235	155,026.06	55.200000	523,351.20	368,325.14	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,457.000	19.174986	545,662.58	28.780000	818,992.46	273,329.88	0.13
		Base		19.174986	545,662.58	28.780000	818,992.46	273,329.88	0.13
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,551.000	12.172373	810,083.61	17.630000	1,173,294.13	363,210.52	0.19
		Base		12.172373	810,083.61	17.630000	1,173,294.13	363,210.52	0.19
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	9,723.000	38.130462	370,742.48	63.830000	620,619.09	249,876.61	0.10
		Base		38.130462	370,742.48	63.830000	620,619.09	249,876.61	0.10
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	10,599.000	30.110741	319,143.74	52.000000	551,148.00	232,004.26	0.09
		Base		30.110741	319,143.74	52.000000	551,148.00	232,004.26	0.09
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,530.000	33.486736	1,189,783.73	25.520000	906,725.60	-283,058.13	0.15
		Base		33.486736	1,189,783.73	25.520000	906,725.60	-283,058.13	0.15
878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,424.000	29.000557	621,307.93	23.100000	494,894.40	-126,413.53	0.08
		Base		29.000557	621,307.93	23.100000	494,894.40	-126,413.53	0.08
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,847.000	44.377907	570,122.97	79.000000	1,014,913.00	444,790.03	0.16
		Base		44.377907	570,122.97	79.000000	1,014,913.00	444,790.03	0.16
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	89,712.000	8.673248	778,094.41	4.450000	399,218.40	-378,876.01	0.06
		Base		8.673248	778,094.41	4.450000	399,218.40	-378,876.01	0.06

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88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	39,734.000	23.897461	949,541.70	58.500000	2,324,439.00	1,374,897.30	0.37
		Base		23.897461	949,541.70	58.500000	2,324,439.00	1,374,897.30	0.37
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	81,311.000	12.179128	990,297.10	13.810000	1,122,904.91	132,607.81	0.18
		Base		12.179128	990,297.10	13.810000	1,122,904.91	132,607.81	0.18
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	24,749.000	16.358004	404,844.25	7.700000	190,567.30	-214,276.95	0.03
		Base		16.358004	404,844.25	7.700000	190,567.30	-214,276.95	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	27,996.000	17.950014	502,528.60	16.350000	457,734.60	-44,794.00	0.07
		Base		17.950014	502,528.60	16.350000	457,734.60	-44,794.00	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	35,507.000	21.482025	762,762.26	10.730000	380,990.11	-381,772.15	0.06
		Base		21.482025	762,762.26	10.730000	380,990.11	-381,772.15	0.06
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	88,172.000	13.936859	1,228,840.69	13.450000	1,185,913.40	-42,927.29	0.19
		Base		13.936859	1,228,840.69	13.450000	1,185,913.40	-42,927.29	0.19
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,535.000	13.849240	339,791.10	35.200000	863,632.00	523,840.90	0.14
		Base		13.849240	339,791.10	35.200000	863,632.00	523,840.90	0.14
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,868.000	44.600899	395,520.77	85.880000	761,583.84	366,063.07	0.12
		Base		44.600899	395,520.77	85.880000	761,583.84	366,063.07	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	25,484.000	29.120852	742,115.80	78.340000	1,996,416.56	1,254,300.76	0.32
		Base		29.120852	742,115.80	78.340000	1,996,416.56	1,254,300.76	0.32
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,259.000	19.618413	358,212.61	23.500000	429,086.50	70,873.89	0.07
		Base		19.618413	358,212.61	23.500000	429,086.50	70,873.89	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
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	42,056.000	21.781092	916,025.62	62.590000	2,632,285.04	1,716,259.42	0.42
		Base		21.781092	916,025.62	62.590000	2,632,285.04	1,716,259.42	0.42
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	35,617.000	27.525213	980,365.50	19.600000	698,093.20	-282,272.30	0.11
		Base		27.525213	980,365.50	19.600000	698,093.20	-282,272.30	0.11
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	26,887.000	17.487310	470,181.30	26.950000	724,604.65	254,423.35	0.12
		Base		17.487310	470,181.30	26.950000	724,604.65	254,423.35	0.12
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	68,892.000	5.578435	384,309.52	8.900000	613,138.80	228,829.28	0.10
		Base		5.578435	384,309.52	8.900000	613,138.80	228,829.28	0.10
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	10,204.000	19.943394	203,502.39	34.550000	352,548.20	149,045.81	0.06
		Base		19.943394	203,502.39	34.550000	352,548.20	149,045.81	0.06
902104108	II VI INC COMMON STOCK								
		Local	39,322.000	21.720581	854,096.69	43.450000	1,708,540.90	854,444.21	0.27
		Base		21.720581	854,096.69	43.450000	1,708,540.90	854,444.21	0.27
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,289.000	46.189851	521,437.23	52.500000	592,672.50	71,235.27	0.09
		Base		46.189851	521,437.23	52.500000	592,672.50	71,235.27	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,057.000	49.715729	450,275.36	96.000000	869,472.00	419,196.64	0.14
		Base		49.715729	450,275.36	96.000000	869,472.00	419,196.64	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	55,702.000	33.212888	1,850,024.27	25.690000	1,430,984.38	-419,039.89	0.23
		Base		33.212888	1,850,024.27	25.690000	1,430,984.38	-419,039.89	0.23
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,666.000	22.437502	620,755.94	16.600000	459,255.60	-161,500.34	0.07
		Base		22.437502	620,755.94	16.600000	459,255.60	-161,500.34	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
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	12,199.000	30.353372	370,280.78	31.700000	386,708.30	16,427.52	0.06
		Base		30.353372	370,280.78	31.700000	386,708.30	16,427.52	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,024.000	68.561724	755,824.44	176.900000	1,950,145.60	1,194,321.16	0.31
		Base		68.561724	755,824.44	176.900000	1,950,145.60	1,194,321.16	0.31
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	38,612.000	23.859360	921,257.61	25.560000	986,922.72	65,665.11	0.16
		Base		23.859360	921,257.61	25.560000	986,922.72	65,665.11	0.16
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	52,573.000	15.396534	809,441.99	30.670000	1,612,413.91	802,971.92	0.26
		Base		15.396534	809,441.99	30.670000	1,612,413.91	802,971.92	0.26
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,138.000	22.884218	346,421.29	54.510000	825,172.38	478,751.09	0.13
		Base		22.884218	346,421.29	54.510000	825,172.38	478,751.09	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	14,667.000	22.306516	327,169.67	19.580000	287,179.86	-39,989.81	0.05
		Base		22.306516	327,169.67	19.580000	287,179.86	-39,989.81	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,790.000	47.788099	850,150.29	66.050000	1,175,029.50	324,879.21	0.19
		Base		47.788099	850,150.29	66.050000	1,175,029.50	324,879.21	0.19
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,093.000	29.714123	299,904.64	33.050000	333,573.65	33,669.01	0.05
		Base		29.714123	299,904.64	33.050000	333,573.65	33,669.01	0.05
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	43,994.000	12.758250	561,286.46	36.620000	1,611,060.28	1,049,773.82	0.26
		Base		12.758250	561,286.46	36.620000	1,611,060.28	1,049,773.82	0.26
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,040.000	43.013305	388,840.28	63.980000	578,379.20	189,538.92	0.09
		Base		43.013305	388,840.28	63.980000	578,379.20	189,538.92	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,330.000	16.332699	381,041.87	35.100000	818,883.00	437,841.13	0.13
		Base		16.332699	381,041.87	35.100000	818,883.00	437,841.13	0.13
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,308.000	19.614601	417,947.92	22.630000	482,200.04	64,252.12	0.08
		Base		19.614601	417,947.92	22.630000	482,200.04	64,252.12	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,669.000	46.971017	735,988.86	63.700000	998,115.30	262,126.44	0.16
		Base		46.971017	735,988.86	63.700000	998,115.30	262,126.44	0.16
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,109.000	28.662677	777,016.50	37.090000	1,005,472.81	228,456.31	0.16
		Base		28.662677	777,016.50	37.090000	1,005,472.81	228,456.31	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,788.000	35.598175	1,238,389.30	14.250000	495,729.00	-742,660.30	0.08
		Base		35.598175	1,238,389.30	14.250000	495,729.00	-742,660.30	0.08
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	13,503.000	17.080974	230,644.39	14.040000	189,582.12	-41,062.27	0.03
		Base		17.080974	230,644.39	14.040000	189,582.12	-41,062.27	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,035.000	43.079179	346,141.20	39.850000	320,194.75	-25,946.45	0.05
		Base		43.079179	346,141.20	39.850000	320,194.75	-25,946.45	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,645.000	22.889842	335,221.73	54.250000	794,491.25	459,269.52	0.13
		Base		22.889842	335,221.73	54.250000	794,491.25	459,269.52	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	161,687.000	6.322607	1,022,283.43	10.240000	1,655,674.88	633,391.45	0.26
		Base		6.322607	1,022,283.43	10.240000	1,655,674.88	633,391.45	0.26
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,722.000	12.021490	140,915.91	43.550000	510,493.10	369,577.19	0.08
		Base		12.021490	140,915.91	43.550000	510,493.10	369,577.19	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,721.000	24.291579	479,054.22	48.680000	960,018.28	480,964.06	0.15
		Base		24.291579	479,054.22	48.680000	960,018.28	480,964.06	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,155.000	108.041348	556,953.15	127.950000	659,582.25	102,629.10	0.11
		Base		108.041348	556,953.15	127.950000	659,582.25	102,629.10	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,042.000	20.306505	833,419.56	15.490000	635,740.58	-197,678.98	0.10
		Base		20.306505	833,419.56	15.490000	635,740.58	-197,678.98	0.10
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	17,437.000	40.920984	713,539.19	6.950000	121,187.15	-592,352.04	0.02
		Base		40.920984	713,539.19	6.950000	121,187.15	-592,352.04	0.02
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	154,519.000	8.387706	1,296,059.88	12.890000	1,991,749.91	695,690.03	0.32
		Base		8.387706	1,296,059.88	12.890000	1,991,749.91	695,690.03	0.32
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,950.000	55.007665	547,326.27	146.250000	1,455,187.50	907,861.23	0.23
		Base		55.007665	547,326.27	146.250000	1,455,187.50	907,861.23	0.23
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	41,489.000	13.975661	579,836.19	18.660000	774,184.74	194,348.55	0.12
		Base		13.975661	579,836.19	18.660000	774,184.74	194,348.55	0.12
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	58,609.000	17.635100	1,033,575.58	17.970000	1,053,203.73	19,628.15	0.17
		Base		17.635100	1,033,575.58	17.970000	1,053,203.73	19,628.15	0.17
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,318.000	42.844436	1,213,268.74	50.000000	1,415,900.00	202,631.26	0.23
		Base		42.844436	1,213,268.74	50.000000	1,415,900.00	202,631.26	0.23
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,174.000	20.210921	407,735.12	55.650000	1,122,683.10	714,947.98	0.18
		Base		20.210921	407,735.12	55.650000	1,122,683.10	714,947.98	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	133,042.000	7.058451	939,070.42	8.110000	1,078,970.62	139,900.20	0.17
		Base		7.058451	939,070.42	8.110000	1,078,970.62	139,900.20	0.17
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,876.000	39.851186	792,082.18	78.400000	1,558,278.40	766,196.22	0.25
		Base		39.851186	792,082.18	78.400000	1,558,278.40	766,196.22	0.25
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,024.000	47.028712	894,674.21	56.510000	1,075,046.24	180,372.03	0.17
		Base		47.028712	894,674.21	56.510000	1,075,046.24	180,372.03	0.17
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,430.000	12.933666	367,704.13	12.480000	354,806.40	-12,897.73	0.06
		Base		12.933666	367,704.13	12.480000	354,806.40	-12,897.73	0.06
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	20,872.000	30.978407	646,581.32	52.120000	1,087,848.64	441,267.32	0.17
		Base		30.978407	646,581.32	52.120000	1,087,848.64	441,267.32	0.17
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,583.000	15.409967	317,183.36	40.600000	835,669.80	518,486.44	0.13
		Base		15.409967	317,183.36	40.600000	835,669.80	518,486.44	0.13
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	83,221.000	8.724626	726,072.07	9.080000	755,646.68	29,574.61	0.12
		Base		8.724626	726,072.07	9.080000	755,646.68	29,574.61	0.12
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	67,717.000	20.865111	1,412,922.72	34.770000	2,354,520.09	941,597.37	0.38
		Base		20.865111	1,412,922.72	34.770000	2,354,520.09	941,597.37	0.38
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,347.000	65.874079	286,354.62	111.010000	482,560.47	196,205.85	0.08
		Base		65.874079	286,354.62	111.010000	482,560.47	196,205.85	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,572.000	16.922520	483,510.25	72.820000	2,080,613.04	1,597,102.79	0.33
		Base		16.922520	483,510.25	72.820000	2,080,613.04	1,597,102.79	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,401.000	11.031123	191,952.58	32.000000	556,832.00	364,879.42	0.09
		Base		11.031123	191,952.58	32.000000	556,832.00	364,879.42	0.09
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,141.000	20.897045	734,343.06	16.100000	565,770.10	-168,572.96	0.09
		Base		20.897045	734,343.06	16.100000	565,770.10	-168,572.96	0.09
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,110.000	25.312399	331,845.55	25.050000	328,405.50	-3,440.05	0.05
		Base		25.312399	331,845.55	25.050000	328,405.50	-3,440.05	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	60,270.000	8.742591	526,915.98	11.150000	672,010.50	145,094.52	0.11
		Base		8.742591	526,915.98	11.150000	672,010.50	145,094.52	0.11
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	32,823.000	27.008135	886,488.03	24.180000	793,660.14	-92,827.89	0.13
		Base		27.008135	886,488.03	24.180000	793,660.14	-92,827.89	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	143,748.000	9.255162	1,330,411.04	9.430000	1,355,543.64	25,132.60	0.22
		Base		9.255162	1,330,411.04	9.430000	1,355,543.64	25,132.60	0.22
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,364.000	24.854675	655,268.64	36.890000	972,567.96	317,299.32	0.16
		Base		24.854675	655,268.64	36.890000	972,567.96	317,299.32	0.16
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	21,338.000	34.662113	739,620.17	39.290000	838,370.02	98,749.85	0.13
		Base		34.662113	739,620.17	39.290000	838,370.02	98,749.85	0.13
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	48,694.000	14.177060	690,337.78	7.750000	377,378.50	-312,959.28	0.06
		Base		14.177060	690,337.78	7.750000	377,378.50	-312,959.28	0.06
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	176,308.000	4.582887	807,999.64	6.330000	1,116,029.64	308,030.00	0.18
		Base		4.582887	807,999.64	6.330000	1,116,029.64	308,030.00	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	59,406.000	16.421648	975,544.41	12.500000	742,575.00	-232,969.41	0.12
		Base		16.421648	975,544.41	12.500000	742,575.00	-232,969.41	0.12
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		Local	90,042.000	13.700500	1,233,620.42	18.540000	1,669,378.68	435,758.26	0.27
		Base		13.700500	1,233,620.42	18.540000	1,669,378.68	435,758.26	0.27
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		Local	13,476.000	39.455934	531,708.16	56.820000	765,706.32	233,998.16	0.12
		Base		39.455934	531,708.16	56.820000	765,706.32	233,998.16	0.12
US DOLLAR Total									
		Local	21,059,408.000		437,333,510.77		615,306,824.52	177,973,313.75	98.44
		Base			437,333,510.77		615,306,824.52	177,973,313.75	98.44
EQUITY Total									
		Base	21,059,408.000		437,333,510.77		615,306,824.52	177,973,313.75	98.44

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		30,833,406.550	Base	447,111,297.73		625,084,733.39	177,973,435.66	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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.0785655	31 Dec 2030		
		Local	10,459,164.820	100.037753	10,463,113.52	100.040000	10,463,348.49	234.97	0.46
		Base		100.037753	10,463,113.52	100.040000	10,463,348.49	234.97	0.46
38346MGX6	GOTHAM FDG CORP					2.29	31 Jul 2018		
		Local	10,000,000.000	99.809167	9,980,916.67	99.809167	9,980,916.67	0.00	0.44
		Base		99.809167	9,980,916.67	99.809167	9,980,916.67	0.00	0.44
40588MJ65	HALKIN FINANCE LLC USC					2.33	06 Sep 2018		
		Local	10,000,000.000	99.566361	9,956,636.11	99.566361	9,956,636.11	0.00	0.44
		Base		99.566361	9,956,636.11	99.566361	9,956,636.11	0.00	0.44
45779QG91	INSTITUTIONAL SECURED					2.13	09 Jul 2018		
		Local	10,000,000.000	99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	0.44
		Base		99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	0.44
45779QHD1	INSTITUTIONAL SECURED					2.21	13 Aug 2018		
		Local	5,000,000.000	99.736028	4,986,801.39	99.736028	4,986,801.39	0.00	0.22
		Base		99.736028	4,986,801.39	99.736028	4,986,801.39	0.00	0.22
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		Local	5,000,000.000	99.619778	4,980,988.89	99.619778	4,980,988.89	0.00	0.22
		Base		99.619778	4,980,988.89	99.619778	4,980,988.89	0.00	0.22
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		Local	5,000,000.000	99.789167	4,989,458.33	99.789167	4,989,458.33	0.00	0.22
		Base		99.789167	4,989,458.33	99.789167	4,989,458.33	0.00	0.22
US DOLLAR Total									
		Local	55,459,164.820		55,353,181.58		55,353,416.55	234.97	2.46
		Base			55,353,181.58		55,353,416.55	234.97	2.46
CASH EQUIVALENT Total									
		Base	55,459,164.820		55,353,181.58		55,353,416.55	234.97	2.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.934837	4,996,741.85	102.048876	5,102,443.80	105,701.95	0.23
				Base	99.934837	4,996,741.85	102.048876	5,102,443.80	105,701.95	0.23
00206RER9	AT+T INC SR UNSECURED 144A 02/28 4.1					4.1	15 Feb 2028		
			10,205,000.000	Local	100.293451	10,234,946.65	95.557276	9,751,620.02	-483,326.63	0.43
				Base	100.293451	10,234,946.65	95.557276	9,751,620.02	-483,326.63	0.43
00206RFM9	AT+T INC SR UNSECURED 144A 11/46 5.15					1.0	15 Nov 2046		
			10,062,000.000	Local	99.865661	10,048,482.78	94.208712	9,479,280.60	-569,202.18	0.42
				Base	99.865661	10,048,482.78	94.208712	9,479,280.60	-569,202.18	0.42
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.76438	29 Mar 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.047697	5,002,384.85	2,384.85	0.22
				Base	100.000000	5,000,000.00	100.047697	5,002,384.85	2,384.85	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
			5,000,000.000	Local	105.900990	5,295,049.52	100.724000	5,036,200.00	-258,849.52	0.22
				Base	105.900990	5,295,049.52	100.724000	5,036,200.00	-258,849.52	0.22
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	Local	99.758766	4,987,938.32	142.379106	7,118,955.30	2,131,016.98	0.32
				Base	99.758766	4,987,938.32	142.379106	7,118,955.30	2,131,016.98	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.96938	27 Feb 2023		
			10,000,000.000	Local	100.000000	10,000,000.00	99.800415	9,980,041.50	-19,958.50	0.44
				Base	100.000000	10,000,000.00	99.800415	9,980,041.50	-19,958.50	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.39325	15 Oct 2025		
			4,000,000.000	Local	100.000000	4,000,000.00	99.984570	3,999,382.80	-617.20	0.18
	Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	99.984570	3,999,382.80	-617.20	0.18
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					2.88469	18 Mar 2019		
			7,000,000.000	Local	100.000000	7,000,000.00	100.319193	7,022,343.51	22,343.51	0.31
				Base	100.000000	7,000,000.00	100.319193	7,022,343.51	22,343.51	0.31

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026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.935482	2,998,064.47	113.933143	3,417,994.29	419,929.82	0.15
		Base		99.935482	2,998,064.47	113.933143	3,417,994.29	419,929.82	0.15
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					2.93713	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.941000	10,094,100.00	94,100.00	0.45
		Base		100.000000	10,000,000.00	100.941000	10,094,100.00	94,100.00	0.45
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	105.550352	5,277,517.59	104.732711	5,236,635.55	-40,882.04	0.23
		Base		105.550352	5,277,517.59	104.732711	5,236,635.55	-40,882.04	0.23
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.6725	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.213264	13,027,724.32	27,724.32	0.58
		Base		100.000000	13,000,000.00	100.213264	13,027,724.32	27,724.32	0.58
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.75805	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.201557	7,014,108.99	14,108.99	0.31
		Base		100.000000	7,000,000.00	100.201557	7,014,108.99	14,108.99	0.31
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.655	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.474000	10,047,400.00	47,400.00	0.45
		Base		100.000000	10,000,000.00	100.474000	10,047,400.00	47,400.00	0.45
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995511	9,999,551.13	96.180251	9,618,025.10	-381,526.03	0.43
		Base		99.995511	9,999,551.13	96.180251	9,618,025.10	-381,526.03	0.43
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					3.01805	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.256000	7,017,920.00	17,920.00	0.31
		Base		100.000000	7,000,000.00	100.256000	7,017,920.00	17,920.00	0.31
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.19	22 Mar 2021		
		Local	2,750,000.000	99.980391	2,749,460.75	98.811060	2,717,304.15	-32,156.60	0.12
Original Face:		Base	2,750,000.000	99.980391	2,749,460.75	98.811060	2,717,304.15	-32,156.60	0.12
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.868470	14,980,270.54	93.863000	14,079,450.00	-900,820.54	0.63
		Base		99.868470	14,980,270.54	93.863000	14,079,450.00	-900,820.54	0.63

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06406HCP2	BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1					2.1	15 Jan 2019		
		Local	10,000,000.000	100.049962	10,004,996.21	99.732887	9,973,288.70	-31,707.51	0.44
		Base		100.049962	10,004,996.21	99.732887	9,973,288.70	-31,707.51	0.44
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					3.19063	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.318303	3,039,549.09	39,549.09	0.14
		Base		100.000000	3,000,000.00	101.318303	3,039,549.09	39,549.09	0.14
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.928115	2,997,843.44	96.350000	2,890,500.00	-107,343.44	0.13
		Base		99.928115	2,997,843.44	96.350000	2,890,500.00	-107,343.44	0.13
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	3,216,501.260	109.706606	3,528,714.36	104.013240	3,345,587.18	-183,127.18	0.15
	Original Face:	Base	4,153,000.000	109.706606	3,528,714.36	104.013240	3,345,587.18	-183,127.18	0.15
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.578265	5,128,913.23	102.803520	5,140,176.00	11,262.77	0.23
	Original Face:	Base	5,000,000.000	102.578265	5,128,913.23	102.803520	5,140,176.00	11,262.77	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.391513	3,378,919.94	100.129780	3,304,282.74	-74,637.20	0.15
	Original Face:	Base	3,300,000.000	102.391513	3,378,919.94	100.129780	3,304,282.74	-74,637.20	0.15
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	1,938,776.170	99.998594	1,938,748.91	99.394380	1,927,034.55	-11,714.36	0.09
	Original Face:	Base	5,900,000.000	99.998594	1,938,748.91	99.394380	1,927,034.55	-11,714.36	0.09
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.467628	5,223,381.41	101.688950	5,084,447.50	-138,933.91	0.23
	Original Face:	Base	5,000,000.000	104.467628	5,223,381.41	101.688950	5,084,447.50	-138,933.91	0.23
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158	10 Oct 2048		
		Local	6,258,000.000	103.036416	6,448,018.93	101.881470	6,375,742.39	-72,276.54	0.28
	Original Face:	Base	6,258,000.000	103.036416	6,448,018.93	101.881470	6,375,742.39	-72,276.54	0.28
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.839753	7,987,180.24	96.129000	7,690,320.00	-296,860.24	0.34
		Base		99.839753	7,987,180.24	96.129000	7,690,320.00	-296,860.24	0.34

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126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.95713	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.385373	10,038,537.30	38,537.30	0.45
		Base		100.000000	10,000,000.00	100.385373	10,038,537.30	38,537.30	0.45
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.974934	4,498,872.02	98.330170	4,424,857.65	-74,014.37	0.20
Original Face:		Base	4,500,000.000	99.974934	4,498,872.02	98.330170	4,424,857.65	-74,014.37	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74325	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.769910	7,053,893.70	53,893.70	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.769910	7,053,893.70	53,893.70	0.31
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					3.47063	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.50878	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.794361	10,079,436.10	79,436.10	0.45
		Base		100.000000	10,000,000.00	100.794361	10,079,436.10	79,436.10	0.45
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.916325	2,997,489.74	98.716256	2,961,487.68	-36,002.06	0.13
		Base		99.916325	2,997,489.74	98.716256	2,961,487.68	-36,002.06	0.13
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					2.85125	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	101.078225	4,043,129.00	43,129.00	0.18
		Base		100.000000	4,000,000.00	101.078225	4,043,129.00	43,129.00	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	95.939000	9,593,900.00	-406,100.00	0.43
		Base		100.000000	10,000,000.00	95.939000	9,593,900.00	-406,100.00	0.43
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.539796	2,010,795.92	10,795.92	0.09
		Base		100.000000	2,000,000.00	100.539796	2,010,795.92	10,795.92	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.685437	5,134,271.87	97.612930	4,880,646.50	-253,625.37	0.22
Original Face:		Base	5,000,000.000	102.685437	5,134,271.87	97.612930	4,880,646.50	-253,625.37	0.22

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.749790	9,974,978.95	118.494055	11,849,405.50	1,874,426.55	0.53
		Base		99.749790	9,974,978.95	118.494055	11,849,405.50	1,874,426.55	0.53
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	4,999,620.130	111.013186	5,550,237.59	103.205570	5,159,886.45	-390,351.14	0.23
Original Face:		Base	5,000,000.000	111.013186	5,550,237.59	103.205570	5,159,886.45	-390,351.14	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.969425	2,999,082.75	99.737447	2,992,123.41	-6,959.34	0.13
		Base		99.969425	2,999,082.75	99.737447	2,992,123.41	-6,959.34	0.13
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.928087	2,997,842.60	98.311000	2,949,330.00	-48,512.60	0.13
		Base		99.928087	2,997,842.60	98.311000	2,949,330.00	-48,512.60	0.13
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65063	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.133000	10,013,300.00	13,300.00	0.44
		Base		100.000000	10,000,000.00	100.133000	10,013,300.00	13,300.00	0.44
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					2.88805	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.341805	5,017,090.25	17,090.25	0.22
		Base		100.000000	5,000,000.00	100.341805	5,017,090.25	17,090.25	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.994276	4,999,713.80	100.410004	5,020,500.20	20,786.40	0.22
		Base		99.994276	4,999,713.80	100.410004	5,020,500.20	20,786.40	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					3.22878	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.454092	15,068,113.80	68,113.80	0.67
		Base		100.000000	15,000,000.00	100.454092	15,068,113.80	68,113.80	0.67
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.992979	4,999,648.94	100.735061	5,036,753.05	37,104.11	0.22
		Base		99.992979	4,999,648.94	100.735061	5,036,753.05	37,104.11	0.22
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.925435	4,996,271.75	101.554931	5,077,746.55	81,474.80	0.23
		Base		99.925435	4,996,271.75	101.554931	5,077,746.55	81,474.80	0.23

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30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.68407	25 Aug 2045		
		Local	5,695,000.000	101.997336	5,808,748.29	100.350840	5,714,980.34	-93,767.95	0.25
Original Face:		Base	5,695,000.000	101.997336	5,808,748.29	100.350840	5,714,980.34	-93,767.95	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	85,648.900	100.163727	85,789.13	108.510885	92,938.38	7,149.25	0.00
Original Face:		Base	5,000,000.000	100.163727	85,789.13	108.510885	92,938.38	7,149.25	0.00
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	31,132.950	100.000000	31,132.95	100.780373	31,375.90	242.95	0.00
Original Face:		Base	15,000,000.000	100.000000	31,132.95	100.780373	31,375.90	242.95	0.00
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	22,642.300	100.021553	22,647.18	100.021553	22,647.18	0.00	0.00
Original Face:		Base	16,453,008.000	100.021553	22,647.18	100.021553	22,647.18	0.00	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,114,734.100	98.462418	5,036,090.86	97.431213	4,983,347.48	-52,743.38	0.22
Original Face:		Base	10,000,000.000	98.462418	5,036,090.86	97.431213	4,983,347.48	-52,743.38	0.22
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	861,570.310	102.751958	885,280.36	103.082991	888,132.45	2,852.09	0.04
Original Face:		Base	5,085,000.000	102.751958	885,280.36	103.082991	888,132.45	2,852.09	0.04
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	5,088,712.100	101.388459	5,159,366.79	97.807866	4,977,160.71	-182,206.08	0.22
Original Face:		Base	10,000,000.000	101.388459	5,159,366.79	97.807866	4,977,160.71	-182,206.08	0.22
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	3,285,680.930	102.414314	3,365,007.59	100.035931	3,286,861.51	-78,146.08	0.15
Original Face:		Base	11,186,424.000	102.414314	3,365,007.59	100.035931	3,286,861.51	-78,146.08	0.15
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	9,756,597.600	101.215267	9,875,166.32	101.192578	9,872,952.64	-2,213.68	0.44
Original Face:		Base	10,000,000.000	101.215267	9,875,166.32	101.192578	9,872,952.64	-2,213.68	0.44
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.5	01 Oct 2047		
		Local	4,511,685.150	107.411989	4,846,090.75	104.479638	4,713,792.31	-132,298.44	0.21
Original Face:		Base	5,000,000.000	107.411989	4,846,090.75	104.479638	4,713,792.31	-132,298.44	0.21

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3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	2,797,886.320	101.926565	2,851,789.41	97.302855	2,722,423.27	-129,366.14	0.12
Original Face:		Base	5,300,000.000	101.926565	2,851,789.41	97.302855	2,722,423.27	-129,366.14	0.12
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	3,857,419.440	103.501616	3,992,491.45	99.634000	3,843,301.28	-149,190.17	0.17
Original Face:		Base	7,000,000.000	103.501616	3,992,491.45	99.634000	3,843,301.28	-149,190.17	0.17
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,044,013.350	100.966451	3,073,432.25	98.612427	3,001,775.44	-71,656.81	0.13
Original Face:		Base	3,550,000.000	100.966451	3,073,432.25	98.612427	3,001,775.44	-71,656.81	0.13
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,436,716.600	103.389414	4,587,095.28	101.029801	4,482,405.95	-104,689.33	0.20
Original Face:		Base	5,000,000.000	103.389414	4,587,095.28	101.029801	4,482,405.95	-104,689.33	0.20
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	1,703.490	99.327850	1,692.04	102.262100	1,742.02	49.98	0.00
Original Face:		Base	3,000,000.000	99.327850	1,692.04	102.262100	1,742.02	49.98	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,603,194.280	104.747040	1,679,298.55	108.824969	1,744,675.68	65,377.13	0.08
Original Face:		Base	10,300,000.000	104.747040	1,679,298.55	108.824969	1,744,675.68	65,377.13	0.08
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	11,209.700	99.954771	11,204.63	100.510006	11,266.87	62.24	0.00
Original Face:		Base	5,000,000.000	99.954771	11,204.63	100.510006	11,266.87	62.24	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	802,301.670	99.604394	799,127.72	107.235635	860,353.29	61,225.57	0.04
Original Face:		Base	14,598,876.000	99.604394	799,127.72	107.235635	860,353.29	61,225.57	0.04
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	683,627.490	99.595073	680,859.30	107.235272	733,089.80	52,230.50	0.03
Original Face:		Base	11,774,977.000	99.595073	680,859.30	107.235272	733,089.80	52,230.50	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	260,699.810	99.534595	259,486.50	106.169634	276,784.03	17,297.53	0.01
Original Face:		Base	3,598,890.000	99.534595	259,486.50	106.169634	276,784.03	17,297.53	0.01

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31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	258,709.500	99.626952	257,744.39	106.401994	275,272.07	17,527.68	0.01
Original Face:		Base	6,241,535.000	99.626952	257,744.39	106.401994	275,272.07	17,527.68	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	32,375.860	99.995799	32,374.50	100.780373	32,628.51	254.01	0.00
Original Face:		Base	5,489,657.000	99.995799	32,374.50	100.780373	32,628.51	254.01	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	240,854.050	100.234183	241,418.09	107.314113	258,470.39	17,052.30	0.01
Original Face:		Base	5,000,000.000	100.234183	241,418.09	107.314113	258,470.39	17,052.30	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	229,325.550	100.891902	231,370.91	108.336588	248,443.48	17,072.57	0.01
Original Face:		Base	5,000,000.000	100.891902	231,370.91	108.336588	248,443.48	17,072.57	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	329,513.350	100.605453	331,508.40	109.557750	361,007.41	29,499.01	0.02
Original Face:		Base	5,000,000.000	100.605453	331,508.40	109.557750	361,007.41	29,499.01	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.471	01 Jan 2037		
		Local	1,403,590.920	103.770349	1,456,511.19	105.489282	1,480,637.98	24,126.79	0.07
Original Face:		Base	6,000,000.000	103.770349	1,456,511.19	105.489282	1,480,637.98	24,126.79	0.07
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.525	01 Oct 2036		
		Local	1,011,679.050	103.718611	1,049,299.46	105.006394	1,062,327.69	13,028.23	0.05
Original Face:		Base	5,000,000.000	103.718611	1,049,299.46	105.006394	1,062,327.69	13,028.23	0.05
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,764,740.400	103.367938	3,891,534.51	97.808885	3,682,250.61	-209,283.90	0.16
Original Face:		Base	10,000,000.000	103.367938	3,891,534.51	97.808885	3,682,250.61	-209,283.90	0.16
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,997,182.800	103.310201	4,129,497.60	97.808697	3,909,592.41	-219,905.19	0.17
Original Face:		Base	10,000,000.000	103.310201	4,129,497.60	97.808697	3,909,592.41	-219,905.19	0.17
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	2,573,711.810	102.315995	2,633,318.85	100.294859	2,581,300.63	-52,018.22	0.11
Original Face:		Base	5,920,907.000	102.315995	2,633,318.85	100.294859	2,581,300.63	-52,018.22	0.11

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31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	4,267,040.800	102.954985	4,393,131.20	100.295190	4,279,636.68	-113,494.52	0.19
Original Face:		Base	10,000,000.000	102.954985	4,393,131.20	100.295190	4,279,636.68	-113,494.52	0.19
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	5,489,149.540	99.923067	5,484,926.59	99.346262	5,453,264.88	-31,661.71	0.24
Original Face:		Base	8,208,821.000	99.923067	5,484,926.59	99.346262	5,453,264.88	-31,661.71	0.24
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.916141	4,995,807.04	99.115200	4,955,760.00	-40,047.04	0.22
		Base		99.916141	4,995,807.04	99.115200	4,955,760.00	-40,047.04	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	3,543,782.900	104.157903	3,691,129.97	100.979000	3,578,476.53	-112,653.44	0.16
Original Face:		Base	5,000,000.000	104.157903	3,691,129.97	100.979000	3,578,476.53	-112,653.44	0.16
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	3,948,505.940	111.040781	4,384,451.82	105.041000	4,147,550.12	-236,901.70	0.18
Original Face:		Base	7,231,153.000	111.040781	4,384,451.82	105.041000	4,147,550.12	-236,901.70	0.18
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	5,317,726.960	100.654617	5,352,537.71	95.389259	5,072,540.34	-279,997.37	0.23
Original Face:		Base	8,000,000.000	100.654617	5,352,537.71	95.389259	5,072,540.34	-279,997.37	0.23
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.0	01 Jan 2033		
		Local	5,817,899.280	103.858838	6,042,402.56	102.837618	5,982,989.04	-59,413.52	0.27
Original Face:		Base	6,000,000.000	103.858838	6,042,402.56	102.837618	5,982,989.04	-59,413.52	0.27
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,321,461.550	100.508996	4,343,457.61	98.611533	4,261,459.48	-81,998.13	0.19
Original Face:		Base	5,000,000.000	100.508996	4,343,457.61	98.611533	4,261,459.48	-81,998.13	0.19
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	111.758344	5,587,917.20	112.664900	5,633,245.00	45,327.80	0.25
		Base		111.758344	5,587,917.20	112.664900	5,633,245.00	45,327.80	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	112.713351	5,635,667.56	113.481200	5,674,060.00	38,392.44	0.25
		Base		112.713351	5,635,667.56	113.481200	5,674,060.00	38,392.44	0.25

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313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.297497	5,014,874.83	99.796200	4,989,810.00	-25,064.83	0.22
		Base		100.297497	5,014,874.83	99.796200	4,989,810.00	-25,064.83	0.22
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.373616	5,018,680.80	99.274200	4,963,710.00	-54,970.80	0.22
		Base		100.373616	5,018,680.80	99.274200	4,963,710.00	-54,970.80	0.22
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	103.693296	5,184,664.78	102.404900	5,120,245.00	-64,419.78	0.23
		Base		103.693296	5,184,664.78	102.404900	5,120,245.00	-64,419.78	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	103.720470	5,714,997.91	102.279900	5,635,622.49	-79,375.42	0.25
		Base		103.720470	5,714,997.91	102.279900	5,635,622.49	-79,375.42	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,644,068.460	103.923777	1,708,578.04	100.949890	1,659,685.30	-48,892.74	0.07
	Original Face:	Base	3,000,000.000	103.923777	1,708,578.04	100.949890	1,659,685.30	-48,892.74	0.07
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60852	25 Mar 2052		
		Local	520,251.940	109.350672	568,898.99	107.867960	561,185.15	-7,713.84	0.02
	Original Face:	Base	4,261,779.000	109.350672	568,898.99	107.867960	561,185.15	-7,713.84	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	2,860,398.720	104.355237	2,984,975.87	101.333740	2,898,549.00	-86,426.87	0.13
	Original Face:	Base	6,000,000.000	104.355237	2,984,975.87	101.333740	2,898,549.00	-86,426.87	0.13
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	708,977.510	103.556175	734,189.99	101.248780	717,831.08	-16,358.91	0.03
	Original Face:	Base	1,250,000.000	103.556175	734,189.99	101.248780	717,831.08	-16,358.91	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,557,837.800	101.453148	4,624,069.93	99.843560	4,550,707.52	-73,362.41	0.20
	Original Face:	Base	5,000,000.000	101.453148	4,624,069.93	99.843560	4,550,707.52	-73,362.41	0.20
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	1,869,371.700	104.429474	1,952,175.04	101.352860	1,894,661.68	-57,513.36	0.08
	Original Face:	Base	5,000,000.000	104.429474	1,952,175.04	101.352860	1,894,661.68	-57,513.36	0.08

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3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	3,896,646.300	109.200249	4,255,147.48	103.552530	4,035,075.83	-220,071.65	0.18
	Original Face:	Base	5,469,245.000	109.200249	4,255,147.48	103.552530	4,035,075.83	-220,071.65	0.18
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	1,278,622.000	100.530951	1,285,410.86	98.848710	1,263,901.35	-21,509.51	0.06
	Original Face:	Base	10,000,000.000	100.530951	1,285,410.86	98.848710	1,263,901.35	-21,509.51	0.06
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,225,749.950	101.983271	2,269,892.60	95.165880	2,118,154.53	-151,738.07	0.09
	Original Face:	Base	5,000,000.000	101.983271	2,269,892.60	95.165880	2,118,154.53	-151,738.07	0.09
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	2,652,385.980	99.919564	2,650,252.50	96.952310	2,571,549.48	-78,703.02	0.11
	Original Face:	Base	6,000,000.000	99.919564	2,650,252.50	96.952310	2,571,549.48	-78,703.02	0.11
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,419,014.350	99.255878	2,401,013.93	97.948100	2,369,378.59	-31,635.34	0.11
	Original Face:	Base	5,000,000.000	99.255878	2,401,013.93	97.948100	2,369,378.59	-31,635.34	0.11
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.5	25 Jul 2043		
		Local	3,256,319.090	99.338530	3,234,779.51	100.691220	3,278,827.42	44,047.91	0.15
	Original Face:	Base	20,312,000.000	99.338530	3,234,779.51	100.691220	3,278,827.42	44,047.91	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		Local	2,522,677.020	100.886979	2,545,052.63	97.438820	2,458,066.72	-86,985.91	0.11
	Original Face:	Base	6,000,000.000	100.886979	2,545,052.63	97.438820	2,458,066.72	-86,985.91	0.11
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	1,067,218.130	102.574292	1,094,691.44	99.891600	1,066,061.27	-28,630.17	0.05
	Original Face:	Base	2,500,000.000	102.574292	1,094,691.44	99.891600	1,066,061.27	-28,630.17	0.05
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.44113	25 Apr 2038		
		Local	2,261,592.900	99.846651	2,258,124.77	99.545660	2,251,317.58	-6,807.19	0.10
	Original Face:	Base	5,000,000.000	99.846651	2,258,124.77	99.545660	2,251,317.58	-6,807.19	0.10
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	103.016554	1,545,248.31	98.449650	1,476,744.75	-68,503.56	0.07
	Original Face:	Base	1,500,000.000	103.016554	1,545,248.31	98.449650	1,476,744.75	-68,503.56	0.07

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3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,278,378.700	106.282812	2,421,524.95	102.375840	2,332,509.33	-89,015.62	0.10
Original Face:		Base	5,000,000.000	106.282812	2,421,524.95	102.375840	2,332,509.33	-89,015.62	0.10
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,239,774.570	103.487549	1,283,012.31	100.398190	1,244,711.23	-38,301.08	0.06
Original Face:		Base	1,750,000.000	103.487549	1,283,012.31	100.398190	1,244,711.23	-38,301.08	0.06
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.832823	3,426,588.91	92.406070	3,374,486.71	-52,102.20	0.15
Original Face:		Base	3,651,802.000	93.832823	3,426,588.91	92.406070	3,374,486.71	-52,102.20	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	3,424,722.340	102.361986	3,505,613.81	98.095030	3,359,482.41	-146,131.40	0.15
Original Face:		Base	8,500,000.000	102.361986	3,505,613.81	98.095030	3,359,482.41	-146,131.40	0.15
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,539,829.650	102.916770	2,613,910.63	98.319270	2,497,141.97	-116,768.66	0.11
Original Face:		Base	5,000,000.000	102.916770	2,613,910.63	98.319270	2,497,141.97	-116,768.66	0.11
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	2,497,112.950	105.642473	2,638,011.87	102.608740	2,562,256.13	-75,755.74	0.11
Original Face:		Base	5,000,000.000	105.642473	2,638,011.87	102.608740	2,562,256.13	-75,755.74	0.11
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,230,631.450	102.612675	2,288,910.60	99.848950	2,227,262.08	-61,648.52	0.10
Original Face:		Base	5,000,000.000	102.612675	2,288,910.60	99.848950	2,227,262.08	-61,648.52	0.10
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,582,450.100	101.063927	3,620,564.77	98.549670	3,530,492.75	-90,072.02	0.16
Original Face:		Base	5,000,000.000	101.063927	3,620,564.77	98.549670	3,530,492.75	-90,072.02	0.16
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	5,606,997.120	106.418038	5,966,856.31	103.100220	5,780,826.37	-186,029.94	0.26
Original Face:		Base	8,346,000.000	106.418038	5,966,856.31	103.100220	5,780,826.37	-186,029.94	0.26
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,432,456.100	102.120448	2,484,035.07	99.685300	2,424,801.16	-59,233.91	0.11
Original Face:		Base	5,000,000.000	102.120448	2,484,035.07	99.685300	2,424,801.16	-59,233.91	0.11

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3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,022,889.880	102.476519	3,097,752.31	99.137940	2,996,830.76	-100,921.55	0.13
Original Face:		Base	6,000,000.000	102.476519	3,097,752.31	99.137940	2,996,830.76	-100,921.55	0.13
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,067,191.550	103.664845	7,326,193.16	100.520010	7,103,941.65	-222,251.51	0.32
Original Face:		Base	9,284,523.000	103.664845	7,326,193.16	100.520010	7,103,941.65	-222,251.51	0.32
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	1,592,117.400	101.342666	1,613,494.22	99.221690	1,579,725.79	-33,768.43	0.07
Original Face:		Base	5,000,000.000	101.342666	1,613,494.22	99.221690	1,579,725.79	-33,768.43	0.07
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.385498	10,947,336.94	93.859990	10,035,766.37	-911,570.57	0.45
Original Face:		Base	10,692,273.000	102.385498	10,947,336.94	93.859990	10,035,766.37	-911,570.57	0.45
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.0	25 Oct 2043		
		Local	4,101,176.100	102.244579	4,193,230.24	97.980600	4,018,356.95	-174,873.29	0.18
Original Face:		Base	15,000,000.000	102.244579	4,193,230.24	97.980600	4,018,356.95	-174,873.29	0.18
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	6,736,305.400	105.286777	7,092,438.86	101.183260	6,816,013.41	-276,425.45	0.30
Original Face:		Base	11,000,000.000	105.286777	7,092,438.86	101.183260	6,816,013.41	-276,425.45	0.30
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,703,350.350	103.814420	1,768,323.29	99.489560	1,694,655.77	-73,667.52	0.08
Original Face:		Base	2,304,044.000	103.814420	1,768,323.29	99.489560	1,694,655.77	-73,667.52	0.08
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	5,767,317.030	104.325253	6,016,768.09	98.913330	5,704,645.33	-312,122.76	0.25
Original Face:		Base	6,976,000.000	104.325253	6,016,768.09	98.913330	5,704,645.33	-312,122.76	0.25
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	2,967,939.070	101.383285	3,008,994.14	97.275380	2,887,074.01	-121,920.13	0.13
Original Face:		Base	3,479,000.000	101.383285	3,008,994.14	97.275380	2,887,074.01	-121,920.13	0.13
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,365,604.550	101.661883	4,438,155.80	99.161030	4,328,978.44	-109,177.36	0.19
Original Face:		Base	5,000,000.000	101.661883	4,438,155.80	99.161030	4,328,978.44	-109,177.36	0.19

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3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,281,455.390	101.918789	2,325,231.70	99.253270	2,264,419.08	-60,812.62	0.10
Original Face:		Base	3,000,000.000	101.918789	2,325,231.70	99.253270	2,264,419.08	-60,812.62	0.10
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.0	25 Jan 2039		
		Local	2,306,042.750	100.783062	2,324,100.50	99.871500	2,303,079.49	-21,021.01	0.10
Original Face:		Base	2,645,000.000	100.783062	2,324,100.50	99.871500	2,303,079.49	-21,021.01	0.10
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.0	25 Apr 2046		
		Local	5,614,053.840	100.999174	5,670,148.02	98.393380	5,523,857.33	-146,290.69	0.25
Original Face:		Base	6,000,000.000	100.999174	5,670,148.02	98.393380	5,523,857.33	-146,290.69	0.25
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	307,285.590	99.856105	306,843.42	107.103910	329,114.88	22,271.46	0.01
Original Face:		Base	6,625,000.000	99.856105	306,843.42	107.103910	329,114.88	22,271.46	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	24,927.100	99.999037	24,926.86	100.730387	25,109.16	182.30	0.00
Original Face:		Base	5,000,000.000	99.999037	24,926.86	100.730387	25,109.16	182.30	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	300,087.840	99.931957	299,883.65	108.810695	326,527.66	26,644.01	0.01
Original Face:		Base	6,000,000.000	99.931957	299,883.65	108.810695	326,527.66	26,644.01	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	1,848,748.000	101.886879	1,883,631.63	100.610960	1,860,043.11	-23,588.52	0.08
Original Face:		Base	5,000,000.000	101.886879	1,883,631.63	100.610960	1,860,043.11	-23,588.52	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	102.906991	5,145,349.55	102.761510	5,138,075.50	-7,274.05	0.23
Original Face:		Base	5,000,000.000	102.906991	5,145,349.55	102.761510	5,138,075.50	-7,274.05	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	935,955.710	104.359275	976,756.59	102.615800	960,438.44	-16,318.15	0.04
Original Face:		Base	7,703,000.000	104.359275	976,756.59	102.615800	960,438.44	-16,318.15	0.04
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	253,544.170	102.675005	260,326.49	100.261580	254,207.39	-6,119.10	0.01
Original Face:		Base	10,316,000.000	102.675005	260,326.49	100.261580	254,207.39	-6,119.10	0.01

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3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,435,743.000	103.268908	1,482,676.12	103.131940	1,480,709.61	-1,966.51	0.07
Original Face:		Base	10,000,000.000	103.268908	1,482,676.12	103.131940	1,480,709.61	-1,966.51	0.07
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	1,727,409.800	103.051079	1,780,114.44	101.582030	1,754,737.94	-25,376.50	0.08
Original Face:		Base	10,000,000.000	103.051079	1,780,114.44	101.582030	1,754,737.94	-25,376.50	0.08
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	3,408,188.940	102.720266	3,500,900.74	95.798500	3,264,993.88	-235,906.86	0.15
Original Face:		Base	13,000,000.000	102.720266	3,500,900.74	95.798500	3,264,993.88	-235,906.86	0.15
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	811,903.260	100.899427	819,205.74	98.247020	797,670.76	-21,534.98	0.04
Original Face:		Base	3,000,000.000	100.899427	819,205.74	98.247020	797,670.76	-21,534.98	0.04
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	1,944,277.650	107.049025	2,081,330.26	103.425070	2,010,870.52	-70,459.74	0.09
Original Face:		Base	5,000,000.000	107.049025	2,081,330.26	103.425070	2,010,870.52	-70,459.74	0.09
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	4,953,209.840	104.256658	5,164,051.02	101.179820	5,011,648.80	-152,402.22	0.22
Original Face:		Base	8,000,000.000	104.256658	5,164,051.02	101.179820	5,011,648.80	-152,402.22	0.22
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.73	25 Jul 2019		
		Local	2,500,000.000	99.662546	2,491,563.65	99.043450	2,476,086.25	-15,477.40	0.11
Original Face:		Base	2,500,000.000	99.662546	2,491,563.65	99.043450	2,476,086.25	-15,477.40	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	2,854,123.250	102.347478	2,921,123.16	96.467650	2,753,305.63	-167,817.53	0.12
Original Face:		Base	5,000,000.000	102.347478	2,921,123.16	96.467650	2,753,305.63	-167,817.53	0.12
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	1,817,596.900	104.012468	1,890,527.39	99.080660	1,800,887.00	-89,640.39	0.08
Original Face:		Base	5,000,000.000	104.012468	1,890,527.39	99.080660	1,800,887.00	-89,640.39	0.08
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,350,495.250	100.866130	2,370,853.60	97.785820	2,298,451.05	-72,402.55	0.10
Original Face:		Base	5,000,000.000	100.866130	2,370,853.60	97.785820	2,298,451.05	-72,402.55	0.10

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3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	2,601,560.950	104.022018	2,706,196.20	98.932190	2,573,781.22	-132,414.98	0.11
	Original Face:	Base	5,000,000.000	104.022018	2,706,196.20	98.932190	2,573,781.22	-132,414.98	0.11
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.638627	6,320,105.80	96.348990	6,050,716.57	-269,389.23	0.27
	Original Face:	Base	6,280,000.000	100.638627	6,320,105.80	96.348990	6,050,716.57	-269,389.23	0.27
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	5,254,254.850	104.836681	5,508,386.37	100.848700	5,298,847.71	-209,538.66	0.24
	Original Face:	Base	8,090,000.000	104.836681	5,508,386.37	100.848700	5,298,847.71	-209,538.66	0.24
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	1,985,798.700	104.542530	2,076,004.20	100.570790	1,997,133.44	-78,870.76	0.09
	Original Face:	Base	3,000,000.000	104.542530	2,076,004.20	100.570790	1,997,133.44	-78,870.76	0.09
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	2,611,293.350	104.962762	2,740,885.62	101.074560	2,639,353.26	-101,532.36	0.12
	Original Face:	Base	5,000,000.000	104.962762	2,740,885.62	101.074560	2,639,353.26	-101,532.36	0.12
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	2,216,204.500	101.883481	2,257,946.30	99.492620	2,204,959.92	-52,986.38	0.10
	Original Face:	Base	5,000,000.000	101.883481	2,257,946.30	99.492620	2,204,959.92	-52,986.38	0.10
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	484,485.010	101.013164	489,393.64	98.421920	476,839.45	-12,554.19	0.02
	Original Face:	Base	1,000,000.000	101.013164	489,393.64	98.421920	476,839.45	-12,554.19	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,005,972.800	101.416959	2,034,396.61	99.063040	1,987,177.64	-47,218.97	0.09
	Original Face:	Base	5,000,000.000	101.416959	2,034,396.61	99.063040	1,987,177.64	-47,218.97	0.09
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.0	15 Sep 2037		
		Local	3,594,096.380	102.210911	3,673,558.67	99.671430	3,582,287.26	-91,271.41	0.16
	Original Face:	Base	7,500,000.000	102.210911	3,673,558.67	99.671430	3,582,287.26	-91,271.41	0.16
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	5,281,249.000	102.752784	5,426,630.36	99.375730	5,248,279.75	-178,350.61	0.23
	Original Face:	Base	10,000,000.000	102.752784	5,426,630.36	99.375730	5,248,279.75	-178,350.61	0.23

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	2,600,029.850	101.968339	2,651,207.24	100.289990	2,607,569.68	-43,637.56	0.12
Original Face:		Base	5,000,000.000	101.968339	2,651,207.24	100.289990	2,607,569.68	-43,637.56	0.12
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,207,498.000	102.174640	2,255,503.14	99.777650	2,202,589.63	-52,913.51	0.10
Original Face:		Base	5,000,000.000	102.174640	2,255,503.14	99.777650	2,202,589.63	-52,913.51	0.10
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	1,318,861.130	103.363768	1,363,224.56	99.509580	1,312,393.17	-50,831.39	0.06
Original Face:		Base	6,185,000.000	103.363768	1,363,224.56	99.509580	1,312,393.17	-50,831.39	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	2,666,481.000	103.038708	2,747,507.58	99.737050	2,659,469.49	-88,038.09	0.12
Original Face:		Base	6,000,000.000	103.038708	2,747,507.58	99.737050	2,659,469.49	-88,038.09	0.12
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.793868	1,763,447.83	97.596960	1,742,083.29	-21,364.54	0.08
Original Face:		Base	1,784,977.000	98.793868	1,763,447.83	97.596960	1,742,083.29	-21,364.54	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	4,506,351.700	101.544156	4,575,936.80	99.068120	4,464,357.91	-111,578.89	0.20
Original Face:		Base	10,000,000.000	101.544156	4,575,936.80	99.068120	4,464,357.91	-111,578.89	0.20
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,552,519.910	102.309838	3,634,577.35	99.386970	3,530,741.90	-103,835.45	0.16
Original Face:		Base	5,183,921.000	102.309838	3,634,577.35	99.386970	3,530,741.90	-103,835.45	0.16
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,123,366.300	102.807397	2,182,977.62	100.177020	2,127,125.08	-55,852.54	0.09
Original Face:		Base	5,000,000.000	102.807397	2,182,977.62	100.177020	2,127,125.08	-55,852.54	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,181,089.700	101.367847	2,210,923.67	97.885090	2,134,961.62	-75,962.05	0.09
Original Face:		Base	5,000,000.000	101.367847	2,210,923.67	97.885090	2,134,961.62	-75,962.05	0.09
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	7,984,446.800	102.627472	8,194,235.90	98.415530	7,857,935.64	-336,300.26	0.35
Original Face:		Base	14,550,000.000	102.627472	8,194,235.90	98.415530	7,857,935.64	-336,300.26	0.35

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3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	4,610,075.100	102.851012	4,741,508.90	99.302840	4,577,935.50	-163,573.40	0.20
Original Face:		Base	10,000,000.000	102.851012	4,741,508.90	99.302840	4,577,935.50	-163,573.40	0.20
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.297441	5,264,872.04	101.815560	5,090,778.00	-174,094.04	0.23
Original Face:		Base	5,000,000.000	105.297441	5,264,872.04	101.815560	5,090,778.00	-174,094.04	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,328,623.340	104.251115	2,427,615.79	98.998060	2,305,291.93	-122,323.86	0.10
Original Face:		Base	3,000,000.000	104.251115	2,427,615.79	98.998060	2,305,291.93	-122,323.86	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	2,961,738.550	103.508050	3,065,637.83	101.121060	2,994,941.42	-70,696.41	0.13
Original Face:		Base	5,000,000.000	103.508050	3,065,637.83	101.121060	2,994,941.42	-70,696.41	0.13
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	1,962,511.980	103.928923	2,039,617.57	99.404140	1,950,818.16	-88,799.41	0.09
Original Face:		Base	2,579,263.000	103.928923	2,039,617.57	99.404140	1,950,818.16	-88,799.41	0.09
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	2,981,003.600	102.648688	3,059,961.09	100.409680	2,993,216.18	-66,744.91	0.13
Original Face:		Base	5,000,000.000	102.648688	3,059,961.09	100.409680	2,993,216.18	-66,744.91	0.13
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,179,203.350	103.104822	3,277,911.96	98.376960	3,127,603.61	-150,308.35	0.14
Original Face:		Base	5,000,000.000	103.104822	3,277,911.96	98.376960	3,127,603.61	-150,308.35	0.14
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,360,795.650	102.041479	4,449,820.36	97.882600	4,268,460.16	-181,360.20	0.19
Original Face:		Base	5,000,000.000	102.041479	4,449,820.36	97.882600	4,268,460.16	-181,360.20	0.19
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.5	15 Jan 2042		
		Local	4,478,503.080	104.040884	4,659,474.18	100.633010	4,506,852.45	-152,621.73	0.20
Original Face:		Base	6,000,000.000	104.040884	4,659,474.18	100.633010	4,506,852.45	-152,621.73	0.20
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,085,676.350	103.325213	4,221,533.78	100.619940	4,111,005.09	-110,528.69	0.18
Original Face:		Base	5,000,000.000	103.325213	4,221,533.78	100.619940	4,111,005.09	-110,528.69	0.18

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.794227	1,995,884.54	98.687400	1,973,748.00	-22,136.54	0.09
		Base		99.794227	1,995,884.54	98.687400	1,973,748.00	-22,136.54	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		Local	1,021,014.580	102.511446	1,046,656.81	98.606210	1,006,783.78	-39,873.03	0.04
	Original Face:	Base	1,104,000.000	102.511446	1,046,656.81	98.606210	1,006,783.78	-39,873.03	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.0	15 Apr 2029		
		Local	4,880,605.500	104.363804	5,093,585.57	103.558240	5,054,269.16	-39,316.41	0.22
	Original Face:	Base	5,000,000.000	104.363804	5,093,585.57	103.558240	5,054,269.16	-39,316.41	0.22
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.0	15 May 2029		
		Local	5,892,666.840	103.663398	6,108,538.67	103.782770	6,115,572.87	7,034.20	0.27
	Original Face:	Base	6,000,000.000	103.663398	6,108,538.67	103.782770	6,115,572.87	7,034.20	0.27
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.5	15 Jan 2029		
		Local	9,157,541.530	105.092710	9,623,908.56	101.166330	9,264,348.68	-359,559.88	0.41
	Original Face:	Base	9,629,000.000	105.092710	9,623,908.56	101.166330	9,264,348.68	-359,559.88	0.41
3137FCA20	FREDDIE MAC FHR 4735 CT					3.0	15 Dec 2047		
		Local	4,867,823.300	100.674154	4,900,639.91	97.301240	4,736,452.43	-164,187.48	0.21
	Original Face:	Base	5,000,000.000	100.674154	4,900,639.91	97.301240	4,736,452.43	-164,187.48	0.21
3137FCV27	FREDDIE MAC FHR 4749 PV					3.0	15 Mar 2031		
		Local	5,811,896.640	99.286835	5,770,448.25	98.654630	5,733,705.13	-36,743.12	0.25
	Original Face:	Base	6,000,000.000	99.286835	5,770,448.25	98.654630	5,733,705.13	-36,743.12	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.0	15 Oct 2047		
		Local	9,557,788.900	113.782032	10,875,046.42	113.719480	10,869,067.84	-5,978.58	0.48
	Original Face:	Base	10,000,000.000	113.782032	10,875,046.42	113.719480	10,869,067.84	-5,978.58	0.48
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.0	15 Mar 2029		
		Local	11,388,010.240	105.769370	12,045,026.70	104.025420	11,846,425.48	-198,601.22	0.53
	Original Face:	Base	11,739,000.000	105.769370	12,045,026.70	104.025420	11,846,425.48	-198,601.22	0.53
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.5	15 May 2043		
		Local	14,455,165.050	100.580311	14,539,049.94	100.744230	14,562,744.72	23,694.78	0.65
	Original Face:	Base	15,000,000.000	100.580311	14,539,049.94	100.744230	14,562,744.72	23,694.78	0.65

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3137FGAD7	FREDDIE MAC FHR 4806 AL					4.5	15 Jun 2042		
		Local	5,000,000.000	103.874114	5,193,705.72	103.666800	5,183,340.00	-10,365.72	0.23
Original Face:		Base	5,000,000.000	103.874114	5,193,705.72	103.666800	5,183,340.00	-10,365.72	0.23
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,120,478.800	104.415886	3,258,275.59	102.697480	3,204,653.09	-53,622.50	0.14
Original Face:		Base	10,000,000.000	104.415886	3,258,275.59	102.697480	3,204,653.09	-53,622.50	0.14
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	1,657,714.800	102.901394	1,705,811.64	101.275118	1,678,852.62	-26,959.02	0.07
Original Face:		Base	7,000,000.000	102.901394	1,705,811.64	101.275118	1,678,852.62	-26,959.02	0.07
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.654	01 Nov 2035		
		Local	1,054,273.750	103.621965	1,092,459.18	105.002701	1,107,015.91	14,556.73	0.05
Original Face:		Base	5,000,000.000	103.621965	1,092,459.18	105.002701	1,107,015.91	14,556.73	0.05
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	5,004,665.000	106.148005	5,312,352.04	105.211357	5,265,475.96	-46,876.08	0.23
Original Face:		Base	20,000,000.000	106.148005	5,312,352.04	105.211357	5,265,475.96	-46,876.08	0.23
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.852	01 May 2036		
		Local	1,195,954.250	103.771854	1,241,063.90	104.968638	1,255,376.89	14,312.99	0.06
Original Face:		Base	5,000,000.000	103.771854	1,241,063.90	104.968638	1,255,376.89	14,312.99	0.06
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.431	01 Oct 2037		
		Local	563,691.360	107.056074	603,465.84	104.841981	590,985.19	-12,480.65	0.03
Original Face:		Base	4,000,000.000	107.056074	603,465.84	104.841981	590,985.19	-12,480.65	0.03
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	3,018,170.240	104.831168	3,163,983.10	103.073488	3,110,933.34	-53,049.76	0.14
Original Face:		Base	8,000,000.000	104.831168	3,163,983.10	103.073488	3,110,933.34	-53,049.76	0.14
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	3,108,573.000	105.880177	3,291,362.60	103.348484	3,212,663.07	-78,699.53	0.14
Original Face:		Base	5,000,000.000	105.880177	3,291,362.60	103.348484	3,212,663.07	-78,699.53	0.14
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.591	01 Aug 2037		
		Local	267,585.700	107.345759	287,241.90	103.884387	277,979.76	-9,262.14	0.01
Original Face:		Base	5,000,000.000	107.345759	287,241.90	103.884387	277,979.76	-9,262.14	0.01

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3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,333,603.630	104.118435	4,512,080.27	98.076000	4,250,225.10	-261,855.17	0.19
	Original Face:	Base	4,950,000.000	104.118435	4,512,080.27	98.076000	4,250,225.10	-261,855.17	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	5,603,114.670	102.816679	5,760,936.40	97.267000	5,449,981.55	-310,954.85	0.24
	Original Face:	Base	6,575,000.000	102.816679	5,760,936.40	97.267000	5,449,981.55	-310,954.85	0.24
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,280,807.960	102.733245	2,343,148.04	100.015125	2,281,152.93	-61,995.11	0.10
	Original Face:	Base	6,000,000.000	102.733245	2,343,148.04	100.015125	2,281,152.93	-61,995.11	0.10
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	3,179,730.000	104.691524	3,328,907.81	101.260000	3,219,794.60	-109,113.21	0.14
	Original Face:	Base	10,000,000.000	104.691524	3,328,907.81	101.260000	3,219,794.60	-109,113.21	0.14
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,182,802.550	100.700078	2,198,083.86	97.984350	2,138,804.89	-59,278.97	0.10
	Original Face:	Base	5,000,000.000	100.700078	2,198,083.86	97.984350	2,138,804.89	-59,278.97	0.10
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	6,732,033.600	102.492277	6,899,814.55	101.468457	6,830,890.62	-68,923.93	0.30
	Original Face:	Base	10,000,000.000	102.492277	6,899,814.55	101.468457	6,830,890.62	-68,923.93	0.30
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,212,574.960	104.928114	3,370,894.32	101.494000	3,260,570.83	-110,323.49	0.14
	Original Face:	Base	6,000,000.000	104.928114	3,370,894.32	101.494000	3,260,570.83	-110,323.49	0.14
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	4,530,728.450	105.326002	4,772,035.16	100.092000	4,534,896.72	-237,138.44	0.20
	Original Face:	Base	6,750,000.000	105.326002	4,772,035.16	100.092000	4,534,896.72	-237,138.44	0.20
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,000,067.700	100.512519	4,020,568.79	97.643131	3,905,791.34	-114,777.45	0.17
	Original Face:	Base	5,000,000.000	100.512519	4,020,568.79	97.643131	3,905,791.34	-114,777.45	0.17
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.0	01 Dec 2044		
		Local	4,863,006.820	102.966189	5,007,252.78	102.590877	4,989,001.35	-18,251.43	0.22
	Original Face:	Base	7,000,000.000	102.966189	5,007,252.78	102.590877	4,989,001.35	-18,251.43	0.22

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3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	3,943,709.300	101.339515	3,996,535.87	97.841756	3,858,594.43	-137,941.44	0.17
Original Face:		Base	5,000,000.000	101.339515	3,996,535.87	97.841756	3,858,594.43	-137,941.44	0.17
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,755,689.420	99.177022	4,716,551.16	97.119000	4,618,678.01	-97,873.15	0.21
Original Face:		Base	4,920,000.000	99.177022	4,716,551.16	97.119000	4,618,678.01	-97,873.15	0.21
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.258528	8,436,974.86	95.884154	8,150,153.09	-286,821.77	0.36
Original Face:		Base	8,500,000.000	99.258528	8,436,974.86	95.884154	8,150,153.09	-286,821.77	0.36
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.93	01 Nov 2026		
		Local	5,617,000.000	99.688838	5,599,522.04	96.404751	5,415,054.86	-184,467.18	0.24
Original Face:		Base	5,617,000.000	99.688838	5,599,522.04	96.404751	5,415,054.86	-184,467.18	0.24
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	3,309,125.710	101.423639	3,356,235.71	97.983000	3,242,380.64	-113,855.07	0.14
Original Face:		Base	8,125,000.000	101.423639	3,356,235.71	97.983000	3,242,380.64	-113,855.07	0.14
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	2,917,811.390	101.409534	2,958,938.93	96.841771	2,825,660.22	-133,278.71	0.13
Original Face:		Base	5,948,304.000	101.409534	2,958,938.93	96.841771	2,825,660.22	-133,278.71	0.13
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	3,654,114.900	101.362163	3,703,889.89	97.641394	3,567,928.73	-135,961.16	0.16
Original Face:		Base	6,000,000.000	101.362163	3,703,889.89	97.641394	3,567,928.73	-135,961.16	0.16
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.0	01 Dec 2035		
		Local	5,668,546.580	102.472867	5,808,722.17	98.694779	5,594,559.52	-214,162.65	0.25
Original Face:		Base	7,922,201.000	102.472867	5,808,722.17	98.694779	5,594,559.52	-214,162.65	0.25
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	4,710,434.400	100.759062	4,746,189.50	97.362221	4,586,183.55	-160,005.95	0.20
Original Face:		Base	6,000,000.000	100.759062	4,746,189.50	97.362221	4,586,183.55	-160,005.95	0.20
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,218,524.320	102.524284	3,299,769.03	101.495438	3,266,655.36	-33,113.67	0.15
Original Face:		Base	6,000,000.000	102.524284	3,299,769.03	101.495438	3,266,655.36	-33,113.67	0.15

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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
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	6,368,497.670	105.030844	6,688,886.83	103.474425	6,589,766.35	-99,120.48	0.29
Original Face:		Base	11,523,254.000	105.030844	6,688,886.83	103.474425	6,589,766.35	-99,120.48	0.29
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	25,506.550	100.229549	25,565.10	100.005120	25,507.86	-57.24	0.00
Original Face:		Base	5,000,000.000	100.229549	25,565.10	100.005120	25,507.86	-57.24	0.00
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	43,831.900	100.405778	44,009.76	100.002700	43,833.08	-176.68	0.00
Original Face:		Base	5,000,000.000	100.405778	44,009.76	100.002700	43,833.08	-176.68	0.00
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	4,465.100	100.664487	4,494.77	100.017090	4,465.86	-28.91	0.00
Original Face:		Base	5,000,000.000	100.664487	4,494.77	100.017090	4,465.86	-28.91	0.00
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	6,960.310	101.395196	7,057.42	100.087700	6,966.41	-91.01	0.00
Original Face:		Base	10,127,769.000	101.395196	7,057.42	100.087700	6,966.41	-91.01	0.00
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	62,903.650	99.874141	62,824.48	100.958630	63,506.66	682.18	0.00
Original Face:		Base	5,000,000.000	99.874141	62,824.48	100.958630	63,506.66	682.18	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	14,085.370	100.341773	14,133.51	100.243860	14,119.72	-13.79	0.00
Original Face:		Base	760,000.000	100.341773	14,133.51	100.243860	14,119.72	-13.79	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	4,732,313.480	118.503752	5,607,969.05	116.381060	5,507,516.59	-100,452.46	0.24
Original Face:		Base	41,000,000.000	118.503752	5,607,969.05	116.381060	5,507,516.59	-100,452.46	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	310,190.250	101.648230	315,302.90	110.060810	341,397.90	26,095.00	0.02
Original Face:		Base	5,000,000.000	101.648230	315,302.90	110.060810	341,397.90	26,095.00	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	2,752,782.420	110.025784	3,028,770.44	107.316550	2,954,191.12	-74,579.32	0.13
Original Face:		Base	5,855,000.000	110.025784	3,028,770.44	107.316550	2,954,191.12	-74,579.32	0.13

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31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.03081	25 Sep 2039		
		Local	835,876.850	105.343869	880,545.01	109.933180	918,906.00	38,360.99	0.04
Original Face:		Base	5,000,000.000	105.343869	880,545.01	109.933180	918,906.00	38,360.99	0.04
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	93,931.140	101.864866	95,682.83	101.065110	94,931.61	-751.22	0.00
Original Face:		Base	6,000,000.000	101.864866	95,682.83	101.065110	94,931.61	-751.22	0.00
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	13,643.800	101.514607	13,850.45	100.093930	13,656.62	-193.83	0.00
Original Face:		Base	5,000,000.000	101.514607	13,850.45	100.093930	13,656.62	-193.83	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.57297	25 Aug 2039		
		Local	2,228,434.300	102.868839	2,292,364.50	108.376850	2,415,106.90	122,742.40	0.11
Original Face:		Base	10,000,000.000	102.868839	2,292,364.50	108.376850	2,415,106.90	122,742.40	0.11
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	86,632.560	102.341198	88,660.80	100.090880	86,711.29	-1,949.51	0.00
Original Face:		Base	6,000,000.000	102.341198	88,660.80	100.090880	86,711.29	-1,949.51	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	6,895,877.670	102.878040	7,094,343.79	103.432470	7,132,576.60	38,232.81	0.32
Original Face:		Base	8,609,641.000	102.878040	7,094,343.79	103.432470	7,132,576.60	38,232.81	0.32
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.456106	4,972,805.30	98.818630	4,940,931.50	-31,873.80	0.22
Original Face:		Base	5,000,000.000	99.456106	4,972,805.30	98.818630	4,940,931.50	-31,873.80	0.22
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	364,428.200	103.025027	375,452.25	101.019420	368,143.25	-7,309.00	0.02
Original Face:		Base	5,000,000.000	103.025027	375,452.25	101.019420	368,143.25	-7,309.00	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05474	25 Oct 2040		
		Local	1,293,779.600	108.841905	1,408,174.36	109.837300	1,421,052.58	12,878.22	0.06
Original Face:		Base	5,000,000.000	108.841905	1,408,174.36	109.837300	1,421,052.58	12,878.22	0.06
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,482,140.360	99.607455	1,476,322.29	108.096216	1,602,137.64	125,815.35	0.07
Original Face:		Base	11,959,998.000	99.607455	1,476,322.29	108.096216	1,602,137.64	125,815.35	0.07

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	56,184.400	100.148369	56,267.76	101.700978	57,140.08	872.32	0.00
Original Face:		Base	10,000,000.000	100.148369	56,267.76	101.700978	57,140.08	872.32	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	39,177.100	101.428896	39,736.90	100.730387	39,463.24	-273.66	0.00
Original Face:		Base	3,640,000.000	101.428896	39,736.90	100.730387	39,463.24	-273.66	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	54,321.900	100.300284	54,485.02	102.635146	55,753.36	1,268.34	0.00
Original Face:		Base	4,300,000.000	100.300284	54,485.02	102.635146	55,753.36	1,268.34	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	225,231.150	99.310935	223,679.16	107.018267	241,038.47	17,359.31	0.01
Original Face:		Base	5,000,000.000	99.310935	223,679.16	107.018267	241,038.47	17,359.31	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	245,217.440	100.663326	246,844.03	108.456822	265,955.04	19,111.01	0.01
Original Face:		Base	6,500,000.000	100.663326	246,844.03	108.456822	265,955.04	19,111.01	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	503,093.440	100.157263	503,884.62	108.905535	547,896.60	44,011.98	0.02
Original Face:		Base	8,000,000.000	100.157263	503,884.62	108.905535	547,896.60	44,011.98	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	398,389.530	100.515689	400,443.98	108.162692	430,908.84	30,464.86	0.02
Original Face:		Base	5,457,127.000	100.515689	400,443.98	108.162692	430,908.84	30,464.86	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	364,178.400	100.579071	366,287.25	107.591878	391,826.38	25,539.13	0.02
Original Face:		Base	5,000,000.000	100.579071	366,287.25	107.591878	391,826.38	25,539.13	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	945,751.020	101.062827	955,802.72	108.735287	1,028,365.09	72,562.37	0.05
Original Face:		Base	10,547,657.000	101.062827	955,802.72	108.735287	1,028,365.09	72,562.37	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	762,460.830	100.596418	767,008.28	109.230044	832,836.30	65,828.02	0.04
Original Face:		Base	17,500,000.000	100.596418	767,008.28	109.230044	832,836.30	65,828.02	0.04

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31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	289,566.450	103.706130	300,298.16	108.228516	313,393.47	13,095.31	0.01
Original Face:		Base	9,397,749.000	103.706130	300,298.16	108.228516	313,393.47	13,095.31	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	11,851,421.840	105.809527	12,539,933.43	102.086091	12,098,653.28	-441,280.15	0.54
Original Face:		Base	15,243,777.000	105.809527	12,539,933.43	102.086091	12,098,653.28	-441,280.15	0.54
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,181,790.050	100.691657	4,210,713.68	96.214040	4,023,469.15	-187,244.53	0.18
Original Face:		Base	4,744,826.000	100.691657	4,210,713.68	96.214040	4,023,469.15	-187,244.53	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	3,820,758.000	100.720725	3,848,295.17	96.214082	3,676,107.24	-172,187.93	0.16
Original Face:		Base	4,166,154.000	100.720725	3,848,295.17	96.214082	3,676,107.24	-172,187.93	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,138,809.000	102.720357	9,387,417.27	99.798035	9,120,351.80	-267,065.47	0.41
Original Face:		Base	10,000,000.000	102.720357	9,387,417.27	99.798035	9,120,351.80	-267,065.47	0.41
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,486,472.320	108.759551	10,317,444.66	104.888530	9,950,221.37	-367,223.29	0.44
Original Face:		Base	9,938,165.000	108.759551	10,317,444.66	104.888530	9,950,221.37	-367,223.29	0.44
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,576,752.510	108.758673	7,152,788.73	104.888503	6,898,257.25	-254,531.48	0.31
Original Face:		Base	6,864,195.000	108.758673	7,152,788.73	104.888503	6,898,257.25	-254,531.48	0.31
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	3,064,575.120	107.482480	3,293,881.34	107.270761	3,287,393.05	-6,488.29	0.15
Original Face:		Base	3,075,747.000	107.482480	3,293,881.34	107.270761	3,287,393.05	-6,488.29	0.15
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	8,795,478.060	107.482480	9,453,597.94	107.425467	9,448,583.38	-5,014.56	0.42
Original Face:		Base	8,825,385.000	107.482480	9,453,597.94	107.425467	9,448,583.38	-5,014.56	0.42
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.5	01 Apr 2048		
		Local	11,639,996.910	105.739001	12,308,016.45	105.277566	12,254,305.43	-53,711.02	0.54
Original Face:		Base	11,668,342.000	105.739001	12,308,016.45	105.277566	12,254,305.43	-53,711.02	0.54

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3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.0	01 Nov 2031		
		Local	9,280,318.600	99.801281	9,261,876.84	99.538677	9,237,506.36	-24,370.48	0.41
	Original Face:	Base	10,000,000.000	99.801281	9,261,876.84	99.538677	9,237,506.36	-24,370.48	0.41
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,795,492.620	100.820915	4,834,859.54	97.643229	4,682,473.84	-152,385.70	0.21
	Original Face:	Base	6,000,000.000	100.820915	4,834,859.54	97.643229	4,682,473.84	-152,385.70	0.21
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,333,410.440	105.551214	1,407,430.91	108.298385	1,444,061.97	36,631.06	0.06
	Original Face:	Base	9,100,000.000	105.551214	1,407,430.91	108.298385	1,444,061.97	36,631.06	0.06
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,153,463.510	101.475417	1,170,481.91	102.796058	1,185,715.02	15,233.11	0.05
	Original Face:	Base	7,060,000.000	101.475417	1,170,481.91	102.796058	1,185,715.02	15,233.11	0.05
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,030,715.160	103.372394	1,065,474.94	102.801578	1,059,591.45	-5,883.49	0.05
	Original Face:	Base	6,000,000.000	103.372394	1,065,474.94	102.801578	1,059,591.45	-5,883.49	0.05
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	1,904,554.200	104.506981	1,990,392.09	102.708536	1,956,139.74	-34,252.35	0.09
	Original Face:	Base	5,000,000.000	104.506981	1,990,392.09	102.708536	1,956,139.74	-34,252.35	0.09
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,197,613.350	103.791164	4,356,751.75	97.704000	4,101,236.15	-255,515.60	0.18
	Original Face:	Base	7,000,000.000	103.791164	4,356,751.75	97.704000	4,101,236.15	-255,515.60	0.18
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,380,069.700	101.358809	2,412,410.30	97.922287	2,330,618.68	-81,791.62	0.10
	Original Face:	Base	5,000,000.000	101.358809	2,412,410.30	97.922287	2,330,618.68	-81,791.62	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	511,087.150	101.377673	518,128.26	102.661086	524,687.62	6,559.36	0.02
	Original Face:	Base	7,000,000.000	101.377673	518,128.26	102.661086	524,687.62	6,559.36	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,523,590.350	106.488574	1,622,449.64	103.470000	1,576,458.94	-45,990.70	0.07
	Original Face:	Base	6,100,000.000	106.488574	1,622,449.64	103.470000	1,576,458.94	-45,990.70	0.07

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31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.5	01 Sep 2019		
		Local	264,072.380	101.029744	266,791.65	100.730387	266,001.13	-790.52	0.01
Original Face:		Base	16,114,886.000	101.029744	266,791.65	100.730387	266,001.13	-790.52	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	5,027,477.240	102.204658	5,138,315.93	99.248641	4,989,702.84	-148,613.09	0.22
Original Face:		Base	9,500,000.000	102.204658	5,138,315.93	99.248641	4,989,702.84	-148,613.09	0.22
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,309,397.100	103.167250	2,382,541.49	101.497460	2,343,979.40	-38,562.09	0.10
Original Face:		Base	5,000,000.000	103.167250	2,382,541.49	101.497460	2,343,979.40	-38,562.09	0.10
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,563,335.170	104.479832	3,722,966.60	103.467001	3,686,876.04	-36,090.56	0.16
Original Face:		Base	7,899,440.000	104.479832	3,722,966.60	103.467001	3,686,876.04	-36,090.56	0.16
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	3,945,666.960	106.806146	4,214,214.81	104.638739	4,128,696.15	-85,518.66	0.18
Original Face:		Base	8,000,000.000	106.806146	4,214,214.81	104.638739	4,128,696.15	-85,518.66	0.18
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,773,435.120	102.655852	4,900,210.47	99.461554	4,747,732.75	-152,477.72	0.21
Original Face:		Base	6,000,000.000	102.655852	4,900,210.47	99.461554	4,747,732.75	-152,477.72	0.21
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,211,840.350	102.773096	4,328,638.71	99.460866	4,189,132.89	-139,505.82	0.19
Original Face:		Base	5,000,000.000	102.773096	4,328,638.71	99.460866	4,189,132.89	-139,505.82	0.19
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.0	01 Mar 2033		
		Local	4,871,263.900	103.767790	5,054,802.87	102.888866	5,011,988.19	-42,814.68	0.22
Original Face:		Base	5,000,000.000	103.767790	5,054,802.87	102.888866	5,011,988.19	-42,814.68	0.22
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.708	01 Feb 2037		
		Local	802,535.550	103.357582	829,481.34	105.190870	844,194.13	14,712.79	0.04
Original Face:		Base	5,000,000.000	103.357582	829,481.34	105.190870	844,194.13	14,712.79	0.04
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	697,342.080	106.716114	744,176.37	105.568495	736,173.54	-8,002.83	0.03
Original Face:		Base	3,262,241.000	106.716114	744,176.37	105.568495	736,173.54	-8,002.83	0.03

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31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.741	01 Jan 2037		
		Local	1,171,842.900	103.350069	1,211,100.44	105.053102	1,231,057.32	19,956.88	0.05
Original Face:		Base	6,271,091.000	103.350069	1,211,100.44	105.053102	1,231,057.32	19,956.88	0.05
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	1,638,252.600	103.541011	1,696,263.30	101.260215	1,658,898.11	-37,365.19	0.07
Original Face:		Base	12,000,000.000	103.541011	1,696,263.30	101.260215	1,658,898.11	-37,365.19	0.07
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.645338	4,982,266.89	124.982254	6,249,112.70	1,266,845.81	0.28
		Base		99.645338	4,982,266.89	124.982254	6,249,112.70	1,266,845.81	0.28
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	5,700,000.000	98.765625	5,629,640.63	98.686710	5,625,142.47	-4,498.16	0.25
Original Face:		Base	5,700,000.000	98.765625	5,629,640.63	98.686710	5,625,142.47	-4,498.16	0.25
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	96.829300	6,197,075.20	9,075.20	0.28
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	96.829300	6,197,075.20	9,075.20	0.28
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	20,000,000.000	99.709615	19,941,923.05	99.171124	19,834,224.80	-107,698.25	0.88
		Base		99.709615	19,941,923.05	99.171124	19,834,224.80	-107,698.25	0.88
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	100.709218	10,070,921.80	70,921.80	0.45
		Base		100.000000	10,000,000.00	100.709218	10,070,921.80	70,921.80	0.45
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	100.348604	5,017,430.20	17,430.20	0.22
		Base		100.000000	5,000,000.00	100.348604	5,017,430.20	17,430.20	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.911832	4,995,591.58	95.000000	4,750,000.00	-245,591.58	0.21
		Base		99.911832	4,995,591.58	95.000000	4,750,000.00	-245,591.58	0.21
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.50443	25 Jul 2022		
		Local	5,000,000.000	99.205446	4,960,272.30	97.905470	4,895,273.50	-64,998.80	0.22
Original Face:		Base	5,000,000.000	99.205446	4,960,272.30	97.905470	4,895,273.50	-64,998.80	0.22

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36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	4,431,336.100	111.552594	4,943,270.38	109.218000	4,839,816.66	-103,453.72	0.21
Original Face:		Base	8,707,929.000	111.552594	4,943,270.38	109.218000	4,839,816.66	-103,453.72	0.21
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.0	20 Sep 2047		
		Local	11,481,233.510	106.140465	12,186,234.68	103.813824	11,919,107.55	-267,127.13	0.53
Original Face:		Base	11,805,572.000	106.140465	12,186,234.68	103.813824	11,919,107.55	-267,127.13	0.53
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.5	20 Feb 2048		
		Local	9,932,947.700	100.000000	9,932,947.70	100.416153	9,974,283.96	41,336.26	0.44
Original Face:		Base	10,000,000.000	100.000000	9,932,947.70	100.416153	9,974,283.96	41,336.26	0.44
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	2,445,343.080	109.973941	2,689,240.15	107.271484	2,623,155.81	-66,084.34	0.12
Original Face:		Base	6,000,000.000	109.973941	2,689,240.15	107.271484	2,623,155.81	-66,084.34	0.12
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	4,756,431.260	106.149223	5,048,914.82	104.079205	4,950,455.84	-98,458.98	0.22
Original Face:		Base	5,682,660.000	106.149223	5,048,914.82	104.079205	4,950,455.84	-98,458.98	0.22
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.5	20 Mar 2047		
		Local	4,463,188.050	106.367217	4,747,368.92	104.715117	4,673,632.59	-73,736.33	0.21
Original Face:		Base	5,271,946.000	106.367217	4,747,368.92	104.715117	4,673,632.59	-73,736.33	0.21
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,551,303.920	106.135747	9,075,990.32	103.166974	8,822,121.49	-253,868.83	0.39
Original Face:		Base	8,934,236.000	106.135747	9,075,990.32	103.166974	8,822,121.49	-253,868.83	0.39
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	263,919.950	101.029274	266,636.41	109.206434	288,217.57	21,581.16	0.01
Original Face:		Base	7,000,000.000	101.029274	266,636.41	109.206434	288,217.57	21,581.16	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	3,515,139.420	105.189642	3,697,562.57	102.985000	3,620,066.33	-77,496.24	0.16
Original Face:		Base	22,821,698.000	105.189642	3,697,562.57	102.985000	3,620,066.33	-77,496.24	0.16
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	792,793.100	102.914358	815,897.93	99.649627	790,015.37	-25,882.56	0.04
Original Face:		Base	5,000,000.000	102.914358	815,897.93	99.649627	790,015.37	-25,882.56	0.04

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36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	9,465.380	99.989435	9,464.38	100.534078	9,515.93	51.55	0.00
Original Face:		Base	7,500,000.000	99.989435	9,464.38	100.534078	9,515.93	51.55	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	5,816,991.380	101.344830	5,895,220.05	96.062000	5,587,918.26	-307,301.79	0.25
Original Face:		Base	13,640,889.000	101.344830	5,895,220.05	96.062000	5,587,918.26	-307,301.79	0.25
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,008,567.950	108.852066	2,186,367.72	105.151807	2,112,045.49	-74,322.23	0.09
Original Face:		Base	5,000,000.000	108.852066	2,186,367.72	105.151807	2,112,045.49	-74,322.23	0.09
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	5,678,541.900	106.803527	6,064,883.05	102.569127	5,824,430.85	-240,452.20	0.26
Original Face:		Base	10,000,000.000	106.803527	6,064,883.05	102.569127	5,824,430.85	-240,452.20	0.26
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	1,429,603.270	104.233722	1,490,128.70	100.452320	1,436,069.65	-54,059.05	0.06
Original Face:		Base	14,082,000.000	104.233722	1,490,128.70	100.452320	1,436,069.65	-54,059.05	0.06
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	9,978.150	99.995490	9,977.70	99.995490	9,977.70	0.00	0.00
Original Face:		Base	5,000,000.000	99.995490	9,977.70	99.995490	9,977.70	0.00	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	237,465.640	100.967647	239,763.47	109.235117	259,395.87	19,632.40	0.01
Original Face:		Base	7,322,535.000	100.967647	239,763.47	109.235117	259,395.87	19,632.40	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,385,962.690	105.664321	1,464,468.06	106.571234	1,477,037.54	12,569.48	0.07
Original Face:		Base	8,800,000.000	105.664321	1,464,468.06	106.571234	1,477,037.54	12,569.48	0.07
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					3.34063	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.160067	10,116,006.70	116,006.70	0.45
		Base		100.000000	10,000,000.00	101.160067	10,116,006.70	116,006.70	0.45
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	100.520162	10,052,016.20	52,016.20	0.45
		Base		100.000000	10,000,000.00	100.520162	10,052,016.20	52,016.20	0.45

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38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.28375	20 Apr 2020		
		Local	8,000,000.000	100.000000	8,000,000.00	99.984230	7,998,738.40	-1,261.60	0.36
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	99.984230	7,998,738.40	-1,261.60	0.36
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	983,062.450	106.974763	1,051,628.73	99.907190	982,150.07	-69,478.66	0.04
Original Face:		Base	2,500,000.000	106.974763	1,051,628.73	99.907190	982,150.07	-69,478.66	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	2,804,917.700	102.629756	2,878,680.19	100.019530	2,805,465.50	-73,214.69	0.12
Original Face:		Base	10,000,000.000	102.629756	2,878,680.19	100.019530	2,805,465.50	-73,214.69	0.12
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	3,933,983.600	106.752505	4,199,626.02	98.137100	3,860,697.42	-338,928.60	0.17
Original Face:		Base	8,000,000.000	106.752505	4,199,626.02	98.137100	3,860,697.42	-338,928.60	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.11713	20 Aug 2067		
		Local	5,030,515.900	100.000000	5,030,515.90	99.874210	5,024,188.01	-6,327.89	0.22
Original Face:		Base	10,000,000.000	100.000000	5,030,515.90	99.874210	5,024,188.01	-6,327.89	0.22
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.24669	20 Apr 2067		
		Local	9,759,832.100	103.714735	10,122,384.03	103.229970	10,075,071.75	-47,312.28	0.45
Original Face:		Base	10,000,000.000	103.714735	10,122,384.03	103.229970	10,075,071.75	-47,312.28	0.45
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	662,232.100	103.861931	687,807.05	99.333510	657,818.39	-29,988.66	0.03
Original Face:		Base	10,000,000.000	103.861931	687,807.05	99.333510	657,818.39	-29,988.66	0.03
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	92,855.140	103.295294	95,914.99	100.339310	93,170.21	-2,744.78	0.00
Original Face:		Base	7,440,000.000	103.295294	95,914.99	100.339310	93,170.21	-2,744.78	0.00
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	148,784.850	103.137914	153,453.59	101.215100	150,592.73	-2,860.86	0.01
Original Face:		Base	4,500,000.000	103.137914	153,453.59	101.215100	150,592.73	-2,860.86	0.01
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	1,847,829.230	102.525249	1,894,491.51	99.907860	1,846,126.64	-48,364.87	0.08
Original Face:		Base	6,500,000.000	102.525249	1,894,491.51	99.907860	1,846,126.64	-48,364.87	0.08

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.11713	20 Jun 2063		
		Local	6,581,593.360	100.000000	6,581,593.36	99.772280	6,566,605.76	-14,987.60	0.29
Original Face:		Base	9,934,605.000	100.000000	6,581,593.36	99.772280	6,566,605.76	-14,987.60	0.29
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.25594	20 Dec 2066		
		Local	9,937,726.100	101.088806	10,045,928.64	101.312560	10,068,164.72	22,236.08	0.45
Original Face:		Base	10,000,000.000	101.088806	10,045,928.64	101.312560	10,068,164.72	22,236.08	0.45
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	63,906.800	104.623530	66,861.55	100.144700	63,999.27	-2,862.28	0.00
Original Face:		Base	7,600,000.000	104.623530	66,861.55	100.144700	63,999.27	-2,862.28	0.00
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72049	20 Aug 2034		
		Local	1,118,254.900	108.008002	1,207,804.78	108.353900	1,211,672.80	3,868.02	0.05
Original Face:		Base	5,000,000.000	108.008002	1,207,804.78	108.353900	1,211,672.80	3,868.02	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.05417	20 Apr 2037		
		Local	2,348,729.900	109.106998	2,562,628.69	108.127340	2,539,619.16	-23,009.53	0.11
Original Face:		Base	10,000,000.000	109.106998	2,562,628.69	108.127340	2,539,619.16	-23,009.53	0.11
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.382316	3,359,925.27	99.004230	3,217,637.48	-142,287.79	0.14
Original Face:		Base	3,250,000.000	103.382316	3,359,925.27	99.004230	3,217,637.48	-142,287.79	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.165586	5,208,279.29	98.660310	4,933,015.50	-275,263.79	0.22
Original Face:		Base	5,000,000.000	104.165586	5,208,279.29	98.660310	4,933,015.50	-275,263.79	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,177,390.760	102.898795	1,211,520.90	99.822920	1,175,305.84	-36,215.06	0.05
Original Face:		Base	6,500,000.000	102.898795	1,211,520.90	99.822920	1,175,305.84	-36,215.06	0.05
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.671749	1,993,434.98	93.680760	1,873,615.20	-119,819.78	0.08
Original Face:		Base	2,000,000.000	99.671749	1,993,434.98	93.680760	1,873,615.20	-119,819.78	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.595972	5,179,798.61	99.260600	4,963,030.00	-216,768.61	0.22
Original Face:		Base	5,000,000.000	103.595972	5,179,798.61	99.260600	4,963,030.00	-216,768.61	0.22

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38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,720,013.250	100.263539	1,724,546.16	98.369800	1,691,973.59	-32,572.57	0.08
Original Face:		Base	3,000,000.000	100.263539	1,724,546.16	98.369800	1,691,973.59	-32,572.57	0.08
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.0	20 Sep 2041		
		Local	5,434,572.720	100.307497	5,451,283.87	98.704890	5,364,189.03	-87,094.84	0.24
Original Face:		Base	12,000,000.000	100.307497	5,451,283.87	98.704890	5,364,189.03	-87,094.84	0.24
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	96.230266	5,224,341.15	98.542120	5,349,851.69	125,510.54	0.24
Original Face:		Base	5,429,000.000	96.230266	5,224,341.15	98.542120	5,349,851.69	125,510.54	0.24
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.05	16 Jan 2041		
		Local	1,911,962.200	99.878354	1,909,636.37	98.617560	1,885,530.47	-24,105.90	0.08
Original Face:		Base	5,000,000.000	99.878354	1,909,636.37	98.617560	1,885,530.47	-24,105.90	0.08
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,094,601.850	102.677567	1,123,910.55	100.157540	1,096,326.29	-27,584.26	0.05
Original Face:		Base	5,000,000.000	102.677567	1,123,910.55	100.157540	1,096,326.29	-27,584.26	0.05
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,425,043.220	102.907476	2,495,550.76	98.095750	2,378,864.33	-116,686.43	0.11
Original Face:		Base	3,000,000.000	102.907476	2,495,550.76	98.095750	2,378,864.33	-116,686.43	0.11
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,263,349.400	99.883952	7,254,920.40	97.099460	7,052,673.05	-202,247.35	0.31
Original Face:		Base	10,000,000.000	99.883952	7,254,920.40	97.099460	7,052,673.05	-202,247.35	0.31
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,333,874.530	102.218488	5,452,205.92	98.268340	5,241,509.96	-210,695.96	0.23
Original Face:		Base	5,879,850.000	102.218488	5,452,205.92	98.268340	5,241,509.96	-210,695.96	0.23
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.0904	20 Nov 2042		
		Local	3,653,725.470	114.863833	4,196,809.11	110.696220	4,044,535.98	-152,273.13	0.18
Original Face:		Base	5,010,613.000	114.863833	4,196,809.11	110.696220	4,044,535.98	-152,273.13	0.18
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.0	20 Jul 2045		
		Local	5,478,291.600	99.537244	5,452,940.50	98.462510	5,394,063.41	-58,877.09	0.24
Original Face:		Base	6,000,000.000	99.537244	5,452,940.50	98.462510	5,394,063.41	-58,877.09	0.24

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38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	12,314,573.030	102.308229	12,598,821.60	98.444390	12,123,006.30	-475,815.30	0.54
Original Face:		Base	13,484,830.000	102.308229	12,598,821.60	98.444390	12,123,006.30	-475,815.30	0.54
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.5	20 Nov 2042		
		Local	4,788,462.550	100.488324	4,811,845.75	98.293630	4,706,753.66	-105,092.09	0.21
Original Face:		Base	5,000,000.000	100.488324	4,811,845.75	98.293630	4,706,753.66	-105,092.09	0.21
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.0	20 Apr 2043		
		Local	9,598,178.300	101.435009	9,735,913.05	99.046710	9,506,679.83	-229,233.22	0.42
Original Face:		Base	10,000,000.000	101.435009	9,735,913.05	99.046710	9,506,679.83	-229,233.22	0.42
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.0	20 Nov 2044		
		Local	9,364,051.800	100.469212	9,407,989.06	98.556290	9,228,862.05	-179,127.01	0.41
Original Face:		Base	10,000,000.000	100.469212	9,407,989.06	98.556290	9,228,862.05	-179,127.01	0.41
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.5	20 Jul 2044		
		Local	9,809,485.200	97.940680	9,607,476.55	97.538500	9,568,024.72	-39,451.83	0.43
Original Face:		Base	10,000,000.000	97.940680	9,607,476.55	97.538500	9,568,024.72	-39,451.83	0.43
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					2.67088	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.104117	10,010,411.70	10,411.70	0.44
		Base		100.000000	10,000,000.00	100.104117	10,010,411.70	10,411.70	0.44
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.783010	4,989,150.48	97.429904	4,871,495.20	-117,655.28	0.22
		Base		99.783010	4,989,150.48	97.429904	4,871,495.20	-117,655.28	0.22
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	120.134363	12,013,436.34	121.351320	12,135,132.00	121,695.66	0.54
		Base		120.134363	12,013,436.34	121.351320	12,135,132.00	121,695.66	0.54
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.340490	5,931,744.11	99.736870	5,724,896.34	-206,847.77	0.25
Original Face:		Base	5,740,000.000	103.340490	5,931,744.11	99.736870	5,724,896.34	-206,847.77	0.25
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.235103	4,961,755.14	122.634740	6,131,737.00	1,169,981.86	0.27
		Base		99.235103	4,961,755.14	122.634740	6,131,737.00	1,169,981.86	0.27

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.816519	9,981,651.86	96.000000	9,600,000.00	-381,651.86	0.43
		Base		99.816519	9,981,651.86	96.000000	9,600,000.00	-381,651.86	0.43
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.242460	10,924,246.04	103.164460	10,316,446.00	-607,800.04	0.46
Original Face:		Base	10,000,000.000	109.242460	10,924,246.04	103.164460	10,316,446.00	-607,800.04	0.46
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	404,982.040	107.536253	435,502.51	99.898670	404,571.67	-30,930.84	0.02
Original Face:		Base	5,775,000.000	107.536253	435,502.51	99.898670	404,571.67	-30,930.84	0.02
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	1,569,903.650	102.642510	1,611,388.51	100.044930	1,570,609.01	-40,779.50	0.07
Original Face:		Base	10,000,000.000	102.642510	1,611,388.51	100.044930	1,570,609.01	-40,779.50	0.07
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	8,798,619.690	100.283031	8,823,522.54	98.645980	8,679,484.62	-144,037.92	0.39
Original Face:		Base	10,000,000.000	100.283031	8,823,522.54	98.645980	8,679,484.62	-144,037.92	0.39
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694	15 Apr 2046		
		Local	3,493,164.080	100.723393	3,518,433.38	97.386480	3,401,869.54	-116,563.84	0.15
Original Face:		Base	4,840,000.000	100.723393	3,518,433.38	97.386480	3,401,869.54	-116,563.84	0.15
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.301346	9,999,727.34	99.589700	9,640,434.34	-359,293.00	0.43
Original Face:		Base	9,680,152.000	103.301346	9,999,727.34	99.589700	9,640,434.34	-359,293.00	0.43
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.188584	4,909,429.19	113.648352	5,682,417.60	772,988.41	0.25
		Base		98.188584	4,909,429.19	113.648352	5,682,417.60	772,988.41	0.25
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					3.28025	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.316596	4,965,829.80	-34,170.20	0.22
		Base		100.000000	5,000,000.00	99.316596	4,965,829.80	-34,170.20	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.919928	4,995,996.40	93.642000	4,682,100.00	-313,896.40	0.21
		Base		99.919928	4,995,996.40	93.642000	4,682,100.00	-313,896.40	0.21

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50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.1725	10 Aug 2022		
		15,000,000.000	Local	100.000000	15,000,000.00	100.335954	15,050,393.10	50,393.10	0.67
			Base	100.000000	15,000,000.00	100.335954	15,050,393.10	50,393.10	0.67
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		2,000,000.000	Local	99.726638	1,994,532.76	99.296805	1,985,936.10	-8,596.66	0.09
			Base	99.726638	1,994,532.76	99.296805	1,985,936.10	-8,596.66	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		3,000,000.000	Local	99.922914	2,997,687.41	90.750000	2,722,500.00	-275,187.41	0.12
			Base	99.922914	2,997,687.41	90.750000	2,722,500.00	-275,187.41	0.12
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		5,000,000.000	Local	99.693286	4,984,664.29	119.554285	5,977,714.25	993,049.96	0.27
			Base	99.693286	4,984,664.29	119.554285	5,977,714.25	993,049.96	0.27
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		5,000,000.000	Local	99.950155	4,997,507.75	99.733063	4,986,653.15	-10,854.60	0.22
			Base	99.950155	4,997,507.75	99.733063	4,986,653.15	-10,854.60	0.22
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		10,000,000.000	Local	121.296608	12,129,660.81	119.848665	11,984,866.50	-144,794.31	0.53
			Base	121.296608	12,129,660.81	119.848665	11,984,866.50	-144,794.31	0.53
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		3,100,000.000	Local	103.505003	3,208,655.08	103.458739	3,207,220.91	-1,434.17	0.14
			Base	103.505003	3,208,655.08	103.458739	3,207,220.91	-1,434.17	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		5,000,000.000	Local	99.919758	4,995,987.92	97.500000	4,875,000.00	-120,987.92	0.22
			Base	99.919758	4,995,987.92	97.500000	4,875,000.00	-120,987.92	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		10,000,000.000	Local	99.815809	9,981,580.93	94.786971	9,478,697.10	-502,883.83	0.42
			Base	99.815809	9,981,580.93	94.786971	9,478,697.10	-502,883.83	0.42
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		8,000,000.000	Local	99.730921	7,978,473.68	99.438277	7,955,062.16	-23,411.52	0.35
			Base	99.730921	7,978,473.68	99.438277	7,955,062.16	-23,411.52	0.35

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65478HAA6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A1					1.5	17 Dec 2018		
		Local	1,210,098.570	100.000000	1,210,098.57	100.000200	1,210,100.99	2.42	0.05
	Original Face:	Base	10,000,000.000	100.000000	1,210,098.57	100.000200	1,210,100.99	2.42	0.05
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.861017	4,993,050.86	93.709905	4,685,495.25	-307,555.61	0.21
		Base		99.861017	4,993,050.86	93.709905	4,685,495.25	-307,555.61	0.21
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.923319	7,993,865.54	97.997510	7,839,800.80	-154,064.74	0.35
		Base		99.923319	7,993,865.54	97.997510	7,839,800.80	-154,064.74	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.69125	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.285338	20,057,067.60	57,067.60	0.89
		Base		100.000000	20,000,000.00	100.285338	20,057,067.60	57,067.60	0.89
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.902881	4,995,144.06	101.122440	5,056,122.00	60,977.94	0.22
		Base		99.902881	4,995,144.06	101.122440	5,056,122.00	60,977.94	0.22
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.72794	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.605419	20,121,083.80	121,083.80	0.89
		Base		100.000000	20,000,000.00	100.605419	20,121,083.80	121,083.80	0.89
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.937874	4,996,893.70	97.364231	4,868,211.55	-128,682.15	0.22
		Base		99.937874	4,996,893.70	97.364231	4,868,211.55	-128,682.15	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	119.987966	3,599,638.99	122.328000	3,669,840.00	70,201.01	0.16
		Base		119.987966	3,599,638.99	122.328000	3,669,840.00	70,201.01	0.16
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.777523	4,988,876.17	102.351543	5,117,577.15	128,700.98	0.23
		Base		99.777523	4,988,876.17	102.351543	5,117,577.15	128,700.98	0.23
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.891329	2,996,739.88	98.590940	2,957,728.20	-39,011.68	0.13
		Base		99.891329	2,996,739.88	98.590940	2,957,728.20	-39,011.68	0.13

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740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.948474	9,794,950.43	126.875480	12,433,797.04	2,638,846.61	0.55
		Base		99.948474	9,794,950.43	126.875480	12,433,797.04	2,638,846.61	0.55
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.999717	2,999,991.50	99.999717	2,999,991.50	0.00	0.13
		Base		99.999717	2,999,991.50	99.999717	2,999,991.50	0.00	0.13
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.561086	10,056,108.64	98.790300	9,879,030.00	-177,078.64	0.44
		Base		100.561086	10,056,108.64	98.790300	9,879,030.00	-177,078.64	0.44
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.687841	3,020,635.24	99.482000	2,984,460.00	-36,175.24	0.13
		Base		100.687841	3,020,635.24	99.482000	2,984,460.00	-36,175.24	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.610033	5,030,501.64	99.381661	4,969,083.05	-61,418.59	0.22
		Base		100.610033	5,030,501.64	99.381661	4,969,083.05	-61,418.59	0.22
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.750248	3,990,009.91	94.500000	3,780,000.00	-210,009.91	0.17
		Base		99.750248	3,990,009.91	94.500000	3,780,000.00	-210,009.91	0.17
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.2	25 Jan 2028		
		Local	10,000,000.000	99.855859	9,985,585.93	95.770784	9,577,078.40	-408,507.53	0.43
		Base		99.855859	9,985,585.93	95.770784	9,577,078.40	-408,507.53	0.43
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.80575	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.793064	10,079,306.40	79,306.40	0.45
		Base		100.000000	10,000,000.00	100.793064	10,079,306.40	79,306.40	0.45
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.940772	4,997,038.59	96.461000	4,823,050.00	-173,988.59	0.21
		Base		99.940772	4,997,038.59	96.461000	4,823,050.00	-173,988.59	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.987823	3,999,512.91	99.823063	3,992,922.52	-6,590.39	0.18
		Base		99.987823	3,999,512.91	99.823063	3,992,922.52	-6,590.39	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.989486	4,999,474.28	97.157151	4,857,857.55	-141,616.73	0.22
		Base		99.989486	4,999,474.28	97.157151	4,857,857.55	-141,616.73	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.921214	4,996,060.71	98.611243	4,930,562.15	-65,498.56	0.22
		Base		99.921214	4,996,060.71	98.611243	4,930,562.15	-65,498.56	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.406703	5,420,335.15	123.067476	6,153,373.80	733,038.65	0.27
		Base		108.406703	5,420,335.15	123.067476	6,153,373.80	733,038.65	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	99.868988	4,993,449.40	100.276200	5,013,810.00	20,360.60	0.22
		Base		99.868988	4,993,449.40	100.276200	5,013,810.00	20,360.60	0.22
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.794530	2,993,835.90	102.696778	3,080,903.34	87,067.44	0.14
		Base		99.794530	2,993,835.90	102.696778	3,080,903.34	87,067.44	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.25	23 Aug 2021		
		Local	5,000,000.000	99.846280	4,992,314.02	96.124173	4,806,208.65	-186,105.37	0.21
		Base		99.846280	4,992,314.02	96.124173	4,806,208.65	-186,105.37	0.21
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.936575	14,990,486.30	96.726000	14,508,900.00	-481,586.30	0.64
		Base		99.936575	14,990,486.30	96.726000	14,508,900.00	-481,586.30	0.64
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.58805	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.096781	7,006,774.67	6,774.67	0.31
		Base		100.000000	7,000,000.00	100.096781	7,006,774.67	6,774.67	0.31
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.665821	4,983,291.05	125.332598	6,266,629.90	1,283,338.85	0.28
		Base		99.665821	4,983,291.05	125.332598	6,266,629.90	1,283,338.85	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
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	99.446000	4,972,300.00	-27,700.00	0.22
		Base		100.000000	5,000,000.00	99.446000	4,972,300.00	-27,700.00	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	104.448357	7,833,626.74	106.250000	7,968,750.00	135,123.26	0.35
		Base		104.448357	7,833,626.74	106.250000	7,968,750.00	135,123.26	0.35
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	114.458955	5,722,947.77	117.714844	5,885,742.20	162,794.43	0.26
		Base		114.458955	5,722,947.77	117.714844	5,885,742.20	162,794.43	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	116.357607	5,817,880.37	120.164062	6,008,203.10	190,322.73	0.27
		Base		116.357607	5,817,880.37	120.164062	6,008,203.10	190,322.73	0.27
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	108.970461	5,448,523.05	118.992188	5,949,609.40	501,086.35	0.26
		Base		108.970461	5,448,523.05	118.992188	5,949,609.40	501,086.35	0.26
912810ES3	US TREASURY N/B 11/24 7.5					7.5	15 Nov 2024		
		Local	5,000,000.000	131.302347	6,565,117.34	127.425781	6,371,289.05	-193,828.29	0.28
		Base		131.302347	6,565,117.34	127.425781	6,371,289.05	-193,828.29	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	12,500,000.000	125.646415	15,705,801.89	126.203125	15,775,390.63	69,588.74	0.70
		Base		125.646415	15,705,801.89	126.203125	15,775,390.63	69,588.74	0.70
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		Local	12,500,000.000	118.108766	14,763,595.73	121.777344	15,222,168.00	458,572.27	0.68
		Base		118.108766	14,763,595.73	121.777344	15,222,168.00	458,572.27	0.68
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		Local	20,000,000.000	131.733228	26,346,645.54	128.523438	25,704,687.60	-641,957.94	1.14
		Base		131.733228	26,346,645.54	128.523438	25,704,687.60	-641,957.94	1.14
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		Local	12,500,000.000	134.565181	16,820,647.62	127.332031	15,916,503.88	-904,143.74	0.71
		Base		134.565181	16,820,647.62	127.332031	15,916,503.88	-904,143.74	0.71

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912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	121.765416	18,264,812.46	128.359375	19,253,906.25	989,093.79	0.86
			Base	121.765416	18,264,812.46	128.359375	19,253,906.25	989,093.79	0.86
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	135.139872	20,270,980.82	126.820000	19,023,000.00	-1,247,980.82	0.84
			Base	135.139872	20,270,980.82	126.820000	19,023,000.00	-1,247,980.82	0.84
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		27,500,000.000	Local	127.987749	35,196,631.02	123.097656	33,851,855.40	-1,344,775.62	1.50
			Base	127.987749	35,196,631.02	123.097656	33,851,855.40	-1,344,775.62	1.50
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		17,500,000.000	Local	127.085343	22,239,935.11	121.332031	21,233,105.43	-1,006,829.68	0.94
			Base	127.085343	22,239,935.11	121.332031	21,233,105.43	-1,006,829.68	0.94
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		20,000,000.000	Local	125.279311	25,055,862.17	121.746094	24,349,218.80	-706,643.37	1.08
			Base	125.279311	25,055,862.17	121.746094	24,349,218.80	-706,643.37	1.08
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	136.174898	27,234,979.61	130.886719	26,177,343.80	-1,057,635.81	1.16
			Base	136.174898	27,234,979.61	130.886719	26,177,343.80	-1,057,635.81	1.16
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		17,500,000.000	Local	144.106238	25,218,591.58	133.824000	23,419,200.00	-1,799,391.58	1.04
			Base	144.106238	25,218,591.58	133.824000	23,419,200.00	-1,799,391.58	1.04
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.904195	4,995,209.74	98.808594	4,940,429.70	-54,780.04	0.22
			Base	99.904195	4,995,209.74	98.808594	4,940,429.70	-54,780.04	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.273527	2,581,838.18	96.757812	2,418,945.30	-162,892.88	0.11
			Base	103.273527	2,581,838.18	96.757812	2,418,945.30	-162,892.88	0.11
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	100.741352	5,037,067.58	100.308594	5,015,429.70	-21,637.88	0.22
			Base	100.741352	5,037,067.58	100.308594	5,015,429.70	-21,637.88	0.22

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912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		10,000,000.000	Local	99.597487	9,959,748.65	96.176000	9,617,600.00	-342,148.65	0.43
			Base	99.597487	9,959,748.65	96.176000	9,617,600.00	-342,148.65	0.43
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.175329	5,008,766.47	100.128906	5,006,445.30	-2,321.17	0.22
			Base	100.175329	5,008,766.47	100.128906	5,006,445.30	-2,321.17	0.22
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	104.350206	5,217,510.31	101.378906	5,068,945.30	-148,565.01	0.23
			Base	104.350206	5,217,510.31	101.378906	5,068,945.30	-148,565.01	0.23
912828SD3	US TREASURY N/B 01/19 1.25					1.25	31 Jan 2019		
		5,000,000.000	Local	99.457031	4,972,851.56	99.449219	4,972,460.95	-390.61	0.22
			Base	99.457031	4,972,851.56	99.449219	4,972,460.95	-390.61	0.22
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.842555	4,992,127.77	98.671875	4,933,593.75	-58,534.02	0.22
			Base	99.842555	4,992,127.77	98.671875	4,933,593.75	-58,534.02	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.680997	4,984,049.84	95.796875	4,789,843.75	-194,206.09	0.21
			Base	99.680997	4,984,049.84	95.796875	4,789,843.75	-194,206.09	0.21
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.853857	4,992,692.84	98.246094	4,912,304.70	-80,388.14	0.22
			Base	99.853857	4,992,692.84	98.246094	4,912,304.70	-80,388.14	0.22
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.273881	4,963,694.05	95.531250	4,776,562.50	-187,131.55	0.21
			Base	99.273881	4,963,694.05	95.531250	4,776,562.50	-187,131.55	0.21
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
		10,000,000.000	Local	95.772140	9,577,214.02	93.714844	9,371,484.40	-205,729.62	0.42
			Base	95.772140	9,577,214.02	93.714844	9,371,484.40	-205,729.62	0.42
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.784800	7,483,860.02	97.972656	7,347,949.20	-135,910.82	0.33
			Base	99.784800	7,483,860.02	97.972656	7,347,949.20	-135,910.82	0.33

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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
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
		5,000,000.000	Local	95.575782	4,778,789.09	95.425781	4,771,289.05	-7,500.04	0.21
			Base	95.575782	4,778,789.09	95.425781	4,771,289.05	-7,500.04	0.21
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		10,000,000.000	Local	99.629776	9,962,977.57	99.269531	9,926,953.10	-36,024.47	0.44
			Base	99.629776	9,962,977.57	99.269531	9,926,953.10	-36,024.47	0.44
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		5,000,000.000	Local	99.986990	4,999,349.48	98.860920	4,943,046.00	-56,303.48	0.22
Original Face:		5,000,000.000	Base	99.986990	4,999,349.48	98.860920	4,943,046.00	-56,303.48	0.22
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.34375	20 Sep 2022		
		10,500,000.000	Local	100.000000	10,500,000.00	100.019440	10,502,041.20	2,041.20	0.47
Original Face:		10,500,000.000	Base	100.000000	10,500,000.00	100.019440	10,502,041.20	2,041.20	0.47
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		9,250,000.000	Local	107.240847	9,919,778.38	101.287460	9,369,090.05	-550,688.33	0.42
Original Face:		9,250,000.000	Base	107.240847	9,919,778.38	101.287460	9,369,090.05	-550,688.33	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		5,000,000.000	Local	101.626141	5,081,307.03	100.415730	5,020,786.50	-60,520.53	0.22
Original Face:		5,000,000.000	Base	101.626141	5,081,307.03	100.415730	5,020,786.50	-60,520.53	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		1,081,792.710	Local	102.493630	1,108,768.62	99.901610	1,080,728.33	-28,040.29	0.05
Original Face:		5,000,000.000	Base	102.493630	1,108,768.62	99.901610	1,080,728.33	-28,040.29	0.05
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		7,400,000.000	Local	101.002088	7,474,154.48	99.216050	7,341,987.70	-132,166.78	0.33
Original Face:		7,400,000.000	Base	101.002088	7,474,154.48	99.216050	7,341,987.70	-132,166.78	0.33
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		5,000,000.000	Local	99.918084	4,995,904.21	117.657055	5,882,852.75	886,948.54	0.26
			Base	99.918084	4,995,904.21	117.657055	5,882,852.75	886,948.54	0.26
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.30063	09 Oct 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	99.923476	4,996,173.80	-3,826.20	0.22
			Base	100.000000	5,000,000.00	99.923476	4,996,173.80	-3,826.20	0.22

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94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.929737	4,996,486.84	95.134000	4,756,700.00	-239,786.84	0.21
		Base		99.929737	4,996,486.84	95.134000	4,756,700.00	-239,786.84	0.21
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.509158	4,925,457.90	-74,542.10	0.22
		Base		100.000000	5,000,000.00	98.509158	4,925,457.90	-74,542.10	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.987694	9,998,769.38	97.768000	9,776,800.00	-221,969.38	0.43
		Base		99.987694	9,998,769.38	97.768000	9,776,800.00	-221,969.38	0.43
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.66125	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.345000	15,351,750.00	351,750.00	0.68
		Base		100.000000	15,000,000.00	102.345000	15,351,750.00	351,750.00	0.68
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	915,573.790	99.997736	915,553.06	99.398620	910,067.71	-5,485.35	0.04
	Original Face:	Base	3,500,000.000	99.997736	915,553.06	99.398620	910,067.71	-5,485.35	0.04
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.567685	5,178,384.26	99.707260	4,985,363.00	-193,021.26	0.22
	Original Face:	Base	5,000,000.000	103.567685	5,178,384.26	99.707260	4,985,363.00	-193,021.26	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.694763	6,978,633.44	92.424000	6,469,680.00	-508,953.44	0.29
		Base		99.694763	6,978,633.44	92.424000	6,469,680.00	-508,953.44	0.29
US DOLLAR Total									
		Local	2,122,639,519.590		2,223,135,485.14		2,195,913,774.44	-27,221,710.70	97.54
	Original Face:	Base	2,146,889,539.000		2,223,135,485.14		2,195,913,774.44	-27,221,710.70	97.54
FIXED INCOME Total									
		Base	2,122,639,519.590		2,223,135,485.14		2,195,913,774.44	-27,221,710.70	97.54
	Original Face:		2,146,889,539.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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

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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
FUND Total									
		2,178,098,684.410	Base		2,278,488,666.72		2,251,267,190.99	-27,221,475.73	100.00
Original Face:		2,146,889,539.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		71,556.840	Local	1.000000	71,556.84	1.000000	71,556.84	0.00	0.02
			Base	1.000000	71,556.84	1.000000	71,556.84	0.00	0.02
US DOLLAR Total									
		71,556.840	Local		71,556.84		71,556.84	0.00	0.02
			Base		71,556.84		71,556.84	0.00	0.02
CASH Total									
		71,556.840	Base		71,556.84		71,556.84	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.55	16 Jun 2022		
		3,000,000.000	Local	99.926354	2,997,790.61	96.690693	2,900,720.79	-97,069.82	0.85
			Base	99.926354	2,997,790.61	96.690693	2,900,720.79	-97,069.82	0.85
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.12	02 Jul 2018		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.39
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.39
US DOLLAR Total									
		18,000,000.000	Local		17,997,790.61		17,900,720.79	-97,069.82	5.24
			Base		17,997,790.61		17,900,720.79	-97,069.82	5.24
CASH EQUIVALENT Total									
		18,000,000.000	Base		17,997,790.61		17,900,720.79	-97,069.82	5.24
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					2.99713	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.316112	501,580.56	1,580.56	0.15
		Base		100.000000	500,000.00	100.316112	501,580.56	1,580.56	0.15
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.229181	2,024,583.62	98.407780	1,968,155.60	-56,428.02	0.58
		Base		101.229181	2,024,583.62	98.407780	1,968,155.60	-56,428.02	0.58
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.39325	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.984570	3,999,382.80	-617.20	1.17
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.984570	3,999,382.80	-617.20	1.17
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		Local	2,000,000.000	99.947135	1,998,942.70	98.449311	1,968,986.22	-29,956.48	0.58
		Base		99.947135	1,998,942.70	98.449311	1,968,986.22	-29,956.48	0.58
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	100.450113	2,009,002.26	9,002.26	0.59
		Base		100.000000	2,000,000.00	100.450113	2,009,002.26	9,002.26	0.59
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					2.68375	03 May 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.176675	3,005,300.25	5,300.25	0.88
		Base		100.000000	3,000,000.00	100.176675	3,005,300.25	5,300.25	0.88
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.565	12 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.058232	5,002,911.60	2,911.60	1.46
		Base		100.000000	5,000,000.00	100.058232	5,002,911.60	2,911.60	1.46
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.6725	10 May 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.213264	2,004,265.28	4,265.28	0.59
		Base		100.000000	2,000,000.00	100.213264	2,004,265.28	4,265.28	0.59
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.75805	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.201557	2,004,031.14	4,031.14	0.59
		Base		100.000000	2,000,000.00	100.201557	2,004,031.14	4,031.14	0.59
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.655	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.474000	5,023,700.00	23,700.00	1.47
		Base		100.000000	5,000,000.00	100.474000	5,023,700.00	23,700.00	1.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.70575	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.960973	7,067,268.11	67,268.11	2.07
		Base		100.000000	7,000,000.00	100.960973	7,067,268.11	67,268.11	2.07
05581RAD8	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3					1.34	22 Jan 2019		
		Local	46,522.580	99.984072	46,515.17	99.939820	46,494.58	-20.59	0.01
	Original Face:	Base	4,280,000.000	99.984072	46,515.17	99.939820	46,494.58	-20.59	0.01
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625	19 Oct 2020		
		Local	5,810,000.000	100.383643	5,832,289.68	98.770000	5,738,537.00	-93,752.68	1.68
		Base		100.383643	5,832,289.68	98.770000	5,738,537.00	-93,752.68	1.68
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	100.507195	3,015,215.85	15,215.85	0.88
		Base		100.000000	3,000,000.00	100.507195	3,015,215.85	15,215.85	0.88
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.979226	499,896.13	98.810424	494,052.12	-5,844.01	0.14
		Base		99.979226	499,896.13	98.810424	494,052.12	-5,844.01	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.994129	2,999,823.86	98.118505	2,943,555.15	-56,268.71	0.86
		Base		99.994129	2,999,823.86	98.118505	2,943,555.15	-56,268.71	0.86
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.78063	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.327454	5,016,372.70	16,372.70	1.47
		Base		100.000000	5,000,000.00	100.327454	5,016,372.70	16,372.70	1.47
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	99.944922	3,997,796.88	-2,203.12	1.17
		Base		100.000000	4,000,000.00	99.944922	3,997,796.88	-2,203.12	1.17
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.999260	1,999,985.20	99.999260	1,999,985.20	0.00	0.59
		Base		99.999260	1,999,985.20	99.999260	1,999,985.20	0.00	0.59
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	75,674.980	100.078758	75,734.58	99.930470	75,622.36	-112.22	0.02
	Original Face:	Base	3,737,000.000	100.078758	75,734.58	99.930470	75,622.36	-112.22	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.839753	1,996,795.05	96.129177	1,922,583.54	-74,211.51	0.56
		Base		99.839753	1,996,795.05	96.129177	1,922,583.54	-74,211.51	0.56
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.95713	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.385373	5,019,268.65	19,268.65	1.47
		Base		100.000000	5,000,000.00	100.385373	5,019,268.65	19,268.65	1.47
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.974934	999,749.34	98.330170	983,301.70	-16,447.64	0.29
Original Face:		Base	1,000,000.000	99.974934	999,749.34	98.330170	983,301.70	-16,447.64	0.29
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74325	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.769910	2,015,398.20	15,398.20	0.59
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.769910	2,015,398.20	15,398.20	0.59
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					3.05469	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.642918	3,019,287.54	19,287.54	0.88
		Base		100.000000	3,000,000.00	100.642918	3,019,287.54	19,287.54	0.88
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					2.83381	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.516526	4,020,661.04	20,661.04	1.18
		Base		100.000000	4,000,000.00	100.516526	4,020,661.04	20,661.04	1.18
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.35	31 Jan 2020		
		Local	5,000,000.000	99.820328	4,991,016.39	98.561254	4,928,062.70	-62,953.69	1.44
		Base		99.820328	4,991,016.39	98.561254	4,928,062.70	-62,953.69	1.44
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.65	08 Aug 2022		
		Local	4,000,000.000	99.812830	3,992,513.21	95.953617	3,838,144.68	-154,368.53	1.12
		Base		99.812830	3,992,513.21	95.953617	3,838,144.68	-154,368.53	1.12
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	165,024.610	99.997194	165,019.98	99.916820	164,887.34	-132.64	0.05
Original Face:		Base	2,500,000.000	99.997194	165,019.98	99.916820	164,887.34	-132.64	0.05
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.7	30 Mar 2021		
		Local	2,370,000.000	100.288743	2,376,843.20	98.077542	2,324,437.75	-52,405.45	0.68
		Base		100.288743	2,376,843.20	98.077542	2,324,437.75	-52,405.45	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.079308	4,003,172.32	3,172.32	1.17
		Base		100.000000	4,000,000.00	100.079308	4,003,172.32	3,172.32	1.17
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.993428	999,934.28	99.784990	997,849.90	-2,084.38	0.29
Original Face:		Base	1,000,000.000	99.993428	999,934.28	99.784990	997,849.90	-2,084.38	0.29
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	100.133444	1,001,334.44	1,334.44	0.29
		Base		100.000000	1,000,000.00	100.133444	1,001,334.44	1,334.44	0.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.934973	1,998,699.45	98.250348	1,965,006.96	-33,692.49	0.57
		Base		99.934973	1,998,699.45	98.250348	1,965,006.96	-33,692.49	0.57
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	488,128.950	99.991906	488,089.44	99.814800	487,224.94	-864.50	0.14
Original Face:		Base	2,000,000.000	99.991906	488,089.44	99.814800	487,224.94	-864.50	0.14
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.97	20 Jan 2023		
		Local	2,779,540.640	100.206294	2,785,274.66	99.253740	2,758,798.04	-26,476.62	0.81
Original Face:		Base	3,000,000.000	100.206294	2,785,274.66	99.253740	2,758,798.04	-26,476.62	0.81
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.992494	3,999,699.76	98.342037	3,933,681.48	-66,018.28	1.15
		Base		99.992494	3,999,699.76	98.342037	3,933,681.48	-66,018.28	1.15
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	99.496255	1,989,925.10	-10,074.90	0.58
		Base		100.000000	2,000,000.00	99.496255	1,989,925.10	-10,074.90	0.58
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.25	25 Jun 2022		
		Local	5,115,089.710	100.000000	5,115,089.71	97.276290	4,975,769.50	-139,320.21	1.46
Original Face:		Base	5,126,000.000	100.000000	5,115,089.71	97.276290	4,975,769.50	-139,320.21	1.46
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	11,391.660	100.544346	11,453.67	100.780373	11,480.56	26.89	0.00
Original Face:		Base	1,100,000.000	100.544346	11,453.67	100.780373	11,480.56	26.89	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
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	810,512.410	103.596710	839,664.19	102.894455	833,972.33	-5,691.86	0.24
Original Face:		Base	2,090,000.000	103.596710	839,664.19	102.894455	833,972.33	-5,691.86	0.24
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	2,127.090	100.049833	2,128.15	100.058066	2,128.33	0.18	0.00
Original Face:		Base	1,500,000.000	100.049833	2,128.15	100.058066	2,128.33	0.18	0.00
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	0.470	102.127660	0.48	100.140548	0.47	-0.01	0.00
Original Face:		Base	1,500,000.000	102.127660	0.48	100.140548	0.47	-0.01	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	3,911.680	101.036639	3,952.23	103.327892	4,041.86	89.63	0.00
Original Face:		Base	250,000.000	101.036639	3,952.23	103.327892	4,041.86	89.63	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	52,348.030	100.112058	52,406.69	103.367180	54,110.68	1,703.99	0.02
Original Face:		Base	1,000,000.000	100.112058	52,406.69	103.367180	54,110.68	1,703.99	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	60,564.280	100.669685	60,969.87	103.366519	62,603.19	1,633.32	0.02
Original Face:		Base	2,206,300.000	100.669685	60,969.87	103.366519	62,603.19	1,633.32	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	909,395.600	101.499936	923,035.95	100.035999	909,722.97	-13,312.98	0.27
Original Face:		Base	5,000,000.000	101.499936	923,035.95	100.035999	909,722.97	-13,312.98	0.27
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,300,846.450	102.159446	2,350,531.98	97.808552	2,250,424.60	-100,107.38	0.66
Original Face:		Base	5,000,000.000	102.159446	2,350,531.98	97.808552	2,250,424.60	-100,107.38	0.66
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	50,841.010	101.139926	51,420.56	103.195447	52,465.61	1,045.05	0.02
Original Face:		Base	1,000,000.000	101.139926	51,420.56	103.195447	52,465.61	1,045.05	0.02
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	490,028.640	101.379468	496,788.43	102.821434	503,854.47	7,066.04	0.15
Original Face:		Base	6,000,000.000	101.379468	496,788.43	102.821434	503,854.47	7,066.04	0.15

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3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	486,672.750	101.806647	495,465.21	101.192578	492,476.70	-2,988.51	0.14
	Original Face:	Base	5,000,000.000	101.806647	495,465.21	101.192578	492,476.70	-2,988.51	0.14
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,049,756.700	103.963780	2,131,004.55	100.302244	2,055,951.97	-75,052.58	0.60
	Original Face:	Base	5,000,000.000	103.963780	2,131,004.55	100.302244	2,055,951.97	-75,052.58	0.60
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,361,233.360	103.873755	1,413,964.21	102.739563	1,398,525.21	-15,439.00	0.41
	Original Face:	Base	5,700,000.000	103.873755	1,413,964.21	102.739563	1,398,525.21	-15,439.00	0.41
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	609,947.060	103.586613	631,823.50	102.898794	627,628.17	-4,195.33	0.18
	Original Face:	Base	2,000,000.000	103.586613	631,823.50	102.898794	627,628.17	-4,195.33	0.18
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375	13 Dec 2019		
		Local	5,000,000.000	100.383000	5,019,150.00	99.809000	4,990,450.00	-28,700.00	1.46
		Base		100.383000	5,019,150.00	99.809000	4,990,450.00	-28,700.00	1.46
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	97.527400	1,950,548.00	-49,452.00	0.57
		Base		100.000000	2,000,000.00	97.527400	1,950,548.00	-49,452.00	0.57
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.109455	2,903,174.19	99.140700	2,875,080.30	-28,093.89	0.84
		Base		100.109455	2,903,174.19	99.140700	2,875,080.30	-28,093.89	0.84
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.15	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.037700	4,851,885.00	-148,115.00	1.42
		Base		100.000000	5,000,000.00	97.037700	4,851,885.00	-148,115.00	1.42
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.988277	999,882.77	99.506900	995,069.00	-4,813.77	0.29
		Base		99.988277	999,882.77	99.506900	995,069.00	-4,813.77	0.29
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	890,961.940	100.627410	896,551.92	99.193990	883,780.70	-12,771.22	0.26
	Original Face:	Base	1,000,000.000	100.627410	896,551.92	99.193990	883,780.70	-12,771.22	0.26

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3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.28775	25 Apr 2020		
		Local	366,254.830	99.987151	366,207.77	99.940470	366,036.80	-170.97	0.11
Original Face:		Base	1,000,000.000	99.987151	366,207.77	99.940470	366,036.80	-170.97	0.11
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	5,398.420	99.933499	5,394.83	100.730387	5,437.85	43.02	0.00
Original Face:		Base	2,360,770.000	99.933499	5,394.83	100.730387	5,437.85	43.02	0.00
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,383,969.100	100.158753	2,387,753.72	98.792760	2,355,188.87	-32,564.85	0.69
Original Face:		Base	2,500,000.000	100.158753	2,387,753.72	98.792760	2,355,188.87	-32,564.85	0.69
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	896,531.330	106.178215	951,920.96	103.849910	931,046.98	-20,873.98	0.27
Original Face:		Base	1,212,000.000	106.178215	951,920.96	103.849910	931,046.98	-20,873.98	0.27
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.683404	1,993,668.08	95.431100	1,908,622.00	-85,046.08	0.56
		Base		99.683404	1,993,668.08	95.431100	1,908,622.00	-85,046.08	0.56
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	405,931.430	102.890269	417,663.94	100.666944	408,638.77	-9,025.17	0.12
Original Face:		Base	500,000.000	102.890269	417,663.94	100.666944	408,638.77	-9,025.17	0.12
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,904,347.680	101.387267	1,930,766.06	98.014714	1,866,540.93	-64,225.13	0.55
Original Face:		Base	2,000,000.000	101.387267	1,930,766.06	98.014714	1,866,540.93	-64,225.13	0.55
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	610,915.520	101.423639	619,612.75	97.983205	598,594.61	-21,018.14	0.18
Original Face:		Base	1,500,000.000	101.423639	619,612.75	97.983205	598,594.61	-21,018.14	0.18
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	42,679.430	100.464931	42,877.86	102.993634	43,957.10	1,079.24	0.01
Original Face:		Base	2,500,000.000	100.464931	42,877.86	102.993634	43,957.10	1,079.24	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	86,379.040	101.578473	87,742.51	105.169669	90,844.55	3,102.04	0.03
Original Face:		Base	983,845.000	101.578473	87,742.51	105.169669	90,844.55	3,102.04	0.03

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31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	54,363.920	100.570949	54,674.31	102.834143	55,904.67	1,230.36	0.02
Original Face:		Base	1,800,000.000	100.570949	54,674.31	102.834143	55,904.67	1,230.36	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	72,683.580	101.521045	73,789.13	100.816724	73,277.20	-511.93	0.02
Original Face:		Base	3,350,000.000	101.521045	73,789.13	100.816724	73,277.20	-511.93	0.02
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	0.630	101.587302	0.64	100.041217	0.63	-0.01	0.00
Original Face:		Base	1,500,000.000	101.587302	0.64	100.041217	0.63	-0.01	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,919,369.610	103.958766	1,995,352.97	102.696799	1,971,131.15	-24,221.82	0.58
Original Face:		Base	5,200,000.000	103.958766	1,995,352.97	102.696799	1,971,131.15	-24,221.82	0.58
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	790,576.680	101.622999	803,407.73	98.046991	775,136.65	-28,271.08	0.23
Original Face:		Base	2,680,283.000	101.622999	803,407.73	98.046991	775,136.65	-28,271.08	0.23
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	5,529,643.200	102.399647	5,662,335.10	97.983661	5,418,146.85	-244,188.25	1.59
Original Face:		Base	15,000,000.000	102.399647	5,662,335.10	97.983661	5,418,146.85	-244,188.25	1.59
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,059,613.770	101.315099	2,086,699.72	97.922137	2,016,817.82	-69,881.90	0.59
Original Face:		Base	4,200,000.000	101.315099	2,086,699.72	97.922137	2,016,817.82	-69,881.90	0.59
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	153,121.070	102.266834	156,592.07	103.435172	158,381.04	1,788.97	0.05
Original Face:		Base	1,500,000.000	102.266834	156,592.07	103.435172	158,381.04	1,788.97	0.05
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	233,639.840	101.382564	236,870.06	102.661086	239,857.20	2,987.14	0.07
Original Face:		Base	3,200,000.000	101.382564	236,870.06	102.661086	239,857.20	2,987.14	0.07
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	204,140.950	103.151347	210,574.14	101.260215	206,713.56	-3,860.58	0.06
Original Face:		Base	765,534.000	103.151347	210,574.14	101.260215	206,713.56	-3,860.58	0.06

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31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	1,675,456.180	102.395263	1,715,587.77	97.985567	1,641,705.24	-73,882.53	0.48
Original Face:		Base	5,157,070.000	102.395263	1,715,587.77	97.985567	1,641,705.24	-73,882.53	0.48
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	267,645.800	101.631036	272,011.20	103.338178	276,580.29	4,569.09	0.08
Original Face:		Base	5,000,000.000	101.631036	272,011.20	103.338178	276,580.29	4,569.09	0.08
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	481,790.850	102.238845	492,577.40	102.671828	494,663.47	2,086.07	0.14
Original Face:		Base	5,000,000.000	102.238845	492,577.40	102.671828	494,663.47	2,086.07	0.14
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	474,737.300	103.729233	492,441.36	102.762864	487,853.65	-4,587.71	0.14
Original Face:		Base	2,000,000.000	103.729233	492,441.36	102.762864	487,853.65	-4,587.71	0.14
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	292,740.450	103.553107	303,141.83	104.530173	306,002.10	2,860.27	0.09
Original Face:		Base	5,000,000.000	103.553107	303,141.83	104.530173	306,002.10	2,860.27	0.09
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,748,957.210	107.029372	2,942,191.63	105.211268	2,892,212.74	-49,978.89	0.85
Original Face:		Base	14,750,000.000	107.029372	2,942,191.63	105.211268	2,892,212.74	-49,978.89	0.85
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	293,498.340	101.260876	297,198.99	100.014740	293,541.60	-3,657.39	0.09
Original Face:		Base	2,000,000.000	101.260876	297,198.99	100.014740	293,541.60	-3,657.39	0.09
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875	27 Jul 2020		
		Local	4,000,000.000	100.359303	4,014,372.10	99.437332	3,977,493.28	-36,878.82	1.16
		Base		100.359303	4,014,372.10	99.437332	3,977,493.28	-36,878.82	1.16
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	5,000,000.000	99.709615	4,985,480.76	99.171124	4,958,556.20	-26,924.56	1.45
		Base		99.709615	4,985,480.76	99.171124	4,958,556.20	-26,924.56	1.45
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	99.937240	999,372.40	-627.60	0.29
		Base		100.000000	1,000,000.00	99.937240	999,372.40	-627.60	0.29

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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	100.639056	1,006,390.56	6,390.56	0.29
		Base		100.000000	1,000,000.00	100.639056	1,006,390.56	6,390.56	0.29
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.986781	7,998,942.46	98.893148	7,911,451.84	-87,490.62	2.31
		Base		99.986781	7,998,942.46	98.893148	7,911,451.84	-87,490.62	2.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,489,941.840	98.795000	2,459,938.04	96.242210	2,396,375.05	-63,562.99	0.70
Original Face:		Base	4,000,000.000	98.795000	2,459,938.04	96.242210	2,396,375.05	-63,562.99	0.70
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,247,912.250	99.089856	1,236,554.45	94.826740	1,183,354.50	-53,199.95	0.35
Original Face:		Base	1,900,000.000	99.089856	1,236,554.45	94.826740	1,183,354.50	-53,199.95	0.35
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
		Local	2,370,151.550	99.540297	2,359,255.89	98.106030	2,325,261.59	-33,994.30	0.68
Original Face:		Base	3,050,000.000	99.540297	2,359,255.89	98.106030	2,325,261.59	-33,994.30	0.68
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,918,326.770	99.281410	2,897,355.97	96.322380	2,811,001.80	-86,354.17	0.82
Original Face:		Base	3,000,000.000	99.281410	2,897,355.97	96.322380	2,811,001.80	-86,354.17	0.82
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
		Local	4,788,462.550	99.858844	4,781,703.34	97.717260	4,679,154.40	-102,548.94	1.37
Original Face:		Base	5,000,000.000	99.858844	4,781,703.34	97.717260	4,679,154.40	-102,548.94	1.37
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.997845	999,978.45	99.727980	997,279.80	-2,698.65	0.29
		Base		99.997845	999,978.45	99.727980	997,279.80	-2,698.65	0.29
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.045614	6,002,736.81	100.045614	6,002,736.81	0.00	1.76
		Base		100.045614	6,002,736.81	100.045614	6,002,736.81	0.00	1.76
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	95.673355	2,870,200.65	-129,799.35	0.84
		Base		100.000000	3,000,000.00	95.673355	2,870,200.65	-129,799.35	0.84

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459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.522513	3,980,900.52	98.354700	3,934,188.00	-46,712.52	1.15
		Base		99.522513	3,980,900.52	98.354700	3,934,188.00	-46,712.52	1.15
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.257666	501,288.33	1,288.33	0.15
		Base		100.000000	500,000.00	100.257666	501,288.33	1,288.33	0.15
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.988910	1,999,778.19	99.335550	1,986,711.00	-13,067.19	0.58
		Base		99.988910	1,999,778.19	99.335550	1,986,711.00	-13,067.19	0.58
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					2.74713	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.381658	501,908.29	1,908.29	0.15
		Base		100.000000	500,000.00	100.381658	501,908.29	1,908.29	0.15
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
		Local	2,000,000.000	99.940372	1,998,807.44	97.739159	1,954,783.18	-44,024.26	0.57
		Base		99.940372	1,998,807.44	97.739159	1,954,783.18	-44,024.26	0.57
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	99.945471	6,996,182.97	-3,817.03	2.05
		Base		100.000000	7,000,000.00	99.945471	6,996,182.97	-3,817.03	2.05
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.7275	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.527884	5,529,033.62	29,033.62	1.62
		Base		100.000000	5,500,000.00	100.527884	5,529,033.62	29,033.62	1.62
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.993871	2,999,816.13	98.512488	2,955,374.64	-44,441.49	0.86
		Base		99.993871	2,999,816.13	98.512488	2,955,374.64	-44,441.49	0.86
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.325256	8,026,020.46	98.768956	7,901,516.48	-124,503.98	2.31
		Base		100.325256	8,026,020.46	98.768956	7,901,516.48	-124,503.98	2.31
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.962092	1,999,241.84	98.431190	1,968,623.80	-30,618.04	0.58
		Base		99.962092	1,999,241.84	98.431190	1,968,623.80	-30,618.04	0.58

& 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
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,029,905.950	99.988848	2,029,679.58	99.361360	2,016,942.16	-12,737.42	0.59
Original Face:		Base	3,000,000.000	99.988848	2,029,679.58	99.361360	2,016,942.16	-12,737.42	0.59
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
		Local	3,790,000.000	99.886024	3,785,680.32	98.258657	3,724,003.10	-61,677.22	1.09
		Base		99.886024	3,785,680.32	98.258657	3,724,003.10	-61,677.22	1.09
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.929066	1,998,581.31	97.997510	1,959,950.20	-38,631.11	0.57
		Base		99.929066	1,998,581.31	97.997510	1,959,950.20	-38,631.11	0.57
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.69125	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.285338	2,005,706.76	5,706.76	0.59
		Base		100.000000	2,000,000.00	100.285338	2,005,706.76	5,706.76	0.59
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.134800	3,004,044.00	98.996077	2,969,882.31	-34,161.69	0.87
		Base		100.134800	3,004,044.00	98.996077	2,969,882.31	-34,161.69	0.87
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	99.408063	3,976,322.52	-23,677.48	1.16
		Base		100.000000	4,000,000.00	99.408063	3,976,322.52	-23,677.48	1.16
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.887623	3,995,504.93	99.766349	3,990,653.96	-4,850.97	1.17
		Base		99.887623	3,995,504.93	99.766349	3,990,653.96	-4,850.97	1.17
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	99.785972	4,989,298.60	-10,701.40	1.46
		Base		100.000000	5,000,000.00	99.785972	4,989,298.60	-10,701.40	1.46
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
		Local	3,000,000.000	99.970188	2,999,105.64	98.041000	2,941,230.00	-57,875.64	0.86
		Base		99.970188	2,999,105.64	98.041000	2,941,230.00	-57,875.64	0.86
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.997124	499,985.62	97.423660	487,118.30	-12,867.32	0.14
Original Face:		Base	500,000.000	99.997124	499,985.62	97.423660	487,118.30	-12,867.32	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
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
		Local	5,000,000.000	99.817659	4,990,882.93	99.416200	4,970,810.00	-20,072.93	1.45
		Base		99.817659	4,990,882.93	99.416200	4,970,810.00	-20,072.93	1.45
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.406270	3,012,188.11	99.063166	2,971,894.98	-40,293.13	0.87
		Base		100.406270	3,012,188.11	99.063166	2,971,894.98	-40,293.13	0.87
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.990700	499,953.50	99.768000	498,840.00	-1,113.50	0.15
		Base		99.990700	499,953.50	99.768000	498,840.00	-1,113.50	0.15
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.894700	4,994,735.00	-5,265.00	1.46
		Base		100.000000	5,000,000.00	99.894700	4,994,735.00	-5,265.00	1.46
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.4	20 May 2019		
		Local	5,000,000.000	99.101706	4,955,085.32	98.914000	4,945,700.00	-9,385.32	1.45
		Base		99.101706	4,955,085.32	98.914000	4,945,700.00	-9,385.32	1.45
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.58805	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.096781	5,004,839.05	4,839.05	1.46
		Base		100.000000	5,000,000.00	100.096781	5,004,839.05	4,839.05	1.46
9128283B4	US TREASURY FRN 10/19 VAR					1.95717	31 Oct 2019		
		Local	5,000,000.000	100.004005	5,000,200.26	100.062199	5,003,109.95	2,909.69	1.46
		Base		100.004005	5,000,200.26	100.062199	5,003,109.95	2,909.69	1.46
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	2,000,000.000	99.946594	1,998,931.87	100.077130	2,001,542.60	2,610.73	0.59
		Base		99.946594	1,998,931.87	100.077130	2,001,542.60	2,610.73	0.59
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					1.9	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.17
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.17
931142DJ9	WALMART INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	100.427860	2,008,557.20	99.714107	1,994,282.14	-14,275.06	0.58
		Base		100.427860	2,008,557.20	99.714107	1,994,282.14	-14,275.06	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.987694	2,999,630.81	97.768325	2,933,049.75	-66,581.06	0.86
		Base		99.987694	2,999,630.81	97.768325	2,933,049.75	-66,581.06	0.86
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.479415	984,794.15	96.087448	960,874.48	-23,919.67	0.28
		Base		98.479415	984,794.15	96.087448	960,874.48	-23,919.67	0.28
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.023626	3,030,708.78	30,708.78	0.89
		Base		100.000000	3,000,000.00	101.023626	3,030,708.78	30,708.78	0.89
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					2.81938	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.196412	4,007,856.48	7,856.48	1.17
		Base		100.000000	4,000,000.00	100.196412	4,007,856.48	7,856.48	1.17
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	99.966000	4,998,300.00	-1,700.00	1.46
		Base		100.000000	5,000,000.00	99.966000	4,998,300.00	-1,700.00	1.46
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	261,592.530	99.997733	261,586.60	99.398620	260,019.36	-1,567.24	0.08
Original Face:		Base	1,000,000.000	99.997733	261,586.60	99.398620	260,019.36	-1,567.24	0.08
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.869850	1,997,397.00	96.113154	1,922,263.08	-75,133.92	0.56
		Base		99.869850	1,997,397.00	96.113154	1,922,263.08	-75,133.92	0.56
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.763386	3,990,535.43	99.859620	3,994,384.80	3,849.37	1.17
Original Face:		Base	4,000,000.000	99.763386	3,990,535.43	99.859620	3,994,384.80	3,849.37	1.17
US DOLLAR Total									
		Local	326,191,200.200		327,022,125.92		323,822,603.47	-3,199,522.45	94.74
Original Face:		Base	192,098,802.000		327,022,125.92		323,822,603.47	-3,199,522.45	94.74
FIXED INCOME Total									
		Base	326,191,200.200		327,022,125.92		323,822,603.47	-3,199,522.45	94.74

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Original Face: 192,098,802.000

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Books Closed

Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		344,262,757.040	Base	345,091,473.37		341,794,881.10	-3,296,592.27	100.00
Original Face:		192,098,802.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		412,662.600	Local	1.000000	412,662.60	1.000000	412,662.60	0.00	0.30
			Base	1.000000	412,662.60	1.000000	412,662.60	0.00	0.30
US DOLLAR Total									
		412,662.600	Local		412,662.60		412,662.60	0.00	0.30
			Base		412,662.60		412,662.60	0.00	0.30
CASH Total									
		412,662.600	Base		412,662.60		412,662.60	0.00	0.30
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.5	30 Nov 2018		
		244,337.020	Local	100.000000	244,337.02	100.000000	244,337.02	0.00	0.18
			Base	100.000000	244,337.02	100.000000	244,337.02	0.00	0.18
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.12	02 Jul 2018		
		11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	7.96
			Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	7.96
US DOLLAR Total									
		11,244,337.020	Local		11,244,337.02		11,244,337.02	0.00	8.14
			Base		11,244,337.02		11,244,337.02	0.00	8.14
CASH EQUIVALENT Total									
		11,244,337.020	Base		11,244,337.02		11,244,337.02	0.00	8.14
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	427,933.320	100.554012	430,304.12	98.438811	421,252.47	-9,051.65	0.30
Original Face:		Base	1,000,000.000	100.554012	430,304.12	98.438811	421,252.47	-9,051.65	0.30
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	97.911081	979,110.81	96.939039	969,390.39	-9,720.42	0.70
		Base		97.911081	979,110.81	96.939039	969,390.39	-9,720.42	0.70
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,029,795.450	105.729055	2,146,083.54	103.407347	2,098,957.62	-47,125.92	1.52
Original Face:		Base	5,000,000.000	105.729055	2,146,083.54	103.407347	2,098,957.62	-47,125.92	1.52
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,579,640.550	104.231869	1,646,488.87	100.463396	1,586,960.54	-59,528.33	1.15
Original Face:		Base	5,000,000.000	104.231869	1,646,488.87	100.463396	1,586,960.54	-59,528.33	1.15
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,420,110.350	103.296925	1,466,930.33	98.236280	1,395,063.58	-71,866.75	1.01
Original Face:		Base	4,372,786.000	103.296925	1,466,930.33	98.236280	1,395,063.58	-71,866.75	1.01
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,333,903.500	103.921922	1,386,218.15	100.168706	1,336,153.88	-50,064.27	0.97
Original Face:		Base	5,000,000.000	103.921922	1,386,218.15	100.168706	1,336,153.88	-50,064.27	0.97
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,447,649.930	104.085729	1,506,796.98	102.135448	1,478,563.74	-28,233.24	1.07
Original Face:		Base	7,500,000.000	104.085729	1,506,796.98	102.135448	1,478,563.74	-28,233.24	1.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	1,717,492.850	102.892461	1,767,170.66	98.235733	1,687,191.69	-79,978.97	1.22
Original Face:		Base	5,000,000.000	102.892461	1,767,170.66	98.235733	1,687,191.69	-79,978.97	1.22
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,551,080.700	104.074644	1,614,281.72	100.168759	1,553,698.29	-60,583.43	1.12
Original Face:		Base	5,000,000.000	104.074644	1,614,281.72	100.168759	1,553,698.29	-60,583.43	1.12
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	992,141.810	104.684772	1,038,621.39	102.145973	1,013,432.91	-25,188.48	0.73
Original Face:		Base	4,169,641.000	104.684772	1,038,621.39	102.145973	1,013,432.91	-25,188.48	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	3,924,972.980	102.161070	4,009,794.39	97.275830	3,818,050.04	-191,744.35	2.76
Original Face:		Base	7,500,000.000	102.161070	4,009,794.39	97.275830	3,818,050.04	-191,744.35	2.76
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	800,379.800	101.260801	810,471.00	97.283880	778,640.52	-31,830.48	0.56
Original Face:		Base	2,000,000.000	101.260801	810,471.00	97.283880	778,640.52	-31,830.48	0.56
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	546,780.680	103.156448	564,039.53	100.343605	548,659.45	-15,380.08	0.40
Original Face:		Base	2,910,888.000	103.156448	564,039.53	100.343605	548,659.45	-15,380.08	0.40
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	1,641,116.690	105.441795	1,730,422.90	101.713173	1,669,231.86	-61,191.04	1.21
Original Face:		Base	12,190,366.000	105.441795	1,730,422.90	101.713173	1,669,231.86	-61,191.04	1.21
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	877,202.450	107.459479	942,637.18	105.807010	928,141.68	-14,495.50	0.67
Original Face:		Base	5,000,000.000	107.459479	942,637.18	105.807010	928,141.68	-14,495.50	0.67
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.75	20 Sep 2040		
		Local	1,392,598.970	103.411088	1,440,101.75	103.695875	1,444,067.69	3,965.94	1.04
Original Face:		Base	9,450,000.000	103.411088	1,440,101.75	103.695875	1,444,067.69	3,965.94	1.04
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	956,261.250	101.425861	969,896.21	97.745773	934,704.95	-35,191.26	0.68
Original Face:		Base	2,500,000.000	101.425861	969,896.21	97.745773	934,704.95	-35,191.26	0.68
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	639,656.780	101.344831	648,259.08	96.062188	614,468.30	-33,790.78	0.44
Original Face:		Base	1,500,000.000	101.344831	648,259.08	96.062188	614,468.30	-33,790.78	0.44
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,065,213.790	105.969651	1,128,803.34	103.025586	1,097,442.75	-31,360.59	0.79
Original Face:		Base	5,872,458.000	105.969651	1,128,803.34	103.025586	1,097,442.75	-31,360.59	0.79
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	43,261.190	102.999548	44,558.83	103.828244	44,917.33	358.50	0.03
Original Face:		Base	1,000,000.000	102.999548	44,558.83	103.828244	44,917.33	358.50	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	43,338.320	105.278193	45,625.80	105.340008	45,652.59	26.79	0.03
Original Face:		Base	1,000,000.000	105.278193	45,625.80	105.340008	45,652.59	26.79	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	557.100	101.854245	567.43	104.854099	584.14	16.71	0.00
Original Face:		Base	25,000.000	101.854245	567.43	104.854099	584.14	16.71	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	130,117.420	103.571820	134,764.98	106.556750	138,648.89	3,883.91	0.10
Original Face:		Base	2,000,000.000	103.571820	134,764.98	106.556750	138,648.89	3,883.91	0.10
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	8,992.920	100.000000	8,992.92	100.996290	9,082.52	89.60	0.01
Original Face:		Base	410,000.000	100.000000	8,992.92	100.996290	9,082.52	89.60	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.13713	20 Apr 2067		
		Local	2,760,995.170	100.000000	2,760,995.17	99.975750	2,760,325.63	-669.54	2.00
Original Face:		Base	4,006,379.000	100.000000	2,760,995.17	99.975750	2,760,325.63	-669.54	2.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.11713	20 Jun 2063		
		Local	3,290,796.350	100.000000	3,290,796.35	99.772280	3,283,302.55	-7,493.80	2.38
Original Face:		Base	4,967,302.000	100.000000	3,290,796.35	99.772280	3,283,302.55	-7,493.80	2.38
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	785,714.210	101.150483	794,753.72	97.776800	768,246.21	-26,507.51	0.56
Original Face:		Base	2,720,000.000	101.150483	794,753.72	97.776800	768,246.21	-26,507.51	0.56
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	786,147.000	101.613023	798,827.73	97.284640	764,800.28	-34,027.45	0.55
Original Face:		Base	4,000,000.000	101.613023	798,827.73	97.284640	764,800.28	-34,027.45	0.55
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,029,728.580	102.270006	2,075,803.55	95.569290	1,939,797.19	-136,006.36	1.40
Original Face:		Base	4,400,000.000	102.270006	2,075,803.55	95.569290	1,939,797.19	-136,006.36	1.40
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	1,867,456.380	99.294381	1,854,279.25	96.242210	1,797,281.29	-56,997.96	1.30
Original Face:		Base	3,000,000.000	99.294381	1,854,279.25	96.242210	1,797,281.29	-56,997.96	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
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	792,499.740	99.717282	790,259.20	97.982560	776,511.53	-13,747.67	0.56
Original Face:		Base	2,000,000.000	99.717282	790,259.20	97.982560	776,511.53	-13,747.67	0.56
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.65	16 Aug 2048		
		Local	1,278,376.300	97.480094	1,246,162.42	94.438220	1,207,275.82	-38,886.60	0.87
Original Face:		Base	2,000,000.000	97.480094	1,246,162.42	94.438220	1,207,275.82	-38,886.60	0.87
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	710,372.300	100.650546	714,993.60	95.355510	677,379.13	-37,614.47	0.49
Original Face:		Base	1,000,000.000	100.650546	714,993.60	95.355510	677,379.13	-37,614.47	0.49
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,305,121.680	101.313026	1,322,258.27	98.301190	1,282,950.14	-39,308.13	0.93
Original Face:		Base	2,000,000.000	101.313026	1,322,258.27	98.301190	1,282,950.14	-39,308.13	0.93
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	598,231.010	101.382730	606,502.93	97.840390	585,311.55	-21,191.38	0.42
Original Face:		Base	1,000,000.000	101.382730	606,502.93	97.840390	585,311.55	-21,191.38	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154	16 May 2054		
		Local	2,663,457.040	98.859934	2,633,091.86	97.199420	2,588,864.79	-44,227.07	1.87
Original Face:		Base	4,270,000.000	98.859934	2,633,091.86	97.199420	2,588,864.79	-44,227.07	1.87
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	701,164.570	100.770514	706,567.14	96.606650	677,371.60	-29,195.54	0.49
Original Face:		Base	1,000,000.000	100.770514	706,567.14	96.606650	677,371.60	-29,195.54	0.49
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	648,535.090	100.874973	654,209.60	97.343790	631,308.64	-22,900.96	0.46
Original Face:		Base	1,000,000.000	100.874973	654,209.60	97.343790	631,308.64	-22,900.96	0.46
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	726,334.940	99.883947	725,492.01	97.099460	705,267.30	-20,224.71	0.51
Original Face:		Base	1,000,000.000	99.883947	725,492.01	97.099460	705,267.30	-20,224.71	0.51
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	750,832.310	100.333397	753,335.56	97.112310	729,150.60	-24,184.96	0.53
Original Face:		Base	1,000,000.000	100.333397	753,335.56	97.112310	729,150.60	-24,184.96	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	834,823.600	100.956347	842,807.41	97.686980	815,513.96	-27,293.45	0.59
Original Face:		Base	1,000,000.000	100.956347	842,807.41	97.686980	815,513.96	-27,293.45	0.59
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
		Local	7,337,110.130	98.412188	7,220,610.61	96.369510	7,070,737.08	-149,873.53	5.12
Original Face:		Base	7,500,000.000	98.412188	7,220,610.61	96.369510	7,070,737.08	-149,873.53	5.12
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	2,909,641.830	101.232493	2,945,502.96	101.044100	2,940,021.40	-5,481.56	2.13
Original Face:		Base	3,000,000.000	101.232493	2,945,502.96	101.044100	2,940,021.40	-5,481.56	2.13
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	6,280,000.000	101.100415	6,349,106.04	99.563355	6,252,578.69	-96,527.35	4.52
		Base		101.100415	6,349,106.04	99.563355	6,252,578.69	-96,527.35	4.52
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	101.539094	1,015,390.94	100.395000	1,003,950.00	-11,440.94	0.73
		Base		101.539094	1,015,390.94	100.395000	1,003,950.00	-11,440.94	0.73
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	101.128722	5,056,436.10	100.029630	5,001,481.50	-54,954.60	3.62
		Base		101.128722	5,056,436.10	100.029630	5,001,481.50	-54,954.60	3.62
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	104.004350	2,600,108.74	100.660000	2,516,500.00	-83,608.74	1.82
		Base		104.004350	2,600,108.74	100.660000	2,516,500.00	-83,608.74	1.82
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	99.618091	1,992,361.82	101.370000	2,027,400.00	35,038.18	1.47
		Base		99.618091	1,992,361.82	101.370000	2,027,400.00	35,038.18	1.47
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,434,205.590	101.832459	1,460,486.82	100.720000	1,444,531.87	-15,954.95	1.05
Original Face:		Base	3,000,000.000	101.832459	1,460,486.82	100.720000	1,444,531.87	-15,954.95	1.05
690353R74	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/18 0.00000					1.0	23 Jul 2018		
		Local	1,900,000.000	101.767323	1,933,579.13	101.767323	1,933,579.13	0.00	1.40
		Base		101.767323	1,933,579.13	101.767323	1,933,579.13	0.00	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
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	101.670153	2,033,403.05	101.070000	2,021,400.00	-12,003.05	1.46
		Base		101.670153	2,033,403.05	101.070000	2,021,400.00	-12,003.05	1.46
690353W37	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 VAR					1.96	15 Jun 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
	Original Face:	Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.513037	3,457,648.48	99.305100	3,416,095.44	-41,553.04	2.47
		Base		100.513037	3,457,648.48	99.305100	3,416,095.44	-41,553.04	2.47
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	1,603,944.990	102.020977	1,636,360.35	99.516980	1,596,197.61	-40,162.74	1.16
	Original Face:	Base	4,000,000.000	102.020977	1,636,360.35	99.516980	1,596,197.61	-40,162.74	1.16
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	565,423.300	101.636436	574,676.09	99.060020	560,108.43	-14,567.66	0.41
	Original Face:	Base	1,000,000.000	101.636436	574,676.09	99.060020	560,108.43	-14,567.66	0.41
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.999495	2,269,988.53	99.448400	2,257,478.68	-12,509.85	1.63
		Base		99.999495	2,269,988.53	99.448400	2,257,478.68	-12,509.85	1.63
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.196887	1,001,968.87	98.551400	985,514.00	-16,454.87	0.71
		Base		100.196887	1,001,968.87	98.551400	985,514.00	-16,454.87	0.71
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.873367	2,966,201.00	95.998300	2,879,949.00	-86,252.00	2.08
		Base		98.873367	2,966,201.00	95.998300	2,879,949.00	-86,252.00	2.08
9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
		Local	5,000,000.000	99.050097	4,952,504.86	98.093750	4,904,687.50	-47,817.36	3.55
		Base		99.050097	4,952,504.86	98.093750	4,904,687.50	-47,817.36	3.55
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.006757	5,000,337.84	99.656250	4,982,812.50	-17,525.34	3.61
		Base		100.006757	5,000,337.84	99.656250	4,982,812.50	-17,525.34	3.61

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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
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
		5,000,000.000	Local	99.675340	4,983,767.02	98.757812	4,937,890.60	-45,876.42	3.57
			Base	99.675340	4,983,767.02	98.757812	4,937,890.60	-45,876.42	3.57
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
		5,000,000.000	Local	98.158324	4,907,916.22	97.515625	4,875,781.25	-32,134.97	3.53
			Base	98.158324	4,907,916.22	97.515625	4,875,781.25	-32,134.97	3.53
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.044812	2,000,896.24	99.699219	1,993,984.38	-6,911.86	1.44
			Base	100.044812	2,000,896.24	99.699219	1,993,984.38	-6,911.86	1.44
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.422481	994,224.81	96.214844	962,148.44	-32,076.37	0.70
			Base	99.422481	994,224.81	96.214844	962,148.44	-32,076.37	0.70
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.990162	2,999,704.86	99.990162	2,999,704.86	0.00	2.17
			Base	99.990162	2,999,704.86	99.990162	2,999,704.86	0.00	2.17
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		5,000,000.000	Local	99.775493	4,988,774.67	98.433594	4,921,679.70	-67,094.97	3.56
			Base	99.775493	4,988,774.67	98.433594	4,921,679.70	-67,094.97	3.56
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		446,055.080	Local	102.382504	456,682.36	99.882720	445,531.95	-11,150.41	0.32
	Original Face:	2,000,000.000	Base	102.382504	456,682.36	99.882720	445,531.95	-11,150.41	0.32
US DOLLAR Total									
		127,787,165.990	Local		128,830,716.09		126,535,360.04	-2,295,356.05	91.56
	Original Face:	160,264,820.000	Base		128,830,716.09		126,535,360.04	-2,295,356.05	91.56
FIXED INCOME Total									
		127,787,165.990	Base		128,830,716.09		126,535,360.04	-2,295,356.05	91.56
	Original Face:	160,264,820.000							

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		139,444,165.610	Base	140,487,715.71		138,192,359.66	-2,295,356.05	100.00
Original Face:		160,264,820.000						

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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								
		1,418.200	Local	1.000000	1,418.20	1.000000	1,418.20	0.00	0.00
			Base	1.000000	1,418.20	1.000000	1,418.20	0.00	0.00
US DOLLAR Total									
		1,418.200	Local		1,418.20		1,418.20	0.00	0.00
			Base		1,418.20		1,418.20	0.00	0.00
CASH Total									
		1,418.200	Base		1,418.20		1,418.20	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.0785655	31 Dec 2030		
		4,859,585.200	Local	100.036323	4,861,350.35	100.040000	4,861,529.03	178.68	0.23
			Base	100.036323	4,861,350.35	100.040000	4,861,529.03	178.68	0.23
US DOLLAR Total									
		4,859,585.200	Local		4,861,350.35		4,861,529.03	178.68	0.23
			Base		4,861,350.35		4,861,529.03	178.68	0.23
CASH EQUIVALENT Total									
		4,859,585.200	Base		4,861,350.35		4,861,529.03	178.68	0.23
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		69,851.000	Local	19.875068	1,388,293.34	43.020000	3,004,990.02	1,616,696.68	0.14
			Base	19.875068	1,388,293.34	43.020000	3,004,990.02	1,616,696.68	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	59,689.000	19.833594	1,183,847.42	13.410000	800,429.49	-383,417.93	0.04
		Base		19.833594	1,183,847.42	13.410000	800,429.49	-383,417.93	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	655,344.000	34.377271	22,528,938.27	32.110000	21,043,095.84	-1,485,842.43	1.01
		Base		34.377271	22,528,938.27	32.110000	21,043,095.84	-1,485,842.43	1.01
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	158,219.000	27.274534	4,315,349.47	60.990000	9,649,776.81	5,334,427.34	0.46
		Base		27.274534	4,315,349.47	60.990000	9,649,776.81	5,334,427.34	0.46
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	136,768.000	31.017717	4,242,231.06	92.650000	12,671,555.20	8,429,324.14	0.61
		Base		31.017717	4,242,231.06	92.650000	12,671,555.20	8,429,324.14	0.61
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,813.000	381.403690	1,454,292.27	409.050000	1,559,707.65	105,415.38	0.07
		Base		381.403690	1,454,292.27	409.050000	1,559,707.65	105,415.38	0.07
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	68,705.000	36.596310	2,514,349.45	76.320000	5,243,565.60	2,729,216.15	0.25
		Base		36.596310	2,514,349.45	76.320000	5,243,565.60	2,729,216.15	0.25
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	44,445.000	38.674733	1,718,898.50	243.810000	10,836,135.45	9,117,236.95	0.52
		Base		38.674733	1,718,898.50	243.810000	10,836,135.45	9,117,236.95	0.52
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,680.000	159.429109	1,064,986.45	135.700000	906,476.00	-158,510.45	0.04
		Base		159.429109	1,064,986.45	135.700000	906,476.00	-158,510.45	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	74,407.000	13.147645	978,276.82	14.990000	1,115,360.93	137,084.11	0.05
		Base		13.147645	978,276.82	14.990000	1,115,360.93	137,084.11	0.05
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	29,513.000	35.583284	1,050,169.45	183.500000	5,415,635.50	4,365,466.05	0.26
		Base		35.583284	1,050,169.45	183.500000	5,415,635.50	4,365,466.05	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								
		Local	4,904.000	202.299741	992,077.93	148.670000	729,077.68	-263,000.25	0.03
		Base		202.299741	992,077.93	148.670000	729,077.68	-263,000.25	0.03
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	28,875.000	31.022005	895,760.38	61.840000	1,785,630.00	889,869.62	0.09
		Base		31.022005	895,760.38	61.840000	1,785,630.00	889,869.62	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,780.000	73.080802	1,445,538.26	155.730000	3,080,339.40	1,634,801.14	0.15
		Base		73.080802	1,445,538.26	155.730000	3,080,339.40	1,634,801.14	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	15,401.000	43.785006	674,332.87	73.230000	1,127,815.23	453,482.36	0.05
		Base		43.785006	674,332.87	73.230000	1,127,815.23	453,482.36	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,127.000	65.609777	730,039.99	60.390000	671,959.53	-58,080.46	0.03
		Base		65.609777	730,039.99	60.390000	671,959.53	-58,080.46	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,996.000	83.368423	833,350.76	94.330000	942,922.68	109,571.92	0.05
		Base		83.368423	833,350.76	94.330000	942,922.68	109,571.92	0.05
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,296.000	114.851653	1,067,660.97	126.170000	1,172,876.32	105,215.35	0.06
		Base		114.851653	1,067,660.97	126.170000	1,172,876.32	105,215.35	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,080.000	109.189871	2,192,532.61	124.150000	2,492,932.00	300,399.39	0.12
		Base		109.189871	2,192,532.61	124.150000	2,492,932.00	300,399.39	0.12
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,509.000	147.089743	957,407.14	342.140000	2,226,989.26	1,269,582.12	0.11
		Base		147.089743	957,407.14	342.140000	2,226,989.26	1,269,582.12	0.11
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	4,349.000	254.373536	1,106,270.51	233.200000	1,014,186.80	-92,083.71	0.05
		Base		254.373536	1,106,270.51	233.200000	1,014,186.80	-92,083.71	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	20,895.000	40.073856	837,343.22	42.320000	884,276.40	46,933.18	0.04
		Base		40.073856	837,343.22	42.320000	884,276.40	46,933.18	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	31,721.000	39.459853	1,251,706.01	91.270000	2,895,175.67	1,643,469.66	0.14
		Base		39.459853	1,251,706.01	91.270000	2,895,175.67	1,643,469.66	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,398.000	329.932015	9,039,477.36	1,115.650000	30,566,578.70	21,527,101.34	1.47
		Base		329.932015	9,039,477.36	1,115.650000	30,566,578.70	21,527,101.34	1.47
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,952.000	318.035958	8,571,705.14	1,129.190000	30,433,928.88	21,862,223.74	1.46
		Base		318.035958	8,571,705.14	1,129.190000	30,433,928.88	21,862,223.74	1.46
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,806.000	18.394850	3,141,950.76	56.790000	9,700,072.74	6,558,121.98	0.47
		Base		18.394850	3,141,950.76	56.790000	9,700,072.74	6,558,121.98	0.47
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	36,345.000	184.986385	6,723,330.16	1,699.800000	61,779,231.00	55,055,900.84	2.96
		Base		184.986385	6,723,330.16	1,699.800000	61,779,231.00	55,055,900.84	2.96
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	21,996.000	39.735068	874,012.55	60.850000	1,338,456.60	464,444.05	0.06
		Base		39.735068	874,012.55	60.850000	1,338,456.60	464,444.05	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	37,603.000	48.323353	1,817,103.04	37.960000	1,427,409.88	-389,693.16	0.07
		Base		48.323353	1,817,103.04	37.960000	1,427,409.88	-389,693.16	0.07
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,455.000	38.235591	1,699,763.22	69.250000	3,078,508.75	1,378,745.53	0.15
		Base		38.235591	1,699,763.22	69.250000	3,078,508.75	1,378,745.53	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	64,420.000	44.935339	2,894,734.56	98.000000	6,313,160.00	3,418,425.44	0.30
		Base		44.935339	2,894,734.56	98.000000	6,313,160.00	3,418,425.44	0.30

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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
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	81,028.000	107.370616	8,700,026.31	53.020000	4,296,104.56	-4,403,921.75	0.21
		Base		107.370616	8,700,026.31	53.020000	4,296,104.56	-4,403,921.75	0.21
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	39,869.000	57.426768	2,289,547.80	144.170000	5,747,913.73	3,458,365.93	0.28
		Base		57.426768	2,289,547.80	144.170000	5,747,913.73	3,458,365.93	0.28
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,070.000	68.349701	1,098,379.70	85.380000	1,372,056.60	273,676.90	0.07
		Base		68.349701	1,098,379.70	85.380000	1,372,056.60	273,676.90	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,679.000	28.210019	414,094.87	85.270000	1,251,678.33	837,583.46	0.06
		Base		28.210019	414,094.87	85.270000	1,251,678.33	837,583.46	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	13,050.000	39.221559	511,841.34	139.880000	1,825,434.00	1,313,592.66	0.09
		Base		39.221559	511,841.34	139.880000	1,825,434.00	1,313,592.66	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,899.000	46.911951	980,412.87	72.160000	1,508,071.84	527,658.97	0.07
		Base		46.911951	980,412.87	72.160000	1,508,071.84	527,658.97	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	60,104.000	65.217909	3,919,857.23	184.590000	11,094,597.36	7,174,740.13	0.53
		Base		65.217909	3,919,857.23	184.590000	11,094,597.36	7,174,740.13	0.53
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,204.000	23.378131	635,978.68	87.150000	2,370,828.60	1,734,849.92	0.11
		Base		23.378131	635,978.68	87.150000	2,370,828.60	1,734,849.92	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	46,485.000	49.632915	2,307,186.06	73.250000	3,405,026.25	1,097,840.19	0.16
		Base		49.632915	2,307,186.06	73.250000	3,405,026.25	1,097,840.19	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,472.000	48.372416	1,619,121.51	95.920000	3,210,634.24	1,591,512.73	0.15
		Base		48.372416	1,619,121.51	95.920000	3,210,634.24	1,591,512.73	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03349M105	ANDEAVOR COMMON STOCK USD.167								
		12,544.000	Local	52.094860	653,477.93	131.180000	1,645,521.92	992,043.99	0.08
			Base	52.094860	653,477.93	131.180000	1,645,521.92	992,043.99	0.08
03662Q105	ANSYS INC COMMON STOCK USD.01								
		7,582.000	Local	122.201104	926,528.77	174.180000	1,320,632.76	394,103.99	0.06
			Base	122.201104	926,528.77	174.180000	1,320,632.76	394,103.99	0.06
036752103	ANTHEM INC COMMON STOCK USD.01								
		23,030.000	Local	55.127776	1,269,592.69	238.030000	5,481,830.90	4,212,238.21	0.26
			Base	55.127776	1,269,592.69	238.030000	5,481,830.90	4,212,238.21	0.26
037411105	APACHE CORP COMMON STOCK USD.625								
		34,495.000	Local	66.873370	2,306,796.91	46.750000	1,612,641.25	-694,155.66	0.08
			Base	66.873370	2,306,796.91	46.750000	1,612,641.25	-694,155.66	0.08
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		14,207.000	Local	24.548930	348,766.65	42.300000	600,956.10	252,189.45	0.03
			Base	24.548930	348,766.65	42.300000	600,956.10	252,189.45	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		443,579.000	Local	24.578579	10,902,541.57	185.110000	82,110,908.69	71,208,367.12	3.94
			Base	24.578579	10,902,541.57	185.110000	82,110,908.69	71,208,367.12	3.94
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		90,974.000	Local	20.081896	1,826,930.40	46.190000	4,202,089.06	2,375,158.66	0.20
			Base	20.081896	1,826,930.40	46.190000	4,202,089.06	2,375,158.66	0.20
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		50,464.000	Local	24.330847	1,227,831.88	45.830000	2,312,765.12	1,084,933.24	0.11
			Base	24.330847	1,227,831.88	45.830000	2,312,765.12	1,084,933.24	0.11
03965L100	ARCONIC INC COMMON STOCK								
		38,345.000	Local	43.753404	1,677,724.28	17.010000	652,248.45	-1,025,475.83	0.03
			Base	43.753404	1,677,724.28	17.010000	652,248.45	-1,025,475.83	0.03
04621X108	ASSURANT INC COMMON STOCK USD.01								
		4,752.000	Local	54.396033	258,489.95	103.490000	491,784.48	233,294.53	0.02
			Base	54.396033	258,489.95	103.490000	491,784.48	233,294.53	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	19,775.000	39.575482	782,605.15	131.090000	2,592,304.75	1,809,699.60	0.12
		Base		39.575482	782,605.15	131.090000	2,592,304.75	1,809,699.60	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,756.000	41.336633	1,643,379.19	134.140000	5,332,869.84	3,689,490.65	0.26
		Base		41.336633	1,643,379.19	134.140000	5,332,869.84	3,689,490.65	0.26
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,405.000	217.632557	523,406.30	670.930000	1,613,586.65	1,090,180.35	0.08
		Base		217.632557	523,406.30	670.930000	1,613,586.65	1,090,180.35	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,473.000	132.349012	1,650,789.23	171.890000	2,143,983.97	493,194.74	0.10
		Base		132.349012	1,650,789.23	171.890000	2,143,983.97	493,194.74	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,944.000	50.248353	399,172.92	102.100000	811,082.40	411,909.48	0.04
		Base		50.248353	399,172.92	102.100000	811,082.40	411,909.48	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	70,384.000	32.825470	2,310,387.88	50.440000	3,550,168.96	1,239,781.08	0.17
		Base		32.825470	2,310,387.88	50.440000	3,550,168.96	1,239,781.08	0.17
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	37,592.000	56.928661	2,140,062.21	33.030000	1,241,663.76	-898,398.45	0.06
		Base		56.928661	2,140,062.21	33.030000	1,241,663.76	-898,398.45	0.06
058498106	BALL CORP COMMON STOCK								
		Local	31,517.000	15.838388	499,178.49	35.550000	1,120,429.35	621,250.86	0.05
		Base		15.838388	499,178.49	35.550000	1,120,429.35	621,250.86	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	850,700.000	23.804785	20,250,730.59	28.190000	23,981,233.00	3,730,502.41	1.15
		Base		23.804785	20,250,730.59	28.190000	23,981,233.00	3,730,502.41	1.15
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	91,210.000	35.591087	3,246,263.03	53.930000	4,918,955.30	1,672,692.27	0.24
		Base		35.591087	3,246,263.03	53.930000	4,918,955.30	1,672,692.27	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
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	44,467.000	26.573588	1,181,647.74	73.840000	3,283,443.28	2,101,795.54	0.16
		Base		26.573588	1,181,647.74	73.840000	3,283,443.28	2,101,795.54	0.16
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	24,113.000	118.228381	2,850,840.95	239.560000	5,776,510.28	2,925,669.33	0.28
		Base		118.228381	2,850,840.95	239.560000	5,776,510.28	2,925,669.33	0.28
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	173,691.000	83.897209	14,572,190.10	186.650000	32,419,425.15	17,847,235.05	1.55
		Base		83.897209	14,572,190.10	186.650000	32,419,425.15	17,847,235.05	1.55
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	22,131.000	32.786042	725,587.90	74.580000	1,650,529.98	924,942.08	0.08
		Base		32.786042	725,587.90	74.580000	1,650,529.98	924,942.08	0.08
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	19,043.000	92.455688	1,760,633.66	290.240000	5,527,040.32	3,766,406.66	0.26
		Base		92.455688	1,760,633.66	290.240000	5,527,040.32	3,766,406.66	0.26
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,128.000	215.870841	2,402,210.72	499.040000	5,553,317.12	3,151,106.40	0.27
		Base		215.870841	2,402,210.72	499.040000	5,553,317.12	3,151,106.40	0.27
093671105	H+R BLOCK INC COMMON STOCK								
		Local	18,888.000	19.402254	366,469.78	22.780000	430,268.64	63,798.86	0.02
		Base		19.402254	366,469.78	22.780000	430,268.64	63,798.86	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	49,421.000	66.335530	3,278,368.24	335.510000	16,581,239.71	13,302,871.47	0.79
		Base		66.335530	3,278,368.24	335.510000	16,581,239.71	13,302,871.47	0.79
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	4,348.000	357.647955	1,555,053.31	2,027.090000	8,813,787.32	7,258,734.01	0.42
		Base		357.647955	1,555,053.31	2,027.090000	8,813,787.32	7,258,734.01	0.42
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,823.000	33.674201	600,175.29	43.160000	769,240.68	169,065.39	0.04
		Base		33.674201	600,175.29	43.160000	769,240.68	169,065.39	0.04

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Base Currency: USD - US DOLLAR

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101121101	BOSTON PROPERTIES INC REIT USD.01								
		13,934.000	Local	92.206254	1,284,801.94	125.420000	1,747,602.28	462,800.34	0.08
			Base	92.206254	1,284,801.94	125.420000	1,747,602.28	462,800.34	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		124,524.000	Local	17.384733	2,164,816.44	32.700000	4,071,934.80	1,907,118.36	0.20
			Base	17.384733	2,164,816.44	32.700000	4,071,934.80	1,907,118.36	0.20
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		10,811.000	Local	47.148369	509,721.02	40.070000	433,196.77	-76,524.25	0.02
			Base	47.148369	509,721.02	40.070000	433,196.77	-76,524.25	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		147,512.000	Local	40.795948	6,017,891.91	55.340000	8,163,314.08	2,145,422.17	0.39
			Base	40.795948	6,017,891.91	55.340000	8,163,314.08	2,145,422.17	0.39
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		10,640.000	Local	116.397449	1,238,468.86	115.100000	1,224,664.00	-13,804.86	0.06
			Base	116.397449	1,238,468.86	115.100000	1,224,664.00	-13,804.86	0.06
11135F101	BROADCOM INC COMMON STOCK								
		37,070.000	Local	177.356969	6,574,622.84	242.640000	8,994,664.80	2,420,041.96	0.43
			Base	177.356969	6,574,622.84	242.640000	8,994,664.80	2,420,041.96	0.43
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		23,634.000	Local	20.668859	488,487.81	49.010000	1,158,302.34	669,814.53	0.06
			Base	20.668859	488,487.81	49.010000	1,158,302.34	669,814.53	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		30,818.000	Local	37.662432	1,160,680.84	56.220000	1,732,587.96	571,907.12	0.08
			Base	37.662432	1,160,680.84	56.220000	1,732,587.96	571,907.12	0.08
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		10,152.000	Local	84.642951	859,295.24	104.070000	1,056,518.64	197,223.40	0.05
			Base	84.642951	859,295.24	104.070000	1,056,518.64	197,223.40	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		27,299.000	Local	21.814624	595,517.41	47.740000	1,303,254.26	707,736.85	0.06
			Base	21.814624	595,517.41	47.740000	1,303,254.26	707,736.85	0.06

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125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	21,064.000	27.286318	574,759.01	44.400000	935,241.60	360,482.59	0.04
		Base		27.286318	574,759.01	44.400000	935,241.60	360,482.59	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,565.000	53.286164	669,540.65	83.660000	1,051,187.90	381,647.25	0.05
		Base		53.286164	669,540.65	83.660000	1,051,187.90	381,647.25	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	21,955.000	40.021486	878,671.73	169.950000	3,731,252.25	2,852,580.52	0.18
		Base		40.021486	878,671.73	169.950000	3,731,252.25	2,852,580.52	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	30,730.000	87.540314	2,690,113.84	163.920000	5,037,261.60	2,347,147.76	0.24
		Base		87.540314	2,690,113.84	163.920000	5,037,261.60	2,347,147.76	0.24
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,486.000	20.735579	528,466.96	47.280000	1,204,978.08	676,511.12	0.06
		Base		20.735579	528,466.96	47.280000	1,204,978.08	676,511.12	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	78,999.000	11.802758	932,406.07	63.780000	5,038,556.22	4,106,150.15	0.24
		Base		11.802758	932,406.07	63.780000	5,038,556.22	4,106,150.15	0.24
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	91,763.000	36.088756	3,311,612.49	64.350000	5,904,949.05	2,593,336.56	0.28
		Base		36.088756	3,311,612.49	64.350000	5,904,949.05	2,593,336.56	0.28
12673P105	CA INC COMMON STOCK USD.1								
		Local	28,206.000	31.611594	891,636.63	35.650000	1,005,543.90	113,907.27	0.05
		Base		31.611594	891,636.63	35.650000	1,005,543.90	113,907.27	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	40,746.000	17.155911	699,034.73	23.800000	969,754.80	270,720.07	0.05
		Base		17.155911	699,034.73	23.800000	969,754.80	270,720.07	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,447.000	38.279942	974,109.69	43.310000	1,102,109.57	127,999.88	0.05
		Base		38.279942	974,109.69	43.310000	1,102,109.57	127,999.88	0.05

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134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,351.000	37.114793	643,978.78	40.540000	703,409.54	59,430.76	0.03
		Base		37.114793	643,978.78	40.540000	703,409.54	59,430.76	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,899.000	56.321261	2,472,447.02	91.900000	4,034,318.10	1,561,871.08	0.19
		Base		56.321261	2,472,447.02	91.900000	4,034,318.10	1,561,871.08	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	28,039.000	42.861397	1,201,790.72	48.830000	1,369,144.37	167,353.65	0.07
		Base		42.861397	1,201,790.72	48.830000	1,369,144.37	167,353.65	0.07
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	16,084.000	24.712573	397,477.02	72.870000	1,172,041.08	774,564.06	0.06
		Base		24.712573	397,477.02	72.870000	1,172,041.08	774,564.06	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,637.000	38.758423	1,419,992.33	57.310000	2,099,666.47	679,674.14	0.10
		Base		38.758423	1,419,992.33	57.310000	2,099,666.47	679,674.14	0.10
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	53,963.000	56.879778	3,069,403.44	135.670000	7,321,160.21	4,251,756.77	0.35
		Base		56.879778	3,069,403.44	135.670000	7,321,160.21	4,251,756.77	0.35
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	63,791.000	34.143576	2,178,052.83	79.420000	5,066,281.22	2,888,228.39	0.24
		Base		34.143576	2,178,052.83	79.420000	5,066,281.22	2,888,228.39	0.24
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	18,519.000	71.306901	1,320,532.50	123.210000	2,281,725.99	961,193.49	0.11
		Base		71.306901	1,320,532.50	123.210000	2,281,725.99	961,193.49	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	38,939.000	18.812878	732,554.66	27.710000	1,078,999.69	346,445.03	0.05
		Base		18.812878	732,554.66	27.710000	1,078,999.69	346,445.03	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	88,600.000	42.872240	3,798,480.44	18.640000	1,651,504.00	-2,146,976.44	0.08
		Base		42.872240	3,798,480.44	18.640000	1,651,504.00	-2,146,976.44	0.08

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156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,448.000	31.178429	886,963.95	59.790000	1,700,905.92	813,941.97	0.08
		Base		31.178429	886,963.95	59.790000	1,700,905.92	813,941.97	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	16,720.000	274.053897	4,582,181.15	293.210000	4,902,471.20	320,290.05	0.24
		Base		274.053897	4,582,181.15	293.210000	4,902,471.20	320,290.05	0.24
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	172,445.000	65.406092	11,278,953.61	126.430000	21,802,221.35	10,523,267.74	1.05
		Base		65.406092	11,278,953.61	126.430000	21,802,221.35	10,523,267.74	1.05
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,207.000	303.202297	669,167.47	431.370000	952,033.59	282,866.12	0.05
		Base		303.202297	669,167.47	431.370000	952,033.59	282,866.12	0.05
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,087.000	43.345547	957,373.10	53.160000	1,174,144.92	216,771.82	0.06
		Base		43.345547	957,373.10	53.160000	1,174,144.92	216,771.82	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,614.000	136.821997	1,178,584.68	101.740000	876,388.36	-302,196.32	0.04
		Base		136.821997	1,178,584.68	101.740000	876,388.36	-302,196.32	0.04
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,484.000	37.896943	511,002.38	66.860000	901,540.24	390,537.86	0.04
		Base		37.896943	511,002.38	66.860000	901,540.24	390,537.86	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	424,423.000	28.380464	12,045,321.51	43.030000	18,262,921.69	6,217,600.18	0.88
		Base		28.380464	12,045,321.51	43.030000	18,262,921.69	6,217,600.18	0.88
172908105	CINTAS CORP COMMON STOCK								
		Local	7,801.000	41.474907	323,545.75	185.070000	1,443,731.07	1,120,185.32	0.07
		Base		41.474907	323,545.75	185.070000	1,443,731.07	1,120,185.32	0.07
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	230,091.000	82.082107	18,886,354.01	66.920000	15,397,689.72	-3,488,664.29	0.74
		Base		82.082107	18,886,354.01	66.920000	15,397,689.72	-3,488,664.29	0.74

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174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	43,746.000	20.135778	880,859.73	38.900000	1,701,719.40	820,859.67	0.08
		Base		20.135778	880,859.73	38.900000	1,701,719.40	820,859.67	0.08
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,621.000	34.164087	397,020.86	104.840000	1,218,345.64	821,324.78	0.06
		Base		34.164087	397,020.86	104.840000	1,218,345.64	821,324.78	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,687.000	61.451864	718,187.93	135.250000	1,580,666.75	862,478.82	0.08
		Base		61.451864	718,187.93	135.250000	1,580,666.75	862,478.82	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	345,544.000	28.804287	9,953,148.68	43.860000	15,155,559.84	5,202,411.16	0.73
		Base		28.804287	9,953,148.68	43.860000	15,155,559.84	5,202,411.16	0.73
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	52,875.000	25.222011	1,333,613.82	78.990000	4,176,596.25	2,842,982.43	0.20
		Base		25.222011	1,333,613.82	78.990000	4,176,596.25	2,842,982.43	0.20
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	78,736.000	35.564469	2,800,204.03	64.810000	5,102,880.16	2,302,676.13	0.24
		Base		35.564469	2,800,204.03	64.810000	5,102,880.16	2,302,676.13	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	414,434.000	13.369026	5,540,578.92	32.810000	13,597,579.54	8,057,000.62	0.65
		Base		13.369026	5,540,578.92	32.810000	13,597,579.54	8,057,000.62	0.65
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	15,515.000	45.210067	701,434.19	90.920000	1,410,623.80	709,189.61	0.07
		Base		45.210067	701,434.19	90.920000	1,410,623.80	709,189.61	0.07
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	35,554.000	19.742523	701,925.66	35.730000	1,270,344.42	568,418.76	0.06
		Base		19.742523	701,925.66	35.730000	1,270,344.42	568,418.76	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,460.000	97.541204	1,312,904.60	138.350000	1,862,191.00	549,286.40	0.09
		Base		97.541204	1,312,904.60	138.350000	1,862,191.00	549,286.40	0.09

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20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	105,595.000	40.212305	4,246,218.33	69.620000	7,351,523.90	3,105,305.57	0.35
		Base		40.212305	4,246,218.33	69.620000	7,351,523.90	3,105,305.57	0.35
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	28,042.000	49.198027	1,379,611.08	77.980000	2,186,715.16	807,104.08	0.10
		Base		49.198027	1,379,611.08	77.980000	2,186,715.16	807,104.08	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,164.000	41.649842	631,578.20	218.870000	3,318,944.68	2,687,366.48	0.16
		Base		41.649842	631,578.20	218.870000	3,318,944.68	2,687,366.48	0.16
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,426.000	185.096695	819,237.97	235.450000	1,042,101.70	222,863.73	0.05
		Base		185.096695	819,237.97	235.450000	1,042,101.70	222,863.73	0.05
217204106	COPART INC COMMON STOCK								
		Local	18,000.000	56.567500	1,018,215.00	56.567500	1,018,215.00	0.00	0.05
		Base		56.567500	1,018,215.00	56.567500	1,018,215.00	0.00	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	74,937.000	22.371208	1,676,431.22	27.510000	2,061,516.87	385,085.65	0.10
		Base		22.371208	1,676,431.22	27.510000	2,061,516.87	385,085.65	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,584.000	63.601127	2,517,587.00	208.980000	8,272,264.32	5,754,677.32	0.40
		Base		63.601127	2,517,587.00	208.980000	8,272,264.32	5,754,677.32	0.40
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	42,672.000	23.290294	993,843.42	14.100000	601,675.20	-392,168.22	0.03
		Base		23.290294	993,843.42	14.100000	601,675.20	-392,168.22	0.03
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,443.000	67.965961	2,544,849.46	107.820000	4,037,104.26	1,492,254.80	0.19
		Base		67.965961	2,544,849.46	107.820000	4,037,104.26	1,492,254.80	0.19
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,979.000	44.819147	626,526.86	133.000000	1,859,207.00	1,232,680.14	0.09
		Base		44.819147	626,526.86	133.000000	1,859,207.00	1,232,680.14	0.09

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23331A109	DR HORTON INC COMMON STOCK USD.01								
		31,002.000	Local	27.780063	861,237.51	41.000000	1,271,082.00	409,844.49	0.06
			Base	27.780063	861,237.51	41.000000	1,271,082.00	409,844.49	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		16,381.000	Local	48.897743	800,993.93	103.630000	1,697,563.03	896,569.10	0.08
			Base	48.897743	800,993.93	103.630000	1,697,563.03	896,569.10	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		25,701.000	Local	55.247721	1,419,921.68	80.610000	2,071,757.61	651,835.93	0.10
			Base	55.247721	1,419,921.68	80.610000	2,071,757.61	651,835.93	0.10
235851102	DANAHER CORP COMMON STOCK USD.01								
		55,473.000	Local	31.164369	1,728,781.04	98.680000	5,474,075.64	3,745,294.60	0.26
			Base	31.164369	1,728,781.04	98.680000	5,474,075.64	3,745,294.60	0.26
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		11,173.000	Local	33.821681	377,889.64	107.060000	1,196,181.38	818,291.74	0.06
			Base	33.821681	377,889.64	107.060000	1,196,181.38	818,291.74	0.06
23918K108	DAVITA INC COMMON STOCK USD.001								
		12,599.000	Local	36.124281	455,129.82	69.440000	874,874.56	419,744.74	0.04
			Base	36.124281	455,129.82	69.440000	874,874.56	419,744.74	0.04
244199105	DEERE + CO COMMON STOCK USD1.0								
		29,261.000	Local	52.833442	1,545,959.36	139.800000	4,090,687.80	2,544,728.44	0.20
			Base	52.833442	1,545,959.36	139.800000	4,090,687.80	2,544,728.44	0.20
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		58,242.000	Local	23.342923	1,359,538.53	49.540000	2,885,308.68	1,525,770.15	0.14
			Base	23.342923	1,359,538.53	49.540000	2,885,308.68	1,525,770.15	0.14
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		20,526.000	Local	45.496824	933,867.80	43.770000	898,423.02	-35,444.78	0.04
			Base	45.496824	933,867.80	43.770000	898,423.02	-35,444.78	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		47,247.000	Local	44.010514	2,079,364.76	43.960000	2,076,978.12	-2,386.64	0.10
			Base	44.010514	2,079,364.76	43.960000	2,076,978.12	-2,386.64	0.10

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253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,590.000	99.950044	1,858,071.32	111.580000	2,074,272.20	216,200.88	0.10
		Base		99.950044	1,858,071.32	111.580000	2,074,272.20	216,200.88	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	134,176.000	37.804787	5,072,495.06	104.810000	14,062,986.56	8,990,491.50	0.67
		Base		37.804787	5,072,495.06	104.810000	14,062,986.56	8,990,491.50	0.67
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	31,495.000	21.277023	670,119.83	70.410000	2,217,562.95	1,547,443.12	0.11
		Base		21.277023	670,119.83	70.410000	2,217,562.95	1,547,443.12	0.11
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	14,088.000	19.056623	268,469.71	27.500000	387,420.00	118,950.29	0.02
		Base		19.056623	268,469.71	27.500000	387,420.00	118,950.29	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	30,828.000	22.028997	679,109.93	25.500000	786,114.00	107,004.07	0.04
		Base		22.028997	679,109.93	25.500000	786,114.00	107,004.07	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,661.000	61.995600	1,280,891.10	33.610000	694,416.21	-586,474.89	0.03
		Base		61.995600	1,280,891.10	33.610000	694,416.21	-586,474.89	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	22,940.000	52.961356	1,214,933.50	98.600000	2,261,884.00	1,046,950.50	0.11
		Base		52.961356	1,214,933.50	98.600000	2,261,884.00	1,046,950.50	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,461.000	49.222543	1,056,364.99	85.000000	1,824,185.00	767,820.01	0.09
		Base		49.222543	1,056,364.99	85.000000	1,824,185.00	767,820.01	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	58,908.000	43.186004	2,544,001.10	68.180000	4,016,347.44	1,472,346.34	0.19
		Base		43.186004	2,544,001.10	68.180000	4,016,347.44	1,472,346.34	0.19
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	13,961.000	31.409859	438,513.04	73.200000	1,021,945.20	583,432.16	0.05
		Base		31.409859	438,513.04	73.200000	1,021,945.20	583,432.16	0.05

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26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		Local	209,445.000	36.933488	7,735,534.35	65.920000	13,806,614.40	6,071,080.05	0.66
		Base		36.933488	7,735,534.35	65.920000	13,806,614.40	6,071,080.05	0.66
264411505	DUKE REALTY CORP REIT USD.01								
		Local	32,221.000	28.498587	918,252.96	29.030000	935,375.63	17,122.67	0.04
		Base		28.498587	918,252.96	29.030000	935,375.63	17,122.67	0.04
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	63,256.000	53.784730	3,402,206.90	79.080000	5,002,284.48	1,600,077.58	0.24
		Base		53.784730	3,402,206.90	79.080000	5,002,284.48	1,600,077.58	0.24
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	52,249.000	41.658637	2,176,622.13	124.430000	6,501,343.07	4,324,720.94	0.31
		Base		41.658637	2,176,622.13	124.430000	6,501,343.07	4,324,720.94	0.31
26884L109	EQT CORP COMMON STOCK								
		Local	22,770.000	48.781283	1,110,749.81	55.180000	1,256,448.60	145,698.79	0.06
		Base		48.781283	1,110,749.81	55.180000	1,256,448.60	145,698.79	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	23,818.000	26.500540	631,189.86	61.160000	1,456,708.88	825,519.02	0.07
		Base		26.500540	631,189.86	61.160000	1,456,708.88	825,519.02	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	12,882.000	35.016396	451,081.21	99.960000	1,287,684.72	836,603.51	0.06
		Base		35.016396	451,081.21	99.960000	1,287,684.72	836,603.51	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	83,425.000	11.959524	997,723.30	36.260000	3,024,990.50	2,027,267.20	0.15
		Base		11.959524	997,723.30	36.260000	3,024,990.50	2,027,267.20	0.15
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	23,437.000	50.204874	1,176,651.64	140.330000	3,288,914.21	2,112,262.57	0.16
		Base		50.204874	1,176,651.64	140.330000	3,288,914.21	2,112,262.57	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	29,403.000	36.145096	1,062,774.25	63.270000	1,860,327.81	797,553.56	0.09
		Base		36.145096	1,062,774.25	63.270000	1,860,327.81	797,553.56	0.09

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28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	19,023.000	47.868701	910,606.29	145.570000	2,769,178.11	1,858,571.82	0.13
		Base		47.868701	910,606.29	145.570000	2,769,178.11	1,858,571.82	0.13
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,694.000	37.553681	1,040,011.65	141.020000	3,905,407.88	2,865,396.23	0.19
		Base		37.553681	1,040,011.65	141.020000	3,905,407.88	2,865,396.23	0.19
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	56,864.000	39.084323	2,222,490.95	69.140000	3,931,576.96	1,709,086.01	0.19
		Base		39.084323	2,222,490.95	69.140000	3,931,576.96	1,709,086.01	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,326.000	61.243841	999,866.95	80.790000	1,318,977.54	319,110.59	0.06
		Base		61.243841	999,866.95	80.790000	1,318,977.54	319,110.59	0.06
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	10,931.000	63.482092	693,922.75	44.010000	481,073.31	-212,849.44	0.02
		Base		63.482092	693,922.75	44.010000	481,073.31	-212,849.44	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,857.000	108.548391	1,178,509.88	125.110000	1,358,319.27	179,809.39	0.07
		Base		108.548391	1,178,509.88	125.110000	1,358,319.27	179,809.39	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	7,171.000	270.692297	1,941,134.46	429.890000	3,082,741.19	1,141,606.73	0.15
		Base		270.692297	1,941,134.46	429.890000	3,082,741.19	1,141,606.73	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,235.000	44.777216	1,488,170.77	63.690000	2,116,737.15	628,566.38	0.10
		Base		44.777216	1,488,170.77	63.690000	2,116,737.15	628,566.38	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,960.000	180.006800	1,072,840.53	239.070000	1,424,857.20	352,016.67	0.07
		Base		180.006800	1,072,840.53	239.070000	1,424,857.20	352,016.67	0.07
30034W106	EVERGY INC COMMON STOCK								
		Local	24,485.000	54.011014	1,322,459.69	56.150000	1,374,832.75	52,373.06	0.07
		Base		54.011014	1,322,459.69	56.150000	1,374,832.75	52,373.06	0.07

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30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,607.000	31.546947	902,463.52	58.610000	1,676,656.27	774,192.75	0.08
		Base		31.546947	902,463.52	58.610000	1,676,656.27	774,192.75	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	87,020.000	41.231260	3,587,944.25	42.600000	3,707,052.00	119,107.75	0.18
		Base		41.231260	3,587,944.25	42.600000	3,707,052.00	119,107.75	0.18
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,909.000	56.952428	621,294.04	120.190000	1,311,152.71	689,858.67	0.06
		Base		56.952428	621,294.04	120.190000	1,311,152.71	689,858.67	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,767.000	41.860310	660,011.50	73.100000	1,152,567.70	492,556.20	0.06
		Base		41.860310	660,011.50	73.100000	1,152,567.70	492,556.20	0.06
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	50,688.000	27.135743	1,375,456.54	77.210000	3,913,620.48	2,538,163.94	0.19
		Base		27.135743	1,375,456.54	77.210000	3,913,620.48	2,538,163.94	0.19
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,382.000	86.157952	980,649.81	99.810000	1,136,037.42	155,387.61	0.05
		Base		86.157952	980,649.81	99.810000	1,136,037.42	155,387.61	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	382,092.000	59.486443	22,729,293.81	82.730000	31,610,471.16	8,881,177.35	1.52
		Base		59.486443	22,729,293.81	82.730000	31,610,471.16	8,881,177.35	1.52
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,386.000	29.460041	364,892.07	51.970000	643,700.42	278,808.35	0.03
		Base		29.460041	364,892.07	51.970000	643,700.42	278,808.35	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,139.000	31.785673	385,846.29	89.210000	1,082,920.19	697,073.90	0.05
		Base		31.785673	385,846.29	89.210000	1,082,920.19	697,073.90	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	216,467.000	67.380301	14,585,611.64	194.320000	42,063,867.44	27,478,255.80	2.02
		Base		67.380301	14,585,611.64	194.320000	42,063,867.44	27,478,255.80	2.02

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311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	25,970.000	30.437327	790,457.39	48.130000	1,249,936.10	459,478.71	0.06
		Base		30.437327	790,457.39	48.130000	1,249,936.10	459,478.71	0.06
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,609.000	150.160773	992,412.55	126.550000	836,368.95	-156,043.60	0.04
		Base		150.160773	992,412.55	126.550000	836,368.95	-156,043.60	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	22,186.000	82.143086	1,822,426.50	227.060000	5,037,553.16	3,215,126.66	0.24
		Base		82.143086	1,822,426.50	227.060000	5,037,553.16	3,215,126.66	0.24
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,516.000	128.197806	707,139.10	172.450000	951,234.20	244,095.10	0.05
		Base		128.197806	707,139.10	172.450000	951,234.20	244,095.10	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,878.000	37.362564	1,116,318.68	106.030000	3,167,964.34	2,051,645.66	0.15
		Base		37.362564	1,116,318.68	106.030000	3,167,964.34	2,051,645.66	0.15
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	61,865.000	24.234847	1,499,288.79	28.700000	1,775,525.50	276,236.71	0.09
		Base		24.234847	1,499,288.79	28.700000	1,775,525.50	276,236.71	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,956.000	11.238895	415,344.61	74.090000	2,738,070.04	2,322,725.43	0.13
		Base		11.238895	415,344.61	74.090000	2,738,070.04	2,322,725.43	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	40,468.000	44.320996	1,793,582.06	35.910000	1,453,205.88	-340,376.18	0.07
		Base		44.320996	1,793,582.06	35.910000	1,453,205.88	-340,376.18	0.07
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	8,087.000	209.747126	1,696,225.01	210.650000	1,703,526.55	7,301.54	0.08
		Base		209.747126	1,696,225.01	210.650000	1,703,526.55	7,301.54	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	12,684.000	41.936017	531,916.44	48.780000	618,725.52	86,809.08	0.03
		Base		41.936017	531,916.44	48.780000	618,725.52	86,809.08	0.03

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34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,804.000	24.880497	293,689.39	40.400000	476,881.60	183,192.21	0.02
		Base		24.880497	293,689.39	40.400000	476,881.60	183,192.21	0.02
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,662.000	63.692765	679,092.26	52.650000	561,354.30	-117,737.96	0.03
		Base		63.692765	679,092.26	52.650000	561,354.30	-117,737.96	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	353,550.000	12.454924	4,403,438.25	11.070000	3,913,798.50	-489,639.75	0.19
		Base		12.454924	4,403,438.25	11.070000	3,913,798.50	-489,639.75	0.19
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	27,685.000	20.272899	561,255.20	77.110000	2,134,790.35	1,573,535.15	0.10
		Base		20.272899	561,255.20	77.110000	2,134,790.35	1,573,535.15	0.10
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	13,170.000	56.893410	749,286.21	53.690000	707,097.30	-42,188.91	0.03
		Base		56.893410	749,286.21	53.690000	707,097.30	-42,188.91	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	28,764.000	25.782850	741,617.90	32.050000	921,886.20	180,268.30	0.04
		Base		25.782850	741,617.90	32.050000	921,886.20	180,268.30	0.04
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	121,524.000	24.658791	2,996,634.88	17.260000	2,097,504.24	-899,130.64	0.10
		Base		24.658791	2,996,634.88	17.260000	2,097,504.24	-899,130.64	0.10
36174X101	GGP INC REIT USD.01								
		Local	57,112.000	21.708147	1,239,795.70	20.430000	1,166,798.16	-72,997.54	0.06
		Base		21.708147	1,239,795.70	20.430000	1,166,798.16	-72,997.54	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,447.000	48.701478	800,993.21	65.280000	1,073,660.16	272,666.95	0.05
		Base		48.701478	800,993.21	65.280000	1,073,660.16	272,666.95	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,587.000	27.306095	534,844.49	32.390000	634,422.93	99,578.44	0.03
		Base		27.306095	534,844.49	32.390000	634,422.93	99,578.44	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,232.000	109.839413	904,198.05	132.900000	1,094,032.80	189,834.75	0.05
		Base		109.839413	904,198.05	132.900000	1,094,032.80	189,834.75	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	24,932.000	59.375089	1,480,339.72	186.410000	4,647,574.12	3,167,234.40	0.22
		Base		59.375089	1,480,339.72	186.410000	4,647,574.12	3,167,234.40	0.22
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	783,828.000	31.545722	24,726,419.88	13.610000	10,667,899.08	-14,058,520.80	0.51
		Base		31.545722	24,726,419.88	13.610000	10,667,899.08	-14,058,520.80	0.51
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	53,518.000	29.623848	1,585,409.10	44.260000	2,368,706.68	783,297.58	0.11
		Base		29.623848	1,585,409.10	44.260000	2,368,706.68	783,297.58	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	114,478.000	35.471732	4,060,732.92	39.400000	4,510,433.20	449,700.28	0.22
		Base		35.471732	4,060,732.92	39.400000	4,510,433.20	449,700.28	0.22
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,242.000	42.455337	562,193.57	91.790000	1,215,483.18	653,289.61	0.06
		Base		42.455337	562,193.57	91.790000	1,215,483.18	653,289.61	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	117,346.000	22.029653	2,585,091.70	70.840000	8,312,790.64	5,727,698.94	0.40
		Base		22.029653	2,585,091.70	70.840000	8,312,790.64	5,727,698.94	0.40
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,399.000	73.518739	1,058,596.32	111.490000	1,605,344.51	546,748.19	0.08
		Base		73.518739	1,058,596.32	111.490000	1,605,344.51	546,748.19	0.08
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	31,700.000	119.569911	3,790,366.19	220.570000	6,992,069.00	3,201,702.81	0.34
		Base		119.569911	3,790,366.19	220.570000	6,992,069.00	3,201,702.81	0.34
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	21,653.000	23.064622	499,418.25	23.290000	504,298.37	4,880.12	0.02
		Base		23.064622	499,418.25	23.290000	504,298.37	4,880.12	0.02

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384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,600.000	97.215559	447,191.57	308.400000	1,418,640.00	971,448.43	0.07
		Base		97.215559	447,191.57	308.400000	1,418,640.00	971,448.43	0.07
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	25,221.000	73.148574	1,844,880.18	102.600000	2,587,674.60	742,794.42	0.12
		Base		73.148574	1,844,880.18	102.600000	2,587,674.60	742,794.42	0.12
40414L109	HCP INC REIT USD1.0								
		Local	42,414.000	35.848540	1,520,479.96	25.820000	1,095,129.48	-425,350.48	0.05
		Base		35.848540	1,520,479.96	25.820000	1,095,129.48	-425,350.48	0.05
40434L105	HP INC COMMON STOCK USD.01								
		Local	148,129.000	15.409015	2,282,522.03	22.690000	3,361,047.01	1,078,524.98	0.16
		Base		15.409015	2,282,522.03	22.690000	3,361,047.01	1,078,524.98	0.16
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	79,071.000	32.285475	2,552,844.81	45.060000	3,562,939.26	1,010,094.45	0.17
		Base		32.285475	2,552,844.81	45.060000	3,562,939.26	1,010,094.45	0.17
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,507.000	33.636073	1,093,407.84	22.020000	715,804.14	-377,603.70	0.03
		Base		33.636073	1,093,407.84	22.020000	715,804.14	-377,603.70	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	15,021.000	42.945852	645,089.65	42.080000	632,083.68	-13,005.97	0.03
		Base		42.945852	645,089.65	42.080000	632,083.68	-13,005.97	0.03
413875105	HARRIS CORP COMMON STOCK USD1.0								
		Local	10,716.000	52.463228	562,195.95	144.540000	1,548,890.64	986,694.69	0.07
		Base		52.463228	562,195.95	144.540000	1,548,890.64	986,694.69	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	32,327.000	43.979097	1,421,712.26	51.130000	1,652,879.51	231,167.25	0.08
		Base		43.979097	1,421,712.26	51.130000	1,652,879.51	231,167.25	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,261.000	32.071374	329,084.37	92.310000	947,192.91	618,108.54	0.05
		Base		32.071374	329,084.37	92.310000	947,192.91	618,108.54	0.05

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423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		9,829.000	Local	47.294294	464,855.62	63.760000	626,697.04	161,841.42	0.03
			Base	47.294294	464,855.62	63.760000	626,697.04	161,841.42	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		12,612.000	Local	45.761640	577,145.80	93.060000	1,173,672.72	596,526.92	0.06
			Base	45.761640	577,145.80	93.060000	1,173,672.72	596,526.92	0.06
42809H107	HESS CORP COMMON STOCK USD1.0								
		23,635.000	Local	51.734546	1,222,746.00	66.890000	1,580,945.15	358,199.15	0.08
			Base	51.734546	1,222,746.00	66.890000	1,580,945.15	358,199.15	0.08
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		137,902.000	Local	10.828382	1,493,255.49	14.610000	2,014,748.22	521,492.73	0.10
			Base	10.828382	1,493,255.49	14.610000	2,014,748.22	521,492.73	0.10
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		25,218.000	Local	69.593878	1,755,018.41	79.160000	1,996,256.88	241,238.47	0.10
			Base	69.593878	1,755,018.41	79.160000	1,996,256.88	241,238.47	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		15,932.000	Local	70.875707	1,129,191.77	68.430000	1,090,226.76	-38,965.01	0.05
			Base	70.875707	1,129,191.77	68.430000	1,090,226.76	-38,965.01	0.05
436440101	HOLOGIC INC COMMON STOCK USD.01								
		24,645.000	Local	35.264938	869,104.39	39.750000	979,638.75	110,534.36	0.05
			Base	35.264938	869,104.39	39.750000	979,638.75	110,534.36	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		104,099.000	Local	45.986007	4,787,097.35	195.100000	20,309,714.90	15,522,617.55	0.97
			Base	45.986007	4,787,097.35	195.100000	20,309,714.90	15,522,617.55	0.97
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		67,409.000	Local	49.850180	3,360,350.77	144.050000	9,710,266.45	6,349,915.68	0.47
			Base	49.850180	3,360,350.77	144.050000	9,710,266.45	6,349,915.68	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		24,372.000	Local	11.122397	271,075.06	37.210000	906,882.12	635,807.06	0.04
			Base	11.122397	271,075.06	37.210000	906,882.12	635,807.06	0.04

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44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	66,935.000	18.820418	1,259,744.68	21.070000	1,410,320.45	150,575.77	0.07
		Base		18.820418	1,259,744.68	21.070000	1,410,320.45	150,575.77	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,426.000	47.422496	589,271.94	297.630000	3,698,350.38	3,109,078.44	0.18
		Base		47.422496	589,271.94	297.630000	3,698,350.38	3,109,078.44	0.18
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,726.000	82.548382	637,768.80	121.550000	939,095.30	301,326.50	0.05
		Base		82.548382	637,768.80	121.550000	939,095.30	301,326.50	0.05
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	99,789.000	10.329030	1,030,723.60	14.760000	1,472,885.64	442,162.04	0.07
		Base		10.329030	1,030,723.60	14.760000	1,472,885.64	442,162.04	0.07
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	4,018.000	228.086685	916,452.30	216.790000	871,062.22	-45,390.08	0.04
		Base		228.086685	916,452.30	216.790000	871,062.22	-45,390.08	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,393.000	239.841698	813,782.88	220.630000	748,597.59	-65,185.29	0.04
		Base		239.841698	813,782.88	220.630000	748,597.59	-65,185.29	0.04
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,839.000	116.901464	916,390.58	217.940000	1,708,431.66	792,041.08	0.08
		Base		116.901464	916,390.58	217.940000	1,708,431.66	792,041.08	0.08
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,514.000	45.340089	1,247,487.20	138.540000	3,811,789.56	2,564,302.36	0.18
		Base		45.340089	1,247,487.20	138.540000	3,811,789.56	2,564,302.36	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,266.000	179.856557	2,385,977.08	279.290000	3,705,061.14	1,319,084.06	0.18
		Base		179.856557	2,385,977.08	279.290000	3,705,061.14	1,319,084.06	0.18
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,875.000	131.985100	2,095,263.47	67.000000	1,063,625.00	-1,031,638.47	0.05
		Base		131.985100	2,095,263.47	67.000000	1,063,625.00	-1,031,638.47	0.05

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458140100	INTEL CORP COMMON STOCK USD.001								
		Local	420,552.000	28.943347	12,172,182.34	49.710000	20,905,639.92	8,733,457.58	1.00
		Base		28.943347	12,172,182.34	49.710000	20,905,639.92	8,733,457.58	1.00
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	52,267.000	29.689949	1,551,804.54	73.550000	3,844,237.85	2,292,433.31	0.18
		Base		29.689949	1,551,804.54	73.550000	3,844,237.85	2,292,433.31	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	77,045.000	117.267446	9,034,870.40	139.700000	10,763,186.50	1,728,316.10	0.52
		Base		117.267446	9,034,870.40	139.700000	10,763,186.50	1,728,316.10	0.52
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,123.000	46.723595	332,812.17	123.960000	882,967.08	550,154.91	0.04
		Base		46.723595	332,812.17	123.960000	882,967.08	550,154.91	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	37,384.000	34.929203	1,305,793.32	52.080000	1,946,958.72	641,165.40	0.09
		Base		34.929203	1,305,793.32	52.080000	1,946,958.72	641,165.40	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	34,806.000	17.708029	616,345.67	23.440000	815,852.64	199,506.97	0.04
		Base		17.708029	616,345.67	23.440000	815,852.64	199,506.97	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	22,001.000	39.854870	876,847.00	204.305000	4,494,914.31	3,618,067.31	0.22
		Base		39.854870	876,847.00	204.305000	4,494,914.31	3,618,067.31	0.22
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	10,228.000	126.078092	1,289,526.72	478.480000	4,893,893.44	3,604,366.72	0.23
		Base		126.078092	1,289,526.72	478.480000	4,893,893.44	3,604,366.72	0.23
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,597.000	97.503810	1,423,263.12	99.820000	1,457,072.54	33,809.42	0.07
		Base		97.503810	1,423,263.12	99.820000	1,457,072.54	33,809.42	0.07
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	25,398.000	30.887380	784,477.67	35.010000	889,183.98	104,706.31	0.04
		Base		30.887380	784,477.67	35.010000	889,183.98	104,706.31	0.04

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	307,243.000	42.618855	13,094,344.87	104.200000	32,014,720.60	18,920,375.73	1.53
		Base		42.618855	13,094,344.87	104.200000	32,014,720.60	18,920,375.73	1.53
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	10,876.000	74.517402	810,451.26	63.490000	690,517.24	-119,934.02	0.03
		Base		74.517402	810,451.26	63.490000	690,517.24	-119,934.02	0.03
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	27,363.000	31.363150	858,189.86	22.740000	622,234.62	-235,955.24	0.03
		Base		31.363150	858,189.86	22.740000	622,234.62	-235,955.24	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	242,056.000	61.609487	14,912,945.98	121.340000	29,371,075.04	14,458,129.06	1.41
		Base		61.609487	14,912,945.98	121.340000	29,371,075.04	14,458,129.06	1.41
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	31,521.000	20.160577	635,481.54	27.420000	864,305.82	228,824.28	0.04
		Base		20.160577	635,481.54	27.420000	864,305.82	228,824.28	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	14,071.000	44.383207	624,516.11	102.530000	1,442,699.63	818,183.52	0.07
		Base		44.383207	624,516.11	102.530000	1,442,699.63	818,183.52	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,259.000	111.541195	1,032,759.92	105.960000	981,083.64	-51,676.28	0.05
		Base		111.541195	1,032,759.92	105.960000	981,083.64	-51,676.28	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	22,537.000	45.361095	1,022,302.99	69.870000	1,574,660.19	552,357.20	0.08
		Base		45.361095	1,022,302.99	69.870000	1,574,660.19	552,357.20	0.08
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	95,812.000	13.435076	1,287,241.54	19.540000	1,872,166.48	584,924.94	0.09
		Base		13.435076	1,287,241.54	19.540000	1,872,166.48	584,924.94	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	31,526.000	61.721803	1,945,841.55	105.340000	3,320,948.84	1,375,107.29	0.16
		Base		61.721803	1,945,841.55	105.340000	3,320,948.84	1,375,107.29	0.16

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49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	38,368.000	23.838637	914,640.81	16.990000	651,872.32	-262,768.49	0.03
		Base		23.838637	914,640.81	16.990000	651,872.32	-262,768.49	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	171,317.000	35.797122	6,132,655.60	17.670000	3,027,171.39	-3,105,484.21	0.15
		Base		35.797122	6,132,655.60	17.670000	3,027,171.39	-3,105,484.21	0.15
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	15,180.000	51.012731	774,373.26	72.900000	1,106,622.00	332,248.74	0.05
		Base		51.012731	774,373.26	72.900000	1,106,622.00	332,248.74	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	53,921.000	31.137364	1,678,957.81	62.820000	3,387,317.22	1,708,359.41	0.16
		Base		31.137364	1,678,957.81	62.820000	3,387,317.22	1,708,359.41	0.16
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	73,356.000	13.770001	1,010,112.23	28.450000	2,086,978.20	1,076,865.97	0.10
		Base		13.770001	1,010,112.23	28.450000	2,086,978.20	1,076,865.97	0.10
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	21,885.000	31.324633	685,539.60	36.880000	807,118.80	121,579.20	0.04
		Base		31.324633	685,539.60	36.880000	807,118.80	121,579.20	0.04
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	27,959.000	31.481642	880,195.24	31.900000	891,892.10	11,696.86	0.04
		Base		31.481642	880,195.24	31.900000	891,892.10	11,696.86	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,111.000	81.062848	576,437.91	192.320000	1,367,587.52	791,149.61	0.07
		Base		81.062848	576,437.91	192.320000	1,367,587.52	791,149.61	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,232.000	73.690975	680,315.08	179.530000	1,657,420.96	977,105.88	0.08
		Base		73.690975	680,315.08	179.530000	1,657,420.96	977,105.88	0.08
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	14,804.000	43.614555	645,669.87	172.850000	2,558,871.40	1,913,201.53	0.12
		Base		43.614555	645,669.87	172.850000	2,558,871.40	1,913,201.53	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	20,215.000	35.414754	715,909.25	142.690000	2,884,478.35	2,168,569.10	0.14
		Base		35.414754	715,909.25	142.690000	2,884,478.35	2,168,569.10	0.14
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,850.000	23.406062	277,361.83	44.640000	528,984.00	251,622.17	0.03
		Base		23.406062	277,361.83	44.640000	528,984.00	251,622.17	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	24,696.000	52.631061	1,299,776.69	52.500000	1,296,540.00	-3,236.69	0.06
		Base		52.631061	1,299,776.69	52.500000	1,296,540.00	-3,236.69	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	86,203.000	59.089129	5,093,660.23	85.330000	7,355,701.99	2,262,041.76	0.35
		Base		59.089129	5,093,660.23	85.330000	7,355,701.99	2,262,041.76	0.35
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	19,740.000	40.163822	792,833.85	62.250000	1,228,815.00	435,981.15	0.06
		Base		40.163822	792,833.85	62.250000	1,228,815.00	435,981.15	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,418.000	71.427232	1,601,255.68	295.430000	6,622,949.74	5,021,694.06	0.32
		Base		71.427232	1,601,255.68	295.430000	6,622,949.74	5,021,694.06	0.32
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	23,636.000	28.733685	679,149.39	48.280000	1,141,146.08	461,996.69	0.05
		Base		28.733685	679,149.39	48.280000	1,141,146.08	461,996.69	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	74,192.000	25.150431	1,865,960.76	95.570000	7,090,529.44	5,224,568.68	0.34
		Base		25.150431	1,865,960.76	95.570000	7,090,529.44	5,224,568.68	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,108.000	100.277333	1,314,435.28	170.150000	2,230,326.20	915,890.92	0.11
		Base		100.277333	1,314,435.28	170.150000	2,230,326.20	915,890.92	0.11
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	45,240.000	32.893675	1,488,109.85	29.030000	1,313,317.20	-174,792.65	0.06
		Base		32.893675	1,488,109.85	29.030000	1,313,317.20	-174,792.65	0.06

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55354G100	MSCI INC COMMON STOCK USD.01								
		Local	8,035.000	149.601600	1,202,048.86	165.430000	1,329,230.05	127,181.19	0.06
		Base		149.601600	1,202,048.86	165.430000	1,329,230.05	127,181.19	0.06
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,797.000	70.144519	687,205.85	56.830000	556,763.51	-130,442.34	0.03
		Base		70.144519	687,205.85	56.830000	556,763.51	-130,442.34	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,656.000	32.312234	893,627.14	37.430000	1,035,164.08	141,536.94	0.05
		Base		32.312234	893,627.14	37.430000	1,035,164.08	141,536.94	0.05
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	76,998.000	17.695960	1,362,553.56	20.860000	1,606,178.28	243,624.72	0.08
		Base		17.695960	1,362,553.56	20.860000	1,606,178.28	243,624.72	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	41,684.000	13.872735	578,271.08	70.160000	2,924,549.44	2,346,278.36	0.14
		Base		13.872735	578,271.08	70.160000	2,924,549.44	2,346,278.36	0.14
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,789.000	37.367511	1,711,020.94	81.970000	3,753,324.33	2,042,303.39	0.18
		Base		37.367511	1,711,020.94	81.970000	3,753,324.33	2,042,303.39	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	26,792.000	38.475523	1,030,836.22	126.600000	3,391,867.20	2,361,030.98	0.16
		Base		38.475523	1,030,836.22	126.600000	3,391,867.20	2,361,030.98	0.16
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,676.000	135.289545	767,903.46	223.330000	1,267,621.08	499,717.62	0.06
		Base		135.289545	767,903.46	223.330000	1,267,621.08	499,717.62	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	28,021.000	19.884135	557,173.36	37.420000	1,048,545.82	491,372.46	0.05
		Base		19.884135	557,173.36	37.420000	1,048,545.82	491,372.46	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	82,767.000	31.254235	2,586,819.24	196.520000	16,265,370.84	13,678,551.60	0.78
		Base		31.254235	2,586,819.24	196.520000	16,265,370.84	13,678,551.60	0.78

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577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	31,065.000	21.948972	681,844.82	16.420000	510,087.30	-171,757.52	0.02
		Base		21.948972	681,844.82	16.420000	510,087.30	-171,757.52	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	10,947.000	40.963131	448,423.39	116.090000	1,270,837.23	822,413.84	0.06
		Base		40.963131	448,423.39	116.090000	1,270,837.23	822,413.84	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	70,861.000	51.144349	3,624,139.72	156.690000	11,103,210.09	7,479,070.37	0.53
		Base		51.144349	3,624,139.72	156.690000	11,103,210.09	7,479,070.37	0.53
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	18,235.000	62.297094	1,135,987.50	133.400000	2,432,549.00	1,296,561.50	0.12
		Base		62.297094	1,135,987.50	133.400000	2,432,549.00	1,296,561.50	0.12
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	242,752.000	46.351640	11,251,953.32	60.700000	14,735,046.40	3,483,093.08	0.71
		Base		46.351640	11,251,953.32	60.700000	14,735,046.40	3,483,093.08	0.71
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	91,740.000	36.223310	3,323,126.43	43.600000	3,999,864.00	676,737.57	0.19
		Base		36.223310	3,323,126.43	43.600000	3,999,864.00	676,737.57	0.19
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,290.000	408.068118	934,475.99	578.630000	1,325,062.70	390,586.71	0.06
		Base		408.068118	934,475.99	578.630000	1,325,062.70	390,586.71	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	693,388.000	34.216684	23,725,438.23	98.610000	68,374,990.68	44,649,552.45	3.28
		Base		34.216684	23,725,438.23	98.610000	68,374,990.68	44,649,552.45	3.28
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,216.000	37.974740	805,672.09	90.950000	1,929,595.20	1,123,923.11	0.09
		Base		37.974740	805,672.09	90.950000	1,929,595.20	1,123,923.11	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	104,685.000	19.314615	2,021,950.42	52.440000	5,489,681.40	3,467,730.98	0.26
		Base		19.314615	2,021,950.42	52.440000	5,489,681.40	3,467,730.98	0.26

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59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		10,269.000	Local	89.072056	914,680.94	100.670000	1,033,780.23	119,099.29	0.05
			Base	89.072056	914,680.94	100.670000	1,033,780.23	119,099.29	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		5,721.000	Local	81.608364	466,881.45	214.270000	1,225,838.67	758,957.22	0.06
			Base	81.608364	466,881.45	214.270000	1,225,838.67	758,957.22	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		16,702.000	Local	51.862887	866,213.94	68.040000	1,136,404.08	270,190.14	0.05
			Base	51.862887	866,213.94	68.040000	1,136,404.08	270,190.14	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		133,121.000	Local	17.597501	2,342,596.93	41.000000	5,457,961.00	3,115,364.07	0.26
			Base	17.597501	2,342,596.93	41.000000	5,457,961.00	3,115,364.07	0.26
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		37,070.000	Local	27.956486	1,036,346.93	57.300000	2,124,111.00	1,087,764.07	0.10
			Base	27.956486	1,036,346.93	57.300000	2,124,111.00	1,087,764.07	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		15,067.000	Local	33.329763	502,179.54	170.560000	2,569,827.52	2,067,647.98	0.12
			Base	33.329763	502,179.54	170.560000	2,569,827.52	2,067,647.98	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		122,991.000	Local	36.651327	4,507,783.32	47.400000	5,829,773.40	1,321,990.08	0.28
			Base	36.651327	4,507,783.32	47.400000	5,829,773.40	1,321,990.08	0.28
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		31,663.000	Local	49.570415	1,569,548.05	28.050000	888,147.15	-681,400.90	0.04
			Base	49.570415	1,569,548.05	28.050000	888,147.15	-681,400.90	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		14,633.000	Local	71.526937	1,046,653.67	116.370000	1,702,842.21	656,188.54	0.08
			Base	71.526937	1,046,653.67	116.370000	1,702,842.21	656,188.54	0.08
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		26,997.000	Local	24.062915	649,626.51	30.700000	828,807.90	179,181.39	0.04
			Base	24.062915	649,626.51	30.700000	828,807.90	179,181.39	0.04

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631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,551.000	32.437517	342,248.24	91.270000	962,989.77	620,741.53	0.05
		Base		32.437517	342,248.24	91.270000	962,989.77	620,741.53	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,484.000	46.963490	1,619,488.99	43.400000	1,496,605.60	-122,883.39	0.07
		Base		46.963490	1,619,488.99	43.400000	1,496,605.60	-122,883.39	0.07
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	14,540.000	106.044516	1,541,887.26	48.830000	709,988.20	-831,899.06	0.03
		Base		106.044516	1,541,887.26	48.830000	709,988.20	-831,899.06	0.03
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	24,182.000	35.527272	859,120.50	78.530000	1,899,012.46	1,039,891.96	0.09
		Base		35.527272	859,120.50	78.530000	1,899,012.46	1,039,891.96	0.09
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	39,231.000	35.620575	1,397,430.77	391.430000	15,356,190.33	13,958,759.56	0.74
		Base		35.620575	1,397,430.77	391.430000	15,356,190.33	13,958,759.56	0.74
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	43,833.000	34.201212	1,499,141.73	25.790000	1,130,453.07	-368,688.66	0.05
		Base		34.201212	1,499,141.73	25.790000	1,130,453.07	-368,688.66	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	18,030.000	52.450577	945,683.91	30.250000	545,407.50	-400,276.41	0.03
		Base		52.450577	945,683.91	30.250000	545,407.50	-400,276.41	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	48,132.000	37.510564	1,805,458.49	37.710000	1,815,057.72	9,599.23	0.09
		Base		37.510564	1,805,458.49	37.710000	1,815,057.72	9,599.23	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,611.000	12.097509	418,706.89	15.500000	536,470.50	117,763.61	0.03
		Base		12.097509	418,706.89	15.500000	536,470.50	117,763.61	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,989.000	13.030884	143,196.38	15.850000	174,175.65	30,979.27	0.01
		Base		13.030884	143,196.38	15.850000	174,175.65	30,979.27	0.01

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65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	42,543.000	56.026333	2,383,528.28	167.030000	7,105,957.29	4,722,429.01	0.34
		Base		56.026333	2,383,528.28	167.030000	7,105,957.29	4,722,429.01	0.34
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	115,776.000	15.802351	1,829,532.97	79.680000	9,225,031.68	7,395,498.71	0.44
		Base		15.802351	1,829,532.97	79.680000	9,225,031.68	7,395,498.71	0.44
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	30,446.000	9.528148	290,093.98	26.280000	800,120.88	510,026.90	0.04
		Base		9.528148	290,093.98	26.280000	800,120.88	510,026.90	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	43,745.000	40.461874	1,770,004.67	35.280000	1,543,323.60	-226,681.07	0.07
		Base		40.461874	1,770,004.67	35.280000	1,543,323.60	-226,681.07	0.07
655664100	NORDSTROM INC COMMON STOCK								
		Local	10,600.000	29.669823	314,500.12	51.780000	548,868.00	234,367.88	0.03
		Base		29.669823	314,500.12	51.780000	548,868.00	234,367.88	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	25,499.000	43.221264	1,102,099.00	150.870000	3,847,034.13	2,744,935.13	0.18
		Base		43.221264	1,102,099.00	150.870000	3,847,034.13	2,744,935.13	0.18
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	19,089.000	57.871409	1,104,707.32	102.890000	1,964,067.21	859,359.89	0.09
		Base		57.871409	1,104,707.32	102.890000	1,964,067.21	859,359.89	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	15,737.000	55.543855	874,093.64	307.700000	4,842,274.90	3,968,181.26	0.23
		Base		55.543855	874,093.64	307.700000	4,842,274.90	3,968,181.26	0.23
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	28,702.000	35.360553	1,014,918.59	62.500000	1,793,875.00	778,956.41	0.09
		Base		35.360553	1,014,918.59	62.500000	1,793,875.00	778,956.41	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	54,780.000	31.511537	1,726,202.00	236.900000	12,977,382.00	11,251,180.00	0.62
		Base		31.511537	1,726,202.00	236.900000	12,977,382.00	11,251,180.00	0.62

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67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	7,393.000	49.199648	363,733.00	273.570000	2,022,503.01	1,658,770.01	0.10
		Base		49.199648	363,733.00	273.570000	2,022,503.01	1,658,770.01	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	69,108.000	45.516706	3,145,568.55	83.680000	5,782,957.44	2,637,388.89	0.28
		Base		45.516706	3,145,568.55	83.680000	5,782,957.44	2,637,388.89	0.28
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	20,497.000	43.026770	881,919.71	76.270000	1,563,306.19	681,386.48	0.07
		Base		43.026770	881,919.71	76.270000	1,563,306.19	681,386.48	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,103.000	38.625518	1,433,122.59	69.830000	2,590,902.49	1,157,779.90	0.12
		Base		38.625518	1,433,122.59	69.830000	2,590,902.49	1,157,779.90	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	268,946.000	22.088798	5,940,693.92	44.060000	11,849,760.76	5,909,066.84	0.57
		Base		22.088798	5,940,693.92	44.060000	11,849,760.76	5,909,066.84	0.57
69331C108	P G + E CORP COMMON STOCK								
		Local	46,606.000	38.913198	1,813,588.52	42.560000	1,983,551.36	169,962.84	0.10
		Base		38.913198	1,813,588.52	42.560000	1,983,551.36	169,962.84	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	42,371.000	80.763446	3,422,027.99	135.100000	5,724,322.10	2,302,294.11	0.27
		Base		80.763446	3,422,027.99	135.100000	5,724,322.10	2,302,294.11	0.27
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	22,503.000	36.525694	821,937.70	103.730000	2,334,236.19	1,512,298.49	0.11
		Base		36.525694	821,937.70	103.730000	2,334,236.19	1,512,298.49	0.11
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	63,109.000	26.196948	1,653,263.22	28.550000	1,801,761.95	148,498.73	0.09
		Base		26.196948	1,653,263.22	28.550000	1,801,761.95	148,498.73	0.09
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,954.000	119.737698	832,655.95	149.720000	1,041,152.88	208,496.93	0.05
		Base		119.737698	832,655.95	149.720000	1,041,152.88	208,496.93	0.05

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Base Currency: USD - US DOLLAR

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693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,750.000	31.112870	987,833.62	61.960000	1,967,230.00	979,396.38	0.09
		Base		31.112870	987,833.62	61.960000	1,967,230.00	979,396.38	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,514.000	110.308890	939,169.89	111.790000	951,780.06	12,610.17	0.05
		Base		110.308890	939,169.89	111.790000	951,780.06	12,610.17	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,997.000	51.881237	622,419.20	155.850000	1,869,732.45	1,247,313.25	0.09
		Base		51.881237	622,419.20	155.850000	1,869,732.45	1,247,313.25	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,861.000	33.638622	970,844.27	68.350000	1,972,649.35	1,001,805.08	0.09
		Base		33.638622	970,844.27	68.350000	1,972,649.35	1,001,805.08	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	100,742.000	18.795927	1,893,539.32	83.270000	8,388,786.34	6,495,247.02	0.40
		Base		18.795927	1,893,539.32	83.270000	8,388,786.34	6,495,247.02	0.40
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,412.000	16.589091	521,096.54	18.090000	568,243.08	47,146.54	0.03
		Base		16.589091	521,096.54	18.090000	568,243.08	47,146.54	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	127,957.000	54.907410	7,025,787.47	108.870000	13,930,678.59	6,904,891.12	0.67
		Base		54.907410	7,025,787.47	108.870000	13,930,678.59	6,904,891.12	0.67
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,987.000	27.401293	273,656.71	73.230000	731,348.01	457,691.30	0.04
		Base		27.401293	273,656.71	73.230000	731,348.01	457,691.30	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	527,764.000	28.294330	14,932,728.54	36.280000	19,147,277.92	4,214,549.38	0.92
		Base		28.294330	14,932,728.54	36.280000	19,147,277.92	4,214,549.38	0.92
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	140,287.000	40.815725	5,725,915.64	80.740000	11,326,772.38	5,600,856.74	0.54
		Base		40.815725	5,725,915.64	80.740000	11,326,772.38	5,600,856.74	0.54

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718546104	PHILLIPS 66 COMMON STOCK								
		Local	37,865.000	28.610325	1,083,329.96	112.310000	4,252,618.15	3,169,288.19	0.20
		Base		28.610325	1,083,329.96	112.310000	4,252,618.15	3,169,288.19	0.20
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,101.000	43.173579	436,096.32	80.560000	813,736.56	377,640.24	0.04
		Base		43.173579	436,096.32	80.560000	813,736.56	377,640.24	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,379.000	93.103930	1,431,845.34	189.240000	2,910,321.96	1,478,476.62	0.14
		Base		93.103930	1,431,845.34	189.240000	2,910,321.96	1,478,476.62	0.14
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	25,947.000	59.386196	1,540,893.64	158.150000	4,103,518.05	2,562,624.41	0.20
		Base		59.386196	1,540,893.64	158.150000	4,103,518.05	2,562,624.41	0.20
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	21,856.000	42.169689	921,660.72	116.090000	2,537,263.04	1,615,602.32	0.12
		Base		42.169689	921,660.72	116.090000	2,537,263.04	1,615,602.32	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	24,041.000	33.002022	793,401.62	52.950000	1,272,970.95	479,569.33	0.06
		Base		33.002022	793,401.62	52.950000	1,272,970.95	479,569.33	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	226,906.000	56.625494	12,848,664.42	78.060000	17,712,282.36	4,863,617.94	0.85
		Base		56.625494	12,848,664.42	78.060000	17,712,282.36	4,863,617.94	0.85
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	52,557.000	18.219196	957,546.27	59.150000	3,108,746.55	2,151,200.28	0.15
		Base		18.219196	957,546.27	59.150000	3,108,746.55	2,151,200.28	0.15
74340W103	PROLOGIS INC REIT USD.01								
		Local	48,115.000	42.366328	2,038,455.85	65.690000	3,160,674.35	1,122,218.50	0.15
		Base		42.366328	2,038,455.85	65.690000	3,160,674.35	1,122,218.50	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	37,908.000	50.237482	1,904,402.45	93.510000	3,544,777.08	1,640,374.63	0.17
		Base		50.237482	1,904,402.45	93.510000	3,544,777.08	1,640,374.63	0.17

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,577.000	29.848529	1,360,406.40	54.140000	2,467,538.78	1,107,132.38	0.12
		Base		29.848529	1,360,406.40	54.140000	2,467,538.78	1,107,132.38	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,522.000	101.774940	1,376,200.74	226.860000	3,067,600.92	1,691,400.18	0.15
		Base		101.774940	1,376,200.74	226.860000	3,067,600.92	1,691,400.18	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,706.000	18.072489	428,426.42	28.750000	681,547.50	253,121.08	0.03
		Base		18.072489	428,426.42	28.750000	681,547.50	253,121.08	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,416.000	80.994135	924,629.04	80.170000	915,220.72	-9,408.32	0.04
		Base		80.994135	924,629.04	80.170000	915,220.72	-9,408.32	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	133,802.000	43.821778	5,863,441.50	56.120000	7,508,968.24	1,645,526.74	0.36
		Base		43.821778	5,863,441.50	56.120000	7,508,968.24	1,645,526.74	0.36
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,502.000	23.884608	322,489.98	33.400000	450,966.80	128,476.82	0.02
		Base		23.884608	322,489.98	33.400000	450,966.80	128,476.82	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,258.000	45.785031	561,232.91	109.940000	1,347,644.52	786,411.61	0.06
		Base		45.785031	561,232.91	109.940000	1,347,644.52	786,411.61	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,024.000	96.507050	484,851.42	125.720000	631,617.28	146,765.86	0.03
		Base		96.507050	484,851.42	125.720000	631,617.28	146,765.86	0.03
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,713.000	78.145053	915,313.01	89.350000	1,046,556.55	131,243.54	0.05
		Base		78.145053	915,313.01	89.350000	1,046,556.55	131,243.54	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,924.000	46.747950	1,211,893.85	193.180000	5,007,998.32	3,796,104.47	0.24
		Base		46.747950	1,211,893.85	193.180000	5,007,998.32	3,796,104.47	0.24

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756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,660.000	51.590673	1,323,816.66	53.790000	1,380,251.40	56,434.74	0.07
		Base		51.590673	1,323,816.66	53.790000	1,380,251.40	56,434.74	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	16,035.000	32.159405	515,676.06	134.370000	2,154,622.95	1,638,946.89	0.10
		Base		32.159405	515,676.06	134.370000	2,154,622.95	1,638,946.89	0.10
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	13,304.000	68.737822	914,487.98	62.080000	825,912.32	-88,575.66	0.04
		Base		68.737822	914,487.98	62.080000	825,912.32	-88,575.66	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,980.000	250.920875	1,751,427.71	344.990000	2,408,030.20	656,602.49	0.12
		Base		250.920875	1,751,427.71	344.990000	2,408,030.20	656,602.49	0.12
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	101,361.000	12.792975	1,296,708.73	17.780000	1,802,198.58	505,489.85	0.09
		Base		12.792975	1,296,708.73	17.780000	1,802,198.58	505,489.85	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	20,128.000	24.150950	486,110.32	68.360000	1,375,950.08	889,839.76	0.07
		Base		24.150950	486,110.32	68.360000	1,375,950.08	889,839.76	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	12,879.000	77.405316	996,903.06	103.580000	1,334,006.82	337,103.76	0.06
		Base		77.405316	996,903.06	103.580000	1,334,006.82	337,103.76	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	11,150.000	29.838065	332,694.42	65.100000	725,865.00	393,170.58	0.03
		Base		29.838065	332,694.42	65.100000	725,865.00	393,170.58	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	11,326.000	47.284705	535,546.57	166.230000	1,882,720.98	1,347,174.41	0.09
		Base		47.284705	535,546.57	166.230000	1,882,720.98	1,347,174.41	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	14,820.000	54.998092	815,071.72	134.680000	1,995,957.60	1,180,885.88	0.10
		Base		54.998092	815,071.72	134.680000	1,995,957.60	1,180,885.88	0.10

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776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,311.000	76.845771	715,510.97	275.910000	2,568,998.01	1,853,487.04	0.12
		Base		76.845771	715,510.97	275.910000	2,568,998.01	1,853,487.04	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	34,171.000	14.867751	508,045.93	84.750000	2,895,992.25	2,387,946.32	0.14
		Base		14.867751	508,045.93	84.750000	2,895,992.25	2,387,946.32	0.14
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,681.000	41.922135	950,835.94	203.890000	4,624,429.09	3,673,593.15	0.22
		Base		41.922135	950,835.94	203.890000	4,624,429.09	3,673,593.15	0.22
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,397.000	153.434514	1,595,258.64	165.120000	1,716,752.64	121,494.00	0.08
		Base		153.434514	1,595,258.64	165.120000	1,716,752.64	121,494.00	0.08
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	7,980.000	131.965412	1,053,083.99	100.530000	802,229.40	-250,854.59	0.04
		Base		131.965412	1,053,083.99	100.530000	802,229.40	-250,854.59	0.04
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	10,100.000	271.399282	2,741,132.75	271.399282	2,741,132.75	0.00	0.13
		Base		271.399282	2,741,132.75	271.399282	2,741,132.75	0.00	0.13
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,780.000	264.876820	1,266,111.20	288.760000	1,380,272.80	114,161.60	0.07
		Base		264.876820	1,266,111.20	288.760000	1,380,272.80	114,161.60	0.07
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	63,649.000	38.232588	2,433,465.99	136.400000	8,681,723.60	6,248,257.61	0.42
		Base		38.232588	2,433,465.99	136.400000	8,681,723.60	6,248,257.61	0.42
80589M102	SCANA CORP COMMON STOCK								
		Local	12,878.000	40.796232	525,373.88	38.520000	496,060.56	-29,313.32	0.02
		Base		40.796232	525,373.88	38.520000	496,060.56	-29,313.32	0.02
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,902.000	69.833735	970,828.59	72.640000	1,009,841.28	39,012.69	0.05
		Base		69.833735	970,828.59	72.640000	1,009,841.28	39,012.69	0.05

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	124,985.000	85.413620	10,675,421.25	67.030000	8,377,744.55	-2,297,676.70	0.40
		Base		85.413620	10,675,421.25	67.030000	8,377,744.55	-2,297,676.70	0.40
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	108,366.000	21.807622	2,363,204.74	51.100000	5,537,502.60	3,174,297.86	0.27
		Base		21.807622	2,363,204.74	51.100000	5,537,502.60	3,174,297.86	0.27
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	14,548.000	24.088469	350,439.05	42.450000	617,562.60	267,123.55	0.03
		Base		24.088469	350,439.05	42.450000	617,562.60	267,123.55	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,804.000	56.021354	1,333,532.31	116.110000	2,763,882.44	1,430,350.13	0.13
		Base		56.021354	1,333,532.31	116.110000	2,763,882.44	1,430,350.13	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,430.000	74.366112	552,540.21	407.570000	3,028,245.10	2,475,704.89	0.15
		Base		74.366112	552,540.21	407.570000	3,028,245.10	2,475,704.89	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	27,948.000	84.621168	2,364,992.39	170.190000	4,756,470.12	2,391,477.73	0.23
		Base		84.621168	2,364,992.39	170.190000	4,756,470.12	2,391,477.73	0.23
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	16,433.000	92.616537	1,521,967.56	96.650000	1,588,249.45	66,281.89	0.08
		Base		92.616537	1,521,967.56	96.650000	1,588,249.45	66,281.89	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	13,097.000	53.821274	704,897.22	59.150000	774,687.55	69,790.33	0.04
		Base		53.821274	704,897.22	59.150000	774,687.55	69,790.33	0.04
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,252.000	63.095891	646,859.07	107.480000	1,101,884.96	455,025.89	0.05
		Base		63.095891	646,859.07	107.480000	1,101,884.96	455,025.89	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,109.000	49.425316	252,513.94	160.720000	821,118.48	568,604.54	0.04
		Base		49.425316	252,513.94	160.720000	821,118.48	568,604.54	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
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	91,296.000	34.151773	3,117,920.30	46.310000	4,227,917.76	1,109,997.46	0.20
		Base		34.151773	3,117,920.30	46.310000	4,227,917.76	1,109,997.46	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	48,150.000	14.208160	684,122.88	50.880000	2,449,872.00	1,765,749.12	0.12
		Base		14.208160	684,122.88	50.880000	2,449,872.00	1,765,749.12	0.12
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,926.000	55.786410	776,881.54	132.810000	1,849,512.06	1,072,630.52	0.09
		Base		55.786410	776,881.54	132.810000	1,849,512.06	1,072,630.52	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	124,567.000	14.394394	1,793,066.52	48.850000	6,085,097.95	4,292,031.43	0.29
		Base		14.394394	1,793,066.52	48.850000	6,085,097.95	4,292,031.43	0.29
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	32,974.000	54.086727	1,783,455.72	93.090000	3,069,549.66	1,286,093.94	0.15
		Base		54.086727	1,783,455.72	93.090000	3,069,549.66	1,286,093.94	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	7,723.000	69.018523	533,030.05	65.290000	504,234.67	-28,795.38	0.02
		Base		69.018523	533,030.05	65.290000	504,234.67	-28,795.38	0.02
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,006.000	55.835685	1,619,569.87	168.860000	4,897,953.16	3,278,383.29	0.23
		Base		55.835685	1,619,569.87	168.860000	4,897,953.16	3,278,383.29	0.23
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	41,950.000	42.826581	1,796,575.09	66.020000	2,769,539.00	972,963.91	0.13
		Base		42.826581	1,796,575.09	66.020000	2,769,539.00	972,963.91	0.13
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	56,092.000	28.874873	1,619,649.40	20.650000	1,158,299.80	-461,349.60	0.06
		Base		28.874873	1,619,649.40	20.650000	1,158,299.80	-461,349.60	0.06
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,447.000	70.406149	946,751.48	85.570000	1,150,659.79	203,908.31	0.06
		Base		70.406149	946,751.48	85.570000	1,150,659.79	203,908.31	0.06

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87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	64,048.000	31.794227	2,036,356.64	33.380000	2,137,922.24	101,565.60	0.10
		Base		31.794227	2,036,356.64	33.380000	2,137,922.24	101,565.60	0.10
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	43,256.000	28.279327	1,223,250.55	68.290000	2,953,952.24	1,730,701.69	0.14
		Base		28.279327	1,223,250.55	68.290000	2,953,952.24	1,730,701.69	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	56,598.000	17.374386	983,355.48	95.180000	5,386,997.64	4,403,642.16	0.26
		Base		17.374386	983,355.48	95.180000	5,386,997.64	4,403,642.16	0.26
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,322.000	107.348996	1,108,056.34	118.360000	1,221,711.92	113,655.58	0.06
		Base		107.348996	1,108,056.34	118.360000	1,221,711.92	113,655.58	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	25,980.000	32.836992	853,105.04	46.710000	1,213,525.80	360,420.76	0.06
		Base		32.836992	853,105.04	46.710000	1,213,525.80	360,420.76	0.06
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	48,115.000	46.482149	2,236,488.58	76.120000	3,662,513.80	1,426,025.22	0.18
		Base		46.482149	2,236,488.58	76.120000	3,662,513.80	1,426,025.22	0.18
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	88,345.000	35.845999	3,166,814.82	110.250000	9,740,036.25	6,573,221.43	0.47
		Base		35.845999	3,166,814.82	110.250000	9,740,036.25	6,573,221.43	0.47
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	23,107.000	32.205623	744,175.32	65.910000	1,522,982.37	778,807.05	0.07
		Base		32.205623	744,175.32	65.910000	1,522,982.37	778,807.05	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,306.000	60.493135	2,196,263.76	207.140000	7,520,424.84	5,324,161.08	0.36
		Base		60.493135	2,196,263.76	207.140000	7,520,424.84	5,324,161.08	0.36
88579Y101	3M CO COMMON STOCK USD.01								
		Local	53,570.000	75.085065	4,022,306.94	196.720000	10,538,290.40	6,515,983.46	0.51
		Base		75.085065	4,022,306.94	196.720000	10,538,290.40	6,515,983.46	0.51

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886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,193.000	45.863046	421,618.98	131.600000	1,209,798.80	788,179.82	0.06
		Base		45.863046	421,618.98	131.600000	1,209,798.80	788,179.82	0.06
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,532.000	21.290188	202,938.07	81.410000	776,000.12	573,062.05	0.04
		Base		21.290188	202,938.07	81.410000	776,000.12	573,062.05	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,968.000	28.340694	424,203.51	84.520000	1,265,095.36	840,891.85	0.06
		Base		28.340694	424,203.51	84.520000	1,265,095.36	840,891.85	0.06
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,015.000	72.134145	794,557.61	76.490000	842,537.35	47,979.74	0.04
		Base		72.134145	794,557.61	76.490000	842,537.35	47,979.74	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,401.000	266.156046	1,171,352.76	345.140000	1,518,961.14	347,608.38	0.07
		Base		266.156046	1,171,352.76	345.140000	1,518,961.14	347,608.38	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,392.000	45.244789	1,103,610.90	122.340000	2,984,117.28	1,880,506.38	0.14
		Base		45.244789	1,103,610.90	122.340000	2,984,117.28	1,880,506.38	0.14
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,671.000	36.846319	356,340.75	55.710000	538,771.41	182,430.66	0.03
		Base		36.846319	356,340.75	55.710000	538,771.41	182,430.66	0.03
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	95,123.000	16.608281	1,579,829.50	49.690000	4,726,661.87	3,146,832.37	0.23
		Base		16.608281	1,579,829.50	49.690000	4,726,661.87	3,146,832.37	0.23
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	39,659.000	27.004857	1,070,985.62	49.270000	1,953,998.93	883,013.31	0.09
		Base		27.004857	1,070,985.62	49.270000	1,953,998.93	883,013.31	0.09
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	59,095.000	39.163738	2,314,381.09	43.670000	2,580,678.65	266,297.56	0.12
		Base		39.163738	2,314,381.09	43.670000	2,580,678.65	266,297.56	0.12

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,857.000	22.942304	616,161.47	68.850000	1,849,104.45	1,232,942.98	0.09
		Base		22.942304	616,161.47	68.850000	1,849,104.45	1,232,942.98	0.09
902653104	UDR INC REIT USD.01								
		Local	24,156.000	35.898392	867,161.56	37.540000	906,816.24	39,654.68	0.04
		Base		35.898392	867,161.56	37.540000	906,816.24	39,654.68	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	140,788.000	26.711916	3,760,717.22	50.020000	7,042,215.76	3,281,498.54	0.34
		Base		26.711916	3,760,717.22	50.020000	7,042,215.76	3,281,498.54	0.34
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,162.000	207.343578	1,070,307.55	233.460000	1,205,120.52	134,812.97	0.06
		Base		207.343578	1,070,307.55	233.460000	1,205,120.52	134,812.97	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,783.000	28.335355	475,552.26	22.480000	377,281.84	-98,270.42	0.02
		Base		28.335355	475,552.26	22.480000	377,281.84	-98,270.42	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	16,997.000	25.808380	438,665.03	21.080000	358,296.76	-80,368.27	0.02
		Base		25.808380	438,665.03	21.080000	358,296.76	-80,368.27	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	69,994.000	27.852815	1,949,529.95	141.680000	9,916,749.92	7,967,219.97	0.48
		Base		27.852815	1,949,529.95	141.680000	9,916,749.92	7,967,219.97	0.48
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	21,267.000	56.913197	1,210,372.97	69.730000	1,482,947.91	272,574.94	0.07
		Base		56.913197	1,210,372.97	69.730000	1,482,947.91	272,574.94	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	62,236.000	70.299753	4,375,175.44	106.230000	6,611,330.28	2,236,154.84	0.32
		Base		70.299753	4,375,175.44	106.230000	6,611,330.28	2,236,154.84	0.32
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,545.000	114.747306	865,768.42	147.620000	1,113,792.90	248,024.48	0.05
		Base		114.747306	865,768.42	147.620000	1,113,792.90	248,024.48	0.05

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913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
			67,154.000	Local 57.652441	3,871,592.03	125.030000	8,396,264.62	4,524,672.59	0.40
				Base 57.652441	3,871,592.03	125.030000	8,396,264.62	4,524,672.59	0.40
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
			86,712.000	Local 42.257349	3,664,219.27	245.340000	21,273,922.08	17,609,702.81	1.02
				Base 42.257349	3,664,219.27	245.340000	21,273,922.08	17,609,702.81	1.02
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
			7,866.000	Local 114.366461	899,606.58	111.440000	876,587.04	-23,019.54	0.04
				Base 114.366461	899,606.58	111.440000	876,587.04	-23,019.54	0.04
91529Y106	UNUM GROUP COMMON STOCK USD.1								
			19,962.000	Local 24.025822	479,603.46	36.990000	738,394.38	258,790.92	0.04
				Base 24.025822	479,603.46	36.990000	738,394.38	258,790.92	0.04
918204108	VF CORP COMMON STOCK								
			29,555.000	Local 21.885982	646,840.21	81.520000	2,409,323.60	1,762,483.39	0.12
				Base 21.885982	646,840.21	81.520000	2,409,323.60	1,762,483.39	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
			38,890.000	Local 31.028199	1,206,686.67	110.830000	4,310,178.70	3,103,492.03	0.21
				Base 31.028199	1,206,686.67	110.830000	4,310,178.70	3,103,492.03	0.21
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
			8,258.000	Local 45.645435	376,940.00	113.720000	939,099.76	562,159.76	0.05
				Base 45.645435	376,940.00	113.720000	939,099.76	562,159.76	0.05
92276F100	VENTAS INC REIT USD.25								
			32,161.000	Local 43.291345	1,392,292.94	56.950000	1,831,568.95	439,276.01	0.09
				Base 43.291345	1,392,292.94	56.950000	1,831,568.95	439,276.01	0.09
92343E102	VERISIGN INC COMMON STOCK USD.001								
			8,664.000	Local 41.628707	360,671.12	137.420000	1,190,606.88	829,935.76	0.06
				Base 41.628707	360,671.12	137.420000	1,190,606.88	829,935.76	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
			372,892.000	Local 42.566427	15,872,679.96	50.310000	18,760,196.52	2,887,516.56	0.90
				Base 42.566427	15,872,679.96	50.310000	18,760,196.52	2,887,516.56	0.90

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92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,020.000	81.636650	1,144,545.83	107.640000	1,509,112.80	364,566.97	0.07
		Base		81.636650	1,144,545.83	107.640000	1,509,112.80	364,566.97	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	22,997.000	82.360036	1,894,033.74	169.960000	3,908,570.12	2,014,536.38	0.19
		Base		82.360036	1,894,033.74	169.960000	3,908,570.12	2,014,536.38	0.19
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,865.000	44.040488	1,403,350.15	30.160000	961,048.40	-442,301.75	0.05
		Base		44.040488	1,403,350.15	30.160000	961,048.40	-442,301.75	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	161,258.000	27.418438	4,421,442.55	132.450000	21,358,622.10	16,937,179.55	1.02
		Base		27.418438	4,421,442.55	132.450000	21,358,622.10	16,937,179.55	1.02
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,617.000	59.591547	930,641.19	73.920000	1,154,408.64	223,767.45	0.06
		Base		59.591547	930,641.19	73.920000	1,154,408.64	223,767.45	0.06
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,927.000	58.257523	694,837.48	129.060000	1,539,298.62	844,461.14	0.07
		Base		58.257523	694,837.48	129.060000	1,539,298.62	844,461.14	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,480.000	36.112962	1,028,497.15	64.650000	1,841,232.00	812,734.85	0.09
		Base		36.112962	1,028,497.15	64.650000	1,841,232.00	812,734.85	0.09
931142103	WALMART INC COMMON STOCK USD.1								
		Local	130,562.000	54.799424	7,154,722.42	85.650000	11,182,635.30	4,027,912.88	0.54
		Base		54.799424	7,154,722.42	85.650000	11,182,635.30	4,027,912.88	0.54
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	76,965.000	41.228354	3,173,140.29	60.015000	4,619,054.48	1,445,914.19	0.22
		Base		41.228354	3,173,140.29	60.015000	4,619,054.48	1,445,914.19	0.22
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,885.000	30.905219	1,109,033.78	81.340000	2,918,885.90	1,809,852.12	0.14
		Base		30.905219	1,109,033.78	81.340000	2,918,885.90	1,809,852.12	0.14

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941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,071.000	53.756022	380,108.83	193.590000	1,368,874.89	988,766.06	0.07
		Base		53.756022	380,108.83	193.590000	1,368,874.89	988,766.06	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	395,861.000	38.568460	15,267,749.24	55.440000	21,946,533.84	6,678,784.60	1.05
		Base		38.568460	15,267,749.24	55.440000	21,946,533.84	6,678,784.60	1.05
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	33,575.000	55.391932	1,859,784.11	62.690000	2,104,816.75	245,032.64	0.10
		Base		55.391932	1,859,784.11	62.690000	2,104,816.75	245,032.64	0.10
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	27,005.000	40.402148	1,091,060.00	77.410000	2,090,457.05	999,397.05	0.10
		Base		40.402148	1,091,060.00	77.410000	2,090,457.05	999,397.05	0.10
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	41,579.000	17.374431	722,411.48	20.330000	845,301.07	122,889.59	0.04
		Base		17.374431	722,411.48	20.330000	845,301.07	122,889.59	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	23,147.000	44.439754	1,028,646.98	57.020000	1,319,841.94	291,194.96	0.06
		Base		44.439754	1,028,646.98	57.020000	1,319,841.94	291,194.96	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	68,318.000	27.909002	1,906,687.23	36.460000	2,490,874.28	584,187.05	0.12
		Base		27.909002	1,906,687.23	36.460000	2,490,874.28	584,187.05	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	5,825.000	92.606467	539,432.67	146.230000	851,789.75	312,357.08	0.04
		Base		92.606467	539,432.67	146.230000	851,789.75	312,357.08	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	74,723.000	28.201962	2,107,335.17	27.110000	2,025,740.53	-81,594.64	0.10
		Base		28.201962	2,107,335.17	27.110000	2,025,740.53	-81,594.64	0.10
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	58.830000	525,293.07	355,322.86	0.03
		Base		19.035750	169,970.21	58.830000	525,293.07	355,322.86	0.03

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,643.000	81.230809	620,847.07	167.340000	1,278,979.62	658,132.55	0.06
		Base		81.230809	620,847.07	167.340000	1,278,979.62	658,132.55	0.06
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	45,933.000	23.706843	1,088,926.43	45.680000	2,098,219.44	1,009,293.01	0.10
		Base		23.706843	1,088,926.43	45.680000	2,098,219.44	1,009,293.01	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	22,873.000	38.122728	871,981.16	65.260000	1,492,691.98	620,710.82	0.07
		Base		38.122728	871,981.16	65.260000	1,492,691.98	620,710.82	0.07
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	19,314.000	36.734128	709,482.94	24.000000	463,536.00	-245,946.94	0.02
		Base		36.734128	709,482.94	24.000000	463,536.00	-245,946.94	0.02
98419M100	XYLEM INC COMMON STOCK								
		Local	16,234.000	28.072139	455,723.10	67.380000	1,093,846.92	638,123.82	0.05
		Base		28.072139	455,723.10	67.380000	1,093,846.92	638,123.82	0.05
988498101	YUM BRANDS INC COMMON STOCK								
		Local	29,170.000	22.736688	663,229.20	78.220000	2,281,677.40	1,618,448.20	0.11
		Base		22.736688	663,229.20	78.220000	2,281,677.40	1,618,448.20	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,344.000	69.904014	1,282,319.24	111.440000	2,044,255.36	761,936.12	0.10
		Base		69.904014	1,282,319.24	111.440000	2,044,255.36	761,936.12	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	17,785.000	37.224809	662,043.23	52.690000	937,091.65	275,048.42	0.04
		Base		37.224809	662,043.23	52.690000	937,091.65	275,048.42	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,658.000	33.347692	1,455,893.53	85.190000	3,719,225.02	2,263,331.49	0.18
		Base		33.347692	1,455,893.53	85.190000	3,719,225.02	2,263,331.49	0.18
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,568.000	30.208895	258,829.81	77.360000	662,820.48	403,990.67	0.03
		Base		30.208895	258,829.81	77.360000	662,820.48	403,990.67	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	30,605.000	170.225718	5,209,758.11	166.720000	5,102,465.60	-107,292.51	0.24
		Base		170.225718	5,209,758.11	166.720000	5,102,465.60	-107,292.51	0.24
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	22,067.000	41.915694	924,953.63	137.170000	3,026,930.39	2,101,976.76	0.15
		Base		41.915694	924,953.63	137.170000	3,026,930.39	2,101,976.76	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	58,029.000	69.242873	4,018,094.69	163.590000	9,492,964.11	5,474,869.42	0.46
		Base		69.242873	4,018,094.69	163.590000	9,492,964.11	5,474,869.42	0.46
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	39,466.000	36.813701	1,452,889.52	74.740000	2,949,688.84	1,496,799.32	0.14
		Base		36.813701	1,452,889.52	74.740000	2,949,688.84	1,496,799.32	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,698.000	254.239597	940,178.03	230.480000	852,315.04	-87,862.99	0.04
		Base		254.239597	940,178.03	230.480000	852,315.04	-87,862.99	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,144.000	46.000872	1,478,652.02	51.590000	1,658,308.96	179,656.94	0.08
		Base		46.000872	1,478,652.02	51.590000	1,658,308.96	179,656.94	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	22,381.000	36.566041	818,384.57	89.730000	2,008,247.13	1,189,862.56	0.10
		Base		36.566041	818,384.57	89.730000	2,008,247.13	1,189,862.56	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	37,084.000	23.833421	883,838.58	26.560000	984,951.04	101,112.46	0.05
		Base		23.833421	883,838.58	26.560000	984,951.04	101,112.46	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	70,201.000	37.113030	2,605,371.81	33.450000	2,348,223.45	-257,148.36	0.11
		Base		37.113030	2,605,371.81	33.450000	2,348,223.45	-257,148.36	0.11
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	122,200.000	74.929457	9,156,379.59	85.610000	10,461,542.00	1,305,162.41	0.50
		Base		74.929457	9,156,379.59	85.610000	10,461,542.00	1,305,162.41	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
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	13,528.000	80.812801	1,093,235.57	66.600000	900,964.80	-192,270.77	0.04
		Base		80.812801	1,093,235.57	66.600000	900,964.80	-192,270.77	0.04
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,894.000	33.568477	802,085.18	91.630000	2,189,407.22	1,387,322.04	0.10
		Base		33.568477	802,085.18	91.630000	2,189,407.22	1,387,322.04	0.10
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	30,229.000	39.136026	1,183,042.94	30.930000	934,982.97	-248,059.97	0.04
		Base		39.136026	1,183,042.94	30.930000	934,982.97	-248,059.97	0.04
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	18,659.000	55.646688	1,038,311.55	47.250000	881,637.75	-156,673.80	0.04
		Base		55.646688	1,038,311.55	47.250000	881,637.75	-156,673.80	0.04
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	25,906.000	28.821367	746,646.33	56.470000	1,462,911.82	716,265.49	0.07
		Base		28.821367	746,646.33	56.470000	1,462,911.82	716,265.49	0.07
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,654.000	26.372040	386,455.88	42.080000	616,640.32	230,184.44	0.03
		Base		26.372040	386,455.88	42.080000	616,640.32	230,184.44	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	39,170.000	34.964325	1,369,552.60	31.740000	1,243,255.80	-126,296.80	0.06
		Base		34.964325	1,369,552.60	31.740000	1,243,255.80	-126,296.80	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,899.000	127.066603	1,511,965.51	151.600000	1,803,888.40	291,922.89	0.09
		Base		127.066603	1,511,965.51	151.600000	1,803,888.40	291,922.89	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,620.000	123.135792	1,430,837.90	72.910000	847,214.20	-583,623.70	0.04
		Base		123.135792	1,430,837.90	72.910000	847,214.20	-583,623.70	0.04
G98294104	XL GROUP LTD COMMON STOCK								
		Local	23,305.000	37.406628	871,761.47	55.950000	1,303,914.75	432,153.28	0.06
		Base		37.406628	871,761.47	55.950000	1,303,914.75	432,153.28	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
H1467J104	CHUBB LTD COMMON STOCK								
		Local	42,034.000	77.471775	3,256,448.57	127.020000	5,339,158.68	2,082,710.11	0.26
		Base		77.471775	3,256,448.57	127.020000	5,339,158.68	2,082,710.11	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	10,038.000	43.005029	431,684.48	61.000000	612,318.00	180,633.52	0.03
		Base		43.005029	431,684.48	61.000000	612,318.00	180,633.52	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	31,602.000	36.965485	1,168,183.25	90.060000	2,846,076.12	1,677,892.87	0.14
		Base		36.965485	1,168,183.25	90.060000	2,846,076.12	1,677,892.87	0.14
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	29,017.000	55.796104	1,619,035.55	109.850000	3,187,517.45	1,568,481.90	0.15
		Base		55.796104	1,619,035.55	109.850000	3,187,517.45	1,568,481.90	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,506.000	53.199092	2,474,076.95	36.140000	1,680,726.84	-793,350.11	0.08
		Base		53.199092	2,474,076.95	36.140000	1,680,726.84	-793,350.11	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,287.000	79.656240	1,217,704.94	103.600000	1,583,733.20	366,028.26	0.08
		Base		79.656240	1,217,704.94	103.600000	1,583,733.20	366,028.26	0.08
US DOLLAR Total									
		Local	26,241,417.000		1,067,008,667.15		2,080,833,226.11	1,013,824,558.96	99.77
		Base			1,067,008,667.15		2,080,833,226.11	1,013,824,558.96	99.77
EQUITY Total									
		Base	26,241,417.000		1,067,008,667.15		2,080,833,226.11	1,013,824,558.96	99.77

& 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: *June 30, 2018* *View Date:* *July 9, 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								
		31,102,420.400	Base	1,071,871,435.70		2,085,696,173.34	1,013,824,737.64	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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796MK2	TREASURY BILL 07/18 0.00000					1.786	19 Jul 2018		
			45,000,000.000	Local	99.915244	44,961,860.00	99.915244	44,961,860.00	0.00	4.70
				Base	99.915244	44,961,860.00	99.915244	44,961,860.00	0.00	4.70
912796NV7	TREASURY BILL 09/18 0.00000					1.2825	13 Sep 2018		
			10,000,000.000	Local	99.736375	9,973,637.50	99.736375	9,973,637.50	0.00	1.04
				Base	99.736375	9,973,637.50	99.736375	9,973,637.50	0.00	1.04
912796NZ8	TREASURY BILL 10/18 0.00000					1.35	11 Oct 2018		
			5,000,000.000	Local	99.617500	4,980,875.00	99.460764	4,973,038.20	-7,836.80	0.52
				Base	99.617500	4,980,875.00	99.460764	4,973,038.20	-7,836.80	0.52
912796PD5	TREASURY BILL 11/18 0.00000					2.0057	08 Nov 2018		
			15,000,000.000	Local	99.275719	14,891,357.92	99.292444	14,893,866.60	2,508.68	1.56
				Base	99.275719	14,891,357.92	99.292444	14,893,866.60	2,508.68	1.56
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
			20,000,000.000	Local	99.094438	19,818,887.66	98.930577	19,786,115.40	-32,772.26	2.07
				Base	99.094438	19,818,887.66	98.930577	19,786,115.40	-32,772.26	2.07
912796PN3	TREASURY BILL 07/18 0.00000					1.53	05 Jul 2018		
			20,000,000.000	Local	99.982826	19,996,565.22	99.982826	19,996,565.22	0.00	2.09
				Base	99.982826	19,996,565.22	99.982826	19,996,565.22	0.00	2.09
912796PP8	TREASURY BILL 01/19 0.00000					1.8375	31 Jan 2019		
			20,000,000.000	Local	98.907708	19,781,541.67	98.775111	19,755,022.20	-26,519.47	2.06
				Base	98.907708	19,781,541.67	98.775111	19,755,022.20	-26,519.47	2.06
912796PQ6	TREASURY BILL 07/18 0.00000					1.547	12 Jul 2018		
			20,000,000.000	Local	99.952685	19,990,536.95	99.952685	19,990,536.95	0.00	2.09
				Base	99.952685	19,990,536.95	99.952685	19,990,536.95	0.00	2.09
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
			30,000,000.000	Local	99.854993	29,956,497.78	99.854993	29,956,497.78	0.00	3.13
				Base	99.854993	29,956,497.78	99.854993	29,956,497.78	0.00	3.13

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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
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.823276	19,964,655.17	99.823276	19,964,655.17	0.00	2.09
		Base		99.823276	19,964,655.17	99.823276	19,964,655.17	0.00	2.09
912796PZ6	TREASURY BILL 09/18 0.00000					1.9205	20 Sep 2018		
		Local	20,000,000.000	99.567888	19,913,577.50	99.567888	19,913,577.50	0.00	2.08
		Base		99.567888	19,913,577.50	99.567888	19,913,577.50	0.00	2.08
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.1	02 Jul 2018		
		Local	65,574,970.620	100.000000	65,574,970.62	100.000000	65,574,970.62	0.00	6.85
		Base		100.000000	65,574,970.62	100.000000	65,574,970.62	0.00	6.85
978UHK000	DAIWA CAPITAL MARKETS REPO					2.0	02 Jul 2018		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	15.67
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	15.67
979QHR003	SOUTH STREET REPO					2.02	03 Jul 2018		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.22
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.22
US DOLLAR Total									
		Local	490,574,970.620		489,804,962.99		489,740,343.14	-64,619.85	51.15
		Base			489,804,962.99		489,740,343.14	-64,619.85	51.15
CASH EQUIVALENT Total									
		Base	490,574,970.620		489,804,962.99		489,740,343.14	-64,619.85	51.15

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	4,707,266.040	100.554011	4,733,344.81	98.438811	4,633,776.72	-99,568.09	0.48
		Base		100.554011	4,733,344.81	98.438811	4,633,776.72	-99,568.09	0.48
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.5	15 Sep 2040		
		Local	4,920,887.900	101.023428	4,971,249.64	100.532300	4,947,081.79	-24,167.85	0.52
	Original Face:	Base	5,000,000.000	101.023428	4,971,249.64	100.532300	4,947,081.79	-24,167.85	0.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.625	20 Apr 2042		
	2,785,118.700	Local	102.945206	2,867,146.17	102.855475	2,864,647.07	-2,499.10	0.30
Original Face:	15,000,000.000	Base	102.945206	2,867,146.17	102.855475	2,864,647.07	-2,499.10	0.30
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.0	20 Jul 2047		
	4,036,042.150	Local	100.395624	4,052,009.71	98.675871	3,982,599.75	-69,409.96	0.42
Original Face:	5,000,000.000	Base	100.395624	4,052,009.71	98.675871	3,982,599.75	-69,409.96	0.42
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5				5.0	20 Mar 2019		
	652.240	Local	100.685331	656.71	101.210176	660.13	3.42	0.00
Original Face:	159,822.000	Base	100.685331	656.71	101.210176	660.13	3.42	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5				5.0	20 Jul 2019		
	2,200.080	Local	100.963601	2,221.28	101.395059	2,230.77	9.49	0.00
Original Face:	200,000.000	Base	100.963601	2,221.28	101.395059	2,230.77	9.49	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5				5.0	20 Jul 2018		
	78.300	Local	100.063857	78.35	100.063857	78.35	0.00	0.00
Original Face:	3,000,000.000	Base	100.063857	78.35	100.063857	78.35	0.00	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5				5.0	20 Aug 2018		
	1,856.000	Local	100.142780	1,858.65	100.142780	1,858.65	0.00	0.00
Original Face:	6,427,055.000	Base	100.142780	1,858.65	100.142780	1,858.65	0.00	0.00
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5				5.0	20 Nov 2018		
	109.600	Local	100.392336	110.03	101.023279	110.72	0.69	0.00
Original Face:	50,000.000	Base	100.392336	110.03	101.023279	110.72	0.69	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5				5.0	20 Sep 2018		
	3,209.210	Local	100.228717	3,216.55	100.228717	3,216.55	0.00	0.00
Original Face:	2,975,426.000	Base	100.228717	3,216.55	100.228717	3,216.55	0.00	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5				5.0	20 May 2020		
	45,076.210	Local	101.569520	45,783.69	102.776614	46,327.80	544.11	0.00
Original Face:	2,793,101.000	Base	101.569520	45,783.69	102.776614	46,327.80	544.11	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.0	20 Jul 2020		
	50,076.740	Local	101.698813	50,927.45	102.916013	51,536.98	609.53	0.01
Original Face:	1,680,083.000	Base	101.698813	50,927.45	102.916013	51,536.98	609.53	0.01

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36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	32,499.250	102.247036	33,229.52	104.281421	33,890.68	661.16	0.00
Original Face:		Base	754,224.000	102.247036	33,229.52	104.281421	33,890.68	661.16	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	4,737.670	101.973544	4,831.17	104.622077	4,956.65	125.48	0.00
Original Face:		Base	300,000.000	101.973544	4,831.17	104.622077	4,956.65	125.48	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	35,301.810	102.530154	36,195.00	104.998259	37,066.29	871.29	0.00
Original Face:		Base	300,000.000	102.530154	36,195.00	104.998259	37,066.29	871.29	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	26,032.390	102.553165	26,697.04	104.631833	27,238.17	541.13	0.00
Original Face:		Base	1,297,789.000	102.553165	26,697.04	104.631833	27,238.17	541.13	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	11,047.320	102.644985	11,339.52	104.541541	11,549.04	209.52	0.00
Original Face:		Base	1,048,917.000	102.644985	11,339.52	104.541541	11,549.04	209.52	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	22,624.120	102.603858	23,213.22	105.046061	23,765.75	552.53	0.00
Original Face:		Base	438,038.000	102.603858	23,213.22	105.046061	23,765.75	552.53	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	1,670,129.600	103.220727	1,723,919.91	104.376216	1,743,218.08	19,298.17	0.18
Original Face:		Base	10,000,000.000	103.220727	1,723,919.91	104.376216	1,743,218.08	19,298.17	0.18
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	933,732.270	105.782073	987,721.35	101.371490	946,538.31	-41,183.04	0.10
Original Face:		Base	17,600,000.000	105.782073	987,721.35	101.371490	946,538.31	-41,183.04	0.10
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	256,644.640	100.828375	258,770.62	104.143560	267,278.86	8,508.24	0.03
Original Face:		Base	16,300,000.000	100.828375	258,770.62	104.143560	267,278.86	8,508.24	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	2,855,883.000	105.736313	3,019,705.40	101.145370	2,888,593.43	-131,111.97	0.30
Original Face:		Base	50,000,000.000	105.736313	3,019,705.40	101.145370	2,888,593.43	-131,111.97	0.30

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38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.48375	20 Jun 2042		
		Local	1,504,628.600	100.118274	1,506,408.19	99.892910	1,503,017.29	-3,390.90	0.16
Original Face:		Base	10,000,000.000	100.118274	1,506,408.19	99.892910	1,503,017.29	-3,390.90	0.16
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	18,327,677.580	102.481166	18,782,417.66	95.203730	17,448,632.68	-1,333,784.98	1.82
Original Face:		Base	41,570,000.000	102.481166	18,782,417.66	95.203730	17,448,632.68	-1,333,784.98	1.82
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.38506	16 Jun 2037		
		Local	2,110,506.140	100.194566	2,114,612.47	99.706770	2,104,317.50	-10,294.97	0.22
Original Face:		Base	32,313,742.000	100.194566	2,114,612.47	99.706770	2,104,317.50	-10,294.97	0.22
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.0	20 Jan 2065		
		Local	6,491,116.010	99.794803	6,477,796.44	98.916000	6,420,752.31	-57,044.13	0.67
Original Face:		Base	8,021,011.000	99.794803	6,477,796.44	98.916000	6,420,752.31	-57,044.13	0.67
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	2,366,563.680	99.674850	2,358,868.81	98.764930	2,337,334.96	-21,533.85	0.24
Original Face:		Base	2,750,000.000	99.674850	2,358,868.81	98.764930	2,337,334.96	-21,533.85	0.24
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,145,007.950	106.735593	1,222,131.03	103.565160	1,185,829.32	-36,301.71	0.12
Original Face:		Base	10,300,000.000	106.735593	1,222,131.03	103.565160	1,185,829.32	-36,301.71	0.12
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.842434	10,284,243.35	98.825130	9,882,513.00	-401,730.35	1.03
Original Face:		Base	10,000,000.000	102.842434	10,284,243.35	98.825130	9,882,513.00	-401,730.35	1.03
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	433,987.600	103.558680	449,431.83	101.690690	441,324.98	-8,106.85	0.05
Original Face:		Base	5,000,000.000	103.558680	449,431.83	101.690690	441,324.98	-8,106.85	0.05
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.13713	20 Apr 2067		
		Local	1,898,184.480	100.000000	1,898,184.48	99.975750	1,897,724.17	-460.31	0.20
Original Face:		Base	2,754,386.000	100.000000	1,898,184.48	99.975750	1,897,724.17	-460.31	0.20
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.11713	20 Jun 2063		
		Local	6,581,594.020	100.000000	6,581,594.02	99.772280	6,566,606.41	-14,987.61	0.69
Original Face:		Base	9,934,606.000	100.000000	6,581,594.02	99.772280	6,566,606.41	-14,987.61	0.69

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38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	591,158.320	101.260606	598,610.50	100.245900	592,611.98	-5,998.52	0.06
Original Face:		Base	8,000,000.000	101.260606	598,610.50	100.245900	592,611.98	-5,998.52	0.06
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,669,410.200	100.136108	4,675,765.63	98.405550	4,594,958.79	-80,806.84	0.48
Original Face:		Base	5,000,000.000	100.136108	4,675,765.63	98.405550	4,594,958.79	-80,806.84	0.48
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	626,351.900	103.899586	650,777.03	100.417300	628,965.67	-21,811.36	0.07
Original Face:		Base	10,000,000.000	103.899586	650,777.03	100.417300	628,965.67	-21,811.36	0.07
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	670,892.200	105.812232	709,886.01	101.052410	677,952.74	-31,933.27	0.07
Original Face:		Base	7,350,000.000	105.812232	709,886.01	101.052410	677,952.74	-31,933.27	0.07
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	959,533.200	100.901226	968,180.76	99.656280	956,235.09	-11,945.67	0.10
Original Face:		Base	10,000,000.000	100.901226	968,180.76	99.656280	956,235.09	-11,945.67	0.10
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	148,614.440	100.182304	148,885.37	100.138270	148,819.93	-65.44	0.02
Original Face:		Base	3,600,000.000	100.182304	148,885.37	100.138270	148,819.93	-65.44	0.02
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	943,248.200	99.965030	942,918.35	98.936260	933,214.49	-9,703.86	0.10
Original Face:		Base	5,000,000.000	99.965030	942,918.35	98.936260	933,214.49	-9,703.86	0.10
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	142,694.200	101.495527	144,828.23	100.296370	143,117.10	-1,711.13	0.01
Original Face:		Base	5,000,000.000	101.495527	144,828.23	100.296370	143,117.10	-1,711.13	0.01
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	1,691,155.000	99.789952	1,687,602.77	99.494270	1,682,602.32	-5,000.45	0.18
Original Face:		Base	10,000,000.000	99.789952	1,687,602.77	99.494270	1,682,602.32	-5,000.45	0.18
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	1,691,155.000	101.089484	1,709,579.87	100.448640	1,698,742.20	-10,837.67	0.18
Original Face:		Base	10,000,000.000	101.089484	1,709,579.87	100.448640	1,698,742.20	-10,837.67	0.18

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38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	890,659.400	99.953932	890,249.09	100.017490	890,815.18	566.09	0.09
Original Face:		Base	10,000,000.000	99.953932	890,249.09	100.017490	890,815.18	566.09	0.09
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	362,987.050	102.446680	371,868.18	104.042460	377,660.66	5,792.48	0.04
Original Face:		Base	5,000,000.000	102.446680	371,868.18	104.042460	377,660.66	5,792.48	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	588,763.100	99.905971	588,209.49	99.009130	582,929.22	-5,280.27	0.06
Original Face:		Base	5,000,000.000	99.905971	588,209.49	99.009130	582,929.22	-5,280.27	0.06
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,871,057.090	99.811186	1,867,524.27	97.448400	1,823,315.20	-44,209.07	0.19
Original Face:		Base	10,815,142.000	99.811186	1,867,524.27	97.448400	1,823,315.20	-44,209.07	0.19
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	256,563.600	101.579624	260,616.34	100.238220	257,174.79	-3,441.55	0.03
Original Face:		Base	5,000,000.000	101.579624	260,616.34	100.238220	257,174.79	-3,441.55	0.03
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	513,127.200	100.542628	515,911.57	99.954320	512,892.80	-3,018.77	0.05
Original Face:		Base	10,000,000.000	100.542628	515,911.57	99.954320	512,892.80	-3,018.77	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	688,310.130	102.494535	705,480.27	101.501270	698,643.52	-6,836.75	0.07
Original Face:		Base	5,648,629.000	102.494535	705,480.27	101.501270	698,643.52	-6,836.75	0.07
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	732,529.500	101.196883	741,297.02	99.701350	730,341.80	-10,955.22	0.08
Original Face:		Base	30,000,000.000	101.196883	741,297.02	99.701350	730,341.80	-10,955.22	0.08
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.38375	20 Nov 2042		
		Local	12,547,616.300	100.000000	12,547,616.30	100.158460	12,567,499.25	19,882.95	1.31
Original Face:		Base	25,333,333.000	100.000000	12,547,616.30	100.158460	12,567,499.25	19,882.95	1.31
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.43506	16 Nov 2041		
		Local	3,484,190.500	100.149744	3,489,407.86	100.464280	3,500,366.90	10,959.04	0.37
Original Face:		Base	10,000,000.000	100.149744	3,489,407.86	100.464280	3,500,366.90	10,959.04	0.37

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38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	1,666,283.460	104.703820	1,744,662.43	100.581850	1,675,978.73	-68,683.70	0.18
Original Face:		Base	10,359,452.000	104.703820	1,744,662.43	100.581850	1,675,978.73	-68,683.70	0.18
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.43506	16 Dec 2041		
		Local	5,784,354.180	100.149850	5,793,022.03	100.587010	5,818,308.92	25,286.89	0.61
Original Face:		Base	12,911,372.000	100.149850	5,793,022.03	100.587010	5,818,308.92	25,286.89	0.61
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	5,672,589.750	101.581529	5,762,303.39	99.479400	5,643,058.25	-119,245.14	0.59
Original Face:		Base	15,000,000.000	101.581529	5,762,303.39	99.479400	5,643,058.25	-119,245.14	0.59
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	12,477,651.000	101.324532	12,642,921.46	97.353170	12,147,388.79	-495,532.67	1.27
Original Face:		Base	20,000,000.000	101.324532	12,642,921.46	97.353170	12,147,388.79	-495,532.67	1.27
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,888,671.300	95.212860	4,654,643.78	94.218430	4,606,029.35	-48,614.43	0.48
Original Face:		Base	10,000,000.000	95.212860	4,654,643.78	94.218430	4,606,029.35	-48,614.43	0.48
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	1,371,832.000	104.054100	1,427,447.44	99.537950	1,365,493.45	-61,953.99	0.14
Original Face:		Base	10,000,000.000	104.054100	1,427,447.44	99.537950	1,365,493.45	-61,953.99	0.14
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	8,396,471.250	101.030518	8,482,998.37	95.388580	8,009,274.70	-473,723.67	0.84
Original Face:		Base	25,000,000.000	101.030518	8,482,998.37	95.388580	8,009,274.70	-473,723.67	0.84
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	4,215,743.000	100.185576	4,223,566.40	93.832520	3,955,737.89	-267,828.51	0.41
Original Face:		Base	10,000,000.000	100.185576	4,223,566.40	93.832520	3,955,737.89	-267,828.51	0.41
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,215,743.000	100.888813	4,253,213.06	94.991650	4,004,603.84	-248,609.22	0.42
Original Face:		Base	10,000,000.000	100.888813	4,253,213.06	94.991650	4,004,603.84	-248,609.22	0.42
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	5,528,081.960	101.895110	5,632,845.20	94.096630	5,201,738.83	-431,106.37	0.54
Original Face:		Base	18,249,312.000	101.895110	5,632,845.20	94.096630	5,201,738.83	-431,106.37	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
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	4,724,801.300	100.000000	4,724,801.28	93.286700	4,407,611.21	-317,190.07	0.46
Original Face:		Base	10,000,000.000	100.000000	4,724,801.28	93.286700	4,407,611.21	-317,190.07	0.46
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	4,724,801.300	101.699667	4,805,107.18	93.655670	4,425,044.31	-380,062.87	0.46
Original Face:		Base	10,000,000.000	101.699667	4,805,107.18	93.655670	4,425,044.31	-380,062.87	0.46
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	4,630,032.700	101.854036	4,715,875.16	95.564840	4,424,683.34	-291,191.82	0.46
Original Face:		Base	10,000,000.000	101.854036	4,715,875.16	95.564840	4,424,683.34	-291,191.82	0.46
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	11,204,738.280	99.128388	11,107,076.45	96.242210	10,783,687.75	-323,388.70	1.13
Original Face:		Base	18,000,000.000	99.128388	11,107,076.45	96.242210	10,783,687.75	-323,388.70	1.13
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,279,174.500	94.159148	6,854,008.70	92.507330	6,733,769.98	-120,238.72	0.70
Original Face:		Base	10,000,000.000	94.159148	6,854,008.70	92.507330	6,733,769.98	-120,238.72	0.70
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,499,839.950	98.989672	3,464,480.08	96.286450	3,369,871.64	-94,608.44	0.35
Original Face:		Base	5,000,000.000	98.989672	3,464,480.08	96.286450	3,369,871.64	-94,608.44	0.35
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	9,787,552.950	99.306809	9,719,706.55	93.358360	9,137,498.92	-582,207.63	0.95
Original Face:		Base	15,000,000.000	99.306809	9,719,706.55	93.358360	9,137,498.92	-582,207.63	0.95
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,957,682.520	101.459089	1,986,246.86	98.301190	1,924,425.21	-61,821.65	0.20
Original Face:		Base	3,000,000.000	101.459089	1,986,246.86	98.301190	1,924,425.21	-61,821.65	0.20
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	598,231.010	101.382730	606,502.93	97.840390	585,311.55	-21,191.38	0.06
Original Face:		Base	1,000,000.000	101.382730	606,502.93	97.840390	585,311.55	-21,191.38	0.06
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,402,329.140	100.770512	1,413,134.25	96.606650	1,354,743.20	-58,391.05	0.14
Original Face:		Base	2,000,000.000	100.770512	1,413,134.25	96.606650	1,354,743.20	-58,391.05	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
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	648,535.090	100.874973	654,209.60	97.343790	631,308.64	-22,900.96	0.07
Original Face:		Base	1,000,000.000	100.874973	654,209.60	97.343790	631,308.64	-22,900.96	0.07
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,136,022.450	101.151069	2,160,609.55	97.306900	2,078,497.23	-82,112.32	0.22
Original Face:		Base	5,000,000.000	101.151069	2,160,609.55	97.306900	2,078,497.23	-82,112.32	0.22
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	4,996,419.250	100.830992	5,037,939.10	97.686980	4,880,851.07	-157,088.03	0.51
Original Face:		Base	5,985,000.000	100.830992	5,037,939.10	97.686980	4,880,851.07	-157,088.03	0.51
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,640,559.550	97.620680	4,530,145.79	95.190130	4,417,354.67	-112,791.12	0.46
Original Face:		Base	5,000,000.000	97.620680	4,530,145.79	95.190130	4,417,354.67	-112,791.12	0.46
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	9,767,251.800	100.880623	9,853,264.47	98.399540	9,610,930.84	-242,333.63	1.00
Original Face:		Base	20,000,000.000	100.880623	9,853,264.47	98.399540	9,610,930.84	-242,333.63	1.00
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,061,839.000	100.242930	5,074,135.75	97.933810	4,957,251.79	-116,883.96	0.52
Original Face:		Base	10,000,000.000	100.242930	5,074,135.75	97.933810	4,957,251.79	-116,883.96	0.52
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,888,496.880	95.647199	3,719,238.34	93.507560	3,636,038.55	-83,199.79	0.38
Original Face:		Base	4,000,000.000	95.647199	3,719,238.34	93.507560	3,636,038.55	-83,199.79	0.38
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,843,947.650	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.48
Original Face:		Base	5,000,000.000	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.48
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.0	20 Mar 2044		
		Local	4,742,216.300	99.513567	4,719,148.59	96.893400	4,594,894.61	-124,253.98	0.48
Original Face:		Base	5,000,000.000	99.513567	4,719,148.59	96.893400	4,594,894.61	-124,253.98	0.48
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,385,094.200	99.893620	9,375,110.29	96.858050	9,090,219.23	-284,891.06	0.95
Original Face:		Base	10,000,000.000	99.893620	9,375,110.29	96.858050	9,090,219.23	-284,891.06	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	4,956,089.920	101.232493	5,017,173.38	101.044100	5,007,836.45	-9,336.93	0.52
Original Face:		Base	5,110,000.000	101.232493	5,017,173.38	101.044100	5,007,836.45	-9,336.93	0.52
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,671,510.080	101.567435	2,713,384.26	98.872500	2,641,388.80	-71,995.46	0.28
Original Face:		Base	3,000,000.000	101.567435	2,713,384.26	98.872500	2,641,388.80	-71,995.46	0.28
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.41297	06 Feb 2020		
		Local	1,109,190.130	99.628327	1,105,067.57	100.180250	1,111,189.45	6,121.88	0.12
Original Face:		Base	4,000,000.000	99.628327	1,105,067.57	100.180250	1,111,189.45	6,121.88	0.12
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	101.539094	4,772,337.41	100.395000	4,718,565.00	-53,772.41	0.49
		Base		101.539094	4,772,337.41	100.395000	4,718,565.00	-53,772.41	0.49
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	104.004349	1,248,052.19	100.660000	1,207,920.00	-40,132.19	0.13
		Base		104.004349	1,248,052.19	100.660000	1,207,920.00	-40,132.19	0.13
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	101.670153	3,050,104.58	101.070000	3,032,100.00	-18,004.58	0.32
		Base		101.670153	3,050,104.58	101.070000	3,032,100.00	-18,004.58	0.32
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	3,981,918.270	108.851152	4,334,363.89	103.203970	4,109,497.74	-224,866.15	0.43
Original Face:		Base	28,600,000.000	108.851152	4,334,363.89	103.203970	4,109,497.74	-224,866.15	0.43
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					4.575	25 Dec 2018		
		Local	19,394.170	100.513814	19,493.82	99.343905	19,266.93	-226.89	0.00
Original Face:		Base	2,152,855.000	100.513814	19,493.82	99.343905	19,266.93	-226.89	0.00
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					4.325	25 Sep 2022		
		Local	296,960.970	103.430586	307,148.47	100.529762	298,534.16	-8,614.31	0.03
Original Face:		Base	2,348,960.000	103.430586	307,148.47	100.529762	298,534.16	-8,614.31	0.03
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.075	25 Aug 2024		
		Local	1,188,578.740	104.223435	1,238,777.59	102.122144	1,213,802.09	-24,975.50	0.13
Original Face:		Base	4,240,960.000	104.223435	1,238,777.59	102.122144	1,213,802.09	-24,975.50	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
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					4.325	25 Feb 2024		
		Local	1,864,500.150	104.486903	1,948,158.46	102.278098	1,906,975.29	-41,183.17	0.20
Original Face:		Base	6,113,646.000	104.486903	1,948,158.46	102.278098	1,906,975.29	-41,183.17	0.20
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					5.575	25 Jul 2024		
		Local	1,624,999.900	107.368082	1,744,731.22	105.616817	1,716,273.17	-28,458.05	0.18
Original Face:		Base	4,650,545.000	107.368082	1,744,731.22	105.616817	1,716,273.17	-28,458.05	0.18
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.842	25 Aug 2019		
		Local	216,128.240	101.584245	219,552.24	99.840986	215,784.57	-3,767.67	0.02
Original Face:		Base	5,080,000.000	101.584245	219,552.24	99.840986	215,784.57	-3,767.67	0.02
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					5.712	25 Nov 2024		
		Local	3,820,823.560	108.032841	4,127,744.23	105.616899	4,035,435.36	-92,308.87	0.42
Original Face:		Base	12,180,140.000	108.032841	4,127,744.23	105.616899	4,035,435.36	-92,308.87	0.42
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					5.528	25 Jan 2025		
		Local	4,404,684.190	107.780583	4,747,394.30	105.866701	4,663,093.84	-84,300.46	0.49
Original Face:		Base	10,243,765.000	107.780583	4,747,394.30	105.866701	4,663,093.84	-84,300.46	0.49
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.049	25 Jan 2029		
		Local	3,850,980.500	111.995218	4,312,914.02	109.648483	4,222,541.70	-90,372.32	0.44
Original Face:		Base	5,000,000.000	111.995218	4,312,914.02	109.648483	4,222,541.70	-90,372.32	0.44
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
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		Local	20,000,000.000	99.919464	19,983,892.88	99.953125	19,990,625.00	6,732.12	2.09
		Base		99.919464	19,983,892.88	99.953125	19,990,625.00	6,732.12	2.09
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		Local	5,000,000.000	99.998326	4,999,916.30	99.664062	4,983,203.10	-16,713.20	0.52
		Base		99.998326	4,999,916.30	99.664062	4,983,203.10	-16,713.20	0.52
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	101.835415	5,091,770.75	98.808594	4,940,429.70	-151,341.05	0.52
		Base		101.835415	5,091,770.75	98.808594	4,940,429.70	-151,341.05	0.52

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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
912828M64	US TREASURY N/B 11/18 1.25				1.25	15 Nov 2018		
	4,000,000.000	Local	100.091461	4,003,658.45	99.699219	3,987,968.76	-15,689.69	0.42
		Base	100.091461	4,003,658.45	99.699219	3,987,968.76	-15,689.69	0.42
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.514483	4,975,724.17	96.214844	4,810,742.20	-164,981.97	0.50
		Base	99.514483	4,975,724.17	96.214844	4,810,742.20	-164,981.97	0.50
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	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.09
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.09
912828R93	US TREASURY N/B 06/18 0.625				0.625	30 Jun 2018		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.09
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.09
912828T83	US TREASURY N/B 10/18 0.75				0.75	31 Oct 2018		
	5,000,000.000	Local	99.874945	4,993,747.23	99.585938	4,979,296.90	-14,450.33	0.52
		Base	99.874945	4,993,747.23	99.585938	4,979,296.90	-14,450.33	0.52
912828TR1	US TREASURY N/B 09/19 1				1.0	30 Sep 2019		
	10,000,000.000	Local	99.997168	9,999,716.81	98.246094	9,824,609.40	-175,107.41	1.03
		Base	99.997168	9,999,716.81	98.246094	9,824,609.40	-175,107.41	1.03
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	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	4.70
		Base	100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	4.70

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912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	101.357082	5,067,854.11	98.878906	4,943,945.30	-123,908.81	0.52
			Base	101.357082	5,067,854.11	98.878906	4,943,945.30	-123,908.81	0.52
912828X54	US TREASURY FRN 04/19 VAR					1.97917	30 Apr 2019		
		15,000,000.000	Local	100.002432	15,000,364.84	100.084332	15,012,649.80	12,284.96	1.57
			Base	100.002432	15,000,364.84	100.084332	15,012,649.80	12,284.96	1.57
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
		5,000,000.000	Local	100.813321	5,040,666.05	97.839844	4,891,992.20	-148,673.85	0.51
			Base	100.813321	5,040,666.05	97.839844	4,891,992.20	-148,673.85	0.51
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.226700	9,922,669.96	98.906250	9,890,625.00	-32,044.96	1.03
			Base	99.226700	9,922,669.96	98.906250	9,890,625.00	-32,044.96	1.03
US DOLLAR Total									
		474,373,233.370	Local		477,531,151.28		467,727,518.75	-9,803,632.53	48.85
	Original Face:	852,941,311.000	Base		477,531,151.28		467,727,518.75	-9,803,632.53	48.85
FIXED INCOME Total									
		474,373,233.370	Base		477,531,151.28		467,727,518.75	-9,803,632.53	48.85
	Original Face:	852,941,311.000							

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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									
		964,948,203.990	Base		967,336,114.27		957,467,861.89	-9,868,252.38	100.00
Original Face:		852,941,311.000							

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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								
		-0.210	Local	1.000000	-0.21	1.000000	-0.21	0.00	0.00
			Base	1.000000	-0.21	1.000000	-0.21	0.00	0.00
US DOLLAR Total									
		-0.210	Local		-0.21		-0.21	0.00	0.00
			Base		-0.21		-0.21	0.00	0.00
CASH Total									
		-0.210	Base		-0.21		-0.21	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KG50	AMERICAN HONDA FINAN					2.07	05 Jul 2018		
		20,000,000.000	Local	99.977000	19,995,400.00	99.977000	19,995,400.00	0.00	0.82
			Base	99.977000	19,995,400.00	99.977000	19,995,400.00	0.00	0.82
03785EGP3	APPLE INC					1.98	23 Jul 2018		
		25,000,000.000	Local	99.879000	24,969,750.00	99.879000	24,969,750.00	0.00	1.03
			Base	99.879000	24,969,750.00	99.879000	24,969,750.00	0.00	1.03
06417GH43	BANK OF NOVA SCOTIA					1.8	02 Jul 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
13606BWJ1	CANADIAN IMPERIAL BK					2.88	08 May 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
16677KG23	CHEVRON CORP					1.9	02 Jul 2018		
		25,000,000.000	Local	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.03
			Base	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121BGK9	COCA-COLA COMPANY				2.0	19 Jul 2018		
	20,000,000.000	Local	99.900000	19,980,000.00	99.900000	19,980,000.00	0.00	0.82
		Base	99.900000	19,980,000.00	99.900000	19,980,000.00	0.00	0.82
2063C1GP9	CONCORD MIN CPTL CO				2.35	23 Jul 2018		
	7,043,000.000	Local	99.856389	7,032,885.47	99.856389	7,032,885.47	0.00	0.29
		Base	99.856389	7,032,885.47	99.856389	7,032,885.47	0.00	0.29
2284K1GA5	CROWN POINT CAP CO.				2.37	10 Jul 2018		
	25,000,000.000	Local	99.940750	24,985,187.50	99.940750	24,985,187.50	0.00	1.03
		Base	99.940750	24,985,187.50	99.940750	24,985,187.50	0.00	1.03
23102VGA2	CUMMINS INC				1.94	10 Jul 2018		
	9,500,000.000	Local	99.951500	9,495,392.50	99.951500	9,495,392.50	0.00	0.39
		Base	99.951500	9,495,392.50	99.951500	9,495,392.50	0.00	0.39
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				2.89313	05 May 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.386399	7,027,047.93	27,047.93	0.29
		Base	100.000000	7,000,000.00	100.386399	7,027,047.93	27,047.93	0.29
38346MG24	GOTHAM FDG CORP				2.0	02 Jul 2018		
	25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.03
		Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.03
40588MG27	HALKIN FINANCE LLC USC				1.86	02 Jul 2018		
	20,000,000.000	Local	99.994833	19,998,966.67	99.994833	19,998,966.67	0.00	0.82
		Base	99.994833	19,998,966.67	99.994833	19,998,966.67	0.00	0.82
4497W1G26	ING US FUNDING LLC				1.8	02 Jul 2018		
	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.82
		Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.82
45113VGB0	IBM CREDIT LLC				2.06	11 Jul 2018		
	25,000,000.000	Local	99.942778	24,985,694.44	99.942778	24,985,694.44	0.00	1.03
		Base	99.942778	24,985,694.44	99.942778	24,985,694.44	0.00	1.03
45779QG34	INSTITUTIONAL SECURED				2.1	03 Jul 2018		
	17,000,000.000	Local	99.988333	16,998,016.67	99.988333	16,998,016.67	0.00	0.70
		Base	99.988333	16,998,016.67	99.988333	16,998,016.67	0.00	0.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60700AWD2	MIZUHO BANK LTD					2.34	05 Jul 2018		
		35,000,000.000	Local	100.002616	35,000,915.58	100.002616	35,000,915.58	0.00	1.44
			Base	100.002616	35,000,915.58	100.002616	35,000,915.58	0.00	1.44
62455BG25	MOUNTCLIFF					2.1	02 Jul 2018		
		20,000,000.000	Local	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	0.82
			Base	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	0.82
86562LG63	SUMITOMO MTSU BKG CORP					1.91	06 Jul 2018		
		30,000,000.000	Local	99.973472	29,992,041.67	99.973472	29,992,041.67	0.00	1.24
			Base	99.973472	29,992,041.67	99.973472	29,992,041.67	0.00	1.24
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.82
			Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.82
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		10,000,000.000	Local	99.080333	9,908,033.33	98.930577	9,893,057.70	-14,975.63	0.41
			Base	99.080333	9,908,033.33	98.930577	9,893,057.70	-14,975.63	0.41
912796PN3	TREASURY BILL 07/18 0.00000					1.53	05 Jul 2018		
		10,000,000.000	Local	99.983000	9,998,300.00	99.983000	9,998,300.00	0.00	0.41
			Base	99.983000	9,998,300.00	99.983000	9,998,300.00	0.00	0.41
912796PS2	TREASURY BILL 08/18 0.00000					1.622	02 Aug 2018		
		10,000,000.000	Local	99.855822	9,985,582.22	99.855822	9,985,582.22	0.00	0.41
			Base	99.855822	9,985,582.22	99.855822	9,985,582.22	0.00	0.41
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.0	02 Jul 2018		
		26,549,917.360	Local	100.000000	26,549,917.36	100.000000	26,549,917.36	0.00	1.09
			Base	100.000000	26,549,917.36	100.000000	26,549,917.36	0.00	1.09
92646LG20	VICTORY RECEIVABLES					2.0	02 Jul 2018		
		25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.03
			Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.03
926NKW009	AMHERST PIERPONT 04/15 VAR					1.99	02 Jul 2018		
		300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	12.37
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	12.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					2.1	02 Jul 2018		
		Local	350,000,000.000	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	14.43
		Base		100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	14.43
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	0.82
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.82
979QHR003	SOUTH STREET REPO					2.25	02 Jul 2018		
		Local	450,000,000.000	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	18.56
		Base		100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	18.56
979QHR003	SOUTH STREET REPO					2.02	03 Jul 2018		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.25
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	8.25
US DOLLAR Total									
		Local	1,792,092,917.360		1,791,868,819.52		1,791,880,891.82	12,072.30	73.90
		Base			1,791,868,819.52		1,791,880,891.82	12,072.30	73.90
CASH EQUIVALENT Total									
		Base	1,792,092,917.360		1,791,868,819.52		1,791,880,891.82	12,072.30	73.90

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.75125	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.230782	5,011,539.10	11,539.10	0.21
		Base		100.000000	5,000,000.00	100.230782	5,011,539.10	11,539.10	0.21
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					2.66313	06 May 2019		
		Local	5,000,000.000	100.094903	5,004,745.15	100.242234	5,012,111.70	7,366.55	0.21
		Base		100.094903	5,004,745.15	100.242234	5,012,111.70	7,366.55	0.21
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	98.019772	9,801,977.20	-198,022.80	0.40
		Base		100.000000	10,000,000.00	98.019772	9,801,977.20	-198,022.80	0.40

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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
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	10,000,000.000	98.116796	9,811,679.55	98.118505	9,811,850.50	170.95	0.40
		Base		98.116796	9,811,679.55	98.118505	9,811,850.50	170.95	0.40
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	7,000,000.000	99.894705	6,992,629.35	100.043743	7,003,062.01	10,432.66	0.29
		Base		99.894705	6,992,629.35	100.043743	7,003,062.01	10,432.66	0.29
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	100.392200	10,039,220.00	39,220.00	0.41
		Base		100.000000	10,000,000.00	100.392200	10,039,220.00	39,220.00	0.41
073902CD8	BEAR STEARNS COS LLC COMPANY GUAR 07/18 4.65					4.65	02 Jul 2018		
		Local	8,000,000.000	100.007354	8,000,588.32	100.000000	8,000,000.00	-588.32	0.33
		Base		100.007354	8,000,588.32	100.000000	8,000,000.00	-588.32	0.33
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	100.112798	5,005,639.90	5,639.90	0.21
		Base		100.000000	5,000,000.00	100.112798	5,005,639.90	5,639.90	0.21
126650CH1	CVS HEALTH CORP SR UNSECURED 07/18 1.9					1.9	20 Jul 2018		
		Local	1,500,000.000	99.996459	1,499,946.89	99.996459	1,499,946.89	0.00	0.06
		Base		99.996459	1,499,946.89	99.996459	1,499,946.89	0.00	0.06
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.45	30 Apr 2021		
		Local	15,000,000.000	99.917172	14,987,575.73	99.769317	14,965,397.55	-22,178.18	0.62
		Base		99.917172	14,987,575.73	99.769317	14,965,397.55	-22,178.18	0.62
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.18313	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.109251	10,010,925.10	10,925.10	0.41
		Base		100.000000	10,000,000.00	100.109251	10,010,925.10	10,925.10	0.41
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	2,583,484.040	99.987948	2,583,172.69	99.437420	2,568,949.88	-14,222.81	0.11
Original Face:		Base	4,000,000.000	99.987948	2,583,172.69	99.437420	2,568,949.88	-14,222.81	0.11
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.27325	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.970010	9,997,001.00	-2,999.00	0.41
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.970010	9,997,001.00	-2,999.00	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A					2.45	24 Jun 2019		
		Local	4,500,000.000	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	0.19
	Original Face:	Base	4,500,000.000	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	0.19
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	100.133444	4,005,337.76	5,337.76	0.17
		Base		100.000000	4,000,000.00	100.133444	4,005,337.76	5,337.76	0.17
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.992494	2,999,774.82	98.342037	2,950,261.11	-49,513.71	0.12
		Base		99.992494	2,999,774.82	98.342037	2,950,261.11	-49,513.71	0.12
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	840,252.290	101.757040	855,015.86	100.036112	840,555.72	-14,460.14	0.03
	Original Face:	Base	2,752,950.000	101.757040	855,015.86	100.036112	840,555.72	-14,460.14	0.03
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	3,411.450	100.239781	3,419.63	100.239781	3,419.63	0.00	0.00
	Original Face:	Base	3,000,000.000	100.239781	3,419.63	100.239781	3,419.63	0.00	0.00
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.998493	11,749,822.94	99.998493	11,749,822.94	0.00	0.48
		Base		99.998493	11,749,822.94	99.998493	11,749,822.94	0.00	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,270,051.990	105.077163	5,537,621.12	100.302247	5,285,980.56	-251,640.56	0.22
	Original Face:	Base	11,354,753.000	105.077163	5,537,621.12	100.302247	5,285,980.56	-251,640.56	0.22
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,304,428.410	104.975456	2,419,084.23	100.302300	2,311,394.70	-107,689.53	0.10
	Original Face:	Base	5,677,376.000	104.975456	2,419,084.23	100.302300	2,311,394.70	-107,689.53	0.10
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.53125	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.451836	10,045,183.60	45,183.60	0.41
		Base		100.000000	10,000,000.00	100.451836	10,045,183.60	45,183.60	0.41
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.21113	23 Nov 2018		
		Local	15,000,000.000	99.975786	14,996,367.87	100.088833	15,013,324.95	16,957.08	0.62
		Base		99.975786	14,996,367.87	100.088833	15,013,324.95	16,957.08	0.62

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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
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.42363	22 Jan 2021		
		Local	20,000,000.000	99.989754	19,997,950.74	100.827624	20,165,524.80	167,574.06	0.83
		Base		99.989754	19,997,950.74	100.827624	20,165,524.80	167,574.06	0.83
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	99.259900	24,715,715.10	-184,284.90	1.02
		Base		100.000000	24,900,000.00	99.259900	24,715,715.10	-184,284.90	1.02
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.15788	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.867734	9,986,773.40	-13,226.60	0.41
		Base		100.000000	10,000,000.00	99.867734	9,986,773.40	-13,226.60	0.41
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.585400	10,954,394.00	-45,606.00	0.45
		Base		100.000000	11,000,000.00	99.585400	10,954,394.00	-45,606.00	0.45
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.967600	19,993,520.07	99.160000	19,832,000.00	-161,520.07	0.82
		Base		99.967600	19,993,520.07	99.160000	19,832,000.00	-161,520.07	0.82
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	365,268.600	103.048359	376,403.30	99.019700	361,687.87	-14,715.43	0.01
Original Face:		Base	2,838,688.000	103.048359	376,403.30	99.019700	361,687.87	-14,715.43	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	565,172.900	100.141969	565,975.27	99.244300	560,901.89	-5,073.38	0.02
Original Face:		Base	5,677,376.000	100.141969	565,975.27	99.244300	560,901.89	-5,073.38	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,925,996.330	101.613883	1,957,079.65	93.436250	1,799,578.75	-157,500.90	0.07
Original Face:		Base	5,677,376.000	101.613883	1,957,079.65	93.436250	1,799,578.75	-157,500.90	0.07
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,705,417.150	101.691363	3,768,089.22	97.578840	3,615,703.07	-152,386.15	0.15
Original Face:		Base	11,275,256.000	101.691363	3,768,089.22	97.578840	3,615,703.07	-152,386.15	0.15
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,666,450.420	100.857939	1,680,747.55	99.116160	1,651,721.66	-29,025.89	0.07
Original Face:		Base	7,317,571.000	100.857939	1,680,747.55	99.116160	1,651,721.66	-29,025.89	0.07

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,662,810.150	101.537925	1,688,382.92	93.814910	1,559,963.85	-128,419.07	0.06
Original Face:		Base	5,677,376.000	101.537925	1,688,382.92	93.814910	1,559,963.85	-128,419.07	0.06
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,468,837.430	100.868072	3,498,949.44	93.836160	3,255,023.84	-243,925.60	0.13
Original Face:		Base	6,713,909.000	100.868072	3,498,949.44	93.836160	3,255,023.84	-243,925.60	0.13
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,292,117.990	99.690372	2,285,020.94	93.113450	2,134,270.14	-150,750.80	0.09
Original Face:		Base	5,677,376.000	99.690372	2,285,020.94	93.113450	2,134,270.14	-150,750.80	0.09
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,396,633.360	101.642444	3,452,421.15	94.150020	3,197,930.99	-254,490.16	0.13
Original Face:		Base	6,995,663.000	101.642444	3,452,421.15	94.150020	3,197,930.99	-254,490.16	0.13
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,292,117.990	100.299639	2,298,986.07	93.831480	2,150,728.23	-148,257.84	0.09
Original Face:		Base	5,677,376.000	100.299639	2,298,986.07	93.831480	2,150,728.23	-148,257.84	0.09
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,301,951.760	100.742519	4,333,894.56	92.651470	3,985,821.54	-348,073.02	0.16
Original Face:		Base	11,354,753.000	100.742519	4,333,894.56	92.651470	3,985,821.54	-348,073.02	0.16
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,065,999.280	100.437731	2,075,042.80	97.439820	2,013,105.98	-61,936.82	0.08
Original Face:		Base	5,677,376.000	100.437731	2,075,042.80	97.439820	2,013,105.98	-61,936.82	0.08
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,009,814.480	98.480129	994,466.60	94.905070	958,365.14	-36,101.46	0.04
Original Face:		Base	2,000,000.000	98.480129	994,466.60	94.905070	958,365.14	-36,101.46	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,044,945.440	101.744675	3,098,069.83	94.177260	2,867,646.18	-230,423.65	0.12
Original Face:		Base	8,516,065.000	101.744675	3,098,069.83	94.177260	2,867,646.18	-230,423.65	0.12
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,149,858.160	99.855133	2,146,743.72	93.939380	2,019,563.43	-127,180.29	0.08
Original Face:		Base	5,677,376.000	99.855133	2,146,743.72	93.939380	2,019,563.43	-127,180.29	0.08

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3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	3,362,988.650	98.143960	3,300,570.23	93.384960	3,140,525.61	-160,044.62	0.13
Original Face:		Base	6,060,416.000	98.143960	3,300,570.23	93.384960	3,140,525.61	-160,044.62	0.13
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	543,610.140	98.095407	533,256.58	95.455730	518,907.03	-14,349.55	0.02
Original Face:		Base	2,838,688.000	98.095407	533,256.58	95.455730	518,907.03	-14,349.55	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	33,516.610	101.317645	33,958.24	99.907380	33,485.57	-472.67	0.00
Original Face:		Base	648,587.000	101.317645	33,958.24	99.907380	33,485.57	-472.67	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,203,034.740	100.143609	1,204,762.41	97.326730	1,170,874.37	-33,888.04	0.05
Original Face:		Base	5,946,910.000	100.143609	1,204,762.41	97.326730	1,170,874.37	-33,888.04	0.05
3137A6SX1	FREDDIE MAC FHR 3812 BE					2.75	15 Sep 2018		
		Local	11,373.720	100.076404	11,382.41	100.076404	11,382.41	0.00	0.00
Original Face:		Base	4,000,000.000	100.076404	11,382.41	100.076404	11,382.41	0.00	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	183,177.260	104.353695	191,152.24	100.766020	184,580.43	-6,571.81	0.01
Original Face:		Base	500,000.000	104.353695	191,152.24	100.766020	184,580.43	-6,571.81	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,425,047.840	101.493821	1,446,335.51	98.450410	1,402,965.44	-43,370.07	0.06
Original Face:		Base	11,354,753.000	101.493821	1,446,335.51	98.450410	1,402,965.44	-43,370.07	0.06
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	740,274.500	99.351826	735,476.23	97.965250	725,211.76	-10,264.47	0.03
Original Face:		Base	2,838,688.000	99.351826	735,476.23	97.965250	725,211.76	-10,264.47	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	868,504.910	99.975703	868,293.89	96.088840	834,536.29	-33,757.60	0.03
Original Face:		Base	2,838,688.000	99.975703	868,293.89	96.088840	834,536.29	-33,757.60	0.03
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	770,377.680	99.951497	770,004.02	96.105660	740,376.55	-29,627.47	0.03
Original Face:		Base	3,247,459.000	99.951497	770,004.02	96.105660	740,376.55	-29,627.47	0.03

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.254870	1,434,188.54	94.933640	1,358,066.08	-76,122.46	0.06
	Original Face:	Base	5,677,376.000	100.254870	1,434,188.54	94.933640	1,358,066.08	-76,122.46	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,219,203.630	100.395531	3,231,936.59	94.949550	3,056,619.36	-175,317.23	0.13
	Original Face:	Base	8,516,065.000	100.395531	3,231,936.59	94.949550	3,056,619.36	-175,317.23	0.13
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,996,105.750	100.081107	2,998,535.81	93.970890	2,815,467.24	-183,068.57	0.12
	Original Face:	Base	7,380,589.000	100.081107	2,998,535.81	93.970890	2,815,467.24	-183,068.57	0.12
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,129,581.700	101.369047	3,172,427.15	92.018700	2,879,800.40	-292,626.75	0.12
	Original Face:	Base	5,677,376.000	101.369047	3,172,427.15	92.018700	2,879,800.40	-292,626.75	0.12
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,612,827.790	100.025798	2,613,501.86	94.673340	2,473,651.34	-139,850.52	0.10
	Original Face:	Base	5,677,376.000	100.025798	2,613,501.86	94.673340	2,473,651.34	-139,850.52	0.10
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,532,069.930	100.799875	6,584,318.32	94.265430	6,157,483.81	-426,834.51	0.25
	Original Face:	Base	14,193,441.000	100.799875	6,584,318.32	94.265430	6,157,483.81	-426,834.51	0.25
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,450,728.420	100.509129	4,473,388.36	94.958700	4,226,353.85	-247,034.51	0.17
	Original Face:	Base	14,193,441.000	100.509129	4,473,388.36	94.958700	4,226,353.85	-247,034.51	0.17
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,493,095.570	99.885704	1,491,389.02	94.772460	1,415,043.40	-76,345.62	0.06
	Original Face:	Base	3,250,000.000	99.885704	1,491,389.02	94.772460	1,415,043.40	-76,345.62	0.06
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,911,910.200	100.569511	2,928,493.86	96.402490	2,807,153.94	-121,339.92	0.12
	Original Face:	Base	5,677,376.000	100.569511	2,928,493.86	96.402490	2,807,153.94	-121,339.92	0.12
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,246,438.050	99.896852	4,242,057.92	93.224830	3,958,734.65	-283,323.27	0.16
	Original Face:	Base	8,516,065.000	99.896852	4,242,057.92	93.224830	3,958,734.65	-283,323.27	0.16

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3137B2CF5	FREDDIE MAC FHR 4203 DC					1.75	15 Apr 2033		
		Local	1,060,396.530	97.587092	1,034,810.14	96.344080	1,021,629.28	-13,180.86	0.04
Original Face:		Base	2,500,000.000	97.587092	1,034,810.14	96.344080	1,021,629.28	-13,180.86	0.04
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,821,148.600	103.359055	3,949,503.07	100.938250	3,857,000.53	-92,502.54	0.16
Original Face:		Base	10,000,000.000	103.359055	3,949,503.07	100.938250	3,857,000.53	-92,502.54	0.16
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,375,497.850	101.916389	4,459,349.40	98.792650	4,322,670.28	-136,679.12	0.18
Original Face:		Base	5,000,000.000	101.916389	4,459,349.40	98.792650	4,322,670.28	-136,679.12	0.18
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
		Local	9,812,323.000	102.659131	10,073,245.53	101.644280	9,973,665.06	-99,580.47	0.41
Original Face:		Base	10,000,000.000	102.659131	10,073,245.53	101.644280	9,973,665.06	-99,580.47	0.41
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.0	15 Apr 2042		
		Local	4,955,718.000	101.930612	5,051,393.70	102.640660	5,086,581.66	35,187.96	0.21
Original Face:		Base	5,000,000.000	101.930612	5,051,393.70	102.640660	5,086,581.66	35,187.96	0.21
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	148,266.720	103.549401	153,529.30	99.694505	147,813.77	-5,715.53	0.01
Original Face:		Base	495,228.000	103.549401	153,529.30	99.694505	147,813.77	-5,715.53	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.289967	1,012,899.67	98.248647	982,486.47	-30,413.20	0.04
Original Face:		Base	1,000,000.000	101.289967	1,012,899.67	98.248647	982,486.47	-30,413.20	0.04
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,140,635.820	103.196021	4,272,971.43	97.919301	4,054,481.65	-218,489.78	0.17
Original Face:		Base	8,516,065.000	103.196021	4,272,971.43	97.919301	4,054,481.65	-218,489.78	0.17
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	876,985.360	101.335295	888,695.70	99.941410	876,471.53	-12,224.17	0.04
Original Face:		Base	44,567,405.000	101.335295	888,695.70	99.941410	876,471.53	-12,224.17	0.04
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	39,783.990	109.227028	43,454.87	107.441190	42,744.39	-710.48	0.00
Original Face:		Base	1,000,000.000	109.227028	43,454.87	107.441190	42,744.39	-710.48	0.00

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	931,733.490	106.187339	989,383.00	108.225670	1,008,374.81	18,991.81	0.04
Original Face:		Base	24,898,134.000	106.187339	989,383.00	108.225670	1,008,374.81	18,991.81	0.04
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	837,521.280	99.154781	830,442.39	99.160370	830,489.20	46.81	0.03
Original Face:		Base	5,677,376.000	99.154781	830,442.39	99.160370	830,489.20	46.81	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	536,566.430	105.492161	566,035.52	103.910680	557,549.83	-8,485.69	0.02
Original Face:		Base	8,516,065.000	105.492161	566,035.52	103.910680	557,549.83	-8,485.69	0.02
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	100.639056	9,057,515.04	57,515.04	0.37
		Base		100.000000	9,000,000.00	100.639056	9,057,515.04	57,515.04	0.37
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	99.062090	4,953,104.50	-46,895.50	0.20
		Base		100.000000	5,000,000.00	99.062090	4,953,104.50	-46,895.50	0.20
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.43375	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.476300	20,095,260.00	95,260.00	0.83
		Base		100.000000	20,000,000.00	100.476300	20,095,260.00	95,260.00	0.83
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	37,654.490	102.515742	38,601.78	102.312286	38,525.17	-76.61	0.00
Original Face:		Base	1,675,000.000	102.515742	38,601.78	102.312286	38,525.17	-76.61	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.73575	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.348288	5,017,414.40	17,414.40	0.21
		Base		100.000000	5,000,000.00	100.348288	5,017,414.40	17,414.40	0.21
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	100.148587	3,004,457.61	4,457.61	0.12
		Base		100.000000	3,000,000.00	100.148587	3,004,457.61	4,457.61	0.12
38150A7C3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/19 2.625					2.625	31 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.687150	9,968,715.00	-31,285.00	0.41
		Base		100.000000	10,000,000.00	99.687150	9,968,715.00	-31,285.00	0.41

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38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.973562	9,997,356.16	98.893148	9,889,314.80	-108,041.36	0.41
		Base		99.973562	9,997,356.16	98.893148	9,889,314.80	-108,041.36	0.41
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	87,398.160	105.865421	92,524.43	103.460500	90,422.57	-2,101.86	0.00
Original Face:		Base	877,500.000	105.865421	92,524.43	103.460500	90,422.57	-2,101.86	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,781,726.500	101.586492	3,841,723.30	99.479400	3,762,038.83	-79,684.47	0.16
Original Face:		Base	10,000,000.000	101.586492	3,841,723.30	99.479400	3,762,038.83	-79,684.47	0.16
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,335,712.040	98.787436	2,307,390.03	93.428420	2,182,218.85	-125,171.18	0.09
Original Face:		Base	3,000,000.000	98.787436	2,307,390.03	93.428420	2,182,218.85	-125,171.18	0.09
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,888,671.300	95.212860	4,654,643.78	94.218430	4,606,029.35	-48,614.43	0.19
Original Face:		Base	10,000,000.000	95.212860	4,654,643.78	94.218430	4,606,029.35	-48,614.43	0.19
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,423,787.810	102.269637	4,524,191.72	94.991650	4,202,229.03	-321,962.69	0.17
Original Face:		Base	10,493,495.000	102.269637	4,524,191.72	94.991650	4,202,229.03	-321,962.69	0.17
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,843,947.650	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.19
Original Face:		Base	5,000,000.000	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.19
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	4,692,547.100	99.893619	4,687,555.14	96.858050	4,545,109.62	-142,445.52	0.19
Original Face:		Base	5,000,000.000	99.893619	4,687,555.14	96.858050	4,545,109.62	-142,445.52	0.19
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.954901	4,997,745.05	98.736525	4,936,826.25	-60,918.80	0.20
		Base		99.954901	4,997,745.05	98.736525	4,936,826.25	-60,918.80	0.20
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	99.066400	19,813,280.00	-186,720.00	0.82
		Base		100.000000	20,000,000.00	99.066400	19,813,280.00	-186,720.00	0.82

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.257666	1,992,202.03	5,120.03	0.08
		Base		100.000000	1,987,082.00	100.257666	1,992,202.03	5,120.03	0.08
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.988910	14,998,336.43	99.335550	14,900,332.50	-98,003.93	0.61
		Base		99.988910	14,998,336.43	99.335550	14,900,332.50	-98,003.93	0.61
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.59561	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.310474	30,093,142.20	93,142.20	1.24
		Base		100.000000	30,000,000.00	100.310474	30,093,142.20	93,142.20	1.24
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.5	25 Oct 2048		
		Local	4,889,720.350	99.598851	4,870,105.30	99.517790	4,866,141.63	-3,963.67	0.20
Original Face:		Base	5,000,000.000	99.598851	4,870,105.30	99.517790	4,866,141.63	-3,963.67	0.20
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.281285	10,028,128.54	99.659124	9,965,912.40	-62,216.14	0.41
		Base		100.281285	10,028,128.54	99.659124	9,965,912.40	-62,216.14	0.41
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.995414	9,999,541.37	98.793993	9,879,399.30	-120,142.07	0.41
		Base		99.995414	9,999,541.37	98.793993	9,879,399.30	-120,142.07	0.41
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	99.918127	2,997,543.82	96.609044	2,898,271.32	-99,272.50	0.12
		Base		99.918127	2,997,543.82	96.609044	2,898,271.32	-99,272.50	0.12
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.934958	9,993,495.83	97.712462	9,771,246.20	-222,249.63	0.40
		Base		99.934958	9,993,495.83	97.712462	9,771,246.20	-222,249.63	0.40
71713UAQ5	PHARMACIA LLC COMPANY GUAR 12/18 6.5					6.5	01 Dec 2018		
		Local	1,000,000.000	101.867637	1,018,676.37	101.546740	1,015,467.40	-3,208.97	0.04
		Base		101.867637	1,018,676.37	101.546740	1,015,467.40	-3,208.97	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
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	10,000,000.000	100.217986	10,021,798.59	100.267849	10,026,784.90	4,986.31	0.41
		Base		100.217986	10,021,798.59	100.267849	10,026,784.90	4,986.31	0.41
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.79113	25 Jan 2029		
		Local	1,147,591.460	100.000000	1,147,591.46	99.858690	1,145,969.80	-1,621.66	0.05
	Original Face:	Base	2,838,688.000	100.000000	1,147,591.46	99.858690	1,145,969.80	-1,621.66	0.05
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.990795	9,999,079.45	99.580590	9,958,059.00	-41,020.45	0.41
		Base		99.990795	9,999,079.45	99.580590	9,958,059.00	-41,020.45	0.41
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.415	15 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.990916	9,999,091.60	-908.40	0.41
		Base		100.000000	10,000,000.00	99.990916	9,999,091.60	-908.40	0.41
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.514483	4,975,724.17	96.214844	4,810,742.20	-164,981.97	0.20
		Base		99.514483	4,975,724.17	96.214844	4,810,742.20	-164,981.97	0.20
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.874945	4,993,747.23	99.585938	4,979,296.90	-14,450.33	0.21
		Base		99.874945	4,993,747.23	99.585938	4,979,296.90	-14,450.33	0.21
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.226700	9,922,669.96	98.906250	9,890,625.00	-32,044.96	0.41
		Base		99.226700	9,922,669.96	98.906250	9,890,625.00	-32,044.96	0.41
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.58594	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.068900	3,002,067.00	2,067.00	0.12
		Base		100.000000	3,000,000.00	100.068900	3,002,067.00	2,067.00	0.12
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	3,000,000.000	99.946593	2,998,397.80	100.077130	3,002,313.90	3,916.10	0.12
		Base		99.946593	2,998,397.80	100.077130	3,002,313.90	3,916.10	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.36584	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.029000	10,002,900.00	2,900.00	0.41
		Base		100.000000	10,000,000.00	100.029000	10,002,900.00	2,900.00	0.41
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.85	23 Jun 2020		
		Local	5,000,000.000	99.969171	4,998,458.53	100.262977	5,013,148.85	14,690.32	0.21
		Base		99.969171	4,998,458.53	100.262977	5,013,148.85	14,690.32	0.21
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	101.023626	4,040,945.04	40,945.04	0.17
		Base		100.000000	4,000,000.00	101.023626	4,040,945.04	40,945.04	0.17
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.933967	4,996,698.35	98.910321	4,945,516.05	-51,182.30	0.20
		Base		99.933967	4,996,698.35	98.910321	4,945,516.05	-51,182.30	0.20
US DOLLAR Total									
		Local	639,381,845.150		640,394,416.32		632,829,023.45	-7,565,392.87	26.10
	Original Face:	Base	438,126,866.000		640,394,416.32		632,829,023.45	-7,565,392.87	26.10
FIXED INCOME Total									
		Base	639,381,845.150		640,394,416.32		632,829,023.45	-7,565,392.87	26.10
	Original Face:		438,126,866.000						

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		2,431,474,762.300	Base	2,432,263,235.63		2,424,709,915.06	-7,553,320.57	100.00
Original Face:		438,126,866.000						

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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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.0576875	31 Dec 2030		
		Local	71,012.070	100.039303	71,039.98	100.040000	71,040.47	0.49	0.07
		Base		100.039303	71,039.98	100.040000	71,040.47	0.49	0.07
06371EKG1	BANK OF MONTREAL-					1.57	16 Aug 2018		
		Local	750,000.000	99.950443	749,628.32	99.950443	749,628.32	0.00	0.71
		Base		99.950443	749,628.32	99.950443	749,628.32	0.00	0.71
06417GK98	BANK OF NOVA SCOTIA					2.45	15 Feb 2019		
		Local	500,000.000	99.924220	499,621.10	99.935536	499,677.68	56.58	0.47
		Base		99.924220	499,621.10	99.935536	499,677.68	56.58	0.47
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.975603	2,999,268.08	98.617900	2,958,537.00	-40,731.08	2.81
		Base		99.975603	2,999,268.08	98.617900	2,958,537.00	-40,731.08	2.81
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.994237	1,999,884.74	98.503300	1,970,066.00	-29,818.74	1.87
		Base		99.994237	1,999,884.74	98.503300	1,970,066.00	-29,818.74	1.87
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.94313	06 Nov 2021		
		Local	1,000,000.000	100.208909	1,002,089.09	101.205854	1,012,058.54	9,969.45	0.96
		Base		100.208909	1,002,089.09	101.205854	1,012,058.54	9,969.45	0.96
78009N2L9	ROYAL BK OF CANADA					1.7	04 Oct 2018		
		Local	1,500,000.000	99.816789	1,497,251.84	99.839516	1,497,592.74	340.90	1.42
		Base		99.816789	1,497,251.84	99.839516	1,497,592.74	340.90	1.42
78012UAA3	ROYAL BK OF CANADA					2.24	01 Feb 2019		
		Local	400,000.000	99.805120	399,220.48	99.847027	399,388.11	167.63	0.38
		Base		99.805120	399,220.48	99.847027	399,388.11	167.63	0.38
86958JJG5	SVENSKA HANDLSBNKN A					2.755	12 Feb 2019		
		Local	1,500,000.000	100.000000	1,500,000.00	100.181000	1,502,715.00	2,715.00	1.43
		Base		100.000000	1,500,000.00	100.181000	1,502,715.00	2,715.00	1.43

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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
89113XXP4	TORONTO-DOMINION				2.38	21 Feb 2019		
	400,000.000	Local	99.909948	399,639.79	99.928113	399,712.45	72.66	0.38
		Base	99.909948	399,639.79	99.928113	399,712.45	72.66	0.38
96121T4N5	WESTPAC BKING CORP N				1.6	19 Sep 2018		
	1,000,000.000	Local	99.842317	998,423.17	99.842317	998,423.17	0.00	0.95
		Base	99.842317	998,423.17	99.842317	998,423.17	0.00	0.95
96121T4V7	WESTPAC BKING CORP N				1.71	19 Oct 2018		
	800,000.000	Local	99.880083	799,040.66	99.814827	798,518.62	-522.04	0.76
		Base	99.880083	799,040.66	99.814827	798,518.62	-522.04	0.76
US DOLLAR Total								
	12,921,012.070	Local		12,915,107.25		12,857,358.10	-57,749.15	12.21
		Base		12,915,107.25		12,857,358.10	-57,749.15	12.21
CASH EQUIVALENT Total								
	12,921,012.070	Base		12,915,107.25		12,857,358.10	-57,749.15	12.21
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				2.732	29 Mar 2021		
	1,274,000.000	Local	100.160038	1,276,038.89	100.047697	1,274,607.66	-1,431.23	1.21
		Base	100.160038	1,276,038.89	100.047697	1,274,607.66	-1,431.23	1.21
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A				2.04	15 May 2023		
	650,000.000	Local	99.986748	649,913.86	97.979100	636,864.15	-13,049.71	0.60
Original Face:	650,000.000	Base	99.986748	649,913.86	97.979100	636,864.15	-13,049.71	0.60
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A				1.93	15 Sep 2022		
	1,000,000.000	Local	98.563365	985,633.65	98.525370	985,253.70	-379.95	0.94
Original Face:	1,000,000.000	Base	98.563365	985,633.65	98.525370	985,253.70	-379.95	0.94
0258M0DK2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 2.125				2.125	18 Mar 2019		
	650,000.000	Local	99.700374	648,052.43	99.616193	647,505.25	-547.18	0.61
		Base	99.700374	648,052.43	99.616193	647,505.25	-547.18	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.965661	474,836.89	98.450371	467,639.26	-7,197.63	0.44
		Base		99.965661	474,836.89	98.450371	467,639.26	-7,197.63	0.44
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.56313	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.275034	1,002,750.34	2,750.34	0.95
		Base		100.000000	1,000,000.00	100.275034	1,002,750.34	2,750.34	0.95
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.84	17 Jan 2023		
		Local	1,950,000.000	97.867167	1,908,409.75	97.811700	1,907,328.15	-1,081.60	1.81
	Original Face:	Base	1,950,000.000	97.867167	1,908,409.75	97.811700	1,907,328.15	-1,081.60	1.81
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	999,741.340	99.563253	995,375.00	99.122310	990,966.71	-4,408.29	0.94
	Original Face:	Base	1,185,000.000	99.563253	995,375.00	99.122310	990,966.71	-4,408.29	0.94
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.37	27 Dec 2022		
		Local	1,300,000.000	98.885870	1,285,516.31	97.811860	1,271,554.18	-13,962.13	1.21
	Original Face:	Base	1,300,000.000	98.885870	1,285,516.31	97.811860	1,271,554.18	-13,962.13	1.21
06050TME9	BANK OF AMERICA NA SR UNSECURED 12/18 2.05					2.05	07 Dec 2018		
		Local	500,000.000	100.008518	500,042.59	99.834342	499,171.71	-870.88	0.47
		Base		100.008518	500,042.59	99.834342	499,171.71	-870.88	0.47
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.45	27 Nov 2020		
		Local	1,000,000.000	98.561391	985,613.91	98.369781	983,697.81	-1,916.10	0.93
		Base		98.561391	985,613.91	98.369781	983,697.81	-1,916.10	0.93
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	100.392200	1,857,255.70	7,255.70	1.76
		Base		100.000000	1,850,000.00	100.392200	1,857,255.70	7,255.70	1.76
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.982161	589,894.75	99.479275	586,927.72	-2,967.03	0.56
		Base		99.982161	589,894.75	99.479275	586,927.72	-2,967.03	0.56
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					3.03063	15 Mar 2019		
		Local	1,100,000.000	100.215535	1,102,370.89	100.472949	1,105,202.44	2,831.55	1.05
		Base		100.215535	1,102,370.89	100.472949	1,105,202.44	2,831.55	1.05

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12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	92,935.220	99.971744	92,908.96	99.832140	92,779.22	-129.74	0.09
Original Face:		Base	1,250,000.000	99.971744	92,908.96	99.832140	92,779.22	-129.74	0.09
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	868,685.310	99.346431	863,007.85	99.175510	861,523.09	-1,484.76	0.82
Original Face:		Base	1,065,000.000	99.346431	863,007.85	99.175510	861,523.09	-1,484.76	0.82
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	959,756.990	99.861663	958,429.29	99.088150	951,005.45	-7,423.84	0.90
Original Face:		Base	1,060,000.000	99.861663	958,429.29	99.088150	951,005.45	-7,423.84	0.90
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.986695	189,974.72	98.625050	187,387.60	-2,587.12	0.18
Original Face:		Base	190,000.000	99.986695	189,974.72	98.625050	187,387.60	-2,587.12	0.18
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.05	15 Aug 2023		
		Local	1,000,000.000	98.366754	983,667.54	98.131320	981,313.20	-2,354.34	0.93
Original Face:		Base	1,000,000.000	98.366754	983,667.54	98.131320	981,313.20	-2,354.34	0.93
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.989459	934,901.44	98.630680	922,196.86	-12,704.58	0.88
Original Face:		Base	935,000.000	99.989459	934,901.44	98.630680	922,196.86	-12,704.58	0.88
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.982810	499,914.05	98.560000	492,800.00	-7,114.05	0.47
Original Face:		Base	500,000.000	99.982810	499,914.05	98.560000	492,800.00	-7,114.05	0.47
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.046721	1,300,607.37	99.726672	1,296,446.74	-4,160.63	1.23
		Base		100.046721	1,300,607.37	99.726672	1,296,446.74	-4,160.63	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	99.095488	1,090,050.37	-9,949.63	1.04
		Base		100.000000	1,100,000.00	99.095488	1,090,050.37	-9,949.63	1.04
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.45	15 Jun 2020		
		Local	2,000,000.000	99.534809	1,990,696.17	99.375815	1,987,516.30	-3,179.87	1.89
		Base		99.534809	1,990,696.17	99.375815	1,987,516.30	-3,179.87	1.89

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172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.12746	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.688076	714,885.34	4,885.34	0.68
		Base		100.000000	710,000.00	100.688076	714,885.34	4,885.34	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	99.897633	1,748,208.58	-1,791.42	1.66
		Base		100.000000	1,750,000.00	99.897633	1,748,208.58	-1,791.42	1.66
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.984756	589,910.06	99.861242	589,181.33	-728.73	0.56
		Base		99.984756	589,910.06	99.861242	589,181.33	-728.73	0.56
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					2.86125	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.205467	561,150.62	1,150.62	0.53
		Base		100.000000	560,000.00	100.205467	561,150.62	1,150.62	0.53
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					2.88938	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.277363	1,002,773.63	2,773.63	0.95
		Base		100.000000	1,000,000.00	100.277363	1,002,773.63	2,773.63	0.95
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.978692	659,859.37	98.951450	653,079.57	-6,779.80	0.62
		Base		99.978692	659,859.37	98.951450	653,079.57	-6,779.80	0.62
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.115389	440,507.71	99.462225	437,633.79	-2,873.92	0.42
		Base		100.115389	440,507.71	99.462225	437,633.79	-2,873.92	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.990707	709,934.02	99.990707	709,934.02	0.00	0.67
		Base		99.990707	709,934.02	99.990707	709,934.02	0.00	0.67
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					2.86919	07 Jun 2023		
		Local	850,000.000	100.095994	850,815.95	99.877300	848,957.05	-1,858.90	0.81
		Base		100.095994	850,815.95	99.877300	848,957.05	-1,858.90	0.81
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.9	17 Oct 2022		
		Local	340,000.000	99.555271	338,487.92	98.231330	333,986.52	-4,501.40	0.32
Original Face:		Base	340,000.000	99.555271	338,487.92	98.231330	333,986.52	-4,501.40	0.32

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254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.994178	2,119,876.57	98.369700	2,085,437.64	-34,438.93	1.98
Original Face:		Base	2,120,000.000	99.994178	2,119,876.57	98.369700	2,085,437.64	-34,438.93	1.98
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					2.62813	30 May 2019		
		Local	1,100,000.000	99.987282	1,099,860.10	100.272999	1,103,002.99	3,142.89	1.05
		Base		99.987282	1,099,860.10	100.272999	1,103,002.99	3,142.89	1.05
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.976646	304,928.77	99.525869	303,553.90	-1,374.87	0.29
		Base		99.976646	304,928.77	99.525869	303,553.90	-1,374.87	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.925315	999,253.15	97.766502	977,665.02	-21,588.13	0.93
		Base		99.925315	999,253.15	97.766502	977,665.02	-21,588.13	0.93
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.992492	304,977.10	98.342037	299,943.21	-5,033.89	0.28
		Base		99.992492	304,977.10	98.342037	299,943.21	-5,033.89	0.28
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.094813	1,201,137.75	99.496317	1,193,955.80	-7,181.95	1.13
		Base		100.094813	1,201,137.75	99.496317	1,193,955.80	-7,181.95	1.13
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	365,524.470	101.267858	370,158.80	97.685731	357,065.25	-13,093.55	0.34
Original Face:		Base	1,419,000.000	101.267858	370,158.80	97.685731	357,065.25	-13,093.55	0.34
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.963315	2,798,972.81	98.748400	2,764,955.20	-34,017.61	2.63
		Base		99.963315	2,798,972.81	98.748400	2,764,955.20	-34,017.61	2.63
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.711300	1,085,824.30	-14,175.70	1.03
		Base		100.000000	1,100,000.00	98.711300	1,085,824.30	-14,175.70	1.03
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	148,500.080	100.719434	149,568.44	98.538160	146,329.25	-3,239.19	0.14
Original Face:		Base	1,000,000.000	100.719434	149,568.44	98.538160	146,329.25	-3,239.19	0.14

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3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		56,177.790	Local	100.880633	56,672.51	99.312700	55,791.68	-880.83	0.05
Original Face:		1,000,000.000	Base	100.880633	56,672.51	99.312700	55,791.68	-880.83	0.05
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		157,335.100	Local	101.323398	159,417.27	99.586940	156,685.21	-2,732.06	0.15
Original Face:		485,000.000	Base	101.323398	159,417.27	99.586940	156,685.21	-2,732.06	0.15
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		1,583.730	Local	100.123758	1,585.69	99.879290	1,581.82	-3.87	0.00
Original Face:		550,000.000	Base	100.123758	1,585.69	99.879290	1,581.82	-3.87	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		1,443,287.950	Local	101.102244	1,459,196.50	98.259961	1,418,174.18	-41,022.32	1.35
Original Face:		5,000,000.000	Base	101.102244	1,459,196.50	98.259961	1,418,174.18	-41,022.32	1.35
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					2.927	27 Sep 2019		
		1,205,000.000	Local	100.241016	1,207,904.24	100.291860	1,208,516.91	612.67	1.15
			Base	100.241016	1,207,904.24	100.291860	1,208,516.91	612.67	1.15
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.2	30 Oct 2020		
		900,000.000	Local	99.970698	899,736.28	97.734661	879,611.95	-20,124.33	0.84
			Base	99.970698	899,736.28	97.734661	879,611.95	-20,124.33	0.84
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.8	15 Feb 2022		
		325,000.000	Local	99.998018	324,993.56	98.601730	320,455.62	-4,537.94	0.30
Original Face:		325,000.000	Base	99.998018	324,993.56	98.601730	320,455.62	-4,537.94	0.30
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.03	15 Nov 2022		
		700,000.000	Local	99.984224	699,889.57	100.166100	701,162.70	1,273.13	0.67
Original Face:		700,000.000	Base	99.984224	699,889.57	100.166100	701,162.70	1,273.13	0.67
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		79,354.750	Local	100.000000	79,354.75	99.891030	79,268.28	-86.47	0.08
Original Face:		1,050,000.000	Base	100.000000	79,354.75	99.891030	79,268.28	-86.47	0.08
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		228,234.500	Local	99.992670	228,217.77	99.794860	227,766.30	-451.47	0.22
Original Face:		995,000.000	Base	99.992670	228,217.77	99.794860	227,766.30	-451.47	0.22

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34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.996786	629,979.75	98.371440	619,740.07	-10,239.68	0.59
Original Face:		Base	630,000.000	99.996786	629,979.75	98.371440	619,740.07	-10,239.68	0.59
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.01	15 Mar 2022		
		Local	750,000.000	99.984512	749,883.84	98.587190	739,403.93	-10,479.91	0.70
Original Face:		Base	750,000.000	99.984512	749,883.84	98.587190	739,403.93	-10,479.91	0.70
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.2	09 Jan 2020		
		Local	850,000.000	100.373755	853,176.92	98.803073	839,826.12	-13,350.80	0.80
		Base		100.373755	853,176.92	98.803073	839,826.12	-13,350.80	0.80
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.14769	15 Apr 2020		
		Local	750,000.000	100.039071	750,293.03	100.656194	754,921.46	4,628.43	0.72
		Base		100.039071	750,293.03	100.656194	754,921.46	4,628.43	0.72
375558AV5	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05					2.05	01 Apr 2019		
		Local	500,000.000	99.860366	499,301.83	99.520429	497,602.15	-1,699.68	0.47
		Base		99.860366	499,301.83	99.520429	497,602.15	-1,699.68	0.47
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.006632	1,000,066.32	100.006632	1,000,066.32	0.00	0.95
		Base		100.006632	1,000,066.32	100.006632	1,000,066.32	0.00	0.95
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
		Local	570,000.000	99.978588	569,877.95	98.784580	563,072.11	-6,805.84	0.53
		Base		99.978588	569,877.95	98.784580	563,072.11	-6,805.84	0.53
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	63,138.050	101.397446	64,020.37	99.630280	62,904.62	-1,115.75	0.06
Original Face:		Base	2,750,000.000	101.397446	64,020.37	99.630280	62,904.62	-1,115.75	0.06
40428HPU0	HSBC USA INC SR UNSECURED 08/18 2					2.0	07 Aug 2018		
		Local	1,000,000.000	99.998978	999,989.78	99.998978	999,989.78	0.00	0.95
		Base		99.998978	999,989.78	99.998978	999,989.78	0.00	0.95
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					3.13313	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.000000	680,000.00	0.00	0.65
		Base		100.000000	680,000.00	100.000000	680,000.00	0.00	0.65

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437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.46781	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.266458	1,012,691.23	2,691.23	0.96
		Base		100.000000	1,010,000.00	100.266458	1,012,691.23	2,691.23	0.96
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.993870	829,949.12	98.529380	817,793.85	-12,155.27	0.78
	Original Face:	Base	830,000.000	99.993870	829,949.12	98.529380	817,793.85	-12,155.27	0.78
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.79	20 Sep 2021		
		Local	255,000.000	99.991220	254,977.61	98.401070	250,922.73	-4,054.88	0.24
	Original Face:	Base	255,000.000	99.991220	254,977.61	98.401070	250,922.73	-4,054.88	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	246,393.620	99.999213	246,391.68	99.468170	245,083.22	-1,308.46	0.23
	Original Face:	Base	435,000.000	99.999213	246,391.68	99.468170	245,083.22	-1,308.46	0.23
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.01	18 May 2022		
		Local	325,000.000	99.997871	324,993.08	100.123040	325,399.88	406.80	0.31
	Original Face:	Base	325,000.000	99.997871	324,993.08	100.123040	325,399.88	406.80	0.31
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.964905	1,499,473.57	98.254311	1,473,814.67	-25,658.90	1.40
		Base		99.964905	1,499,473.57	98.254311	1,473,814.67	-25,658.90	1.40
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.83713	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.211272	1,002,112.72	2,112.72	0.95
		Base		100.000000	1,000,000.00	100.211272	1,002,112.72	2,112.72	0.95
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	66,252.180	99.999064	66,251.56	99.826400	66,137.17	-114.39	0.06
	Original Face:	Base	565,000.000	99.999064	66,251.56	99.826400	66,137.17	-114.39	0.06
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	138,512.430	99.993048	138,502.80	99.747220	138,162.30	-340.50	0.13
	Original Face:	Base	395,000.000	99.993048	138,502.80	99.747220	138,162.30	-340.50	0.13
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	734,917.960	99.980477	734,774.48	99.504180	731,274.09	-3,500.39	0.69
	Original Face:	Base	900,000.000	99.980477	734,774.48	99.504180	731,274.09	-3,500.39	0.69

& 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
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.77	18 Jan 2022		
		Local	1,147,000.000	99.201152	1,137,837.21	98.273940	1,127,202.09	-10,635.12	1.07
Original Face:		Base	1,147,000.000	99.201152	1,137,837.21	98.273940	1,127,202.09	-10,635.12	1.07
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.70575	11 May 2022		
		Local	1,500,000.000	100.184753	1,502,771.30	100.620881	1,509,313.22	6,541.92	1.43
		Base		100.184753	1,502,771.30	100.620881	1,509,313.22	6,541.92	1.43
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					2.98878	28 Jan 2019		
		Local	1,251,000.000	99.735453	1,247,690.52	100.302522	1,254,784.55	7,094.03	1.19
		Base		99.735453	1,247,690.52	100.302522	1,254,784.55	7,094.03	1.19
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.56378	29 Oct 2020		
		Local	500,000.000	101.207988	506,039.94	101.917783	509,588.92	3,548.98	0.48
		Base		101.207988	506,039.94	101.917783	509,588.92	3,548.98	0.48
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.98031	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.475000	602,850.00	2,850.00	0.57
		Base		100.000000	600,000.00	100.475000	602,850.00	2,850.00	0.57
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	203,220.540	100.000000	203,220.54	99.840100	202,895.59	-324.95	0.19
Original Face:		Base	1,400,000.000	100.000000	203,220.54	99.840100	202,895.59	-324.95	0.19
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	281,366.470	99.999805	281,365.92	99.830290	280,888.96	-476.96	0.27
Original Face:		Base	740,000.000	99.999805	281,365.92	99.830290	280,888.96	-476.96	0.27
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.11	15 Jul 2024		
		Local	1,000,000.000	98.093345	980,933.45	97.958380	979,583.80	-1,349.65	0.93
Original Face:		Base	1,000,000.000	98.093345	980,933.45	97.958380	979,583.80	-1,349.65	0.93
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.95	10 Nov 2020		
		Local	135,000.000	99.915748	134,886.26	98.356345	132,781.07	-2,105.19	0.13
		Base		99.915748	134,886.26	98.356345	132,781.07	-2,105.19	0.13
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.5	15 Dec 2019		
		Local	955,000.000	99.530476	950,516.05	99.212871	947,482.92	-3,033.13	0.90
		Base		99.530476	950,516.05	99.212871	947,482.92	-3,033.13	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					3.13938	22 Nov 2021		
		Local	990,000.000	101.214257	1,002,021.14	101.168302	1,001,566.19	-454.95	0.95
		Base		101.214257	1,002,021.14	101.168302	1,001,566.19	-454.95	0.95
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.998738	899,988.64	99.254117	893,287.05	-6,701.59	0.85
		Base		99.998738	899,988.64	99.254117	893,287.05	-6,701.59	0.85
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.971464	1,369,609.06	98.882081	1,354,684.51	-14,924.55	1.29
		Base		99.971464	1,369,609.06	98.882081	1,354,684.51	-14,924.55	1.29
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					2.93563	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.879590	1,815,832.62	15,832.62	1.72
		Base		100.000000	1,800,000.00	100.879590	1,815,832.62	15,832.62	1.72
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	661,821.750	99.992705	661,773.47	99.062540	655,617.44	-6,156.03	0.62
Original Face:		Base	840,000.000	99.992705	661,773.47	99.062540	655,617.44	-6,156.03	0.62
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	118,201.510	99.945474	118,137.06	99.794800	117,958.96	-178.10	0.11
Original Face:		Base	600,000.000	99.945474	118,137.06	99.794800	117,958.96	-178.10	0.11
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.75	15 Dec 2021		
		Local	1,300,000.000	99.807707	1,297,500.19	99.217320	1,289,825.16	-7,675.03	1.22
Original Face:		Base	1,300,000.000	99.807707	1,297,500.19	99.217320	1,289,825.16	-7,675.03	1.22
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.988594	989,887.08	99.629637	986,333.41	-3,553.67	0.94
		Base		99.988594	989,887.08	99.629637	986,333.41	-3,553.67	0.94
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.962092	659,749.81	98.431190	649,645.85	-10,103.96	0.62
		Base		99.962092	659,749.81	98.431190	649,645.85	-10,103.96	0.62
61746BDX1	MORGAN STANLEY SR UNSECURED 02/19 2.45					2.45	01 Feb 2019		
		Local	1,000,000.000	100.016492	1,000,164.92	99.830460	998,304.60	-1,860.32	0.95
		Base		100.016492	1,000,164.92	99.830460	998,304.60	-1,860.32	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.3	15 Nov 2019		
		Local	1,450,000.000	100.648830	1,459,408.04	99.288535	1,439,683.76	-19,724.28	1.37
		Base		100.648830	1,459,408.04	99.288535	1,439,683.76	-19,724.28	1.37
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.993255	419,971.67	98.618220	414,196.52	-5,775.15	0.39
Original Face:		Base	420,000.000	99.993255	419,971.67	98.618220	414,196.52	-5,775.15	0.39
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	69,419.040	99.953918	69,387.05	99.888700	69,341.78	-45.27	0.07
Original Face:		Base	1,150,000.000	99.953918	69,387.05	99.888700	69,341.78	-45.27	0.07
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.75	15 Oct 2021		
		Local	900,000.000	98.566317	887,096.85	98.406020	885,654.18	-1,442.67	0.84
Original Face:		Base	900,000.000	98.566317	887,096.85	98.406020	885,654.18	-1,442.67	0.84
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.12	18 Apr 2022		
		Local	335,000.000	99.985612	334,951.80	98.632480	330,418.81	-4,532.99	0.31
Original Face:		Base	335,000.000	99.985612	334,951.80	98.632480	330,418.81	-4,532.99	0.31
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	427,240.530	99.746906	426,159.21	99.073580	423,282.49	-2,876.72	0.40
Original Face:		Base	500,000.000	99.746906	426,159.21	99.073580	423,282.49	-2,876.72	0.40
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					2.92769	15 Jan 2019		
		Local	500,000.000	100.098002	500,490.01	100.303754	501,518.77	1,028.76	0.48
		Base		100.098002	500,490.01	100.303754	501,518.77	1,028.76	0.48
69353RCH9	PNC BANK NA SR UNSECURED 01/19 2.2					2.2	28 Jan 2019		
		Local	672,000.000	100.268119	673,801.76	99.741483	670,262.77	-3,538.99	0.64
		Base		100.268119	673,801.76	99.741483	670,262.77	-3,538.99	0.64
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.949752	249,874.38	98.600606	246,501.52	-3,372.86	0.23
		Base		99.949752	249,874.38	98.600606	246,501.52	-3,372.86	0.23
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	98.340206	265,518.56	-4,481.44	0.25
		Base		100.000000	270,000.00	98.340206	265,518.56	-4,481.44	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.6125	10 May 2021		
		Local	1,000,000.000	100.137342	1,001,373.42	99.997578	999,975.78	-1,397.64	0.95
		Base		100.137342	1,001,373.42	99.997578	999,975.78	-1,397.64	0.95
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.927405	999,274.05	99.529056	995,290.56	-3,983.49	0.95
		Base		99.927405	999,274.05	99.529056	995,290.56	-3,983.49	0.95
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.9	23 Oct 2020		
		Local	780,000.000	99.881823	779,078.22	97.887055	763,519.03	-15,559.19	0.73
		Base		99.881823	779,078.22	97.887055	763,519.03	-15,559.19	0.73
747525AQ6	QUALCOMM INC SR UNSECURED 05/20 VAR					2.78125	20 May 2020		
		Local	795,000.000	100.000000	795,000.00	100.964595	802,668.53	7,668.53	0.76
		Base		100.000000	795,000.00	100.964595	802,668.53	7,668.53	0.76
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	101.409851	1,064,803.44	99.185608	1,041,448.88	-23,354.56	0.99
		Base		101.409851	1,064,803.44	99.185608	1,041,448.88	-23,354.56	0.99
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.995507	1,534,931.04	99.995507	1,534,931.04	0.00	1.46
		Base		99.995507	1,534,931.04	99.995507	1,534,931.04	0.00	1.46
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	232,722.040	99.998505	232,718.56	99.713650	232,055.64	-662.92	0.22
Original Face:		Base	440,000.000	99.998505	232,718.56	99.713650	232,055.64	-662.92	0.22
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.992841	319,977.09	99.163300	317,322.56	-2,654.53	0.30
Original Face:		Base	320,000.000	99.992841	319,977.09	99.163300	317,322.56	-2,654.53	0.30
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	354,409.400	99.834401	353,822.50	99.525340	352,727.16	-1,095.34	0.33
Original Face:		Base	750,000.000	99.834401	353,822.50	99.525340	352,727.16	-1,095.34	0.33
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.78	15 Nov 2021		
		Local	545,000.000	99.994039	544,967.51	98.289680	535,678.76	-9,288.75	0.51
Original Face:		Base	545,000.000	99.994039	544,967.51	98.289680	535,678.76	-9,288.75	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.70805	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.336782	687,306.96	2,306.96	0.65
		Base		100.000000	685,000.00	100.336782	687,306.96	2,306.96	0.65
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.55584	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.142000	625,887.50	887.50	0.59
		Base		100.000000	625,000.00	100.142000	625,887.50	887.50	0.59
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.66125	04 Mar 2021		
		Local	500,000.000	101.814006	509,070.03	102.344505	511,722.53	2,652.50	0.49
		Base		101.814006	509,070.03	102.344505	511,722.53	2,652.50	0.49
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	1,000,000.000	100.636354	1,006,363.54	101.023626	1,010,236.26	3,872.72	0.96
		Base		100.636354	1,006,363.54	101.023626	1,010,236.26	3,872.72	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	100.031884	600,191.30	191.30	0.57
		Base		100.000000	600,000.00	100.031884	600,191.30	191.30	0.57
US DOLLAR Total									
		Local	93,012,732.750		92,929,539.39		92,434,968.25	-494,571.14	87.79
	Original Face:	Base	47,291,000.000		92,929,539.39		92,434,968.25	-494,571.14	87.79
FIXED INCOME Total									
		Base	93,012,732.750		92,929,539.39		92,434,968.25	-494,571.14	87.79
	Original Face:		47,291,000.000						

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		105,933,744.820	Base	105,844,646.64		105,292,326.35	-552,320.29	100.00
Original Face:		47,291,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-0.020	1.000000	-0.02	1.000000	-0.02	0.00	0.00
		Base		1.000000	-0.02	1.000000	-0.02	0.00	0.00
US DOLLAR Total									
		Local	-0.020		-0.02		-0.02	0.00	0.00
		Base			-0.02		-0.02	0.00	0.00
CASH Total									
		Base	-0.020		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796MK2	TREASURY BILL 07/18 0.00000					1.5775	19 Jul 2018		
		Local	20,000,000.000	99.920925	19,984,185.00	99.920925	19,984,185.00	0.00	2.36
		Base		99.920925	19,984,185.00	99.920925	19,984,185.00	0.00	2.36
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	99.094438	19,818,887.66	98.930577	19,786,115.40	-32,772.26	2.34
		Base		99.094438	19,818,887.66	98.930577	19,786,115.40	-32,772.26	2.34
912796PN3	TREASURY BILL 07/18 0.00000					1.5613	05 Jul 2018		
		Local	10,000,000.000	99.982652	9,998,265.22	99.982652	9,998,265.22	0.00	1.18
		Base		99.982652	9,998,265.22	99.982652	9,998,265.22	0.00	1.18
912796PQ6	TREASURY BILL 07/18 0.00000					1.547	12 Jul 2018		
		Local	20,000,000.000	99.952685	19,990,536.95	99.952685	19,990,536.95	0.00	2.36
		Base		99.952685	19,990,536.95	99.952685	19,990,536.95	0.00	2.36
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		Local	20,000,000.000	99.855200	19,971,040.00	99.855200	19,971,040.00	0.00	2.36
		Base		99.855200	19,971,040.00	99.855200	19,971,040.00	0.00	2.36

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		Local	20,000,000.000	99.823276	19,964,655.17	99.823276	19,964,655.17	0.00	2.36
		Base		99.823276	19,964,655.17	99.823276	19,964,655.17	0.00	2.36
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.0	02 Jul 2018		
		Local	2,467,651.580	100.000000	2,467,651.58	100.000000	2,467,651.58	0.00	0.29
		Base		100.000000	2,467,651.58	100.000000	2,467,651.58	0.00	0.29
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.1	02 Jul 2018		
		Local	61,073,514.540	100.000000	61,073,514.54	100.000000	61,073,514.54	0.00	7.21
		Base		100.000000	61,073,514.54	100.000000	61,073,514.54	0.00	7.21
979QHR003	SOUTH STREET REPO					2.0	02 Jul 2018		
		Local	165,000,000.000	100.000000	165,000,000.00	100.000000	165,000,000.00	0.00	19.49
		Base		100.000000	165,000,000.00	100.000000	165,000,000.00	0.00	19.49
979QHR003	SOUTH STREET REPO					2.02	03 Jul 2018		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.91
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.91
US DOLLAR Total									
		Local	388,541,166.120		388,268,736.12		388,235,963.86	-32,772.26	45.86
		Base			388,268,736.12		388,235,963.86	-32,772.26	45.86

CASH EQUIVALENT Total

		Base	388,541,166.120		388,268,736.12		388,235,963.86	-32,772.26	45.86

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	9,595,857.070	101.388053	9,729,052.63	97.808230	9,385,537.95	-343,514.68	1.11
Original Face:		Base	20,540,000.000	101.388053	9,729,052.63	97.808230	9,385,537.95	-343,514.68	1.11
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	11,365,548.520	105.077162	11,942,595.87	100.302247	11,399,900.55	-542,695.32	1.35
Original Face:		Base	24,487,993.000	105.077162	11,942,595.87	100.302247	11,399,900.55	-542,695.32	1.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.5	01 Jun 2042		
	4,058,967.400	Local	104.975456	4,260,919.52	100.302300	4,071,237.66	-189,681.86	0.48
Original Face:	10,000,000.000	Base	104.975456	4,260,919.52	100.302300	4,071,237.66	-189,681.86	0.48
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR				2.53125	19 Feb 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.451836	20,090,367.20	90,367.20	2.37
		Base	100.000000	20,000,000.00	100.451836	20,090,367.20	90,367.20	2.37
3132X0NX5	FARMER MAC NOTES 01/22 VAR				2.388	03 Jan 2022		
	5,000,000.000	Local	100.278891	5,013,944.56	100.509394	5,025,469.70	11,525.14	0.59
		Base	100.278891	5,013,944.56	100.509394	5,025,469.70	11,525.14	0.59
313313XB9	FED FARM CRD DISCOUNT NT DISCOUNT NOT 05/18 0.00000					21 May 2018		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
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
313385TJ5	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/18 0.00000					21 Feb 2018		
	0.000	Local	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		
	0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
313385TX4	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/18 0.00000					06 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
313385WU6	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000					14 May 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
313385YC4	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					15 Jun 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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385YH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					0.01	20 Jun 2018		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
313385YK6	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						22 Jun 2018		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
313385YN0	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						25 Jun 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
313385YP5	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						26 Jun 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
313385YS9	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						29 Jun 2018		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
313385YY6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000						05 Jul 2018		
		Local	10,000,000.000	99.982556	9,998,255.55	99.982556	9,998,255.55	0.00	1.18
		Base		99.982556	9,998,255.55	99.982556	9,998,255.55	0.00	1.18
313397XR7	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						04 Jun 2018		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
313397YH8	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 06/18 0.00000						20 Jun 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
313397YW5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/18 0.00000						03 Jul 2018		
		Local	10,000,000.000	99.991833	9,999,183.33	99.991833	9,999,183.33	0.00	1.18
		Base		99.991833	9,999,183.33	99.991833	9,999,183.33	0.00	1.18
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.997098	19,999,419.68	99.729800	19,945,960.00	-53,459.68	2.36
		Base		99.997098	19,999,419.68	99.729800	19,945,960.00	-53,459.68	2.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.21113	23 Nov 2018		
		Local	20,000,000.000	99.975786	19,995,157.17	100.088833	20,017,766.60	22,609.43	2.36
		Base		99.975786	19,995,157.17	100.088833	20,017,766.60	22,609.43	2.36
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.000000	6,875,000.00	99.560900	6,844,811.88	-30,188.12	0.81
		Base		100.000000	6,875,000.00	99.560900	6,844,811.88	-30,188.12	0.81
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.42363	22 Jan 2021		
		Local	10,000,000.000	99.989754	9,998,975.37	100.827624	10,082,762.40	83,787.03	1.19
		Base		99.989754	9,998,975.37	100.827624	10,082,762.40	83,787.03	1.19
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					2.25363	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.169000	5,008,450.00	8,450.00	0.59
		Base		100.000000	5,000,000.00	100.169000	5,008,450.00	8,450.00	0.59
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					2.22325	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.196659	10,019,665.90	19,665.90	1.18
		Base		100.000000	10,000,000.00	100.196659	10,019,665.90	19,665.90	1.18
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.27113	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.374009	10,037,400.90	37,400.90	1.19
		Base		100.000000	10,000,000.00	100.374009	10,037,400.90	37,400.90	1.19
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.376700	5,664,471.90	-35,528.10	0.67
		Base		100.000000	5,700,000.00	99.376700	5,664,471.90	-35,528.10	0.67
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.5	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.867400	4,094,563.40	-5,436.60	0.48
		Base		100.000000	4,100,000.00	99.867400	4,094,563.40	-5,436.60	0.48
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.988278	8,998,945.00	99.506900	8,955,621.00	-43,324.00	1.06
		Base		99.988278	8,998,945.00	99.506900	8,955,621.00	-43,324.00	1.06
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.701700	9,870,170.00	-129,830.00	1.17
		Base		100.000000	10,000,000.00	98.701700	9,870,170.00	-129,830.00	1.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.967600	9,996,760.03	99.160000	9,916,000.00	-80,760.03	1.17
		Base		99.967600	9,996,760.03	99.160000	9,916,000.00	-80,760.03	1.17
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.75	22 Jun 2021		
		Local	10,000,000.000	99.977126	9,997,712.63	100.134260	10,013,426.00	15,713.37	1.18
		Base		99.977126	9,997,712.63	100.134260	10,013,426.00	15,713.37	1.18
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	497,741.300	100.141963	498,447.91	99.244300	493,979.87	-4,468.04	0.06
Original Face:		Base	5,000,000.000	100.141963	498,447.91	99.244300	493,979.87	-4,468.04	0.06
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	4,765,997.290	99.749013	4,754,035.27	92.179310	4,393,263.42	-360,771.85	0.52
Original Face:		Base	11,452,445.000	99.749013	4,754,035.27	92.179310	4,393,263.42	-360,771.85	0.52
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,056,403.180	100.309060	6,075,121.12	91.201940	5,523,557.19	-551,563.93	0.65
Original Face:		Base	11,058,708.000	100.309060	6,075,121.12	91.201940	5,523,557.19	-551,563.93	0.65
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	11,883,449.360	102.026322	12,124,246.25	99.677930	11,845,176.33	-279,069.92	1.40
Original Face:		Base	38,900,000.000	102.026322	12,124,246.25	99.677930	11,845,176.33	-279,069.92	1.40
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					2.11775	25 Nov 2018		
		Local	4,910,683.860	100.371770	4,928,940.32	99.949390	4,908,198.56	-20,741.76	0.58
Original Face:		Base	26,125,000.000	100.371770	4,928,940.32	99.949390	4,908,198.56	-20,741.76	0.58
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.28775	25 Apr 2020		
		Local	1,831,274.150	99.987152	1,831,038.86	99.940470	1,830,183.99	-854.87	0.22
Original Face:		Base	5,000,000.000	99.987152	1,831,038.86	99.940470	1,830,183.99	-854.87	0.22
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	790,243.050	98.482621	778,252.07	99.183210	783,788.42	5,536.35	0.09
Original Face:		Base	5,000,000.000	98.482621	778,252.07	99.183210	783,788.42	5,536.35	0.09
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	120,421.450	101.800792	122,589.99	100.397800	120,900.49	-1,689.50	0.01
Original Face:		Base	5,000,000.000	101.800792	122,589.99	100.397800	120,900.49	-1,689.50	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
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,059,529.300	99.975707	3,058,786.04	96.088840	2,939,866.21	-118,919.83	0.35
	Original Face:	Base	10,000,000.000	99.975707	3,058,786.04	96.088840	2,939,866.21	-118,919.83	0.35
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,299,200.200	103.157013	2,371,786.25	98.264950	2,259,307.93	-112,478.32	0.27
	Original Face:	Base	10,000,000.000	103.157013	2,371,786.25	98.264950	2,259,307.93	-112,478.32	0.27
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	3,419,690.550	100.795216	3,446,884.49	96.221420	3,290,474.81	-156,409.68	0.39
	Original Face:	Base	12,022,600.000	100.795216	3,446,884.49	96.221420	3,290,474.81	-156,409.68	0.39
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,807,712.020	100.395531	5,830,683.31	94.949550	5,514,396.43	-316,286.88	0.65
	Original Face:	Base	15,363,692.000	100.395531	5,830,683.31	94.949550	5,514,396.43	-316,286.88	0.65
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	8,832,600.720	101.672133	8,980,293.52	95.814270	8,462,891.90	-517,401.62	1.00
	Original Face:	Base	24,000,000.000	101.672133	8,980,293.52	95.814270	8,462,891.90	-517,401.62	1.00
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	2,413,751.900	100.366702	2,422,603.17	97.668130	2,357,466.34	-65,136.83	0.28
	Original Face:	Base	10,000,000.000	100.366702	2,422,603.17	97.668130	2,357,466.34	-65,136.83	0.28
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	6,591,084.630	100.823139	6,645,338.41	98.172700	6,470,645.74	-174,692.67	0.76
	Original Face:	Base	29,723,368.000	100.823139	6,645,338.41	98.172700	6,470,645.74	-174,692.67	0.76
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	1,556,914.390	101.778607	1,584,605.78	94.180550	1,466,310.54	-118,295.24	0.17
	Original Face:	Base	9,815,000.000	101.778607	1,584,605.78	94.180550	1,466,310.54	-118,295.24	0.17
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	2,526,126.670	100.155909	2,530,065.14	97.361610	2,459,477.60	-70,587.54	0.29
	Original Face:	Base	4,690,000.000	100.155909	2,530,065.14	97.361610	2,459,477.60	-70,587.54	0.29
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	8,750,995.700	101.916389	8,918,698.84	98.792650	8,645,340.55	-273,358.29	1.02
	Original Face:	Base	10,000,000.000	101.916389	8,918,698.84	98.792650	8,645,340.55	-273,358.29	1.02

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3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,337,437.200	101.984576	1,363,979.66	97.329720	1,301,723.88	-62,255.78	0.15
Original Face:		Base	10,000,000.000	101.984576	1,363,979.66	97.329720	1,301,723.88	-62,255.78	0.15
3138WCBZ5	FNMA POOL AS2755 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	7,468,023.460	101.721492	7,596,584.86	99.310606	7,416,539.35	-180,045.51	0.88
Original Face:		Base	19,415,417.000	101.721492	7,596,584.86	99.310606	7,416,539.35	-180,045.51	0.88
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,527,827.410	110.361720	1,686,136.61	110.376480	1,686,362.12	225.51	0.20
Original Face:		Base	12,777,000.000	110.361720	1,686,136.61	110.376480	1,686,362.12	225.51	0.20
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	374,218.200	106.187339	397,372.35	108.225670	405,000.15	7,627.80	0.05
Original Face:		Base	10,000,000.000	106.187339	397,372.35	108.225670	405,000.15	7,627.80	0.05
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	436,426.000	104.523928	456,169.60	101.982260	445,077.10	-11,092.50	0.05
Original Face:		Base	5,000,000.000	104.523928	456,169.60	101.982260	445,077.10	-11,092.50	0.05
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	664,883.040	103.108675	685,552.09	102.459310	681,234.58	-4,317.51	0.08
Original Face:		Base	16,000,000.000	103.108675	685,552.09	102.459310	681,234.58	-4,317.51	0.08
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	315,031.900	105.492161	332,333.96	103.910680	327,351.79	-4,982.17	0.04
Original Face:		Base	5,000,000.000	105.492161	332,333.96	103.910680	327,351.79	-4,982.17	0.04
31418BED4	FNMA POOL MA1931 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	3,488,346.700	101.690442	3,547,315.19	99.586248	3,473,913.60	-73,401.59	0.41
Original Face:		Base	10,000,000.000	101.690442	3,547,315.19	99.586248	3,473,913.60	-73,401.59	0.41
31418BK70	FNMA POOL MA2117 FN 12/24 FIXED 2.5					2.5	01 Dec 2024		
		Local	1,783,047.980	101.782593	1,814,832.46	99.389627	1,772,164.74	-42,667.72	0.21
Original Face:		Base	4,245,000.000	101.782593	1,814,832.46	99.389627	1,772,164.74	-42,667.72	0.21
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		Local	1,833,689.660	102.945165	1,887,694.84	102.855475	1,886,050.21	-1,644.63	0.22
Original Face:		Base	9,875,825.000	102.945165	1,887,694.84	102.855475	1,886,050.21	-1,644.63	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
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	4,486,739.200	101.071526	4,534,815.76	95.959370	4,305,446.67	-229,369.09	0.51
Original Face:		Base	10,000,000.000	101.071526	4,534,815.76	95.959370	4,305,446.67	-229,369.09	0.51
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,721,137.220	99.674851	1,715,540.96	98.764930	1,699,879.97	-15,660.99	0.20
Original Face:		Base	2,000,000.000	99.674851	1,715,540.96	98.764930	1,699,879.97	-15,660.99	0.20
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,669,410.200	100.136108	4,675,765.63	98.405550	4,594,958.79	-80,806.84	0.54
Original Face:		Base	5,000,000.000	100.136108	4,675,765.63	98.405550	4,594,958.79	-80,806.84	0.54
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,781,726.500	101.586492	3,841,723.30	99.479400	3,762,038.83	-79,684.47	0.44
Original Face:		Base	10,000,000.000	101.586492	3,841,723.30	99.479400	3,762,038.83	-79,684.47	0.44
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,888,671.300	95.212860	4,654,643.78	94.218430	4,606,029.35	-48,614.43	0.54
Original Face:		Base	10,000,000.000	95.212860	4,654,643.78	94.218430	4,606,029.35	-48,614.43	0.54
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,279,174.500	94.159148	6,854,008.70	92.507330	6,733,769.98	-120,238.72	0.80
Original Face:		Base	10,000,000.000	94.159148	6,854,008.70	92.507330	6,733,769.98	-120,238.72	0.80
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.5	20 Apr 2043		
		Local	11,635,033.000	100.000000	11,635,033.00	99.070900	11,526,931.91	-108,101.09	1.36
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	99.070900	11,526,931.91	-108,101.09	1.36
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,640,559.550	97.620680	4,530,145.79	95.190130	4,417,354.67	-112,791.12	0.52
Original Face:		Base	5,000,000.000	97.620680	4,530,145.79	95.190130	4,417,354.67	-112,791.12	0.52
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,883,625.900	100.880623	4,926,632.23	98.399540	4,805,465.42	-121,166.81	0.57
Original Face:		Base	10,000,000.000	100.880623	4,926,632.23	98.399540	4,805,465.42	-121,166.81	0.57
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,061,839.000	100.242930	5,074,135.75	97.933810	4,957,251.79	-116,883.96	0.59
Original Face:		Base	10,000,000.000	100.242930	5,074,135.75	97.933810	4,957,251.79	-116,883.96	0.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,888,496.880	95.647199	3,719,238.34	93.507560	3,636,038.55	-83,199.79	0.43
	Original Face:	Base	4,000,000.000	95.647199	3,719,238.34	93.507560	3,636,038.55	-83,199.79	0.43
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,843,947.650	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.54
	Original Face:	Base	5,000,000.000	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.54
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,385,094.200	99.893620	9,375,110.30	96.858050	9,090,219.23	-284,891.07	1.07
	Original Face:	Base	10,000,000.000	99.893620	9,375,110.30	96.858050	9,090,219.23	-284,891.07	1.07
742651DG4	PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375					4.375	15 Mar 2019		
		Local	16,077,000.000	101.498542	16,317,920.64	101.428700	16,306,692.10	-11,228.54	1.93
		Base		101.498542	16,317,920.64	101.428700	16,306,692.10	-11,228.54	1.93
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		Local	20,000,000.000	99.911794	19,982,358.87	99.953125	19,990,625.00	8,266.13	2.36
		Base		99.911794	19,982,358.87	99.953125	19,990,625.00	8,266.13	2.36
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.514483	4,975,724.17	96.214844	4,810,742.20	-164,981.97	0.57
		Base		99.514483	4,975,724.17	96.214844	4,810,742.20	-164,981.97	0.57
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	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.18
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.18
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.874945	4,993,747.23	99.585938	4,979,296.90	-14,450.33	0.59
		Base		99.874945	4,993,747.23	99.585938	4,979,296.90	-14,450.33	0.59
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

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.54
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.54
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.226700	9,922,669.96	98.906250	9,890,625.00	-32,044.96	1.17
			Base	99.226700	9,922,669.96	98.906250	9,890,625.00	-32,044.96	1.17
US DOLLAR Total									
		463,280,579.360	Local		464,666,802.00		458,289,519.68	-6,377,282.32	54.14
	Original Face:	503,127,081.000	Base		464,666,802.00		458,289,519.68	-6,377,282.32	54.14
FIXED INCOME Total									
		463,280,579.360	Base		464,666,802.00		458,289,519.68	-6,377,282.32	54.14
	Original Face:	503,127,081.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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									
		851,821,745.460	Base		852,935,538.10		846,525,483.52	-6,410,054.58	100.00
Original Face:		503,127,081.000							

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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								
		7,465,330.880	Local	1.000000	7,465,330.88	1.000000	7,465,330.88	0.00	0.55
			Base	1.000000	7,465,330.88	1.000000	7,465,330.88	0.00	0.55
US DOLLAR Total									
		7,465,330.880	Local		7,465,330.88		7,465,330.88	0.00	0.55
			Base		7,465,330.88		7,465,330.88	0.00	0.55
CASH Total									
		7,465,330.880	Base		7,465,330.88		7,465,330.88	0.00	0.55
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785EJD7	APPLE INC					2.07	13 Sep 2018		
		10,000,000.000	Local	99.574500	9,957,450.00	99.574500	9,957,450.00	0.00	0.73
			Base	99.574500	9,957,450.00	99.574500	9,957,450.00	0.00	0.73
04821UJ60	ATLANTIC ASSET SECUR					2.27	06 Sep 2018		
		25,000,000.000	Local	99.577528	24,894,381.94	99.577528	24,894,381.94	0.00	1.83
			Base	99.577528	24,894,381.94	99.577528	24,894,381.94	0.00	1.83
06370RAP4	BANK OF MONTREAL-					2.1	15 Aug 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.47
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.47
14912EJE8	CATERPLR FIN SRV CO.					2.28	14 Sep 2018		
		20,000,000.000	Local	99.525000	19,905,000.00	99.525000	19,905,000.00	0.00	1.47
			Base	99.525000	19,905,000.00	99.525000	19,905,000.00	0.00	1.47
15060YGH7	CEDAR SPRING CPTL CO					2.1	17 Jul 2018		
		25,000,000.000	Local	99.906667	24,976,666.67	99.906667	24,976,666.67	0.00	1.84
			Base	99.906667	24,976,666.67	99.906667	24,976,666.67	0.00	1.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YHD5	CEDAR SPRING CPTL CO				2.12	13 Aug 2018		
	25,300,000.000	Local	99.746778	25,235,934.77	99.746778	25,235,934.77	0.00	1.86
		Base	99.746778	25,235,934.77	99.746778	25,235,934.77	0.00	1.86
16677KG23	CHEVRON CORP				1.9	02 Jul 2018		
	25,000,000.000	Local	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.84
		Base	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.84
19121BJD2	COCA-COLA COMPANY				2.08	13 Sep 2018		
	10,000,000.000	Local	99.572444	9,957,244.44	99.572444	9,957,244.44	0.00	0.73
		Base	99.572444	9,957,244.44	99.572444	9,957,244.44	0.00	0.73
2063C1GJ3	CONCORD MIN CPTL CO				2.1	18 Jul 2018		
	25,000,000.000	Local	99.900833	24,975,208.33	99.900833	24,975,208.33	0.00	1.84
		Base	99.900833	24,975,208.33	99.900833	24,975,208.33	0.00	1.84
2063C1GQ7	CONCORD MIN CPTL CO				2.35	24 Jul 2018		
	25,000,000.000	Local	99.849861	24,962,465.28	99.849861	24,962,465.28	0.00	1.84
		Base	99.849861	24,962,465.28	99.849861	24,962,465.28	0.00	1.84
22599G006	CREDIT AGRICOLE REPO REPO				2.08	02 Jul 2018		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.68
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.68
2284K1G98	CROWN POINT CAP CO.				2.3	09 Jul 2018		
	25,000,000.000	Local	99.948889	24,987,222.22	99.948889	24,987,222.22	0.00	1.84
		Base	99.948889	24,987,222.22	99.948889	24,987,222.22	0.00	1.84
2284K1HL0	CROWN POINT CAP CO.				2.3	20 Aug 2018		
	25,000,000.000	Local	99.680556	24,920,138.89	99.680556	24,920,138.89	0.00	1.83
		Base	99.680556	24,920,138.89	99.680556	24,920,138.89	0.00	1.83
23102VGQ7	CUMMINS INC				2.02	24 Jul 2018		
	20,000,000.000	Local	99.870944	19,974,188.89	99.870944	19,974,188.89	0.00	1.47
		Base	99.870944	19,974,188.89	99.870944	19,974,188.89	0.00	1.47
23102VGW4	CUMMINS INC				2.05	30 Jul 2018		
	18,000,000.000	Local	99.834861	17,970,275.00	99.834861	17,970,275.00	0.00	1.32
		Base	99.834861	17,970,275.00	99.834861	17,970,275.00	0.00	1.32

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30229BHG5	EXXON MOBIL CORP					1.97	16 Aug 2018		
		25,000,000.000	Local	99.748278	24,937,069.44	99.748278	24,937,069.44	0.00	1.84
			Base	99.748278	24,937,069.44	99.748278	24,937,069.44	0.00	1.84
30601WJ75	FAIRWAY FINANCE CORP					2.24	07 Sep 2018		
		10,000,000.000	Local	99.576889	9,957,688.89	99.576889	9,957,688.89	0.00	0.73
			Base	99.576889	9,957,688.89	99.576889	9,957,688.89	0.00	0.73
30601WJA8	FAIRWAY FINANCE CORP					2.24	10 Sep 2018		
		31,000,000.000	Local	99.558222	30,863,048.88	99.558222	30,863,048.88	0.00	2.27
			Base	99.558222	30,863,048.88	99.558222	30,863,048.88	0.00	2.27
36955EGA0	GEN DYNAMICS CORP					1.95	10 Jul 2018		
		5,000,000.000	Local	99.951250	4,997,562.50	99.951250	4,997,562.50	0.00	0.37
			Base	99.951250	4,997,562.50	99.951250	4,997,562.50	0.00	0.37
36955EHM3	GEN DYNAMICS CORP					2.1	21 Aug 2018		
		25,000,000.000	Local	99.702500	24,925,625.00	99.702500	24,925,625.00	0.00	1.83
			Base	99.702500	24,925,625.00	99.702500	24,925,625.00	0.00	1.83
38346MGX6	GOTHAM FDG CORP					2.28	31 Jul 2018		
		25,000,000.000	Local	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	1.84
			Base	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	1.84
38346MHW7	GOTHAM FDG CORP					2.24	30 Aug 2018		
		10,000,000.000	Local	99.626667	9,962,666.66	99.626667	9,962,666.66	0.00	0.73
			Base	99.626667	9,962,666.66	99.626667	9,962,666.66	0.00	0.73
40588MG50	HALKIN FINANCE LLC USC					1.98	05 Jul 2018		
		25,000,000.000	Local	99.978000	24,994,500.00	99.978000	24,994,500.00	0.00	1.84
			Base	99.978000	24,994,500.00	99.978000	24,994,500.00	0.00	1.84
40588MHE0	HALKIN FINANCE LLC USC					2.32	14 Aug 2018		
		25,000,000.000	Local	99.716444	24,929,111.11	99.716444	24,929,111.11	0.00	1.83
			Base	99.716444	24,929,111.11	99.716444	24,929,111.11	0.00	1.83
45113VGB0	IBM CREDIT LLC					2.06	11 Jul 2018		
		25,000,000.000	Local	99.942778	24,985,694.44	99.942778	24,985,694.44	0.00	1.84
			Base	99.942778	24,985,694.44	99.942778	24,985,694.44	0.00	1.84

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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
45779QGD2	INSTITUTIONAL SECURED					2.11	13 Jul 2018		
		20,000,000.000	Local	99.929667	19,985,933.33	99.929667	19,985,933.33	0.00	1.47
			Base	99.929667	19,985,933.33	99.929667	19,985,933.33	0.00	1.47
45779QHD1	INSTITUTIONAL SECURED					2.2	13 Aug 2018		
		25,000,000.000	Local	99.737222	24,934,305.55	99.737222	24,934,305.55	0.00	1.84
			Base	99.737222	24,934,305.55	99.737222	24,934,305.55	0.00	1.84
45779QHV1	INSTITUTIONAL SECURED					2.3	29 Aug 2018		
		5,200,000.000	Local	99.623056	5,180,398.89	99.623056	5,180,398.89	0.00	0.38
			Base	99.623056	5,180,398.89	99.623056	5,180,398.89	0.00	0.38
52952MG61	LEXINGTN PKR CAP CO LL					2.08	06 Jul 2018		
		15,000,000.000	Local	99.971111	14,995,666.67	99.971111	14,995,666.67	0.00	1.10
			Base	99.971111	14,995,666.67	99.971111	14,995,666.67	0.00	1.10
52952MG95	LEXINGTN PKR CAP CO LL					2.15	09 Jul 2018		
		25,000,000.000	Local	99.952222	24,988,055.55	99.952222	24,988,055.55	0.00	1.84
			Base	99.952222	24,988,055.55	99.952222	24,988,055.55	0.00	1.84
52952MHD5	LEXINGTN PKR CAP CO LL					2.12	13 Aug 2018		
		10,000,000.000	Local	99.746778	9,974,677.77	99.746778	9,974,677.77	0.00	0.73
			Base	99.746778	9,974,677.77	99.746778	9,974,677.77	0.00	0.73
53127UH11	LIBERTY FUNDING LLC					2.28	01 Aug 2018		
		15,500,000.000	Local	99.803667	15,469,568.33	99.803667	15,469,568.33	0.00	1.14
			Base	99.803667	15,469,568.33	99.803667	15,469,568.33	0.00	1.14
56274MH62	MANHATTAN ASSET FDG.					2.14	06 Aug 2018		
		25,000,000.000	Local	99.786000	24,946,500.00	99.786000	24,946,500.00	0.00	1.84
			Base	99.786000	24,946,500.00	99.786000	24,946,500.00	0.00	1.84
62455BG25	MOUNTCLIFF					2.1	02 Jul 2018		
		20,000,000.000	Local	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	1.47
			Base	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	1.47
62455BJ63	MOUNTCLIFF					2.33	06 Sep 2018		
		25,000,000.000	Local	99.566361	24,891,590.28	99.566361	24,891,590.28	0.00	1.83
			Base	99.566361	24,891,590.28	99.566361	24,891,590.28	0.00	1.83

& 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
63763QG92	NATIONAL SECS CLEARING					1.95	09 Jul 2018		
		10,000,000.000	Local	99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.74
			Base	99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.74
63763QJH1	NATIONAL SECS CLEARING					2.2	17 Sep 2018		
		10,000,000.000	Local	99.523333	9,952,333.34	99.523333	9,952,333.34	0.00	0.73
			Base	99.523333	9,952,333.34	99.523333	9,952,333.34	0.00	0.73
66844DHV7	NORTHWESTERN UNIVERS					2.1	29 Aug 2018		
		30,000,000.000	Local	99.655833	29,896,750.00	99.655833	29,896,750.00	0.00	2.20
			Base	99.655833	29,896,750.00	99.655833	29,896,750.00	0.00	2.20
67983UGR8	OLD LINE FUNDING LLC					2.24	25 Jul 2018		
		25,000,000.000	Local	99.850667	24,962,666.67	99.850667	24,962,666.67	0.00	1.84
			Base	99.850667	24,962,666.67	99.850667	24,962,666.67	0.00	1.84
82124MH29	SHEFFIELD RECEIVABLE					2.27	02 Aug 2018		
		25,000,000.000	Local	99.798222	24,949,555.56	99.798222	24,949,555.56	0.00	1.84
			Base	99.798222	24,949,555.56	99.798222	24,949,555.56	0.00	1.84
88602UJA9	THUNDER BAY FNDNG LLC					2.25	10 Sep 2018		
		9,750,000.000	Local	99.556250	9,706,734.38	99.556250	9,706,734.38	0.00	0.71
			Base	99.556250	9,706,734.38	99.556250	9,706,734.38	0.00	0.71
90477EG24	UNILEVER CAPITAL CRP					1.95	02 Jul 2018		
		5,040,000.000	Local	99.994583	5,039,727.00	99.994583	5,039,727.00	0.00	0.37
			Base	99.994583	5,039,727.00	99.994583	5,039,727.00	0.00	0.37
9113A3G24	UNITED PARCEL SERVIC					1.82	02 Jul 2018		
		25,000,000.000	Local	99.994944	24,998,736.11	99.994944	24,998,736.11	0.00	1.84
			Base	99.994944	24,998,736.11	99.994944	24,998,736.11	0.00	1.84
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.88	03 Jul 2018		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.36
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.36
92646LG20	VICTORY RECEIVABLES					2.0	02 Jul 2018		
		25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.84
			Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LHD5	VICTORY RECEIVABLES				2.24	13 Aug 2018		
	20,000,000.000	Local	99.732444	19,946,488.89	99.732444	19,946,488.89	0.00	1.47
		Base	99.732444	19,946,488.89	99.732444	19,946,488.89	0.00	1.47
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				2.1	02 Jul 2018		
	123,351,514.830	Local	100.000000	123,351,514.83	100.000000	123,351,514.83	0.00	9.08
		Base	100.000000	123,351,514.83	100.000000	123,351,514.83	0.00	9.08
93114FGG3	WAL-MART STORES INC				2.0	16 Jul 2018		
	25,000,000.000	Local	99.916667	24,979,166.67	99.916667	24,979,166.67	0.00	1.84
		Base	99.916667	24,979,166.67	99.916667	24,979,166.67	0.00	1.84
96327SGR7	WHEELS INC				2.2	25 Jul 2018		
	25,000,000.000	Local	99.853333	24,963,333.33	99.853333	24,963,333.33	0.00	1.84
		Base	99.853333	24,963,333.33	99.853333	24,963,333.33	0.00	1.84
979QRC005	BANK OF AMERICA REPO				1.8	02 Jul 2018		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.36
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.36
US DOLLAR Total								
	1,298,141,514.830	Local		1,296,327,138.17		1,296,327,138.17	0.00	95.41
		Base		1,296,327,138.17		1,296,327,138.17	0.00	95.41
CASH EQUIVALENT Total								
	1,298,141,514.830	Base		1,296,327,138.17		1,296,327,138.17	0.00	95.41

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14314XAA7	CARMAX AUTO OWNER TRUST CARMX 2018 2 A1				2.3	15 May 2019		
	6,467,722.830	Local	100.000000	6,467,722.83	100.002420	6,467,879.35	156.52	0.48
Original Face:	9,000,000.000	Base	100.000000	6,467,722.83	100.002420	6,467,879.35	156.52	0.48
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A				2.45	24 Jun 2019		
	4,500,000.000	Local	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	0.33
Original Face:	4,500,000.000	Base	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	0.33

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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
3133EHUJ0	FEDERAL FARM CREDIT BANK BONDS 08/18 1.25					1.25	10 Aug 2018		
		Local	10,000,000.000	99.997448	9,999,744.80	99.997448	9,999,744.80	0.00	0.74
		Base		99.997448	9,999,744.80	99.997448	9,999,744.80	0.00	0.74
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	5,523,650.260	100.000000	5,523,650.26	100.000730	5,523,690.58	40.32	0.41
	Original Face:	Base	20,000,000.000	100.000000	5,523,650.26	100.000730	5,523,690.58	40.32	0.41
45905U7K4	INTL BK RECON + DEVELOP SR UNSECURED 05/19 VAR					2.16	10 May 2019		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.84
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.84
98162QAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 B A1					2.25	15 Apr 2019		
		Local	3,350,441.920	100.000000	3,350,441.92	100.001860	3,350,504.24	62.32	0.25
		Base		100.000000	3,350,441.92	100.001860	3,350,504.24	62.32	0.25
US DOLLAR Total									
		Local	54,841,815.010		54,841,559.81		54,841,818.97	259.16	4.04
	Original Face:	Base	33,500,000.000		54,841,559.81		54,841,818.97	259.16	4.04
FIXED INCOME Total									
		Base	54,841,815.010		54,841,559.81		54,841,818.97	259.16	4.04
	Original Face:		33,500,000.000						

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Books Closed

Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		1,360,448,660.720	Base	1,358,634,028.86		1,358,634,288.02	259.16	100.00
Original Face:		33,500,000.000						

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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								
		5,441,138.990	Local	1.000000	5,441,138.99	1.000000	5,441,138.99	0.00	0.40
			Base	1.000000	5,441,138.99	1.000000	5,441,138.99	0.00	0.40
US DOLLAR Total									
		5,441,138.990	Local		5,441,138.99		5,441,138.99	0.00	0.40
			Base		5,441,138.99		5,441,138.99	0.00	0.40
CASH Total									
		5,441,138.990	Base		5,441,138.99		5,441,138.99	0.00	0.40
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796MK2	TREASURY BILL 07/18 0.00000					1.766	19 Jul 2018		
		40,000,000.000	Local	99.911700	39,964,680.00	99.911700	39,964,680.00	0.00	2.93
			Base	99.911700	39,964,680.00	99.911700	39,964,680.00	0.00	2.93
912796NQ8	TREASURY BILL 08/18 0.00000					1.7555	16 Aug 2018		
		80,000,000.000	Local	99.790093	79,832,074.44	99.790093	79,832,074.44	0.00	5.85
			Base	99.790093	79,832,074.44	99.790093	79,832,074.44	0.00	5.85
912796NV7	TREASURY BILL 09/18 0.00000					1.891	13 Sep 2018		
		60,000,000.000	Local	99.648294	59,788,976.67	99.648294	59,788,976.67	0.00	4.38
			Base	99.648294	59,788,976.67	99.648294	59,788,976.67	0.00	4.38
912796NZ8	TREASURY BILL 10/18 0.00000					1.613	11 Oct 2018		
		50,000,000.000	Local	99.543097	49,771,548.33	99.460764	49,730,382.00	-41,166.33	3.65
			Base	99.543097	49,771,548.33	99.460764	49,730,382.00	-41,166.33	3.65
912796PD5	TREASURY BILL 11/18 0.00000					1.608	08 Nov 2018		
		40,000,000.000	Local	99.419333	39,767,733.33	99.292444	39,716,977.60	-50,755.73	2.91
			Base	99.419333	39,767,733.33	99.292444	39,716,977.60	-50,755.73	2.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PN3	TREASURY BILL 07/18 0.00000					1.7438	05 Jul 2018		
		Local	120,000,000.000	99.980694	119,976,833.11	99.980694	119,976,833.11	0.00	8.80
		Base		99.980694	119,976,833.11	99.980694	119,976,833.11	0.00	8.80
912796PQ6	TREASURY BILL 07/18 0.00000					1.796	12 Jul 2018		
		Local	105,000,000.000	99.946093	104,943,397.37	99.946093	104,943,397.37	0.00	7.70
		Base		99.946093	104,943,397.37	99.946093	104,943,397.37	0.00	7.70
912796PR4	TREASURY BILL 07/18 0.00000					1.836	26 Jul 2018		
		Local	40,000,000.000	99.872500	39,949,000.00	99.872500	39,949,000.00	0.00	2.93
		Base		99.872500	39,949,000.00	99.872500	39,949,000.00	0.00	2.93
912796PU7	TREASURY BILL 08/18 0.00000					1.8305	09 Aug 2018		
		Local	40,000,000.000	99.801696	39,920,678.33	99.801696	39,920,678.33	0.00	2.93
		Base		99.801696	39,920,678.33	99.801696	39,920,678.33	0.00	2.93
912796PV5	TREASURY BILL 08/18 0.00000					1.8369	23 Aug 2018		
		Local	40,000,000.000	99.729568	39,891,827.00	99.729568	39,891,827.00	0.00	2.93
		Base		99.729568	39,891,827.00	99.729568	39,891,827.00	0.00	2.93
912796PY9	TREASURY BILL 09/18 0.00000					1.9071	06 Sep 2018		
		Local	40,000,000.000	99.645068	39,858,027.00	99.645068	39,858,027.00	0.00	2.92
		Base		99.645068	39,858,027.00	99.645068	39,858,027.00	0.00	2.92
912796QB8	TREASURY BILL 10/18 0.00000					1.9659	04 Oct 2018		
		Local	20,000,000.000	99.481221	19,896,244.16	99.494958	19,898,991.60	2,747.44	1.46
		Base		99.481221	19,896,244.16	99.494958	19,898,991.60	2,747.44	1.46
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.0	02 Jul 2018		
		Local	80,982,431.050	100.000000	80,982,431.05	100.000000	80,982,431.05	0.00	5.94
		Base		100.000000	80,982,431.05	100.000000	80,982,431.05	0.00	5.94
978UHK000	DAIWA CAPITAL MARKETS REPO					2.0	02 Jul 2018		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.67
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.67
979QHT009	WELLS FARGO REPO					1.9	03 Jul 2018		
		Local	220,000,000.000	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	16.13
		Base		100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	16.13

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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
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.12	02 Jul 2018		
		224,586,311.260	Local	100.000000	224,586,311.26	100.000000	224,586,311.26	0.00	16.47
			Base	100.000000	224,586,311.26	100.000000	224,586,311.26	0.00	16.47
US DOLLAR Total									
		1,250,568,742.310	Local		1,249,129,762.05		1,249,040,587.43	-89,174.62	91.59
			Base		1,249,129,762.05		1,249,040,587.43	-89,174.62	91.59
CASH EQUIVALENT Total									
		1,250,568,742.310	Base		1,249,129,762.05		1,249,040,587.43	-89,174.62	91.59
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796PZ6	TREASURY BILL 09/18 0.00000						20 Sep 2018		
		40,000,000.000	Local	99.570002	39,828,000.86	99.570002	39,828,000.86	0.00	2.92
			Base	99.570002	39,828,000.86	99.570002	39,828,000.86	0.00	2.92
912796QK8	TREASURY BILL 11/18 0.00000					0.01	23 Nov 2018		
		40,000,000.000	Local	99.170076	39,668,030.50	99.197000	39,678,800.00	10,769.50	2.91
			Base	99.170076	39,668,030.50	99.197000	39,678,800.00	10,769.50	2.91
912796QQ5	TREASURY BILL 12/18 0.00000					0.01	27 Dec 2018		
		30,000,000.000	Local	98.967668	29,690,300.30	98.979060	29,693,718.00	3,417.70	2.18
			Base	98.967668	29,690,300.30	98.979060	29,693,718.00	3,417.70	2.18
US DOLLAR Total									
		110,000,000.000	Local		109,186,331.66		109,200,518.86	14,187.20	8.01
			Base		109,186,331.66		109,200,518.86	14,187.20	8.01
FIXED INCOME Total									
		110,000,000.000	Base		109,186,331.66		109,200,518.86	14,187.20	8.01

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		1,366,009,881.300	Base	1,363,757,232.70		1,363,682,245.28	-74,987.42	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								
		-10,000,000.000	Local	1.000000	-10,000,000.00	1.000000	-10,000,000.00	0.00	6.05
			Base	1.000000	-10,000,000.00	1.000000	-10,000,000.00	0.00	6.05
US DOLLAR Total									
		-10,000,000.000	Local		-10,000,000.00		-10,000,000.00	0.00	6.05
			Base		-10,000,000.00		-10,000,000.00	0.00	6.05
CASH Total									
		-10,000,000.000	Base		-10,000,000.00		-10,000,000.00	0.00	6.05
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	101.140601	2,149,237.78	100.725000	2,140,406.25	-8,831.53	1.29
			Base	101.140601	2,149,237.78	100.725000	2,140,406.25	-8,831.53	1.29
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		1,000,000.000	Local	100.382500	1,003,825.00	100.382500	1,003,825.00	0.00	0.61
			Base	100.382500	1,003,825.00	100.382500	1,003,825.00	0.00	0.61
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.3257165	31 Dec 2030		
		10,096,238.770	Local	100.000000	10,096,238.77	100.000000	10,096,238.77	0.00	6.10
			Base	100.000000	10,096,238.77	100.000000	10,096,238.77	0.00	6.10
US DOLLAR Total									
		13,221,238.770	Local		13,249,301.55		13,240,470.02	-8,831.53	8.01
			Base		13,249,301.55		13,240,470.02	-8,831.53	8.01
CASH EQUIVALENT Total									
		13,221,238.770	Base		13,249,301.55		13,240,470.02	-8,831.53	8.01

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
021087VV0	ALPINE UT SCH DIST ALPSCD 03/19 FIXED 5					5.0	15 Mar 2019		
		10,050,000.000	Local	102.531251	10,304,390.68	102.461000	10,297,330.50	-7,060.18	6.23
			Base	102.531251	10,304,390.68	102.461000	10,297,330.50	-7,060.18	6.23
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		2,865,000.000	Local	100.235084	2,871,735.16	100.027000	2,865,773.55	-5,961.61	1.73
			Base	100.235084	2,871,735.16	100.027000	2,865,773.55	-5,961.61	1.73
145628YG2	CARROLLTON FARMERS BRANCH TX I CLTSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		3,550,000.000	Local	102.243536	3,629,645.54	102.170000	3,627,035.00	-2,610.54	2.19
			Base	102.243536	3,629,645.54	102.170000	3,627,035.00	-2,610.54	2.19
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					1.51	01 Jan 2037		
		5,650,000.000	Local	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	3.42
			Base	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	3.42
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					1.44	01 Jul 2048		
		3,700,000.000	Local	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		
		3,000,000.000	Local	100.900838	3,027,025.14	100.867000	3,026,010.00	-1,015.14	1.83
			Base	100.900838	3,027,025.14	100.867000	3,026,010.00	-1,015.14	1.83
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.0	15 Jun 2019		
		1,675,000.000	Local	102.395496	1,715,124.55	102.387000	1,714,982.25	-142.30	1.04
			Base	102.395496	1,715,124.55	102.387000	1,714,982.25	-142.30	1.04
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		2,200,000.000	Local	100.000000	2,200,000.00	100.000000	2,200,000.00	0.00	1.33
			Base	100.000000	2,200,000.00	100.000000	2,200,000.00	0.00	1.33
37358MCW9	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 03/19 FIXED 5					5.0	01 Mar 2019		
		7,850,000.000	Local	102.352197	8,034,647.50	102.312000	8,031,492.00	-3,155.50	4.86
			Base	102.352197	8,034,647.50	102.312000	8,031,492.00	-3,155.50	4.86

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	100.000000	7,750,000.00	100.000000	7,750,000.00	0.00	4.69
		Base		100.000000	7,750,000.00	100.000000	7,750,000.00	0.00	4.69
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.49	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	101.077935	2,986,852.98	101.073000	2,986,707.15	-145.83	1.81
		Base		101.077935	2,986,852.98	101.073000	2,986,707.15	-145.83	1.81
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					1.49	01 Oct 2039		
		Local	2,335,000.000	100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.41
		Base		100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.41
574193FY9	MARYLAND ST MDS 08/18 FIXED 5					5.0	01 Aug 2018		
		Local	5,000,000.000	100.309143	5,015,457.14	100.309143	5,015,457.14	0.00	3.03
		Base		100.309143	5,015,457.14	100.309143	5,015,457.14	0.00	3.03
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	4,950,000.000	103.836416	5,139,902.60	103.738000	5,135,031.00	-4,871.60	3.10
		Base		103.836416	5,139,902.60	103.738000	5,135,031.00	-4,871.60	3.10
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	100.000000	3,000,000.01	100.000000	3,000,000.01	0.00	1.81
		Base		100.000000	3,000,000.01	100.000000	3,000,000.01	0.00	1.81
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.55	15 Nov 2039		
		Local	2,320,000.000	100.000000	2,320,000.00	100.000000	2,320,000.00	0.00	1.40
		Base		100.000000	2,320,000.00	100.000000	2,320,000.00	0.00	1.40
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	6.05
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	6.05
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.81
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
727199XR7	PLANO TX INDEP SCH DIST PNOSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,600,000.000	102.238221	3,680,575.97	102.170000	3,678,120.00	-2,455.97	2.22
		Base		102.238221	3,680,575.97	102.170000	3,678,120.00	-2,455.97	2.22
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.0	15 Jul 2019		
		Local	9,850,000.000	103.667594	10,211,258.02	103.585000	10,203,122.50	-8,135.52	6.17
		Base		103.667594	10,211,258.02	103.585000	10,203,122.50	-8,135.52	6.17
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	5,210,000.000	103.758678	5,405,827.12	103.683000	5,401,884.30	-3,942.82	3.27
		Base		103.758678	5,405,827.12	103.683000	5,401,884.30	-3,942.82	3.27
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	100.000000	3,940,000.00	100.000000	3,940,000.00	0.00	2.38
		Base		100.000000	3,940,000.00	100.000000	3,940,000.00	0.00	2.38
821686N65	SHELBY CNTY TN SHE 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,480,000.000	102.639852	9,730,257.99	102.602000	9,726,669.60	-3,588.39	5.88
		Base		102.639852	9,730,257.99	102.602000	9,726,669.60	-3,588.39	5.88
882724DQ7	TEXAS ST TXS 08/18 FIXED 4					4.0	30 Aug 2018		
		Local	9,000,000.000	100.440604	9,039,654.34	100.440604	9,039,654.34	0.00	5.47
		Base		100.440604	9,039,654.34	100.440604	9,039,654.34	0.00	5.47
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	100.451914	2,149,670.95	100.451914	2,149,670.95	0.00	1.30
		Base		100.451914	2,149,670.95	100.451914	2,149,670.95	0.00	1.30
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.0	01 Jul 2019		
		Local	8,560,000.000	102.525283	8,776,164.24	102.388000	8,764,412.80	-11,751.44	5.30
		Base		102.525283	8,776,164.24	102.388000	8,764,412.80	-11,751.44	5.30
US DOLLAR Total									
		Local	140,215,000.000		142,198,189.93		142,143,353.09	-54,836.84	85.95
		Base			142,198,189.93		142,143,353.09	-54,836.84	85.95
FIXED INCOME Total									
		Base	140,215,000.000		142,198,189.93		142,143,353.09	-54,836.84	85.95

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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

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Books Closed

Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		143,436,238.770	Base	145,447,491.48		145,383,823.11	-63,668.37	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	3,017,823.420	1.000000	3,017,823.42	1.000000	3,017,823.42	0.00	0.78
		Base		1.000000	3,017,823.42	1.000000	3,017,823.42	0.00	0.78
US DOLLAR Total									
		Local	3,017,823.420		3,017,823.42		3,017,823.42	0.00	0.78
		Base			3,017,823.42		3,017,823.42	0.00	0.78
CASH Total									
		Base	3,017,823.420		3,017,823.42		3,017,823.42	0.00	0.78
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.80575	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.450075	5,022,503.75	22,503.75	1.30
		Base		100.000000	5,000,000.00	100.450075	5,022,503.75	22,503.75	1.30
04821UH39	ATLANTIC ASSET SECUR					2.28	03 Aug 2018		
		Local	10,000,000.000	99.791000	9,979,100.00	99.791000	9,979,100.00	0.00	2.58
		Base		99.791000	9,979,100.00	99.791000	9,979,100.00	0.00	2.58
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.977842	4,998,892.11	96.835008	4,841,750.40	-157,141.71	1.25
		Base		99.977842	4,998,892.11	96.835008	4,841,750.40	-157,141.71	1.25
38346MGR9	GOTHAM FDG CORP					2.28	25 Jul 2018		
		Local	10,000,000.000	99.848000	9,984,800.00	99.848000	9,984,800.00	0.00	2.58
		Base		99.848000	9,984,800.00	99.848000	9,984,800.00	0.00	2.58
38346MGX6	GOTHAM FDG CORP					2.29	31 Jul 2018		
		Local	5,000,000.000	99.809167	4,990,458.33	99.809167	4,990,458.33	0.00	1.29
		Base		99.809167	4,990,458.33	99.809167	4,990,458.33	0.00	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MG27	HALKIN FINANCE LLC USC					1.86	02 Jul 2018		
		5,000,000.000	Local	99.994833	4,999,741.67	99.994833	4,999,741.67	0.00	1.29
			Base	99.994833	4,999,741.67	99.994833	4,999,741.67	0.00	1.29
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		5,000,000.000	Local	98.905417	4,945,270.83	98.719667	4,935,983.35	-9,287.48	1.27
			Base	98.905417	4,945,270.83	98.719667	4,935,983.35	-9,287.48	1.27
45779QG91	INSTITUTIONAL SECURED					2.13	09 Jul 2018		
		10,000,000.000	Local	99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	2.58
			Base	99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	2.58
48802TZV0	KELLS FDG LLC					2.24	10 Aug 2018		
		5,000,000.000	Local	99.751111	4,987,555.56	99.751111	4,987,555.56	0.00	1.29
			Base	99.751111	4,987,555.56	99.751111	4,987,555.56	0.00	1.29
52952MG95	LEXINGTN PKR CAP CO LL					2.15	09 Jul 2018		
		5,000,000.000	Local	99.952222	4,997,611.11	99.952222	4,997,611.11	0.00	1.29
			Base	99.952222	4,997,611.11	99.952222	4,997,611.11	0.00	1.29
56274MHE5	MANHATTAN ASSET FDG.					2.17	14 Aug 2018		
		10,000,000.000	Local	99.734778	9,973,477.78	99.734778	9,973,477.78	0.00	2.58
			Base	99.734778	9,973,477.78	99.734778	9,973,477.78	0.00	2.58
62455BGX7	MOUNTCLIFF					2.39	31 Jul 2018		
		10,000,000.000	Local	99.800833	9,980,083.33	99.800833	9,980,083.33	0.00	2.58
			Base	99.800833	9,980,083.33	99.800833	9,980,083.33	0.00	2.58
67983UGW7	OLD LINE FUNDING LLC					2.25	30 Jul 2018		
		5,000,000.000	Local	99.818750	4,990,937.50	99.818750	4,990,937.50	0.00	1.29
			Base	99.818750	4,990,937.50	99.818750	4,990,937.50	0.00	1.29
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		5,000,000.000	Local	99.619778	4,980,988.89	99.619778	4,980,988.89	0.00	1.29
			Base	99.619778	4,980,988.89	99.619778	4,980,988.89	0.00	1.29
86563HJU5	SUMITOMO MITSUI TRUST NY					2.28	28 Sep 2018		
		10,000,000.000	Local	99.436333	9,943,633.33	99.436333	9,943,633.33	0.00	2.57
			Base	99.436333	9,943,633.33	99.436333	9,943,633.33	0.00	2.57

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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
88602UHF0	THUNDER BAY FNDNG LLC					2.25	15 Aug 2018		
		Local	5,000,000.000	99.718750	4,985,937.50	99.718750	4,985,937.50	0.00	1.29
		Base		99.718750	4,985,937.50	99.718750	4,985,937.50	0.00	1.29
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		Local	10,000,000.000	99.789167	9,978,916.67	99.789167	9,978,916.67	0.00	2.58
		Base		99.789167	9,978,916.67	99.789167	9,978,916.67	0.00	2.58
96327SGR7	WHEELS INC					2.21	25 Jul 2018		
		Local	10,000,000.000	99.852667	9,985,266.66	99.852667	9,985,266.66	0.00	2.58
		Base		99.852667	9,985,266.66	99.852667	9,985,266.66	0.00	2.58
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.12	02 Jul 2018		
		Local	14,739,809.370	100.000000	14,739,809.37	100.000000	14,739,809.37	0.00	3.81
		Base		100.000000	14,739,809.37	100.000000	14,739,809.37	0.00	3.81
US DOLLAR Total									
		Local	144,739,809.370		144,437,747.31		144,293,821.87	-143,925.44	37.26
		Base			144,437,747.31		144,293,821.87	-143,925.44	37.26
CASH EQUIVALENT Total									
		Base	144,739,809.370		144,437,747.31		144,293,821.87	-143,925.44	37.26

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
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.229181	2,024,583.62	98.407780	1,968,155.60	-56,428.02	0.51
		Base		101.229181	2,024,583.62	98.407780	1,968,155.60	-56,428.02	0.51
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	2,000,000.000	99.965745	1,999,314.89	97.173106	1,943,462.12	-55,852.77	0.50
		Base		99.965745	1,999,314.89	97.173106	1,943,462.12	-55,852.77	0.50
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.758023	997,580.23	100.326027	1,003,260.27	5,680.04	0.26
		Base		99.758023	997,580.23	100.326027	1,003,260.27	5,680.04	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
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.996336	4,999,816.80	99.504656	4,975,232.80	-24,584.00	1.28
		Base		99.996336	4,999,816.80	99.504656	4,975,232.80	-24,584.00	1.28
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					2.45325	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.160010	3,004,800.30	4,800.30	0.78
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.160010	3,004,800.30	4,800.30	0.78
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	96.334711	2,408,367.78	-91,632.22	0.62
		Base		100.000000	2,500,000.00	96.334711	2,408,367.78	-91,632.22	0.62
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	98.019772	4,900,988.60	-99,011.40	1.27
		Base		100.000000	5,000,000.00	98.019772	4,900,988.60	-99,011.40	1.27
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	99.549972	4,977,498.60	-22,501.40	1.29
		Base		100.000000	5,000,000.00	99.549972	4,977,498.60	-22,501.40	1.29
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	100.392200	5,019,610.00	19,610.00	1.30
		Base		100.000000	5,000,000.00	100.392200	5,019,610.00	19,610.00	1.30
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74325	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.769910	3,023,097.30	23,097.30	0.78
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.769910	3,023,097.30	23,097.30	0.78
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.47325	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.408310	5,020,415.50	20,415.50	1.30
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.408310	5,020,415.50	20,415.50	1.30
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.18313	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109251	5,005,462.55	5,462.55	1.29
		Base		100.000000	5,000,000.00	100.109251	5,005,462.55	5,462.55	1.29
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.53125	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.233321	5,011,666.05	11,666.05	1.29
		Base		100.000000	5,000,000.00	100.233321	5,011,666.05	11,666.05	1.29

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17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	1,849,033.130	99.993219	1,848,907.74	99.805720	1,845,440.83	-3,466.91	0.48
Original Face:		Base	5,000,000.000	99.993219	1,848,907.74	99.805720	1,845,440.83	-3,466.91	0.48
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.66469	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.319891	5,015,994.55	15,994.55	1.30
		Base		100.000000	5,000,000.00	100.319891	5,015,994.55	15,994.55	1.30
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.918213	2,997,546.40	97.743101	2,932,293.03	-65,253.37	0.76
		Base		99.918213	2,997,546.40	97.743101	2,932,293.03	-65,253.37	0.76
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.62188	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.210726	5,010,536.30	10,536.30	1.29
		Base		100.000000	5,000,000.00	100.210726	5,010,536.30	10,536.30	1.29
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993428	3,999,737.13	99.784990	3,991,399.60	-8,337.53	1.03
Original Face:		Base	4,000,000.000	99.993428	3,999,737.13	99.784990	3,991,399.60	-8,337.53	1.03
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.67325	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	101.027220	4,041,088.80	41,088.80	1.04
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	101.027220	4,041,088.80	41,088.80	1.04
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	976,257.910	99.991948	976,179.30	99.814800	974,449.88	-1,729.42	0.25
Original Face:		Base	4,000,000.000	99.991948	976,179.30	99.814800	974,449.88	-1,729.42	0.25
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	99.496255	3,979,850.20	-20,149.80	1.03
		Base		100.000000	4,000,000.00	99.496255	3,979,850.20	-20,149.80	1.03
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	98.159524	1,472,392.86	-27,607.14	0.38
		Base		100.000000	1,500,000.00	98.159524	1,472,392.86	-27,607.14	0.38
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,509,446.350	101.371765	2,543,870.06	95.110352	2,386,743.26	-157,126.80	0.62
Original Face:		Base	5,000,000.000	101.371765	2,543,870.06	95.110352	2,386,743.26	-157,126.80	0.62

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312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	5,679.560	100.099832	5,685.23	101.192578	5,747.29	62.06	0.00
Original Face:		Base	3,158,366.000	100.099832	5,685.23	101.192578	5,747.29	62.06	0.00
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	31,338.150	100.116120	31,374.54	100.513196	31,498.98	124.44	0.01
Original Face:		Base	2,500,000.000	100.116120	31,374.54	100.513196	31,498.98	124.44	0.01
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.35454	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.157059	5,007,852.95	7,852.95	1.29
		Base		100.000000	5,000,000.00	100.157059	5,007,852.95	7,852.95	1.29
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.701700	4,935,085.00	-64,915.00	1.27
		Base		100.000000	5,000,000.00	98.701700	4,935,085.00	-64,915.00	1.27
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	1,907,895.770	102.792205	1,961,168.13	96.477280	1,840,685.94	-120,482.19	0.48
Original Face:		Base	5,100,000.000	102.792205	1,961,168.13	96.477280	1,840,685.94	-120,482.19	0.48
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.59113	25 Jun 2022		
		Local	2,543,603.580	100.000000	2,543,603.58	99.778740	2,537,975.60	-5,627.98	0.66
Original Face:		Base	3,000,000.000	100.000000	2,543,603.58	99.778740	2,537,975.60	-5,627.98	0.66
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	2,492,242.550	100.420194	2,502,714.80	96.417770	2,402,964.69	-99,750.11	0.62
Original Face:		Base	7,000,000.000	100.420194	2,502,714.80	96.417770	2,402,964.69	-99,750.11	0.62
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	1,819,501.900	100.225693	1,823,608.38	97.835910	1,780,126.24	-43,482.14	0.46
Original Face:		Base	5,000,000.000	100.225693	1,823,608.38	97.835910	1,780,126.24	-43,482.14	0.46
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,058,808.500	99.376911	2,045,980.29	101.537370	2,090,460.00	44,479.71	0.54
Original Face:		Base	9,000,000.000	99.376911	2,045,980.29	101.537370	2,090,460.00	44,479.71	0.54
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.5	25 Jun 2042		
		Local	1,157,063.250	102.306030	1,183,745.47	99.807820	1,154,839.61	-28,905.86	0.30
Original Face:		Base	1,445,000.000	102.306030	1,183,745.47	99.807820	1,154,839.61	-28,905.86	0.30

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3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		5,370,000.000	Local	100.000000	5,370,000.00	99.566200	5,346,704.94	-23,295.06	1.38
			Base	100.000000	5,370,000.00	99.566200	5,346,704.94	-23,295.06	1.38
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		790,243.050	Local	98.482621	778,252.07	99.183210	783,788.42	5,536.35	0.20
	Original Face:	5,000,000.000	Base	98.482621	778,252.07	99.183210	783,788.42	5,536.35	0.20
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.75	15 Nov 2039		
		4,110,746.400	Local	101.507841	4,172,729.93	98.018060	4,029,273.87	-143,456.06	1.04
	Original Face:	40,000,000.000	Base	101.507841	4,172,729.93	98.018060	4,029,273.87	-143,456.06	1.04
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		957,502.450	Local	98.095403	939,265.89	95.455730	913,990.95	-25,274.94	0.24
	Original Face:	5,000,000.000	Base	98.095403	939,265.89	95.455730	913,990.95	-25,274.94	0.24
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		206,705.400	Local	100.439616	207,614.11	99.907380	206,513.95	-1,100.16	0.05
	Original Face:	4,000,000.000	Base	100.439616	207,614.11	99.907380	206,513.95	-1,100.16	0.05
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		72,252.870	Local	101.800787	73,553.99	100.397800	72,540.29	-1,013.70	0.02
	Original Face:	3,000,000.000	Base	101.800787	73,553.99	100.397800	72,540.29	-1,013.70	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		732,709.020	Local	102.372657	750,093.69	100.766020	738,321.72	-11,771.97	0.19
	Original Face:	2,000,000.000	Base	102.372657	750,093.69	100.766020	738,321.72	-11,771.97	0.19
3137A8L89	FREDDIE MAC FHR 3819 DE					2.5	15 Nov 2018		
		14,177.970	Local	100.088800	14,190.56	99.939020	14,169.32	-21.24	0.00
	Original Face:	3,000,000.000	Base	100.088800	14,190.56	99.939020	14,169.32	-21.24	0.00
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		385,955.310	Local	102.125215	394,157.69	101.420280	391,436.96	-2,720.73	0.10
	Original Face:	3,000,000.000	Base	102.125215	394,157.69	101.420280	391,436.96	-2,720.73	0.10
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		2,413,897.990	Local	102.310515	2,469,671.47	101.883120	2,459,354.59	-10,316.88	0.64
	Original Face:	4,750,000.000	Base	102.310515	2,469,671.47	101.883120	2,459,354.59	-10,316.88	0.64

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	521,561.020	99.351838	518,180.46	97.965250	510,948.56	-7,231.90	0.13
Original Face:		Base	2,000,000.000	99.351838	518,180.46	97.965250	510,948.56	-7,231.90	0.13
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	103.679092	2,073,581.83	102.075890	2,041,517.80	-32,064.03	0.53
Original Face:		Base	2,000,000.000	103.679092	2,073,581.83	102.075890	2,041,517.80	-32,064.03	0.53
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.254873	505,229.38	94.933640	478,413.29	-26,816.09	0.12
Original Face:		Base	2,000,000.000	100.254873	505,229.38	94.933640	478,413.29	-26,816.09	0.12
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,910,574.300	103.408857	1,975,703.05	100.287850	1,916,073.89	-59,629.16	0.49
Original Face:		Base	5,000,000.000	103.408857	1,975,703.05	100.287850	1,916,073.89	-59,629.16	0.49
3137F5MS5	FREDDIE MAC FHR 4798 G					4.0	15 Nov 2030		
		Local	5,572,931.820	102.114405	5,690,766.15	101.929610	5,680,467.67	-10,298.48	1.47
Original Face:		Base	5,705,000.000	102.114405	5,690,766.15	101.929610	5,680,467.67	-10,298.48	1.47
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	149,695.410	101.740735	152,301.21	99.694505	149,238.10	-3,063.11	0.04
Original Face:		Base	500,000.000	101.740735	152,301.21	99.694505	149,238.10	-3,063.11	0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,826,631.550	100.680561	3,852,674.13	97.899235	3,746,243.01	-106,431.12	0.97
Original Face:		Base	5,000,000.000	100.680561	3,852,674.13	97.899235	3,746,243.01	-106,431.12	0.97
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,975,712.860	105.152391	4,180,557.15	103.470879	4,113,705.04	-66,852.11	1.06
Original Face:		Base	7,000,000.000	105.152391	4,180,557.15	103.470879	4,113,705.04	-66,852.11	1.06
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	23,595.360	100.058995	23,609.28	101.395630	23,924.66	315.38	0.01
Original Face:		Base	6,000,000.000	100.058995	23,609.28	101.395630	23,924.66	315.38	0.01
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	51,053.000	101.841537	51,993.16	101.042920	51,585.44	-407.72	0.01
Original Face:		Base	10,000,000.000	101.841537	51,993.16	101.042920	51,585.44	-407.72	0.01

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31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	5,606,638.380	102.878040	5,767,999.68	103.432470	5,799,084.56	31,084.88	1.50
Original Face:		Base	7,000,000.000	102.878040	5,767,999.68	103.432470	5,799,084.56	31,084.88	1.50
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.75	25 Jun 2020		
		Local	23,386.140	100.277087	23,450.94	100.345410	23,466.92	15.98	0.01
Original Face:		Base	3,000,000.000	100.277087	23,450.94	100.345410	23,466.92	15.98	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	442,557.240	99.154781	438,816.66	99.160370	438,841.40	24.74	0.11
Original Face:		Base	3,000,000.000	99.154781	438,816.66	99.160370	438,841.40	24.74	0.11
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	415,407.560	98.112834	407,568.13	99.572860	413,633.19	6,065.06	0.11
Original Face:		Base	4,867,385.000	98.112834	407,568.13	99.572860	413,633.19	6,065.06	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	315,031.900	105.492161	332,333.96	103.910680	327,351.79	-4,982.17	0.08
Original Face:		Base	5,000,000.000	105.492161	332,333.96	103.910680	327,351.79	-4,982.17	0.08
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	16,855.320	100.154669	16,881.39	101.700978	17,142.03	260.64	0.00
Original Face:		Base	3,000,000.000	100.154669	16,881.39	101.700978	17,142.03	260.64	0.00
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,142,360.270	102.717323	3,227,748.36	101.495895	3,189,366.68	-38,381.68	0.82
Original Face:		Base	7,000,000.000	102.717323	3,227,748.36	101.495895	3,189,366.68	-38,381.68	0.82
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.735699	4,836,784.95	96.829300	4,841,465.00	4,680.05	1.25
Original Face:		Base	5,000,000.000	96.735699	4,836,784.95	96.829300	4,841,465.00	4,680.05	1.25
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	3,771,161.900	99.921486	3,768,201.00	99.545600	3,754,025.74	-14,175.26	0.97
Original Face:		Base	7,450,000.000	99.921486	3,768,201.00	99.545600	3,754,025.74	-14,175.26	0.97
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	40,650.590	100.824662	40,985.82	102.312286	41,590.55	604.73	0.01
Original Face:		Base	1,808,277.000	100.824662	40,985.82	102.312286	41,590.55	604.73	0.01

& 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
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	2,309,805.060	99.999064	2,309,783.43	99.890430	2,307,274.21	-2,509.22	0.60
	Original Face:	Base	10,000,000.000	99.999064	2,309,783.43	99.890430	2,307,274.21	-2,509.22	0.60
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	1,380,912.560	100.000000	1,380,912.56	100.000730	1,380,922.64	10.08	0.36
	Original Face:	Base	5,000,000.000	100.000000	1,380,912.56	100.000730	1,380,922.64	10.08	0.36
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.28375	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.984230	4,999,211.50	-788.50	1.29
	Original Face:	Base	5,000,000.000	100.000000	5,000,000.00	99.984230	4,999,211.50	-788.50	1.29
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	99.047234	4,952,361.70	-47,638.30	1.28
		Base		100.000000	5,000,000.00	99.047234	4,952,361.70	-47,638.30	1.28
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.973562	4,998,678.08	98.893148	4,944,657.40	-54,020.68	1.28
		Base		99.973562	4,998,678.08	98.893148	4,944,657.40	-54,020.68	1.28
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	943,248.200	99.965013	942,918.19	98.936260	933,214.49	-9,703.70	0.24
	Original Face:	Base	5,000,000.000	99.965013	942,918.19	98.936260	933,214.49	-9,703.70	0.24
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	519,010.410	99.811141	518,030.21	97.448400	505,767.34	-12,262.87	0.13
	Original Face:	Base	3,000,000.000	99.811141	518,030.21	97.448400	505,767.34	-12,262.87	0.13
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744	16 May 2046		
		Local	526,671.350	96.025732	505,740.02	94.167820	495,954.93	-9,785.09	0.13
	Original Face:	Base	675,000.000	96.025732	505,740.02	94.167820	495,954.93	-9,785.09	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,189,637.640	101.858410	1,211,745.98	98.753370	1,174,807.26	-36,938.72	0.30
	Original Face:	Base	2,289,667.000	101.858410	1,211,745.98	98.753370	1,174,807.26	-36,938.72	0.30
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,441,812.950	100.880623	2,463,316.12	98.399540	2,402,732.71	-60,583.41	0.62
	Original Face:	Base	5,000,000.000	100.880623	2,463,316.12	98.399540	2,402,732.71	-60,583.41	0.62

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.15	16 Feb 2057		
		Local	1,537,191.810	95.805295	1,472,711.15	93.022200	1,429,929.64	-42,781.51	0.37
Original Face:		Base	1,600,000.000	95.805295	1,472,711.15	93.022200	1,429,929.64	-42,781.51	0.37
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.144495	1,001,444.95	100.144495	1,001,444.95	0.00	0.26
		Base		100.144495	1,001,444.95	100.144495	1,001,444.95	0.00	0.26
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	2,434,598.980	99.994514	2,434,465.41	99.556080	2,423,791.31	-10,674.10	0.63
Original Face:		Base	6,000,000.000	99.994514	2,434,465.41	99.556080	2,423,791.31	-10,674.10	0.63
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.257666	3,007,729.98	7,729.98	0.78
		Base		100.000000	3,000,000.00	100.257666	3,007,729.98	7,729.98	0.78
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.988909	2,999,667.28	99.335550	2,980,066.50	-19,600.78	0.77
		Base		99.988909	2,999,667.28	99.335550	2,980,066.50	-19,600.78	0.77
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	950,562.330	99.999803	950,560.46	99.830290	948,949.13	-1,611.33	0.25
Original Face:		Base	2,500,000.000	99.999803	950,560.46	99.830290	948,949.13	-1,611.33	0.25
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.443982	994,439.82	97.188176	971,881.76	-22,558.06	0.25
		Base		99.443982	994,439.82	97.188176	971,881.76	-22,558.06	0.25
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.998738	3,999,949.53	99.254117	3,970,164.68	-29,784.85	1.03
		Base		99.998738	3,999,949.53	99.254117	3,970,164.68	-29,784.85	1.03
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	100.091533	5,004,576.65	4,576.65	1.29
		Base		100.000000	5,000,000.00	100.091533	5,004,576.65	4,576.65	1.29
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,353,270.630	99.988848	1,353,119.72	99.361360	1,344,628.10	-8,491.62	0.35
Original Face:		Base	2,000,000.000	99.988848	1,353,119.72	99.361360	1,344,628.10	-8,491.62	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.988929	3,999,557.16	99.171300	3,966,852.00	-32,705.16	1.02
Original Face:		Base	4,000,000.000	99.988929	3,999,557.16	99.171300	3,966,852.00	-32,705.16	1.02
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.900383	2,997,011.50	98.469828	2,954,094.84	-42,916.66	0.76
		Base		99.900383	2,997,011.50	98.469828	2,954,094.84	-42,916.66	0.76
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.917085	3,996,683.40	99.033971	3,961,358.84	-35,324.56	1.02
		Base		99.917085	3,996,683.40	99.033971	3,961,358.84	-35,324.56	1.02
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	5,000,000.000	100.217986	5,010,899.30	100.267849	5,013,392.45	2,493.15	1.29
		Base		100.217986	5,010,899.30	100.267849	5,013,392.45	2,493.15	1.29
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	95.300125	1,906,002.50	-93,997.50	0.49
		Base		100.000000	2,000,000.00	95.300125	1,906,002.50	-93,997.50	0.49
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	2,750,000.000	99.396739	2,733,410.32	99.894700	2,747,104.25	13,693.93	0.71
		Base		99.396739	2,733,410.32	99.894700	2,747,104.25	13,693.93	0.71
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.877264	2,496,931.60	97.841066	2,446,026.65	-50,904.95	0.63
		Base		99.877264	2,496,931.60	97.841066	2,446,026.65	-50,904.95	0.63
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.99923	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.879452	2,521,986.30	21,986.30	0.65
		Base		100.000000	2,500,000.00	100.879452	2,521,986.30	21,986.30	0.65
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	5,000,000.000	99.090570	4,954,528.52	99.093750	4,954,687.50	158.98	1.28
		Base		99.090570	4,954,528.52	99.093750	4,954,687.50	158.98	1.28
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.175329	5,008,766.47	100.128906	5,006,445.30	-2,321.17	1.29
		Base		100.175329	5,008,766.47	100.128906	5,006,445.30	-2,321.17	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
			3,000,000.000	Local 100.000000	3,000,000.00	101.023626	3,030,708.78	30,708.78	0.78
				Base 100.000000	3,000,000.00	101.023626	3,030,708.78	30,708.78	0.78
US DOLLAR Total									
			241,051,532.610	Local	241,775,583.86		239,902,349.70	-1,873,234.16	61.96
	Original Face:		283,348,695.000	Base	241,775,583.86		239,902,349.70	-1,873,234.16	61.96
FIXED INCOME Total									
			241,051,532.610	Base	241,775,583.86		239,902,349.70	-1,873,234.16	61.96
	Original Face:		283,348,695.000						

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		388,809,165.400	Base	389,231,154.59		387,213,994.99	-2,017,159.60	100.00
Original Face:		283,348,695.000						

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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: *June 30, 2018* *View Date:* *July 9, 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								
		732.010	Local	1.000000	732.01	1.000000	732.01	0.00	100.00
			Base	1.000000	732.01	1.000000	732.01	0.00	100.00
US DOLLAR Total									
		732.010	Local		732.01		732.01	0.00	100.00
			Base		732.01		732.01	0.00	100.00
CASH Total									
		732.010	Base		732.01		732.01	0.00	100.00

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Books Closed

Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		732.010	Base	732.01		732.01	0.00	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	223,453.970	1.000000	223,453.97	1.000000	223,453.97	0.00	0.06
		Base		1.000000	223,453.97	1.000000	223,453.97	0.00	0.06
US DOLLAR Total									
		Local	223,453.970		223,453.97		223,453.97	0.00	0.06
		Base			223,453.97		223,453.97	0.00	0.06
CASH Total									
		Base	223,453.970		223,453.97		223,453.97	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UH39	ATLANTIC ASSET SECUR					2.28	03 Aug 2018		
		Local	5,000,000.000	99.791000	4,989,550.00	99.791000	4,989,550.00	0.00	1.43
		Base		99.791000	4,989,550.00	99.791000	4,989,550.00	0.00	1.43
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.977842	4,998,892.11	96.835008	4,841,750.40	-157,141.71	1.39
		Base		99.977842	4,998,892.11	96.835008	4,841,750.40	-157,141.71	1.39
38346MGQ1	GOTHAM FDG CORP					2.28	24 Jul 2018		
		Local	5,000,000.000	99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	1.43
		Base		99.854333	4,992,716.67	99.854333	4,992,716.67	0.00	1.43
38346MGX6	GOTHAM FDG CORP					2.29	31 Jul 2018		
		Local	5,000,000.000	99.809167	4,990,458.33	99.809167	4,990,458.33	0.00	1.43
		Base		99.809167	4,990,458.33	99.809167	4,990,458.33	0.00	1.43
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		Local	5,000,000.000	98.905417	4,945,270.83	98.719667	4,935,983.35	-9,287.48	1.41
		Base		98.905417	4,945,270.83	98.719667	4,935,983.35	-9,287.48	1.41

& 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
45779QG91	INSTITUTIONAL SECURED				2.13	09 Jul 2018		
	5,000,000.000	Local	99.952667	4,997,633.33	99.952667	4,997,633.33	0.00	1.43
		Base	99.952667	4,997,633.33	99.952667	4,997,633.33	0.00	1.43
56274MHE5	MANHATTAN ASSET FDG.				2.17	14 Aug 2018		
	5,000,000.000	Local	99.734778	4,986,738.88	99.734778	4,986,738.88	0.00	1.43
		Base	99.734778	4,986,738.88	99.734778	4,986,738.88	0.00	1.43
62455BGX7	MOUNTCLIFF				2.39	31 Jul 2018		
	5,000,000.000	Local	99.800833	4,990,041.67	99.800833	4,990,041.67	0.00	1.43
		Base	99.800833	4,990,041.67	99.800833	4,990,041.67	0.00	1.43
62455BJ63	MOUNTCLIFF				2.33	06 Sep 2018		
	3,450,000.000	Local	99.566361	3,435,039.46	99.566361	3,435,039.46	0.00	0.98
		Base	99.566361	3,435,039.46	99.566361	3,435,039.46	0.00	0.98
67983UGW7	OLD LINE FUNDING LLC				2.25	30 Jul 2018		
	5,000,000.000	Local	99.818750	4,990,937.50	99.818750	4,990,937.50	0.00	1.43
		Base	99.818750	4,990,937.50	99.818750	4,990,937.50	0.00	1.43
82124MHU7	SHEFFIELD RECEIVABLE				2.36	28 Aug 2018		
	5,000,000.000	Local	99.619778	4,980,988.89	99.619778	4,980,988.89	0.00	1.43
		Base	99.619778	4,980,988.89	99.619778	4,980,988.89	0.00	1.43
86563HJR2	SUMITOMO MITSUI TRUST NY				2.29	25 Sep 2018		
	5,000,000.000	Local	99.452944	4,972,647.22	99.452944	4,972,647.22	0.00	1.42
		Base	99.452944	4,972,647.22	99.452944	4,972,647.22	0.00	1.42
86563HJU5	SUMITOMO MITSUI TRUST NY				2.28	28 Sep 2018		
	5,000,000.000	Local	99.436333	4,971,816.67	99.436333	4,971,816.67	0.00	1.42
		Base	99.436333	4,971,816.67	99.436333	4,971,816.67	0.00	1.42
92646LH37	VICTORY RECEIVABLES				2.3	03 Aug 2018		
	5,000,000.000	Local	99.789167	4,989,458.33	99.789167	4,989,458.33	0.00	1.43
		Base	99.789167	4,989,458.33	99.789167	4,989,458.33	0.00	1.43
92646LJM3	VICTORY RECEIVABLES				2.3	21 Sep 2018		
	5,000,000.000	Local	99.476111	4,973,805.56	99.476111	4,973,805.56	0.00	1.42
		Base	99.476111	4,973,805.56	99.476111	4,973,805.56	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
96327SGR7	WHEELS INC					2.21	25 Jul 2018		
		5,000,000.000	Local	99.852667	4,992,633.33	99.852667	4,992,633.33	0.00	1.43
			Base	99.852667	4,992,633.33	99.852667	4,992,633.33	0.00	1.43
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.12	02 Jul 2018		
		1,798,419.290	Local	100.000000	1,798,419.29	100.000000	1,798,419.29	0.00	0.51
			Base	100.000000	1,798,419.29	100.000000	1,798,419.29	0.00	0.51
US DOLLAR Total									
		80,248,419.290	Local		79,997,048.07		79,830,618.88	-166,429.19	22.86
			Base		79,997,048.07		79,830,618.88	-166,429.19	22.86
CASH EQUIVALENT Total									
		80,248,419.290	Base		79,997,048.07		79,830,618.88	-166,429.19	22.86
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.229181	2,024,583.62	98.407780	1,968,155.60	-56,428.02	0.56
			Base	101.229181	2,024,583.62	98.407780	1,968,155.60	-56,428.02	0.56
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		3,000,000.000	Local	99.965745	2,998,972.34	97.173106	2,915,193.18	-83,779.16	0.83
			Base	99.965745	2,998,972.34	97.173106	2,915,193.18	-83,779.16	0.83
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.75125	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.230782	5,011,539.10	11,539.10	1.44
			Base	100.000000	5,000,000.00	100.230782	5,011,539.10	11,539.10	1.44
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.75805	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.201557	5,010,077.85	10,077.85	1.43
			Base	100.000000	5,000,000.00	100.201557	5,010,077.85	10,077.85	1.43
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
		2,500,000.000	Local	100.000000	2,500,000.00	96.334711	2,408,367.78	-91,632.22	0.69
			Base	100.000000	2,500,000.00	96.334711	2,408,367.78	-91,632.22	0.69

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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
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	5,000,000.000	99.894705	4,994,735.25	100.043743	5,002,187.15	7,451.90	1.43
		Base		99.894705	4,994,735.25	100.043743	5,002,187.15	7,451.90	1.43
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	99.549972	4,977,498.60	-22,501.40	1.43
		Base		100.000000	5,000,000.00	99.549972	4,977,498.60	-22,501.40	1.43
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	100.392200	5,019,610.00	19,610.00	1.44
		Base		100.000000	5,000,000.00	100.392200	5,019,610.00	19,610.00	1.44
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.886807	2,996,604.22	98.397479	2,951,924.37	-44,679.85	0.85
		Base		99.886807	2,996,604.22	98.397479	2,951,924.37	-44,679.85	0.85
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74325	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.769910	3,023,097.30	23,097.30	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.769910	3,023,097.30	23,097.30	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.47325	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.408310	5,020,415.50	20,415.50	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.408310	5,020,415.50	20,415.50	1.44
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.18313	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109251	5,005,462.55	5,462.55	1.43
		Base		100.000000	5,000,000.00	100.109251	5,005,462.55	5,462.55	1.43
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.988692	4,999,434.59	97.269390	4,863,469.50	-135,965.09	1.39
Original Face:		Base	5,000,000.000	99.988692	4,999,434.59	97.269390	4,863,469.50	-135,965.09	1.39
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.53125	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.233321	5,011,666.05	11,666.05	1.44
		Base		100.000000	5,000,000.00	100.233321	5,011,666.05	11,666.05	1.44
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.66469	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.319891	5,015,994.55	15,994.55	1.44
		Base		100.000000	5,000,000.00	100.319891	5,015,994.55	15,994.55	1.44

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24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.62188	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.210726	5,010,536.30	10,536.30	1.43
		Base		100.000000	5,000,000.00	100.210726	5,010,536.30	10,536.30	1.43
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993428	3,999,737.13	99.784990	3,991,399.60	-8,337.53	1.14
Original Face:		Base	4,000,000.000	99.993428	3,999,737.13	99.784990	3,991,399.60	-8,337.53	1.14
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.67325	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	101.027220	4,773,536.15	48,536.15	1.37
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	101.027220	4,773,536.15	48,536.15	1.37
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	976,257.910	99.991948	976,179.30	99.814800	974,449.88	-1,729.42	0.28
Original Face:		Base	4,000,000.000	99.991948	976,179.30	99.814800	974,449.88	-1,729.42	0.28
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	99.496255	3,979,850.20	-20,149.80	1.14
		Base		100.000000	4,000,000.00	99.496255	3,979,850.20	-20,149.80	1.14
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	98.159524	1,472,392.86	-27,607.14	0.42
		Base		100.000000	1,500,000.00	98.159524	1,472,392.86	-27,607.14	0.42
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.42325	15 May 2036		
		Local	429,659.040	99.970747	429,533.35	100.080070	430,003.07	469.72	0.12
Original Face:		Base	16,000,000.000	99.970747	429,533.35	100.080070	430,003.07	469.72	0.12
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,509,446.350	101.371765	2,543,870.06	95.110352	2,386,743.26	-157,126.80	0.68
Original Face:		Base	5,000,000.000	101.371765	2,543,870.06	95.110352	2,386,743.26	-157,126.80	0.68
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,114,734.100	104.915097	5,366,128.23	97.431213	4,983,347.48	-382,780.75	1.43
Original Face:		Base	10,000,000.000	104.915097	5,366,128.23	97.431213	4,983,347.48	-382,780.75	1.43
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	114.988760	2,874,719.00	115.638500	2,890,962.50	16,243.50	0.83
		Base		114.988760	2,874,719.00	115.638500	2,890,962.50	16,243.50	0.83

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31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	114.205271	2,855,131.77	115.382000	2,884,550.00	29,418.23	0.83
		Base		114.205271	2,855,131.77	115.382000	2,884,550.00	29,418.23	0.83
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.701700	4,935,085.00	-64,915.00	1.41
		Base		100.000000	5,000,000.00	98.701700	4,935,085.00	-64,915.00	1.41
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.59113	25 Jun 2022		
		Local	2,543,603.580	100.000000	2,543,603.58	99.778740	2,537,975.60	-5,627.98	0.73
Original Face:		Base	3,000,000.000	100.000000	2,543,603.58	99.778740	2,537,975.60	-5,627.98	0.73
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.148079	5,057,403.95	98.717670	4,935,883.50	-121,520.45	1.41
Original Face:		Base	5,000,000.000	101.148079	5,057,403.95	98.717670	4,935,883.50	-121,520.45	1.41
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.533743	2,010,674.86	96.884920	1,937,698.40	-72,976.46	0.55
Original Face:		Base	2,000,000.000	100.533743	2,010,674.86	96.884920	1,937,698.40	-72,976.46	0.55
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,331,122.900	100.804464	1,341,831.30	96.453490	1,283,914.49	-57,916.81	0.37
Original Face:		Base	5,000,000.000	100.804464	1,341,831.30	96.453490	1,283,914.49	-57,916.81	0.37
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	102.322062	5,116,103.10	99.592490	4,979,624.50	-136,478.60	1.43
Original Face:		Base	5,000,000.000	102.322062	5,116,103.10	99.592490	4,979,624.50	-136,478.60	1.43
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	103.682453	3,110,473.58	102.075890	3,062,276.70	-48,196.88	0.88
Original Face:		Base	3,000,000.000	103.682453	3,110,473.58	102.075890	3,062,276.70	-48,196.88	0.88
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.461383	4,124,593.40	99.469750	4,043,629.83	-80,963.57	1.16
Original Face:		Base	5,565,000.000	101.461383	4,124,593.40	99.469750	4,043,629.83	-80,963.57	1.16
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.050839	4,765,924.69	99.505490	4,471,776.72	-294,147.97	1.28
Original Face:		Base	4,494,000.000	106.050839	4,765,924.69	99.505490	4,471,776.72	-294,147.97	1.28

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.254873	505,229.38	94.933640	478,413.29	-26,816.09	0.14
Original Face:		Base	2,000,000.000	100.254873	505,229.38	94.933640	478,413.29	-26,816.09	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,198,629.100	100.396854	1,203,385.91	95.260790	1,141,823.55	-61,562.36	0.33
Original Face:		Base	5,000,000.000	100.396854	1,203,385.91	95.260790	1,141,823.55	-61,562.36	0.33
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	2,910,524.800	100.401122	2,922,199.56	94.544130	2,751,730.35	-170,469.21	0.79
Original Face:		Base	14,878,168.000	100.401122	2,922,199.56	94.544130	2,751,730.35	-170,469.21	0.79
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.048012	4,952,400.60	95.097090	4,754,854.50	-197,546.10	1.36
Original Face:		Base	5,000,000.000	99.048012	4,952,400.60	95.097090	4,754,854.50	-197,546.10	1.36
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	1,567,882.100	99.601265	1,561,630.41	94.958700	1,488,840.46	-72,789.95	0.43
Original Face:		Base	5,000,000.000	99.601265	1,561,630.41	94.958700	1,488,840.46	-72,789.95	0.43
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,910,574.300	103.408857	1,975,703.05	100.287850	1,916,073.89	-59,629.16	0.55
Original Face:		Base	5,000,000.000	103.408857	1,975,703.05	100.287850	1,916,073.89	-59,629.16	0.55
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.0	15 Apr 2042		
		Local	4,974,623.800	102.292177	5,088,651.00	102.191010	5,083,618.30	-5,032.70	1.46
Original Face:		Base	5,000,000.000	102.292177	5,088,651.00	102.191010	5,083,618.30	-5,032.70	1.46
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	5,000,000.000	102.179189	5,108,959.47	102.068480	5,103,424.00	-5,535.47	1.46
Original Face:		Base	5,000,000.000	102.179189	5,108,959.47	102.068480	5,103,424.00	-5,535.47	1.46
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	2,469,876.750	101.312473	2,502,293.21	99.159090	2,449,107.31	-53,185.90	0.70
Original Face:		Base	5,000,000.000	101.312473	2,502,293.21	99.159090	2,449,107.31	-53,185.90	0.70
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	2,469,876.750	103.173783	2,548,265.29	100.088590	2,472,064.81	-76,200.48	0.71
Original Face:		Base	5,000,000.000	103.173783	2,548,265.29	100.088590	2,472,064.81	-76,200.48	0.71

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3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,443,824.200	103.867785	2,538,346.06	100.355614	2,452,514.78	-85,831.28	0.70
Original Face:		Base	5,000,000.000	103.867785	2,538,346.06	100.355614	2,452,514.78	-85,831.28	0.70
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,826,631.550	100.680561	3,852,674.13	97.899235	3,746,243.01	-106,431.12	1.07
Original Face:		Base	5,000,000.000	100.680561	3,852,674.13	97.899235	3,746,243.01	-106,431.12	1.07
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,664,725.070	100.821330	1,678,397.95	97.697753	1,626,398.99	-51,998.96	0.47
Original Face:		Base	1,800,000.000	100.821330	1,678,397.95	97.697753	1,626,398.99	-51,998.96	0.47
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	374,218.200	106.186882	397,370.64	108.225670	405,000.15	7,629.51	0.12
Original Face:		Base	10,000,000.000	106.186882	397,370.64	108.225670	405,000.15	7,629.51	0.12
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.75	25 Mar 2026		
		Local	10,575.250	100.311009	10,608.14	99.798580	10,553.95	-54.19	0.00
Original Face:		Base	2,500,000.000	100.311009	10,608.14	99.798580	10,553.95	-54.19	0.00
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.570216	6,454,212.97	102.458610	6,147,516.60	-306,696.37	1.76
Original Face:		Base	6,000,000.000	107.570216	6,454,212.97	102.458610	6,147,516.60	-306,696.37	1.76
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	2,845,073.610	105.789584	3,009,791.55	99.986340	2,844,684.97	-165,106.58	0.81
Original Face:		Base	5,568,000.000	105.789584	3,009,791.55	99.986340	2,844,684.97	-165,106.58	0.81
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	315,031.900	105.492161	332,333.96	103.910680	327,351.79	-4,982.17	0.09
Original Face:		Base	5,000,000.000	105.492161	332,333.96	103.910680	327,351.79	-4,982.17	0.09
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.735699	4,836,784.95	96.829300	4,841,465.00	4,680.05	1.39
Original Face:		Base	5,000,000.000	96.735699	4,836,784.95	96.829300	4,841,465.00	4,680.05	1.39
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	1,380,912.560	100.000000	1,380,912.56	100.000730	1,380,922.64	10.08	0.40
Original Face:		Base	5,000,000.000	100.000000	1,380,912.56	100.000730	1,380,922.64	10.08	0.40

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38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.28375	20 Apr 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	99.984230	4,999,211.50	-788.50	1.43
Original Face:		5,000,000.000	Base	100.000000	5,000,000.00	99.984230	4,999,211.50	-788.50	1.43
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.25	15 Aug 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	99.047234	4,952,361.70	-47,638.30	1.42
			Base	100.000000	5,000,000.00	99.047234	4,952,361.70	-47,638.30	1.42
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		5,000,000.000	Local	99.973562	4,998,678.08	98.893148	4,944,657.40	-54,020.68	1.42
			Base	99.973562	4,998,678.08	98.893148	4,944,657.40	-54,020.68	1.42
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		4,205,852.950	Local	103.360006	4,347,169.85	100.160800	4,212,615.96	-134,553.89	1.21
Original Face:		5,000,000.000	Base	103.360006	4,347,169.85	100.160800	4,212,615.96	-134,553.89	1.21
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		3,639,587.250	Local	94.159148	3,427,004.35	92.507330	3,366,884.99	-60,119.36	0.96
Original Face:		5,000,000.000	Base	94.159148	3,427,004.35	92.507330	3,366,884.99	-60,119.36	0.96
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		2,441,812.950	Local	100.880623	2,463,316.12	98.399540	2,402,732.71	-60,583.41	0.69
Original Face:		5,000,000.000	Base	100.880623	2,463,316.12	98.399540	2,402,732.71	-60,583.41	0.69
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		3,000,000.000	Local	104.100518	3,123,015.54	103.587899	3,107,636.97	-15,378.57	0.89
			Base	104.100518	3,123,015.54	103.587899	3,107,636.97	-15,378.57	0.89
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		1,000,000.000	Local	100.144495	1,001,444.95	100.144495	1,001,444.95	0.00	0.29
			Base	100.144495	1,001,444.95	100.144495	1,001,444.95	0.00	0.29
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		5,000,000.000	Local	99.954901	4,997,745.05	98.736525	4,936,826.25	-60,918.80	1.41
			Base	99.954901	4,997,745.05	98.736525	4,936,826.25	-60,918.80	1.41
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.257666	3,007,729.98	7,729.98	0.86
			Base	100.000000	3,000,000.00	100.257666	3,007,729.98	7,729.98	0.86

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Base Currency: 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	950,562.330	99.999803	950,560.46	99.830290	948,949.13	-1,611.33	0.27
Original Face:		Base	2,500,000.000	99.999803	950,560.46	99.830290	948,949.13	-1,611.33	0.27
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.800245	3,493,008.59	97.789313	3,422,625.96	-70,382.63	0.98
		Base		99.800245	3,493,008.59	97.789313	3,422,625.96	-70,382.63	0.98
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	100.091533	5,004,576.65	4,576.65	1.43
		Base		100.000000	5,000,000.00	100.091533	5,004,576.65	4,576.65	1.43
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.988929	3,999,557.16	99.171300	3,966,852.00	-32,705.16	1.14
Original Face:		Base	4,000,000.000	99.988929	3,999,557.16	99.171300	3,966,852.00	-32,705.16	1.14
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.936068	2,998,082.03	98.755575	2,962,667.25	-35,414.78	0.85
		Base		99.936068	2,998,082.03	98.755575	2,962,667.25	-35,414.78	0.85
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.745297	2,992,358.91	97.452660	2,923,579.80	-68,779.11	0.84
		Base		99.745297	2,992,358.91	97.452660	2,923,579.80	-68,779.11	0.84
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.76313	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.132256	3,003,967.68	3,967.68	0.86
		Base		100.000000	3,000,000.00	100.132256	3,003,967.68	3,967.68	0.86
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.97156	22 Jan 2019		
		Local	5,000,000.000	100.217986	5,010,899.30	100.267849	5,013,392.45	2,493.15	1.44
		Base		100.217986	5,010,899.30	100.267849	5,013,392.45	2,493.15	1.44
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.300125	1,906,002.50	-93,997.50	0.55
		Base		100.000000	2,000,000.00	95.300125	1,906,002.50	-93,997.50	0.55
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.987014	4,499,415.64	99.689600	4,486,032.00	-13,383.64	1.28
Original Face:		Base	4,500,000.000	99.987014	4,499,415.64	99.689600	4,486,032.00	-13,383.64	1.28

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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
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	2,000,000.000	99.396739	1,987,934.78	99.894700	1,997,894.00	9,959.22	0.57
		Base		99.396739	1,987,934.78	99.894700	1,997,894.00	9,959.22	0.57
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.863222	2,496,580.54	97.841066	2,446,026.65	-50,553.89	0.70
		Base		99.863222	2,496,580.54	97.841066	2,446,026.65	-50,553.89	0.70
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.99923	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.879452	2,521,986.30	21,986.30	0.72
		Base		100.000000	2,500,000.00	100.879452	2,521,986.30	21,986.30	0.72
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.175329	5,008,766.47	100.128906	5,006,445.30	-2,321.17	1.43
		Base		100.175329	5,008,766.47	100.128906	5,006,445.30	-2,321.17	1.43
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.500491	3,045,014.73	100.444728	3,013,341.84	-31,672.89	0.86
		Base		101.500491	3,045,014.73	100.444728	3,013,341.84	-31,672.89	0.86
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.023626	3,030,708.78	30,708.78	0.87
		Base		100.000000	3,000,000.00	101.023626	3,030,708.78	30,708.78	0.87
US DOLLAR Total									
		Local	270,293,749.740		273,055,940.66		269,180,048.16	-3,875,892.50	77.08
	Original Face:	Base	228,530,168.000		273,055,940.66		269,180,048.16	-3,875,892.50	77.08
FIXED INCOME Total									
		Base	270,293,749.740		273,055,940.66		269,180,048.16	-3,875,892.50	77.08
	Original Face:		228,530,168.000						

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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									
		350,765,623.000	Base		353,276,442.70		349,234,121.01	-4,042,321.69	100.00
Original Face:		228,530,168.000							

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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	403,248.780	1.000000	403,248.78	1.000000	403,248.78	0.00	0.04
		Base		1.000000	403,248.78	1.000000	403,248.78	0.00	0.04
US DOLLAR Total									
		Local	403,248.780		403,248.78		403,248.78	0.00	0.04
		Base			403,248.78		403,248.78	0.00	0.04
CASH Total									
		Base	403,248.780		403,248.78		403,248.78	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
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	0.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
06538CG21	BANK TOKYO MIT UFJ NY					1.88	02 Jul 2018		
		Local	20,000,000.000	99.994778	19,998,955.55	99.994778	19,998,955.55	0.00	1.96
		Base		99.994778	19,998,955.55	99.994778	19,998,955.55	0.00	1.96
12619UHA2	CRC FUNDING LLC					2.28	10 Aug 2018		
		Local	20,000,000.000	99.746667	19,949,333.33	99.746667	19,949,333.33	0.00	1.95
		Base		99.746667	19,949,333.33	99.746667	19,949,333.33	0.00	1.95
15060YHA1	CEDAR SPRING CPTL CO					2.3	10 Aug 2018		
		Local	20,000,000.000	99.744444	19,948,888.89	99.744444	19,948,888.89	0.00	1.95
		Base		99.744444	19,948,888.89	99.744444	19,948,888.89	0.00	1.95
15963UG59	CHARIOT FNDG LLC					1.86	05 Jul 2018		
		Local	30,000,000.000	99.979333	29,993,800.00	99.979333	29,993,800.00	0.00	2.94
		Base		99.979333	29,993,800.00	99.979333	29,993,800.00	0.00	2.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K1HF3	CROWN POINT CAP CO.				2.3	15 Aug 2018		
	20,000,000.000	Local	99.712500	19,942,500.00	99.712500	19,942,500.00	0.00	1.95
		Base	99.712500	19,942,500.00	99.712500	19,942,500.00	0.00	1.95
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.6	15 Jun 2022		
	5,000,000.000	Local	99.977842	4,998,892.11	96.835008	4,841,750.40	-157,141.71	0.47
		Base	99.977842	4,998,892.11	96.835008	4,841,750.40	-157,141.71	0.47
38346MGQ1	GOTHAM FDG CORP				2.28	24 Jul 2018		
	20,000,000.000	Local	99.854333	19,970,866.67	99.854333	19,970,866.67	0.00	1.96
		Base	99.854333	19,970,866.67	99.854333	19,970,866.67	0.00	1.96
38346MGX6	GOTHAM FDG CORP				2.29	31 Jul 2018		
	20,000,000.000	Local	99.809167	19,961,833.33	99.809167	19,961,833.33	0.00	1.96
		Base	99.809167	19,961,833.33	99.809167	19,961,833.33	0.00	1.96
40588MG27	HALKIN FINANCE LLC USC				1.86	02 Jul 2018		
	10,000,000.000	Local	99.994833	9,999,483.33	99.994833	9,999,483.33	0.00	0.98
		Base	99.994833	9,999,483.33	99.994833	9,999,483.33	0.00	0.98
40588MGW1	HALKIN FINANCE LLC USC				2.39	30 Jul 2018		
	10,000,000.000	Local	99.807472	9,980,747.22	99.807472	9,980,747.22	0.00	0.98
		Base	99.807472	9,980,747.22	99.807472	9,980,747.22	0.00	0.98
40588MN29	HALKIN FINANCE LLC USC				2.13	02 Jan 2019		
	10,000,000.000	Local	98.905417	9,890,541.67	98.719667	9,871,966.70	-18,574.97	0.97
		Base	98.905417	9,890,541.67	98.719667	9,871,966.70	-18,574.97	0.97
4497W1G26	ING US FUNDING LLC				1.8	02 Jul 2018		
	10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.98
		Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.98
45779QG34	INSTITUTIONAL SECURED				2.1	03 Jul 2018		
	20,000,000.000	Local	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.96
		Base	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.96
45779QG91	INSTITUTIONAL SECURED				2.13	09 Jul 2018		
	15,000,000.000	Local	99.952667	14,992,900.00	99.952667	14,992,900.00	0.00	1.47
		Base	99.952667	14,992,900.00	99.952667	14,992,900.00	0.00	1.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779QHD1	INSTITUTIONAL SECURED				2.21	13 Aug 2018		
	5,000,000.000	Local	99.736028	4,986,801.39	99.736028	4,986,801.39	0.00	0.49
		Base	99.736028	4,986,801.39	99.736028	4,986,801.39	0.00	0.49
48802TZV0	KELLS FDG LLC				2.24	10 Aug 2018		
	20,000,000.000	Local	99.751111	19,950,222.22	99.751111	19,950,222.22	0.00	1.95
		Base	99.751111	19,950,222.22	99.751111	19,950,222.22	0.00	1.95
52952MGD6	LEXINGTN PKR CAP CO LL				2.15	13 Jul 2018		
	15,000,000.000	Local	99.928333	14,989,250.00	99.928333	14,989,250.00	0.00	1.47
		Base	99.928333	14,989,250.00	99.928333	14,989,250.00	0.00	1.47
52952MHN3	LEXINGTN PKR CAP CO LL				2.13	22 Aug 2018		
	10,000,000.000	Local	99.692333	9,969,233.33	99.692333	9,969,233.33	0.00	0.98
		Base	99.692333	9,969,233.33	99.692333	9,969,233.33	0.00	0.98
56274MHE5	MANHATTAN ASSET FDG.				2.17	14 Aug 2018		
	20,000,000.000	Local	99.734778	19,946,955.56	99.734778	19,946,955.56	0.00	1.95
		Base	99.734778	19,946,955.56	99.734778	19,946,955.56	0.00	1.95
56274MJB9	MANHATTAN ASSET FDG.				2.22	11 Sep 2018		
	10,000,000.000	Local	99.556000	9,955,600.00	99.556000	9,955,600.00	0.00	0.98
		Base	99.556000	9,955,600.00	99.556000	9,955,600.00	0.00	0.98
62455BGX7	MOUNTCLIFF				2.39	31 Jul 2018		
	20,000,000.000	Local	99.800833	19,960,166.67	99.800833	19,960,166.67	0.00	1.96
		Base	99.800833	19,960,166.67	99.800833	19,960,166.67	0.00	1.96
62455BH16	MOUNTCLIFF				2.39	01 Aug 2018		
	15,000,000.000	Local	99.794194	14,969,129.17	99.794194	14,969,129.17	0.00	1.47
		Base	99.794194	14,969,129.17	99.794194	14,969,129.17	0.00	1.47
67983UGW7	OLD LINE FUNDING LLC				2.25	30 Jul 2018		
	20,000,000.000	Local	99.818750	19,963,750.00	99.818750	19,963,750.00	0.00	1.96
		Base	99.818750	19,963,750.00	99.818750	19,963,750.00	0.00	1.96
82124MHU7	SHEFFIELD RECEIVABLE				2.36	28 Aug 2018		
	20,000,000.000	Local	99.619778	19,923,955.56	99.619778	19,923,955.56	0.00	1.95
		Base	99.619778	19,923,955.56	99.619778	19,923,955.56	0.00	1.95

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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
86563HJR2	SUMITOMO MITSUI TRUST NY					2.29	25 Sep 2018		
		20,000,000.000	Local	99.452944	19,890,588.89	99.452944	19,890,588.89	0.00	1.95
			Base	99.452944	19,890,588.89	99.452944	19,890,588.89	0.00	1.95
86563HJU5	SUMITOMO MITSUI TRUST NY					2.28	28 Sep 2018		
		10,000,000.000	Local	99.436333	9,943,633.33	99.436333	9,943,633.33	0.00	0.97
			Base	99.436333	9,943,633.33	99.436333	9,943,633.33	0.00	0.97
88602UG20	THUNDER BAY FNDNG LLC					1.8	02 Jul 2018		
		5,000,000.000	Local	99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.49
			Base	99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	0.49
88602UHF0	THUNDER BAY FNDNG LLC					2.25	15 Aug 2018		
		20,000,000.000	Local	99.718750	19,943,750.00	99.718750	19,943,750.00	0.00	1.95
			Base	99.718750	19,943,750.00	99.718750	19,943,750.00	0.00	1.95
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		15,000,000.000	Local	99.789167	14,968,375.00	99.789167	14,968,375.00	0.00	1.47
			Base	99.789167	14,968,375.00	99.789167	14,968,375.00	0.00	1.47
92646LJM3	VICTORY RECEIVABLES					2.3	21 Sep 2018		
		10,000,000.000	Local	99.476111	9,947,611.12	99.476111	9,947,611.12	0.00	0.97
			Base	99.476111	9,947,611.12	99.476111	9,947,611.12	0.00	0.97
926NKW009	AMHERST PIERPONT 04/15 VAR					2.1	02 Jul 2018		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.90
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.90
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	0.98
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
96327SGR7	WHEELS INC					2.21	25 Jul 2018		
		20,000,000.000	Local	99.852667	19,970,533.33	99.852667	19,970,533.33	0.00	1.96
			Base	99.852667	19,970,533.33	99.852667	19,970,533.33	0.00	1.96
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.12	02 Jul 2018		
		32,875,460.060	Local	100.000000	32,875,460.06	100.000000	32,875,460.06	0.00	3.22
			Base	100.000000	32,875,460.06	100.000000	32,875,460.06	0.00	3.22

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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
US DOLLAR Total									
		Local	587,875,460.060		586,780,674.40		586,604,957.72	-175,716.68	57.48
		Base			586,780,674.40		586,604,957.72	-175,716.68	57.48
CASH EQUIVALENT Total									
		Base	587,875,460.060		586,780,674.40		586,604,957.72	-175,716.68	57.48
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	101.229181	4,049,167.25	98.407780	3,936,311.20	-112,856.05	0.39
		Base		101.229181	4,049,167.25	98.407780	3,936,311.20	-112,856.05	0.39
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.965745	4,998,287.24	97.173106	4,858,655.30	-139,631.94	0.48
		Base		99.965745	4,998,287.24	97.173106	4,858,655.30	-139,631.94	0.48
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.5	12 Sep 2019		
		Local	10,000,000.000	99.948400	9,994,840.00	98.758016	9,875,801.60	-119,038.40	0.97
		Base		99.948400	9,994,840.00	98.758016	9,875,801.60	-119,038.40	0.97
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.987114	2,999,613.43	98.237749	2,947,132.47	-52,480.96	0.29
		Base		99.987114	2,999,613.43	98.237749	2,947,132.47	-52,480.96	0.29
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	96.334711	4,816,735.55	-183,264.45	0.47
		Base		100.000000	5,000,000.00	96.334711	4,816,735.55	-183,264.45	0.47
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	100.112798	5,005,639.90	5,639.90	0.49
		Base		100.000000	5,000,000.00	100.112798	5,005,639.90	5,639.90	0.49
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.973589	4,998,679.45	99.399000	4,969,950.00	-28,729.45	0.49
		Base		99.973589	4,998,679.45	99.399000	4,969,950.00	-28,729.45	0.49

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14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.85	04 Sep 2020		
		Local	10,000,000.000	99.938825	9,993,882.52	97.381000	9,738,100.00	-255,782.52	0.95
		Base		99.938825	9,993,882.52	97.381000	9,738,100.00	-255,782.52	0.95
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.988692	4,999,434.59	97.269390	4,863,469.50	-135,965.09	0.48
Original Face:		Base	5,000,000.000	99.988692	4,999,434.59	97.269390	4,863,469.50	-135,965.09	0.48
202795GX2	COMMONWEALTH EDISON CO SR UNSECURED 07/18 6.95					6.95	15 Jul 2018		
		Local	1,200,000.000	100.204264	1,202,451.17	100.204264	1,202,451.17	0.00	0.12
		Base		100.204264	1,202,451.17	100.204264	1,202,451.17	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	100.030713	2,000,614.26	99.768946	1,995,378.92	-5,235.34	0.20
		Base		100.030713	2,000,614.26	99.768946	1,995,378.92	-5,235.34	0.20
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.962249	9,996,224.86	97.665690	9,766,569.00	-229,655.86	0.96
Original Face:		Base	10,000,000.000	99.962249	9,996,224.86	97.665690	9,766,569.00	-229,655.86	0.96
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.976648	4,998,832.38	99.525869	4,976,293.45	-22,538.93	0.49
		Base		99.976648	4,998,832.38	99.525869	4,976,293.45	-22,538.93	0.49
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,440,644.760	99.991975	2,440,448.89	99.814800	2,436,124.69	-4,324.20	0.24
Original Face:		Base	10,000,000.000	99.991975	2,440,448.89	99.814800	2,436,124.69	-4,324.20	0.24
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	639,748.520	101.757040	650,989.16	100.036112	639,979.55	-11,009.61	0.06
Original Face:		Base	2,096,032.000	101.757040	650,989.16	100.036112	639,979.55	-11,009.61	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	4,878,298.800	101.215267	4,937,583.16	101.192578	4,936,476.32	-1,106.84	0.48
Original Face:		Base	5,000,000.000	101.215267	4,937,583.16	101.192578	4,936,476.32	-1,106.84	0.48
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.989874	9,998,987.37	99.989874	9,998,987.37	0.00	0.98
		Base		99.989874	9,998,987.37	99.989874	9,998,987.37	0.00	0.98

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3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,012,496.010	105.077161	4,216,216.88	100.302247	4,024,623.66	-191,593.22	0.39
Original Face:		Base	8,645,247.000	105.077161	4,216,216.88	100.302247	4,024,623.66	-191,593.22	0.39
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	1,754,538.990	104.975456	1,841,835.31	100.302300	1,759,842.96	-81,992.35	0.17
Original Face:		Base	4,322,624.000	104.975456	1,841,835.31	100.302300	1,759,842.96	-81,992.35	0.17
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	97.441433	4,872,071.64	96.814959	4,840,747.95	-31,323.69	0.47
		Base		97.441433	4,872,071.64	96.814959	4,840,747.95	-31,323.69	0.47
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.701700	9,870,170.00	-129,830.00	0.97
		Base		100.000000	10,000,000.00	98.701700	9,870,170.00	-129,830.00	0.97
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	278,107.150	103.048357	286,584.85	99.019700	275,380.87	-11,203.98	0.03
Original Face:		Base	2,161,312.000	103.048357	286,584.85	99.019700	275,380.87	-11,203.98	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	430,309.700	100.141972	430,920.62	99.244300	427,057.85	-3,862.77	0.04
Original Face:		Base	4,322,624.000	100.141972	430,920.62	99.244300	427,057.85	-3,862.77	0.04
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,466,409.470	101.613882	1,490,075.59	93.436250	1,370,158.02	-119,917.57	0.13
Original Face:		Base	4,322,624.000	101.613882	1,490,075.59	93.436250	1,370,158.02	-119,917.57	0.13
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	2,821,219.200	101.691362	2,868,936.24	97.578840	2,752,912.97	-116,023.27	0.27
Original Face:		Base	8,584,720.000	101.691362	2,868,936.24	97.578840	2,752,912.97	-116,023.27	0.27
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,268,796.740	100.857939	1,279,682.24	99.116160	1,257,582.61	-22,099.63	0.12
Original Face:		Base	5,571,429.000	100.857939	1,279,682.24	99.116160	1,257,582.61	-22,099.63	0.12
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,266,025.550	101.537923	1,285,496.05	93.814910	1,187,720.73	-97,775.32	0.12
Original Face:		Base	4,322,624.000	101.537923	1,285,496.05	93.814910	1,187,720.73	-97,775.32	0.12

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	2,641,093.090	100.868072	2,664,019.67	93.836160	2,478,300.34	-185,719.33	0.24
Original Face:		Base	5,111,816.000	100.868072	2,664,019.67	93.836160	2,478,300.34	-185,719.33	0.24
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,745,166.110	99.690372	1,739,762.58	93.113450	1,624,984.37	-114,778.21	0.16
Original Face:		Base	4,322,624.000	99.690372	1,739,762.58	93.113450	1,624,984.37	-114,778.21	0.16
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	2,586,118.560	101.642444	2,628,594.11	94.150020	2,434,831.14	-193,762.97	0.24
Original Face:		Base	5,326,337.000	101.642444	2,628,594.11	94.150020	2,434,831.14	-193,762.97	0.24
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,745,166.110	100.299639	1,750,395.31	93.831480	1,637,515.19	-112,880.12	0.16
Original Face:		Base	4,322,624.000	100.299639	1,750,395.31	93.831480	1,637,515.19	-112,880.12	0.16
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,275,406.840	100.742518	3,299,727.34	92.651470	3,034,712.59	-265,014.75	0.30
Original Face:		Base	8,645,247.000	100.742518	3,299,727.34	92.651470	3,034,712.59	-265,014.75	0.30
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,573,004.520	100.437732	1,579,890.06	97.439820	1,532,732.77	-47,157.29	0.15
Original Face:		Base	4,322,624.000	100.437732	1,579,890.06	97.439820	1,532,732.77	-47,157.29	0.15
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,318,351.060	101.744674	2,358,798.72	94.177260	2,183,359.51	-175,439.21	0.21
Original Face:		Base	6,483,935.000	101.744674	2,358,798.72	94.177260	2,183,359.51	-175,439.21	0.21
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,636,852.740	99.855132	1,634,481.46	93.939380	1,537,649.32	-96,832.14	0.15
Original Face:		Base	4,322,624.000	99.855132	1,634,481.46	93.939380	1,537,649.32	-96,832.14	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	413,892.310	98.095403	406,009.33	95.455730	395,083.93	-10,925.40	0.04
Original Face:		Base	2,161,312.000	98.095403	406,009.33	95.455730	395,083.93	-10,925.40	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	915,962.880	100.143611	917,278.30	97.326730	891,476.72	-25,801.58	0.09
Original Face:		Base	4,527,840.000	100.143611	917,278.30	97.326730	891,476.72	-25,801.58	0.09

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,084,998.560	101.493823	1,101,206.52	98.450410	1,068,185.53	-33,020.99	0.10
Original Face:		Base	8,645,247.000	101.493823	1,101,206.52	98.450410	1,068,185.53	-33,020.99	0.10
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	563,628.050	99.351826	559,974.76	97.965250	552,159.63	-7,815.13	0.05
Original Face:		Base	2,161,312.000	99.351826	559,974.76	97.965250	552,159.63	-7,815.13	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	661,259.740	99.975689	661,098.98	96.088840	635,396.81	-25,702.17	0.06
Original Face:		Base	2,161,312.000	99.975689	661,098.98	96.088840	635,396.81	-25,702.17	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	586,547.950	99.951496	586,263.45	96.105660	563,705.78	-22,557.67	0.06
Original Face:		Base	2,472,541.000	99.951496	586,263.45	96.105660	563,705.78	-22,557.67	0.06
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.254863	1,091,958.21	94.933640	1,034,000.39	-57,957.82	0.10
Original Face:		Base	4,322,624.000	100.254863	1,091,958.21	94.933640	1,034,000.39	-57,957.82	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,451,027.220	100.395529	2,460,721.75	94.949550	2,327,239.32	-133,482.43	0.23
Original Face:		Base	6,483,935.000	100.395529	2,460,721.75	94.949550	2,327,239.32	-133,482.43	0.23
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,281,166.120	100.081106	2,283,016.29	93.970890	2,143,632.11	-139,384.18	0.21
Original Face:		Base	5,619,411.000	100.081106	2,283,016.29	93.970890	2,143,632.11	-139,384.18	0.21
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,382,791.800	101.369048	2,415,413.36	92.018700	2,192,614.04	-222,799.32	0.21
Original Face:		Base	4,322,624.000	101.369048	2,415,413.36	92.018700	2,192,614.04	-222,799.32	0.21
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	1,989,347.210	100.025798	1,989,860.42	94.673340	1,883,381.45	-106,478.97	0.18
Original Face:		Base	4,322,624.000	100.025798	1,989,860.42	94.673340	1,883,381.45	-106,478.97	0.18
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	4,973,367.570	100.799874	5,013,148.26	94.265430	4,688,166.33	-324,981.93	0.46
Original Face:		Base	10,806,559.000	100.799874	5,013,148.26	94.265430	4,688,166.33	-324,981.93	0.46

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,388,682.080	100.509128	3,405,934.82	94.958700	3,217,848.45	-188,086.37	0.32
Original Face:		Base	10,806,559.000	100.509128	3,405,934.82	94.958700	3,217,848.45	-188,086.37	0.32
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,217,061.700	100.569511	2,229,688.10	96.402490	2,137,302.68	-92,385.42	0.21
Original Face:		Base	4,322,624.000	100.569511	2,229,688.10	96.402490	2,137,302.68	-92,385.42	0.21
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,233,139.750	99.896851	3,229,804.79	93.224830	3,014,089.04	-215,715.75	0.30
Original Face:		Base	6,483,935.000	99.896851	3,229,804.79	93.224830	3,014,089.04	-215,715.75	0.30
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	2,544,951.660	102.749576	2,614,927.04	99.773950	2,539,198.80	-75,728.24	0.25
Original Face:		Base	6,000,000.000	102.749576	2,614,927.04	99.773950	2,539,198.80	-75,728.24	0.25
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,821,148.600	103.408856	3,951,406.06	100.287850	3,832,147.78	-119,258.28	0.38
Original Face:		Base	10,000,000.000	103.408856	3,951,406.06	100.287850	3,832,147.78	-119,258.28	0.38
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,821,148.600	103.359055	3,949,503.07	100.938250	3,857,000.53	-92,502.54	0.38
Original Face:		Base	10,000,000.000	103.359055	3,949,503.07	100.938250	3,857,000.53	-92,502.54	0.38
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,375,497.850	101.916389	4,459,349.40	98.792650	4,322,670.28	-136,679.12	0.42
Original Face:		Base	5,000,000.000	101.916389	4,459,349.40	98.792650	4,322,670.28	-136,679.12	0.42
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	5,000,000.000	102.179189	5,108,959.47	102.068480	5,103,424.00	-5,535.47	0.50
Original Face:		Base	5,000,000.000	102.179189	5,108,959.47	102.068480	5,103,424.00	-5,535.47	0.50
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	11,010,011.850	100.680561	11,084,941.69	97.899235	10,778,717.37	-306,224.32	1.06
Original Face:		Base	14,386,036.000	100.680561	11,084,941.69	97.899235	10,778,717.37	-306,224.32	1.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,152,584.380	103.196020	3,253,341.62	97.919301	3,086,988.59	-166,353.03	0.30
Original Face:		Base	6,483,935.000	103.196020	3,253,341.62	97.919301	3,086,988.59	-166,353.03	0.30

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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
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	667,716.440	101.335296	676,632.43	99.941410	667,325.22	-9,307.21	0.07
Original Face:		Base	33,932,595.000	101.335296	676,632.43	99.941410	667,325.22	-9,307.21	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	709,400.430	106.187335	753,293.41	108.225670	767,753.37	14,459.96	0.08
Original Face:		Base	18,956,866.000	106.187335	753,293.41	108.225670	767,753.37	14,459.96	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	637,669.520	99.154778	632,279.80	99.160370	632,315.46	35.66	0.06
Original Face:		Base	4,322,624.000	99.154778	632,279.80	99.160370	632,315.46	35.66	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	408,529.270	105.492165	430,966.37	103.910680	424,505.54	-6,460.83	0.04
Original Face:		Base	6,483,935.000	105.492165	430,966.37	103.910680	424,505.54	-6,460.83	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	6,000,000.000	98.781250	5,926,875.00	98.686710	5,921,202.60	-5,672.40	0.58
Original Face:		Base	6,000,000.000	98.781250	5,926,875.00	98.686710	5,921,202.60	-5,672.40	0.58
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	10,000,000.000	96.735699	9,673,569.90	96.829300	9,682,930.00	9,360.10	0.95
Original Face:		Base	10,000,000.000	96.735699	9,673,569.90	96.829300	9,682,930.00	9,360.10	0.95
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	2,100,575.650	99.997458	2,100,522.26	99.365260	2,087,242.46	-13,279.80	0.20
Original Face:		Base	3,000,000.000	99.997458	2,100,522.26	99.365260	2,087,242.46	-13,279.80	0.20
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	2,621,628.740	100.027015	2,622,336.98	99.890430	2,618,756.22	-3,580.76	0.26
Original Face:		Base	11,350,000.000	100.027015	2,622,336.98	99.890430	2,618,756.22	-3,580.76	0.26
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR					2.64575	11 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.246648	7,017,265.36	17,265.36	0.69
		Base		100.000000	7,000,000.00	100.246648	7,017,265.36	17,265.36	0.69
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	2,761,825.130	100.000000	2,761,825.13	100.000730	2,761,845.29	20.16	0.27
Original Face:		Base	10,000,000.000	100.000000	2,761,825.13	100.000730	2,761,845.29	20.16	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
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.973562	9,997,356.16	98.893148	9,889,314.80	-108,041.36	0.97
		Base		99.973562	9,997,356.16	98.893148	9,889,314.80	-108,041.36	0.97
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	2,647,208.550	101.586492	2,689,206.30	99.479400	2,633,427.18	-55,779.12	0.26
	Original Face:	Base	7,000,000.000	101.586492	2,689,206.30	99.479400	2,633,427.18	-55,779.12	0.26
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,368,169.980	102.269637	3,444,615.21	94.991650	3,199,480.24	-245,134.97	0.31
	Original Face:	Base	7,989,505.000	102.269637	3,444,615.21	94.991650	3,199,480.24	-245,134.97	0.31
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,279,174.500	94.159148	6,854,008.70	92.507330	6,733,769.98	-120,238.72	0.66
	Original Face:	Base	10,000,000.000	94.159148	6,854,008.70	92.507330	6,733,769.98	-120,238.72	0.66
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,640,559.550	97.620680	4,530,145.79	95.190130	4,417,354.67	-112,791.12	0.43
	Original Face:	Base	5,000,000.000	97.620680	4,530,145.79	95.190130	4,417,354.67	-112,791.12	0.43
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,883,625.900	100.880623	4,926,632.23	98.399540	4,805,465.42	-121,166.81	0.47
	Original Face:	Base	10,000,000.000	100.880623	4,926,632.23	98.399540	4,805,465.42	-121,166.81	0.47
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,843,947.650	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.45
	Original Face:	Base	5,000,000.000	96.228929	4,661,278.93	94.437180	4,574,487.56	-86,791.37	0.45
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999811	3,999,992.44	99.380640	3,975,225.60	-24,766.84	0.39
	Original Face:	Base	4,000,000.000	99.999811	3,999,992.44	99.380640	3,975,225.60	-24,766.84	0.39
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.997846	3,999,913.83	99.727980	3,989,119.20	-10,794.63	0.39
		Base		99.997846	3,999,913.83	99.727980	3,989,119.20	-10,794.63	0.39
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.932261	6,995,258.29	99.411161	6,958,781.27	-36,477.02	0.68
		Base		99.932261	6,995,258.29	99.411161	6,958,781.27	-36,477.02	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	10,000,000.000	99.954901	9,995,490.11	98.736525	9,873,652.50	-121,837.61	0.97
		Base		99.954901	9,995,490.11	98.736525	9,873,652.50	-121,837.61	0.97
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	1,512,918.000	100.000003	1,512,918.04	100.257666	1,516,816.28	3,898.24	0.15
		Base		100.000003	1,512,918.04	100.257666	1,516,816.28	3,898.24	0.15
46513BR75	STATE OF ISRAEL 03/20 0					3.47438	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.49
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	97.643914	4,882,195.70	-117,804.30	0.48
		Base		100.000000	5,000,000.00	97.643914	4,882,195.70	-117,804.30	0.48
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.800245	3,493,008.59	97.789313	3,422,625.96	-70,382.63	0.34
		Base		99.800245	3,493,008.59	97.789313	3,422,625.96	-70,382.63	0.34
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.979356	2,999,380.67	98.348050	2,950,441.50	-48,939.17	0.29
		Base		99.979356	2,999,380.67	98.348050	2,950,441.50	-48,939.17	0.29
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.981861	7,498,639.57	99.330115	7,449,758.63	-48,880.94	0.73
		Base		99.981861	7,498,639.57	99.330115	7,449,758.63	-48,880.94	0.73
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.995414	4,999,770.68	98.793993	4,939,699.65	-60,071.03	0.48
		Base		99.995414	4,999,770.68	98.793993	4,939,699.65	-60,071.03	0.48
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	1,708,962.080	99.991640	1,708,819.21	99.073580	1,693,129.91	-15,689.30	0.17
Original Face:		Base	2,000,000.000	99.991640	1,708,819.21	99.073580	1,693,129.91	-15,689.30	0.17
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.983496	6,998,844.71	98.215092	6,875,056.44	-123,788.27	0.67
		Base		99.983496	6,998,844.71	98.215092	6,875,056.44	-123,788.27	0.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.79113	25 Jan 2029		
		Local	873,749.840	100.000001	873,749.85	99.858690	872,515.14	-1,234.71	0.09
Original Face:		Base	2,161,312.000	100.000001	873,749.85	99.858690	872,515.14	-1,234.71	0.09
81376NAB1	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A2A 144A					1.775	27 Jan 2020		
		Local	2,290,631.700	100.000000	2,290,631.70	99.579710	2,281,004.40	-9,627.30	0.22
Original Face:		Base	3,000,000.000	100.000000	2,290,631.70	99.579710	2,281,004.40	-9,627.30	0.22
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	99.461670	12,432,708.75	-67,291.25	1.22
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.461670	12,432,708.75	-67,291.25	1.22
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.979888	2,999,396.65	98.769375	2,963,081.25	-36,315.40	0.29
		Base		99.979888	2,999,396.65	98.769375	2,963,081.25	-36,315.40	0.29
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.955641	6,996,894.85	99.686099	6,978,026.93	-18,867.92	0.68
		Base		99.955641	6,996,894.85	99.686099	6,978,026.93	-18,867.92	0.68
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.742209	6,981,954.66	99.063166	6,934,421.62	-47,533.04	0.68
		Base		99.742209	6,981,954.66	99.063166	6,934,421.62	-47,533.04	0.68
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.894700	4,994,735.00	-5,265.00	0.49
		Base		100.000000	5,000,000.00	99.894700	4,994,735.00	-5,265.00	0.49
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.990795	9,999,079.45	99.580590	9,958,059.00	-41,020.45	0.98
		Base		99.990795	9,999,079.45	99.580590	9,958,059.00	-41,020.45	0.98
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.008615	10,000,861.53	99.425781	9,942,578.10	-58,283.43	0.97
		Base		100.008615	10,000,861.53	99.425781	9,942,578.10	-58,283.43	0.97
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	10,000,000.000	99.090571	9,909,057.05	99.093750	9,909,375.00	317.95	0.97
		Base		99.090571	9,909,057.05	99.093750	9,909,375.00	317.95	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
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.848750	19,969,749.96	99.246094	19,849,218.80	-120,531.16	1.94
		Base		99.848750	19,969,749.96	99.246094	19,849,218.80	-120,531.16	1.94
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.990438	4,249,593.63	99.377020	4,223,523.35	-26,070.28	0.41
	Original Face:	Base	4,250,000.000	99.990438	4,249,593.63	99.377020	4,223,523.35	-26,070.28	0.41
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	9,605,000.000	100.510851	9,654,067.21	98.860920	9,495,591.37	-158,475.84	0.93
	Original Face:	Base	9,605,000.000	100.510851	9,654,067.21	98.860920	9,495,591.37	-158,475.84	0.93
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.996740	3,999,869.60	98.977120	3,959,084.80	-40,784.80	0.39
	Original Face:	Base	4,000,000.000	99.996740	3,999,869.60	98.977120	3,959,084.80	-40,784.80	0.39
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.933967	4,996,698.35	98.910321	4,945,516.05	-51,182.30	0.48
		Base		99.933967	4,996,698.35	98.910321	4,945,516.05	-51,182.30	0.48
US DOLLAR Total									
		Local	441,246,445.020		441,566,515.32		433,559,151.97	-8,007,363.35	42.48
	Original Face:	Base	444,249,334.000		441,566,515.32		433,559,151.97	-8,007,363.35	42.48
FIXED INCOME Total									
		Base	441,246,445.020		441,566,515.32		433,559,151.97	-8,007,363.35	42.48
	Original Face:		444,249,334.000						

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Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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									
		1,029,525,153.860	Base		1,028,750,438.50		1,020,567,358.47	-8,183,080.03	100.00
Original Face:		444,249,334.000							

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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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
		Local	4,532,621.300	100.035456	4,534,228.38	100.040000	4,534,434.35	205.97	7.62
		Base		100.035456	4,534,228.38	100.040000	4,534,434.35	205.97	7.62
16677KGP2	CHEVRON CORP					1.93	23 Jul 2018		
		Local	3,000,000.000	99.882056	2,996,461.67	99.882056	2,996,461.67	0.00	5.03
		Base		99.882056	2,996,461.67	99.882056	2,996,461.67	0.00	5.03
2063C1HM5	CONCORD MIN CPTL CO					2.12	21 Aug 2018		
		Local	5,000,000.000	99.699667	4,984,983.33	99.699667	4,984,983.33	0.00	8.38
		Base		99.699667	4,984,983.33	99.699667	4,984,983.33	0.00	8.38
30229BGP6	EXXON MOBIL CORP					1.92	23 Jul 2018		
		Local	4,000,000.000	99.882667	3,995,306.66	99.882667	3,995,306.66	0.00	6.71
		Base		99.882667	3,995,306.66	99.882667	3,995,306.66	0.00	6.71
40588MGP6	HALKIN FINANCE LLC USC					2.07	23 Jul 2018		
		Local	5,000,000.000	99.873500	4,993,675.00	99.873500	4,993,675.00	0.00	8.39
		Base		99.873500	4,993,675.00	99.873500	4,993,675.00	0.00	8.39
48802TZS7	KELLS FDG LLC					2.07	23 Jul 2018		
		Local	1,550,000.000	99.873500	1,548,039.25	99.873500	1,548,039.25	0.00	2.60
		Base		99.873500	1,548,039.25	99.873500	1,548,039.25	0.00	2.60
52952MHM5	LEXINGTN PKR CAP CO LL					2.13	21 Aug 2018		
		Local	5,000,000.000	99.698250	4,984,912.50	99.698250	4,984,912.50	0.00	8.38
		Base		99.698250	4,984,912.50	99.698250	4,984,912.50	0.00	8.38
56274MGP1	MANHATTAN ASSET FDG.					2.06	23 Jul 2018		
		Local	5,000,000.000	99.874111	4,993,705.56	99.874111	4,993,705.56	0.00	8.39
		Base		99.874111	4,993,705.56	99.874111	4,993,705.56	0.00	8.39
56274MHM7	MANHATTAN ASSET FDG.					2.16	21 Aug 2018		
		Local	5,000,000.000	99.694000	4,984,700.00	99.694000	4,984,700.00	0.00	8.38
		Base		99.694000	4,984,700.00	99.694000	4,984,700.00	0.00	8.38

& 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
62455BJ63	MOUNTCLIFF					2.33	06 Sep 2018		
		3,000,000.000	Local	99.566361	2,986,990.83	99.566361	2,986,990.83	0.00	5.02
			Base	99.566361	2,986,990.83	99.566361	2,986,990.83	0.00	5.02
63763QGP6	NATIONAL SECS CLEARING					1.94	23 Jul 2018		
		3,000,000.000	Local	99.881444	2,996,443.33	99.881444	2,996,443.33	0.00	5.03
			Base	99.881444	2,996,443.33	99.881444	2,996,443.33	0.00	5.03
65409SGP7	NIEUW AMSTERDAM RECV					2.05	23 Jul 2018		
		2,000,000.000	Local	99.874722	1,997,494.44	99.874722	1,997,494.44	0.00	3.36
			Base	99.874722	1,997,494.44	99.874722	1,997,494.44	0.00	3.36
67983UH97	OLD LINE FUNDING LLC					2.08	09 Aug 2018		
		3,000,000.000	Local	99.774667	2,993,240.00	99.774667	2,993,240.00	0.00	5.03
			Base	99.774667	2,993,240.00	99.774667	2,993,240.00	0.00	5.03
92646LHF0	VICTORY RECEIVABLES					2.23	15 Aug 2018		
		5,000,000.000	Local	99.721250	4,986,062.50	99.721250	4,986,062.50	0.00	8.38
			Base	99.721250	4,986,062.50	99.721250	4,986,062.50	0.00	8.38
96327SGP1	WHEELS INC					2.05	23 Jul 2018		
		2,000,000.000	Local	99.874722	1,997,494.44	99.874722	1,997,494.44	0.00	3.36
			Base	99.874722	1,997,494.44	99.874722	1,997,494.44	0.00	3.36
96327SGP1	WHEELS INC					2.2	23 Jul 2018		
		3,000,000.000	Local	99.865556	2,995,966.67	99.865556	2,995,966.67	0.00	5.03
			Base	99.865556	2,995,966.67	99.865556	2,995,966.67	0.00	5.03
US DOLLAR Total									
		59,082,621.300	Local		58,969,704.56		58,969,910.53	205.97	99.09
			Base		58,969,704.56		58,969,910.53	205.97	99.09
CASH EQUIVALENT Total									
		59,082,621.300	Base		58,969,704.56		58,969,910.53	205.97	99.09

EQUITY

US DOLLAR Exchange Rate: 1.000000

& 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: *June 30, 2018* *View Date:* *July 9, 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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		543,432.000	Local	1.000000	543,432.00	1.000000	543,432.00	0.00	0.91
			Base	1.000000	543,432.00	1.000000	543,432.00	0.00	0.91
US DOLLAR Total									
		543,432.000	Local		543,432.00		543,432.00	0.00	0.91
			Base		543,432.00		543,432.00	0.00	0.91
EQUITY Total									
		543,432.000	Base		543,432.00		543,432.00	0.00	0.91

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

Books Closed

Holdings

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

As of: *June 30, 2018* *View Date:* *July 9, 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								
		59,626,053.300	Base	59,513,136.56		59,513,342.53	205.97	100.00

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

Books Closed

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	-957,782.720	Local	-957,782.72	-957,782.72	0.11	0.00		0.00
		Base	-957,782.72	-957,782.72	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	2,565,228.440	Local	2,566,229.97	2,566,254.53	0.29	24.56		24.56
		Base	2,566,229.97	2,566,254.53	0.29	24.56	0.00	24.56
EQUITY								
	19,597,880.000	Local	621,957,821.02	876,897,629.18	99.60	254,939,808.16		254,939,808.16
		Base	621,957,821.02	876,897,629.18	99.60	254,939,808.16	0.00	254,939,808.16
US DOLLAR Total								
	21,205,325.720	Local	623,566,268.27	878,506,100.99	100.00	254,939,832.72		254,939,832.72
		Base	623,566,268.27	878,506,100.99	100.00	254,939,832.72	0.00	254,939,832.72
FUND Total								
	21,205,325.720	Base	623,566,268.27	878,506,100.99	100.00	254,939,832.72	0.00	254,939,832.72

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,795.520	Local	-1,795.52	-1,795.52	0.00	0.00		0.00
		Base	-1,795.52	-1,795.52	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	9,775,794.070	Local	9,779,582.48	9,779,704.39	1.56	121.91		121.91
		Base	9,779,582.48	9,779,704.39	1.56	121.91	0.00	121.91
EQUITY								
	21,059,408.000	Local	437,333,510.77	615,306,824.52	98.44	177,973,313.75		177,973,313.75
		Base	437,333,510.77	615,306,824.52	98.44	177,973,313.75	0.00	177,973,313.75
US DOLLAR Total								
	30,833,406.550	Local	447,111,297.73	625,084,733.39	100.00	177,973,435.66		177,973,435.66
		Base	447,111,297.73	625,084,733.39	100.00	177,973,435.66	0.00	177,973,435.66
FUND Total								
	30,833,406.550	Base	447,111,297.73	625,084,733.39	100.00	177,973,435.66	0.00	177,973,435.66

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								
	55,459,164.820	Local	55,353,181.58	55,353,416.55	2.46	234.97		234.97
		Base	55,353,181.58	55,353,416.55	2.46	234.97	0.00	234.97
FIXED INCOME								
	2,122,639,519.590	Local	2,223,135,485.14	2,195,913,774.44	97.54	-27,221,710.70		-27,221,710.70
Original Face:	2,146,889,539.000	Base	2,223,135,485.14	2,195,913,774.44	97.54	-27,221,710.70	0.00	-27,221,710.70
US DOLLAR Total								
	2,178,098,684.410	Local	2,278,488,666.72	2,251,267,190.99	100.00	-27,221,475.73		-27,221,475.73
Original Face:	2,146,889,539.000	Base	2,278,488,666.72	2,251,267,190.99	100.00	-27,221,475.73	0.00	-27,221,475.73
FUND Total								
	2,178,098,684.410	Base	2,278,488,666.72	2,251,267,190.99	100.00	-27,221,475.73	0.00	-27,221,475.73
Original Face:	2,146,889,539.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	71,556.840	Local	71,556.84	71,556.84	0.02	0.00		0.00
		Base	71,556.84	71,556.84	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	18,000,000.000	Local	17,997,790.61	17,900,720.79	5.24	-97,069.82		-97,069.82
		Base	17,997,790.61	17,900,720.79	5.24	-97,069.82	0.00	-97,069.82
FIXED INCOME								
	326,191,200.200	Local	327,022,125.92	323,822,603.47	94.74	-3,199,522.45		-3,199,522.45
Original Face:	192,098,802.000	Base	327,022,125.92	323,822,603.47	94.74	-3,199,522.45	0.00	-3,199,522.45
US DOLLAR Total								
	344,262,757.040	Local	345,091,473.37	341,794,881.10	100.00	-3,296,592.27		-3,296,592.27
Original Face:	192,098,802.000	Base	345,091,473.37	341,794,881.10	100.00	-3,296,592.27	0.00	-3,296,592.27
FUND Total								
	344,262,757.040	Base	345,091,473.37	341,794,881.10	100.00	-3,296,592.27	0.00	-3,296,592.27
Original Face:	192,098,802.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	412,662.600	Local	412,662.60	412,662.60	0.30	0.00		0.00
		Base	412,662.60	412,662.60	0.30	0.00	0.00	0.00
CASH EQUIVALENT								
	11,244,337.020	Local	11,244,337.02	11,244,337.02	8.14	0.00		0.00
		Base	11,244,337.02	11,244,337.02	8.14	0.00	0.00	0.00
FIXED INCOME								
	127,787,165.990	Local	128,830,716.09	126,535,360.04	91.56	-2,295,356.05		-2,295,356.05
Original Face:	160,264,820.000	Base	128,830,716.09	126,535,360.04	91.56	-2,295,356.05	0.00	-2,295,356.05
US DOLLAR Total								
	139,444,165.610	Local	140,487,715.71	138,192,359.66	100.00	-2,295,356.05		-2,295,356.05
Original Face:	160,264,820.000	Base	140,487,715.71	138,192,359.66	100.00	-2,295,356.05	0.00	-2,295,356.05
FUND Total								
	139,444,165.610	Base	140,487,715.71	138,192,359.66	100.00	-2,295,356.05	0.00	-2,295,356.05
Original Face:	160,264,820.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,418.200	Local	1,418.20	1,418.20	0.00	0.00		0.00
		Base	1,418.20	1,418.20	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,859,585.200	Local	4,861,350.35	4,861,529.03	0.23	178.68		178.68
		Base	4,861,350.35	4,861,529.03	0.23	178.68	0.00	178.68
EQUITY								
	26,241,417.000	Local	1,067,008,667.15	2,080,833,226.11	99.77	1,013,824,558.96		1,013,824,558.96
		Base	1,067,008,667.15	2,080,833,226.11	99.77	1,013,824,558.96	0.00	1,013,824,558.96
US DOLLAR Total								
	31,102,420.400	Local	1,071,871,435.70	2,085,696,173.34	100.00	1,013,824,737.64		1,013,824,737.64
		Base	1,071,871,435.70	2,085,696,173.34	100.00	1,013,824,737.64	0.00	1,013,824,737.64
FUND Total								
	31,102,420.400	Base	1,071,871,435.70	2,085,696,173.34	100.00	1,013,824,737.64	0.00	1,013,824,737.64

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	490,574,970.620	Local	489,804,962.99	489,740,343.14	51.15	-64,619.85		-64,619.85
		Base	489,804,962.99	489,740,343.14	51.15	-64,619.85	0.00	-64,619.85
FIXED INCOME								
	474,373,233.370	Local	477,531,151.28	467,727,518.75	48.85	-9,803,632.53		-9,803,632.53
Original Face:	852,941,311.000	Base	477,531,151.28	467,727,518.75	48.85	-9,803,632.53	0.00	-9,803,632.53
US DOLLAR Total								
	964,948,203.990	Local	967,336,114.27	957,467,861.89	100.00	-9,868,252.38		-9,868,252.38
Original Face:	852,941,311.000	Base	967,336,114.27	957,467,861.89	100.00	-9,868,252.38	0.00	-9,868,252.38
FUND Total								
	964,948,203.990	Base	967,336,114.27	957,467,861.89	100.00	-9,868,252.38	0.00	-9,868,252.38
Original Face:	852,941,311.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.210	Local	-0.21	-0.21	0.00	0.00		0.00
		Base	-0.21	-0.21	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,792,092,917.360	Local	1,791,868,819.52	1,791,880,891.82	73.90	12,072.30		12,072.30
		Base	1,791,868,819.52	1,791,880,891.82	73.90	12,072.30	0.00	12,072.30
FIXED INCOME								
	639,381,845.150	Local	640,394,416.32	632,829,023.45	26.10	-7,565,392.87		-7,565,392.87
Original Face:	438,126,866.000	Base	640,394,416.32	632,829,023.45	26.10	-7,565,392.87	0.00	-7,565,392.87
US DOLLAR Total								
	2,431,474,762.300	Local	2,432,263,235.63	2,424,709,915.06	100.00	-7,553,320.57		-7,553,320.57
Original Face:	438,126,866.000	Base	2,432,263,235.63	2,424,709,915.06	100.00	-7,553,320.57	0.00	-7,553,320.57
FUND Total								
	2,431,474,762.300	Base	2,432,263,235.63	2,424,709,915.06	100.00	-7,553,320.57	0.00	-7,553,320.57
Original Face:	438,126,866.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	12,921,012.070	Local	12,915,107.25	12,857,358.10	12.21	-57,749.15		-57,749.15
		Base	12,915,107.25	12,857,358.10	12.21	-57,749.15	0.00	-57,749.15
FIXED INCOME								
	93,012,732.750	Local	92,929,539.39	92,434,968.25	87.79	-494,571.14		-494,571.14
Original Face:	47,291,000.000	Base	92,929,539.39	92,434,968.25	87.79	-494,571.14	0.00	-494,571.14
US DOLLAR Total								
	105,933,744.820	Local	105,844,646.64	105,292,326.35	100.00	-552,320.29		-552,320.29
Original Face:	47,291,000.000	Base	105,844,646.64	105,292,326.35	100.00	-552,320.29	0.00	-552,320.29
FUND Total								
	105,933,744.820	Base	105,844,646.64	105,292,326.35	100.00	-552,320.29	0.00	-552,320.29
Original Face:	47,291,000.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	388,541,166.120	Local	388,268,736.12	388,235,963.86	45.86	-32,772.26		-32,772.26
		Base	388,268,736.12	388,235,963.86	45.86	-32,772.26	0.00	-32,772.26
FIXED INCOME								
	463,280,579.360	Local	464,666,802.00	458,289,519.68	54.14	-6,377,282.32		-6,377,282.32
Original Face:	503,127,081.000	Base	464,666,802.00	458,289,519.68	54.14	-6,377,282.32	0.00	-6,377,282.32
US DOLLAR Total								
	851,821,745.460	Local	852,935,538.10	846,525,483.52	100.00	-6,410,054.58		-6,410,054.58
Original Face:	503,127,081.000	Base	852,935,538.10	846,525,483.52	100.00	-6,410,054.58	0.00	-6,410,054.58
FUND Total								
	851,821,745.460	Base	852,935,538.10	846,525,483.52	100.00	-6,410,054.58	0.00	-6,410,054.58
Original Face:	503,127,081.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	7,465,330.880	Local	7,465,330.88	7,465,330.88	0.55	0.00		0.00
		Base	7,465,330.88	7,465,330.88	0.55	0.00	0.00	0.00
CASH EQUIVALENT								
	1,298,141,514.830	Local	1,296,327,138.17	1,296,327,138.17	95.41	0.00		0.00
		Base	1,296,327,138.17	1,296,327,138.17	95.41	0.00	0.00	0.00
FIXED INCOME								
	54,841,815.010	Local	54,841,559.81	54,841,818.97	4.04	259.16		259.16
Original Face:	33,500,000.000	Base	54,841,559.81	54,841,818.97	4.04	259.16	0.00	259.16
US DOLLAR Total								
	1,360,448,660.720	Local	1,358,634,028.86	1,358,634,288.02	100.00	259.16		259.16
Original Face:	33,500,000.000	Base	1,358,634,028.86	1,358,634,288.02	100.00	259.16	0.00	259.16
FUND Total								
	1,360,448,660.720	Base	1,358,634,028.86	1,358,634,288.02	100.00	259.16	0.00	259.16
Original Face:	33,500,000.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	5,441,138.990	Local	5,441,138.99	5,441,138.99	0.40	0.00		0.00
		Base	5,441,138.99	5,441,138.99	0.40	0.00	0.00	0.00
CASH EQUIVALENT								
	1,250,568,742.310	Local	1,249,129,762.05	1,249,040,587.43	91.59	-89,174.62		-89,174.62
		Base	1,249,129,762.05	1,249,040,587.43	91.59	-89,174.62	0.00	-89,174.62
FIXED INCOME								
	110,000,000.000	Local	109,186,331.66	109,200,518.86	8.01	14,187.20		14,187.20
		Base	109,186,331.66	109,200,518.86	8.01	14,187.20	0.00	14,187.20
US DOLLAR Total								
	1,366,009,881.300	Local	1,363,757,232.70	1,363,682,245.28	100.00	-74,987.42		-74,987.42
		Base	1,363,757,232.70	1,363,682,245.28	100.00	-74,987.42	0.00	-74,987.42
FUND Total								
	1,366,009,881.300	Base	1,363,757,232.70	1,363,682,245.28	100.00	-74,987.42	0.00	-74,987.42

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-10,000,000.000	Local	-10,000,000.00	-10,000,000.00	6.05	0.00		0.00
		Base	-10,000,000.00	-10,000,000.00	6.05	0.00	0.00	0.00
CASH EQUIVALENT								
	13,221,238.770	Local	13,249,301.55	13,240,470.02	8.01	-8,831.53		-8,831.53
		Base	13,249,301.55	13,240,470.02	8.01	-8,831.53	0.00	-8,831.53
FIXED INCOME								
	140,215,000.000	Local	142,198,189.93	142,143,353.09	85.95	-54,836.84		-54,836.84
		Base	142,198,189.93	142,143,353.09	85.95	-54,836.84	0.00	-54,836.84
US DOLLAR Total								
	143,436,238.770	Local	145,447,491.48	145,383,823.11	100.00	-63,668.37		-63,668.37
		Base	145,447,491.48	145,383,823.11	100.00	-63,668.37	0.00	-63,668.37
FUND Total								
	143,436,238.770	Base	145,447,491.48	145,383,823.11	100.00	-63,668.37	0.00	-63,668.37

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	3,017,823.420	Local	3,017,823.42	3,017,823.42	0.78	0.00		0.00
		Base	3,017,823.42	3,017,823.42	0.78	0.00	0.00	0.00
CASH EQUIVALENT								
	144,739,809.370	Local	144,437,747.31	144,293,821.87	37.26	-143,925.44		-143,925.44
		Base	144,437,747.31	144,293,821.87	37.26	-143,925.44	0.00	-143,925.44
FIXED INCOME								
	241,051,532.610	Local	241,775,583.86	239,902,349.70	61.96	-1,873,234.16		-1,873,234.16
Original Face:	283,348,695.000	Base	241,775,583.86	239,902,349.70	61.96	-1,873,234.16	0.00	-1,873,234.16
US DOLLAR Total								
	388,809,165.400	Local	389,231,154.59	387,213,994.99	100.00	-2,017,159.60		-2,017,159.60
Original Face:	283,348,695.000	Base	389,231,154.59	387,213,994.99	100.00	-2,017,159.60	0.00	-2,017,159.60
FUND Total								
	388,809,165.400	Base	389,231,154.59	387,213,994.99	100.00	-2,017,159.60	0.00	-2,017,159.60
Original Face:	283,348,695.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	732.010	Local	732.01	732.01	100.00	0.00		0.00
		Base	732.01	732.01	100.00	0.00	0.00	0.00
US DOLLAR Total								
	732.010	Local	732.01	732.01	100.00	0.00		0.00
		Base	732.01	732.01	100.00	0.00	0.00	0.00
FUND Total								
	732.010	Base	732.01	732.01	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	223,453.970	Local	223,453.97	223,453.97	0.06	0.00		0.00
		Base	223,453.97	223,453.97	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	80,248,419.290	Local	79,997,048.07	79,830,618.88	22.86	-166,429.19		-166,429.19
		Base	79,997,048.07	79,830,618.88	22.86	-166,429.19	0.00	-166,429.19
FIXED INCOME								
	270,293,749.740	Local	273,055,940.66	269,180,048.16	77.08	-3,875,892.50		-3,875,892.50
Original Face:	228,530,168.000	Base	273,055,940.66	269,180,048.16	77.08	-3,875,892.50	0.00	-3,875,892.50
US DOLLAR Total								
	350,765,623.000	Local	353,276,442.70	349,234,121.01	100.00	-4,042,321.69		-4,042,321.69
Original Face:	228,530,168.000	Base	353,276,442.70	349,234,121.01	100.00	-4,042,321.69	0.00	-4,042,321.69
FUND Total								
	350,765,623.000	Base	353,276,442.70	349,234,121.01	100.00	-4,042,321.69	0.00	-4,042,321.69
Original Face:	228,530,168.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	403,248.780	Local	403,248.78	403,248.78	0.04	0.00		0.00
		Base	403,248.78	403,248.78	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	587,875,460.060	Local	586,780,674.40	586,604,957.72	57.48	-175,716.68		-175,716.68
		Base	586,780,674.40	586,604,957.72	57.48	-175,716.68	0.00	-175,716.68
FIXED INCOME								
	441,246,445.020	Local	441,566,515.32	433,559,151.97	42.48	-8,007,363.35		-8,007,363.35
Original Face:	444,249,334.000	Base	441,566,515.32	433,559,151.97	42.48	-8,007,363.35	0.00	-8,007,363.35
US DOLLAR Total								
	1,029,525,153.860	Local	1,028,750,438.50	1,020,567,358.47	100.00	-8,183,080.03		-8,183,080.03
Original Face:	444,249,334.000	Base	1,028,750,438.50	1,020,567,358.47	100.00	-8,183,080.03	0.00	-8,183,080.03
FUND Total								
	1,029,525,153.860	Base	1,028,750,438.50	1,020,567,358.47	100.00	-8,183,080.03	0.00	-8,183,080.03
Original Face:	444,249,334.000							

Holdings

Currency Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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								
	59,082,621.300	Local	58,969,704.56	58,969,910.53	99.09	205.97		205.97
		Base	58,969,704.56	58,969,910.53	99.09	205.97	0.00	205.97
EQUITY								
	543,432.000	Local	543,432.00	543,432.00	0.91	0.00		0.00
		Base	543,432.00	543,432.00	0.91	0.00	0.00	0.00
US DOLLAR Total								
	59,626,053.300	Local	59,513,136.56	59,513,342.53	100.00	205.97		205.97
		Base	59,513,136.56	59,513,342.53	100.00	205.97	0.00	205.97
FUND Total								
	59,626,053.300	Base	59,513,136.56	59,513,342.53	100.00	205.97	0.00	205.97

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	-957,782.720	-957,782.72	-957,782.72	0.11	0.00	0.00	0.00
CASH Total	-957,782.720	-957,782.72	-957,782.72	0.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,565,228.440	2,566,229.97	2,566,254.53	0.29	24.56	0.00	24.56
CASH EQUIVALENT Total	2,565,228.440	2,566,229.97	2,566,254.53	0.29	24.56	0.00	24.56

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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
EQUITY							
US DOLLAR							
	19,597,880.000	621,957,821.02	876,897,629.18	99.60	254,939,808.16	0.00	254,939,808.16
EQUITY Total							
	19,597,880.000	621,957,821.02	876,897,629.18	99.60	254,939,808.16	0.00	254,939,808.16

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	21,205,325.720	623,566,268.27	878,506,100.99	100.00	254,939,832.72	0.00	254,939,832.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,795.520	-1,795.52	-1,795.52	0.00	0.00	0.00	0.00
CASH Total	-1,795.520	-1,795.52	-1,795.52	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	9,775,794.070	9,779,582.48	9,779,704.39	1.56	121.91	0.00	121.91
CASH EQUIVALENT Total	9,775,794.070	9,779,582.48	9,779,704.39	1.56	121.91	0.00	121.91

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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
EQUITY							
US DOLLAR	21,059,408.000	437,333,510.77	615,306,824.52	98.44	177,973,313.75	0.00	177,973,313.75
EQUITY Total	21,059,408.000	437,333,510.77	615,306,824.52	98.44	177,973,313.75	0.00	177,973,313.75

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	30,833,406.550	447,111,297.73	625,084,733.39	100.00	177,973,435.66	0.00	177,973,435.66

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	55,459,164.820	55,353,181.58	55,353,416.55	2.46	234.97	0.00	234.97
CASH EQUIVALENT Total	55,459,164.820	55,353,181.58	55,353,416.55	2.46	234.97	0.00	234.97

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	2,122,639,519.590	2,223,135,485.14	2,195,913,774.44	97.54	-27,221,710.70	0.00	-27,221,710.70
FIXED INCOME Total	2,122,639,519.590	2,223,135,485.14	2,195,913,774.44	97.54	-27,221,710.70	0.00	-27,221,710.70

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	2,178,098,684.410	2,278,488,666.72	2,251,267,190.99	100.00	-27,221,475.73	0.00	-27,221,475.73

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	71,556.840	71,556.84	71,556.84	0.02	0.00	0.00	0.00
CASH Total	71,556.840	71,556.84	71,556.84	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	18,000,000.000	17,997,790.61	17,900,720.79	5.24	-97,069.82	0.00	-97,069.82
CASH EQUIVALENT Total	18,000,000.000	17,997,790.61	17,900,720.79	5.24	-97,069.82	0.00	-97,069.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	326,191,200.200	327,022,125.92	323,822,603.47	94.74	-3,199,522.45	0.00	-3,199,522.45
FIXED INCOME Total							
	326,191,200.200	327,022,125.92	323,822,603.47	94.74	-3,199,522.45	0.00	-3,199,522.45

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	344,262,757.040	345,091,473.37	341,794,881.10	100.00	-3,296,592.27	0.00	-3,296,592.27

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	412,662.600	412,662.60	412,662.60	0.30	0.00	0.00	0.00
CASH Total	412,662.600	412,662.60	412,662.60	0.30	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	11,244,337.020	11,244,337.02	11,244,337.02	8.14	0.00	0.00	0.00
CASH EQUIVALENT Total	11,244,337.020	11,244,337.02	11,244,337.02	8.14	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	127,787,165.990	128,830,716.09	126,535,360.04	91.56	-2,295,356.05	0.00	-2,295,356.05
FIXED INCOME Total							
	127,787,165.990	128,830,716.09	126,535,360.04	91.56	-2,295,356.05	0.00	-2,295,356.05

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	139,444,165.610	140,487,715.71	138,192,359.66	100.00	-2,295,356.05	0.00	-2,295,356.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,418.200	1,418.20	1,418.20	0.00	0.00	0.00	0.00
CASH Total	1,418.200	1,418.20	1,418.20	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	4,859,585.200	4,861,350.35	4,861,529.03	0.23	178.68	0.00	178.68
CASH EQUIVALENT Total	4,859,585.200	4,861,350.35	4,861,529.03	0.23	178.68	0.00	178.68

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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
EQUITY							
US DOLLAR	26,241,417.000	1,067,008,667.15	2,080,833,226.11	99.77	1,013,824,558.96	0.00	1,013,824,558.96
EQUITY Total	26,241,417.000	1,067,008,667.15	2,080,833,226.11	99.77	1,013,824,558.96	0.00	1,013,824,558.96

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	31,102,420.400	1,071,871,435.70	2,085,696,173.34	100.00	1,013,824,737.64	0.00	1,013,824,737.64

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	490,574,970.620	489,804,962.99	489,740,343.14	51.15	-64,619.85	0.00	-64,619.85
CASH EQUIVALENT Total	490,574,970.620	489,804,962.99	489,740,343.14	51.15	-64,619.85	0.00	-64,619.85

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	474,373,233.370	477,531,151.28	467,727,518.75	48.85	-9,803,632.53	0.00	-9,803,632.53
FIXED INCOME Total	474,373,233.370	477,531,151.28	467,727,518.75	48.85	-9,803,632.53	0.00	-9,803,632.53

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	964,948,203.990	967,336,114.27	957,467,861.89	100.00	-9,868,252.38	0.00	-9,868,252.38

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.210	-0.21	-0.21	0.00	0.00	0.00	0.00
CASH Total	-0.210	-0.21	-0.21	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	1,792,092,917.360	1,791,868,819.52	1,791,880,891.82	73.90	12,072.30	0.00	12,072.30
CASH EQUIVALENT Total	1,792,092,917.360	1,791,868,819.52	1,791,880,891.82	73.90	12,072.30	0.00	12,072.30

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	639,381,845.150	640,394,416.32	632,829,023.45	26.10	-7,565,392.87	0.00	-7,565,392.87
FIXED INCOME Total							
	639,381,845.150	640,394,416.32	632,829,023.45	26.10	-7,565,392.87	0.00	-7,565,392.87

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	2,431,474,762.300	2,432,263,235.63	2,424,709,915.06	100.00	-7,553,320.57	0.00	-7,553,320.57

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	12,921,012.070	12,915,107.25	12,857,358.10	12.21	-57,749.15	0.00	-57,749.15
CASH EQUIVALENT Total	12,921,012.070	12,915,107.25	12,857,358.10	12.21	-57,749.15	0.00	-57,749.15

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	93,012,732.750	92,929,539.39	92,434,968.25	87.79	-494,571.14	0.00	-494,571.14
FIXED INCOME Total	93,012,732.750	92,929,539.39	92,434,968.25	87.79	-494,571.14	0.00	-494,571.14

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	105,933,744.820	105,844,646.64	105,292,326.35	100.00	-552,320.29	0.00	-552,320.29

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	388,541,166.120	388,268,736.12	388,235,963.86	45.86	-32,772.26	0.00	-32,772.26
CASH EQUIVALENT Total	388,541,166.120	388,268,736.12	388,235,963.86	45.86	-32,772.26	0.00	-32,772.26

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	463,280,579.360	464,666,802.00	458,289,519.68	54.14	-6,377,282.32	0.00	-6,377,282.32
FIXED INCOME Total	463,280,579.360	464,666,802.00	458,289,519.68	54.14	-6,377,282.32	0.00	-6,377,282.32

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	851,821,745.460	852,935,538.10	846,525,483.52	100.00	-6,410,054.58	0.00	-6,410,054.58

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	7,465,330.880	7,465,330.88	7,465,330.88	0.55	0.00	0.00	0.00
CASH Total	7,465,330.880	7,465,330.88	7,465,330.88	0.55	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	1,298,141,514.830	1,296,327,138.17	1,296,327,138.17	95.41	0.00	0.00	0.00
CASH EQUIVALENT Total	1,298,141,514.830	1,296,327,138.17	1,296,327,138.17	95.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	54,841,815.010	54,841,559.81	54,841,818.97	4.04	259.16	0.00	259.16
FIXED INCOME Total							
	54,841,815.010	54,841,559.81	54,841,818.97	4.04	259.16	0.00	259.16

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	1,360,448,660.720	1,358,634,028.86	1,358,634,288.02	100.00	259.16	0.00	259.16

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	5,441,138.990	5,441,138.99	5,441,138.99	0.40	0.00	0.00	0.00
CASH Total	5,441,138.990	5,441,138.99	5,441,138.99	0.40	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	1,250,568,742.310	1,249,129,762.05	1,249,040,587.43	91.59	-89,174.62	0.00	-89,174.62
CASH EQUIVALENT Total	1,250,568,742.310	1,249,129,762.05	1,249,040,587.43	91.59	-89,174.62	0.00	-89,174.62

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	110,000,000.000	109,186,331.66	109,200,518.86	8.01	14,187.20	0.00	14,187.20
FIXED INCOME Total							
	110,000,000.000	109,186,331.66	109,200,518.86	8.01	14,187.20	0.00	14,187.20

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	1,366,009,881.300	1,363,757,232.70	1,363,682,245.28	100.00	-74,987.42	0.00	-74,987.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-10,000,000.000	-10,000,000.00	-10,000,000.00	6.05	0.00	0.00	0.00
CASH Total	-10,000,000.000	-10,000,000.00	-10,000,000.00	6.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	13,221,238.770	13,249,301.55	13,240,470.02	8.01	-8,831.53	0.00	-8,831.53
CASH EQUIVALENT Total	13,221,238.770	13,249,301.55	13,240,470.02	8.01	-8,831.53	0.00	-8,831.53

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							
	140,215,000.000	142,198,189.93	142,143,353.09	85.95	-54,836.84	0.00	-54,836.84
FIXED INCOME Total							
	140,215,000.000	142,198,189.93	142,143,353.09	85.95	-54,836.84	0.00	-54,836.84

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	143,436,238.770	145,447,491.48	145,383,823.11	100.00	-63,668.37	0.00	-63,668.37

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	3,017,823.420	3,017,823.42	3,017,823.42	0.78	0.00	0.00	0.00
CASH Total	3,017,823.420	3,017,823.42	3,017,823.42	0.78	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	144,739,809.370	144,437,747.31	144,293,821.87	37.26	-143,925.44	0.00	-143,925.44
CASH EQUIVALENT Total	144,739,809.370	144,437,747.31	144,293,821.87	37.26	-143,925.44	0.00	-143,925.44

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	241,051,532.610	241,775,583.86	239,902,349.70	61.96	-1,873,234.16	0.00	-1,873,234.16
FIXED INCOME Total							
	241,051,532.610	241,775,583.86	239,902,349.70	61.96	-1,873,234.16	0.00	-1,873,234.16

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	388,809,165.400	389,231,154.59	387,213,994.99	100.00	-2,017,159.60	0.00	-2,017,159.60

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	732.010	732.01	732.01	100.00	0.00	0.00	0.00
CASH Total	732.010	732.01	732.01	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	732.010	732.01	732.01	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	223,453.970	223,453.97	223,453.97	0.06	0.00	0.00	0.00
CASH Total	223,453.970	223,453.97	223,453.97	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	80,248,419.290	79,997,048.07	79,830,618.88	22.86	-166,429.19	0.00	-166,429.19
CASH EQUIVALENT Total	80,248,419.290	79,997,048.07	79,830,618.88	22.86	-166,429.19	0.00	-166,429.19

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	270,293,749.740	273,055,940.66	269,180,048.16	77.08	-3,875,892.50	0.00	-3,875,892.50
FIXED INCOME Total							
	270,293,749.740	273,055,940.66	269,180,048.16	77.08	-3,875,892.50	0.00	-3,875,892.50

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	350,765,623.000	353,276,442.70	349,234,121.01	100.00	-4,042,321.69	0.00	-4,042,321.69

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	403,248.780	403,248.78	403,248.78	0.04	0.00	0.00	0.00
CASH Total	403,248.780	403,248.78	403,248.78	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	587,875,460.060	586,780,674.40	586,604,957.72	57.48	-175,716.68	0.00	-175,716.68
CASH EQUIVALENT Total	587,875,460.060	586,780,674.40	586,604,957.72	57.48	-175,716.68	0.00	-175,716.68

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	441,246,445.020	441,566,515.32	433,559,151.97	42.48	-8,007,363.35	0.00	-8,007,363.35
FIXED INCOME Total							
	441,246,445.020	441,566,515.32	433,559,151.97	42.48	-8,007,363.35	0.00	-8,007,363.35

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	1,029,525,153.860	1,028,750,438.50	1,020,567,358.47	100.00	-8,183,080.03	0.00	-8,183,080.03

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	59,082,621.300	58,969,704.56	58,969,910.53	99.09	205.97	0.00	205.97
CASH EQUIVALENT Total	59,082,621.300	58,969,704.56	58,969,910.53	99.09	205.97	0.00	205.97

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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
EQUITY							
US DOLLAR	543,432.000	543,432.00	543,432.00	0.91	0.00	0.00	0.00
EQUITY Total	543,432.000	543,432.00	543,432.00	0.91	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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	59,626,053.300	59,513,136.56	59,513,342.53	100.00	205.97	0.00	205.97

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	-957,782.720	-957,782.72	-957,782.72	0.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,565,228.440	2,566,229.97	2,566,254.53	0.29	24.56	0.00	24.56
					24.56 GN	0.00 GN	24.56 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,597,880.000	621,957,821.02	876,897,629.18	99.60	254,939,808.16	0.00	254,939,808.16
					286,716,176.73 GN	0.00 GN	286,716,176.73 GN
					-31,776,368.57 LS	0.00 LS	-31,776,368.57 LS
FUND Total							
0.000	21,205,325.720	623,566,268.27	878,506,100.99	100.00	254,939,832.72	0.00	254,939,832.72
					286,716,201.29 GN	0.00 GN	286,716,201.29 GN
					-31,776,368.57 LS	0.00 LS	-31,776,368.57 LS

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,795.520	-1,795.52	-1,795.52	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							
	9,775,794.070	9,779,582.48	9,779,704.39	1.56	121.91	0.00	121.91
					121.91 GN	0.00 GN	121.91 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	21,059,408.000	437,333,510.77	615,306,824.52	98.44	177,973,313.75	0.00	177,973,313.75
					210,322,626.30 GN	0.00 GN	210,322,626.30 GN
					-32,349,312.55 LS	0.00 LS	-32,349,312.55 LS
FUND Total							
0.000	30,833,406.550	447,111,297.73	625,084,733.39	100.00	177,973,435.66	0.00	177,973,435.66
					210,322,748.21 GN	0.00 GN	210,322,748.21 GN
					-32,349,312.55 LS	0.00 LS	-32,349,312.55 LS

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	55,459,164.820	55,353,181.58	55,353,416.55	2.46	234.97	0.00	234.97
					234.97 GN	0.00 GN	234.97 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	2,122,639,519.590	2,223,135,485.14	2,195,913,774.44	97.54	-27,221,710.70	0.00	-27,221,710.70
					20,512,745.90 GN	0.00 GN	20,512,745.90 GN
					-47,734,456.60 LS	0.00 LS	-47,734,456.60 LS
Original Face: 2,146,889,539.000							
FUND Total							
0.000	2,178,098,684.410	2,278,488,666.72	2,251,267,190.99	100.00	-27,221,475.73	0.00	-27,221,475.73
					20,512,980.87 GN	0.00 GN	20,512,980.87 GN
					-47,734,456.60 LS	0.00 LS	-47,734,456.60 LS
Original Face: 2,146,889,539.000							

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	71,556.840	71,556.84	71,556.84	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							
	18,000,000.000	17,997,790.61	17,900,720.79	5.24	-97,069.82	0.00	-97,069.82
					0.00 GN	0.00 GN	0.00 GN
					-97,069.82 LS	0.00 LS	-97,069.82 LS
FIXED INCOME							
	326,191,200.200	327,022,125.92	323,822,603.47	94.74	-3,199,522.45	0.00	-3,199,522.45
					357,182.90 GN	0.00 GN	357,182.90 GN
					-3,556,705.35 LS	0.00 LS	-3,556,705.35 LS
Original Face:	192,098,802.000						
FUND Total							
0.000	344,262,757.040	345,091,473.37	341,794,881.10	100.00	-3,296,592.27	0.00	-3,296,592.27
					357,182.90 GN	0.00 GN	357,182.90 GN
					-3,653,775.17 LS	0.00 LS	-3,653,775.17 LS
Original Face:	192,098,802.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	412,662.600	412,662.60	412,662.60	0.30	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	11,244,337.020	11,244,337.02	11,244,337.02	8.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	127,787,165.990	128,830,716.09	126,535,360.04	91.56	-2,295,356.05	0.00	-2,295,356.05
					43,379.63 GN	0.00 GN	43,379.63 GN
					-2,338,735.68 LS	0.00 LS	-2,338,735.68 LS
Original Face:	160,264,820.000						
FUND Total							
0.000	139,444,165.610	140,487,715.71	138,192,359.66	100.00	-2,295,356.05	0.00	-2,295,356.05
					43,379.63 GN	0.00 GN	43,379.63 GN
					-2,338,735.68 LS	0.00 LS	-2,338,735.68 LS
Original Face:	160,264,820.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,418.200	1,418.20	1,418.20	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							
	4,859,585.200	4,861,350.35	4,861,529.03	0.23	178.68	0.00	178.68
					178.68 GN	0.00 GN	178.68 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,241,417.000	1,067,008,667.15	2,080,833,226.11	99.77	1,013,824,558.96	0.00	1,013,824,558.96
					1,062,686,334.62 GN	0.00 GN	1,062,686,334.62 GN
					-48,861,775.66 LS	0.00 LS	-48,861,775.66 LS
FUND Total							
0.000	31,102,420.400	1,071,871,435.70	2,085,696,173.34	100.00	1,013,824,737.64	0.00	1,013,824,737.64
					1,062,686,513.30 GN	0.00 GN	1,062,686,513.30 GN
					-48,861,775.66 LS	0.00 LS	-48,861,775.66 LS

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	490,574,970.620	489,804,962.99	489,740,343.14	51.15	-64,619.85	0.00	-64,619.85
					2,508.68 GN	0.00 GN	2,508.68 GN
					-67,128.53 LS	0.00 LS	-67,128.53 LS
FIXED INCOME							
	474,373,233.370	477,531,151.28	467,727,518.75	48.85	-9,803,632.53	0.00	-9,803,632.53
					119,561.46 GN	0.00 GN	119,561.46 GN
					-9,923,193.99 LS	0.00 LS	-9,923,193.99 LS
Original Face:	852,941,311.000						
FUND Total							
0.000	964,948,203.990	967,336,114.27	957,467,861.89	100.00	-9,868,252.38	0.00	-9,868,252.38
					122,070.14 GN	0.00 GN	122,070.14 GN
					-9,990,322.52 LS	0.00 LS	-9,990,322.52 LS
Original Face:	852,941,311.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.210	-0.21	-0.21	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							
	1,792,092,917.360	1,791,868,819.52	1,791,880,891.82	73.90	12,072.30	0.00	12,072.30
					27,047.93 GN	0.00 GN	27,047.93 GN
					-14,975.63 LS	0.00 LS	-14,975.63 LS
FIXED INCOME							
	639,381,845.150	640,394,416.32	632,829,023.45	26.10	-7,565,392.87	0.00	-7,565,392.87
					716,987.48 GN	0.00 GN	716,987.48 GN
					-8,282,380.35 LS	0.00 LS	-8,282,380.35 LS
Original Face:	438,126,866.000						
FUND Total							
0.000	2,431,474,762.300	2,432,263,235.63	2,424,709,915.06	100.00	-7,553,320.57	0.00	-7,553,320.57
					744,035.41 GN	0.00 GN	744,035.41 GN
					-8,297,355.98 LS	0.00 LS	-8,297,355.98 LS
Original Face:	438,126,866.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	12,921,012.070	12,915,107.25	12,857,358.10	12.21	-57,749.15	0.00	-57,749.15
					13,322.71 GN	0.00 GN	13,322.71 GN
					-71,071.86 LS	0.00 LS	-71,071.86 LS
FIXED INCOME							
	93,012,732.750	92,929,539.39	92,434,968.25	87.79	-494,571.14	0.00	-494,571.14
					90,990.87 GN	0.00 GN	90,990.87 GN
					-585,562.01 LS	0.00 LS	-585,562.01 LS
Original Face:	47,291,000.000						
FUND Total							
0.000	105,933,744.820	105,844,646.64	105,292,326.35	100.00	-552,320.29	0.00	-552,320.29
					104,313.58 GN	0.00 GN	104,313.58 GN
					-656,633.87 LS	0.00 LS	-656,633.87 LS
Original Face:	47,291,000.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	388,541,166.120	388,268,736.12	388,235,963.86	45.86	-32,772.26	0.00	-32,772.26
					0.00 GN	0.00 GN	0.00 GN
					-32,772.26 LS	0.00 LS	-32,772.26 LS
FIXED INCOME							
	463,280,579.360	464,666,802.00	458,289,519.68	54.14	-6,377,282.32	0.00	-6,377,282.32
					311,175.80 GN	0.00 GN	311,175.80 GN
					-6,688,458.12 LS	0.00 LS	-6,688,458.12 LS
Original Face:	503,127,081.000						
FUND Total							
0.000	851,821,745.460	852,935,538.10	846,525,483.52	100.00	-6,410,054.58	0.00	-6,410,054.58
					311,175.80 GN	0.00 GN	311,175.80 GN
					-6,721,230.38 LS	0.00 LS	-6,721,230.38 LS
Original Face:	503,127,081.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	7,465,330.880	7,465,330.88	7,465,330.88	0.55	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,298,141,514.830	1,296,327,138.17	1,296,327,138.17	95.41	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							
	54,841,815.010	54,841,559.81	54,841,818.97	4.04	259.16	0.00	259.16
					259.16 GN	0.00 GN	259.16 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	33,500,000.000						
FUND Total							
0.000	1,360,448,660.720	1,358,634,028.86	1,358,634,288.02	100.00	259.16	0.00	259.16
					259.16 GN	0.00 GN	259.16 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	33,500,000.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	5,441,138.990	5,441,138.99	5,441,138.99	0.40	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,250,568,742.310	1,249,129,762.05	1,249,040,587.43	91.59	-89,174.62	0.00	-89,174.62
					2,747.44 GN	0.00 GN	2,747.44 GN
					-91,922.06 LS	0.00 LS	-91,922.06 LS
FIXED INCOME							
	110,000,000.000	109,186,331.66	109,200,518.86	8.01	14,187.20	0.00	14,187.20
					14,187.20 GN	0.00 GN	14,187.20 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,366,009,881.300	1,363,757,232.70	1,363,682,245.28	100.00	-74,987.42	0.00	-74,987.42
					16,934.64 GN	0.00 GN	16,934.64 GN
					-91,922.06 LS	0.00 LS	-91,922.06 LS

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-10,000,000.000	-10,000,000.00	-10,000,000.00	6.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	13,221,238.770	13,249,301.55	13,240,470.02	8.01	-8,831.53	0.00	-8,831.53
					0.00 GN	0.00 GN	0.00 GN
					-8,831.53 LS	0.00 LS	-8,831.53 LS
FIXED INCOME							
	140,215,000.000	142,198,189.93	142,143,353.09	85.95	-54,836.84	0.00	-54,836.84
					0.00 GN	0.00 GN	0.00 GN
					-54,836.84 LS	0.00 LS	-54,836.84 LS
FUND Total							
0.000	143,436,238.770	145,447,491.48	145,383,823.11	100.00	-63,668.37	0.00	-63,668.37
					0.00 GN	0.00 GN	0.00 GN
					-63,668.37 LS	0.00 LS	-63,668.37 LS

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	3,017,823.420	3,017,823.42	3,017,823.42	0.78	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	144,739,809.370	144,437,747.31	144,293,821.87	37.26	-143,925.44	0.00	-143,925.44
					22,503.75 GN	0.00 GN	22,503.75 GN
					-166,429.19 LS	0.00 LS	-166,429.19 LS
FIXED INCOME							
	241,051,532.610	241,775,583.86	239,902,349.70	61.96	-1,873,234.16	0.00	-1,873,234.16
					340,816.21 GN	0.00 GN	340,816.21 GN
					-2,214,050.37 LS	0.00 LS	-2,214,050.37 LS
Original Face:	283,348,695.000						
FUND Total							
0.000	388,809,165.400	389,231,154.59	387,213,994.99	100.00	-2,017,159.60	0.00	-2,017,159.60
					363,319.96 GN	0.00 GN	363,319.96 GN
					-2,380,479.56 LS	0.00 LS	-2,380,479.56 LS
Original Face:	283,348,695.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	732.010	732.01	732.01	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	732.010	732.01	732.01	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: *June 30, 2018*

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

View Date: *July 9, 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							
	223,453.970	223,453.97	223,453.97	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	80,248,419.290	79,997,048.07	79,830,618.88	22.86	-166,429.19	0.00	-166,429.19
					0.00 GN	0.00 GN	0.00 GN
					-166,429.19 LS	0.00 LS	-166,429.19 LS
FIXED INCOME							
	270,293,749.740	273,055,940.66	269,180,048.16	77.08	-3,875,892.50	0.00	-3,875,892.50
					324,260.10 GN	0.00 GN	324,260.10 GN
					-4,200,152.60 LS	0.00 LS	-4,200,152.60 LS
Original Face:	228,530,168.000						
FUND Total							
0.000	350,765,623.000	353,276,442.70	349,234,121.01	100.00	-4,042,321.69	0.00	-4,042,321.69
					324,260.10 GN	0.00 GN	324,260.10 GN
					-4,366,581.79 LS	0.00 LS	-4,366,581.79 LS
Original Face:	228,530,168.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	403,248.780	403,248.78	403,248.78	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							
	587,875,460.060	586,780,674.40	586,604,957.72	57.48	-175,716.68	0.00	-175,716.68
					0.00 GN	0.00 GN	0.00 GN
					-175,716.68 LS	0.00 LS	-175,716.68 LS
FIXED INCOME							
	441,246,445.020	441,566,515.32	433,559,151.97	42.48	-8,007,363.35	0.00	-8,007,363.35
					50,997.33 GN	0.00 GN	50,997.33 GN
					-8,058,360.68 LS	0.00 LS	-8,058,360.68 LS
Original Face:	444,249,334.000						
FUND Total							
0.000	1,029,525,153.860	1,028,750,438.50	1,020,567,358.47	100.00	-8,183,080.03	0.00	-8,183,080.03
					50,997.33 GN	0.00 GN	50,997.33 GN
					-8,234,077.36 LS	0.00 LS	-8,234,077.36 LS
Original Face:	444,249,334.000						

Holdings

Fund Summary

As of: *June 30, 2018*

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

View Date: *July 9, 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							
	59,082,621.300	58,969,704.56	58,969,910.53	99.09	205.97	0.00	205.97
					205.97 GN	0.00 GN	205.97 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	543,432.000	543,432.00	543,432.00	0.91	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	59,626,053.300	59,513,136.56	59,513,342.53	100.00	205.97	0.00	205.97
					205.97 GN	0.00 GN	205.97 GN
					0.00 LS	0.00 LS	0.00 LS